

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). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2017</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☒
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)

Part II	Basic Plan Information—enter all requested information										
1a Name of plan <u>ROCKWELL COLLINS PENSION PLAN</u> 2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>ROCKWELL COLLINS, INC.</u> <u>400 COLLINS ROAD, MAIL CODE 124-318</u> <u>CEDAR RAPIDS, IA 52498</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%;">1b Three-digit plan number (PN) ▶</td> <td><u>001</u></td> </tr> <tr> <td>1c Effective date of plan</td> <td><u>12/06/1996</u></td> </tr> <tr> <td>2b Employer Identification Number (EIN)</td> <td><u>52-2314475</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number</td> <td><u>714-929-3432</u></td> </tr> <tr> <td>2d Business code (see instructions)</td> <td><u>335900</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>001</u>	1c Effective date of plan	<u>12/06/1996</u>	2b Employer Identification Number (EIN)	<u>52-2314475</u>	2c Plan Sponsor's telephone number	<u>714-929-3432</u>	2d Business code (see instructions)	<u>335900</u>
1b Three-digit plan number (PN) ▶	<u>001</u>										
1c Effective date of plan	<u>12/06/1996</u>										
2b Employer Identification Number (EIN)	<u>52-2314475</u>										
2c Plan Sponsor's telephone number	<u>714-929-3432</u>										
2d Business code (see instructions)	<u>335900</u>										

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	08/22/2018	ROSA BARONE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	08/22/2018	ROSA BARONE
	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

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2017)
v. 170203

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 31658
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 8540 6a(2) 7965 6b 12189 6c 6363 6d 26517 6e 1049 6f 27566 6g 6h 8
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) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1)** ☒ **R** (Retirement Plan Information)
- (2)** ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3)** ☒ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2017 Form M-1 annual report. If the plan was not required to file the 2017 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 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
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.
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1 Coverage Information:

(a) Name of insurance carrier THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(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
22-1211670	68241	GA-48070	3685	01/01/2017	12/31/2017

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

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

Part II Investment and Annuity Contract Information

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

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

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

b Premiums paid to carrier	6b	102800000
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

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

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

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

b Balance at the end of the previous year	7b	
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits	7c(2)	
(3) Interest credited during the year	7c(3)	
(4) Transferred from separate account	7c(4)	
(5) Other (specify below)	7c(5)	
▶		
(6) Total additions	7c(6)	0
d Total of balance and additions (add lines 7b and 7c(6))	7d	0
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
(2) Administration charge made by carrier	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)	7e(4)	
▶		
(5) Total deductions	7e(5)	0
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	0

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 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
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.
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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	25	01/01/2017	12/31/2017

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

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

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

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

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

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☒ other ▶ **GUARANTEED GENERAL ACCOUNT CONTRACT**

b Balance at the end of the previous year **7b** 1733209

c Additions: (1) Contributions deposited during the year	7c(1)		
(2) Dividends and credits	7c(2)		
(3) Interest credited during the year	7c(3)	60474	
(4) Transferred from separate account	7c(4)		
(5) Other (specify below)	7c(5)		

(6) Total additions **7c(6)** 60474**d** Total of balance and additions (add lines **7b** and **7c(6)**). **7d** 1793683**e** Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	197957	
(2) Administration charge made by carrier	7e(2)		
(3) Transferred to separate account	7e(3)		
(4) Other (specify below)	7e(4)	10610	

▶ **CONTRACT EXPENSE AND ELECTIVE SERVICE CHARGE**(5) Total deductions **7e(5)** 208567**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**). **7f** 1585116

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 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
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	8	01/01/2017	12/31/2017

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

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	(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	949778
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. Specify nature of costs ▶	6d	

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

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

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☒ other ▶ **GUARANTEED GENERAL ACCOUNT CONTRACT**

b Balance at the end of the previous year	7b	951112
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c Additions: (1) Contributions deposited during the year	7c(1)		
	7c(2)		
	7c(3)	34121	
	7c(4)		
	7c(5)		

(6) Total additions	7c(6)	34121
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d Total of balance and additions (add lines 7b and 7c(6))	7d	985233
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e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	29420	
(2) Administration charge made by carrier	7e(2)		
(3) Transferred to separate account	7e(3)		
(4) Other (specify below)	7e(4)	6035	

▶ **CONTRACT EXPENSE AND ELECTIVE SERVICE CHARGE**

(5) Total deductions	7e(5)	35455
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f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	949778
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Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	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. ▶

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ 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: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500
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Part I	Basic Information
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1 Enter the valuation date: Month 01 Day 01 Year 2017			
2 Assets:			
a Market value	2a	2941110544	
b Actuarial value	2b	2941110544	
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	16028	2107496432	2107496432
b For terminated vested participants	6616	299613958	299613958
c For active participants	8862	578296871	601452444
d Total	31506	2985407261	3008562834
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	5.84 %	
6 Target normal cost	6	23786418	

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	07/20/2018	Date
STEVEN J VERGULDI	17-07161	Most recent enrollment number
Type or print name of actuary	703-258-8036	Telephone number (including area code)
TOWERS WATSON DELAWARE INC.		
Firm name		
800 NORTH 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)	3122162	167614771
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	3122162	11877838
9 Amount remaining (line 7 minus line 8)	0	155736933
10 Interest on line 9 using prior year's actual return of <u>8.28</u> %	0	12895018
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		23046885
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.04</u> %		486032
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		1242000
c Total available at beginning of current plan year to add to prefunding balance		24774917
d Portion of (c) to be added to prefunding balance		24771917
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	193403868

Part III Funding Percentages

14 Funding target attainment percentage	14	91.32%
15 Adjusted funding target attainment percentage	15	91.32%
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	91.07%
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
10/12/2017	55000000	0			
05/31/2018	13121902	0			
07/12/2018	385478000	0			
Totals ▶			18(b)	453599902	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	418130699

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

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

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

21 Discount rate:				
a Segment rates:	1st segment: 4.16 %	2nd segment: 5.72 %	3rd segment: 6.48 %	☐ 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	23786418	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment	260856158		19315420
b Waiver amortization installment	0		0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	43101838	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	22000000	22000000
36 Additional cash requirement (line 34 minus line 35)	36	21101838	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	418130699	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	397028861	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	22000000	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2017
		This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017		
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	Service Provider Information (see instructions)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
HOTCHKIS & WILEY CAPITAL MANAGEMENT
95-4871957

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
CAUSEWAY CAPITAL MANAGEMENT LLC
95-4861680

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
BNY MELLON
13-5160382

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
LAZARD ASSET MANAGEMENT
05-0530199

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

STANDARD LIFE INVESTMENTS

98-0631992

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

WELLS CAPITAL MANAGEMENT

95-3692822

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

VICTORY CAPITAL MANAGEMENT

13-2700161

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

EPOCH INVESTMENT PARTNERS

20-1003862

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

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

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

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

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

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

VICTORY CAPITAL MANAGEMENT

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	1203762	Yes ☒ No ☐	Yes ☒ No ☐	0	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	1203316	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

WELLS CAPITAL 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	984770	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

HOTCHKIS & WILEY CAPITAL 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	802426	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(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	760507	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	666319	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	661130	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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 50 62 64 99	NONE	495684	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

JPMORGAN INVESTMENT MANAGEMENT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	481948	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	443330	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STATE STREET GLOBAL ADVISORS

81-4017137

(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	355740	Yes ☒ No ☐	Yes ☒ No ☐	0	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	230033	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

LAZARD ASSET MANAGEMENT

05-0530199

(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	138927	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ 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	136800	Yes ☐ No ☒	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	127500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PARAMETRIC PORTFOLIO ASSOCIATES LLC

20-0292745

(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	90061	Yes ☐ No ☒	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	85299	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STANDARD LIFE INVESTMENTS

98-0631992

(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	77146	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

ALLEGIS GLOBAL SOLUTIONS

52-2358435

(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	NONE	42058	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	37698	Yes ☐ No ☒	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	34243	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	18000	Yes ☐ No ☒	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	12750	Yes ☐ No ☒	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	11540	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ALIRT INSURANCE RESEARCH

20-3957224

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	8500	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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="border: 1px solid black; padding: 5px; font-size: 1.2em; font-weight: bold;">2017</div> This Form is Open to Public Inspection.
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>EB DV STOCK INDEX FUND</u>		
b Name of sponsor of entity listed in (a): <u>THE BANK OF NEW YORK MELLON</u>		
c EIN-PN <u>25-6078093-010</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>5-20 YR US HIGH QUALITY CORP BD NL</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
c EIN-PN <u>90-0337987-297</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>83545109</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>JPMCB EXTENDED DURATION FUND</u>		
b Name of sponsor of entity listed in (a): <u>JP MORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>26-0356040-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>35472018</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>EB DV LGE CAP GRWTH SIF</u>		
b Name of sponsor of entity listed in (a): <u>THE BANK OF NEW YORK MELLON</u>		
c EIN-PN <u>25-6078093-003</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LONG US TREASURY INDEX NL FD</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
c EIN-PN <u>04-0025081-479</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>34820421</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>20 YR US HIGH QUALITY CORP BD NL FD</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
c EIN-PN <u>90-0337987-296</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>229901899</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BNYM MCM DYNAMIC US EQUITY FUND</u>		
b Name of sponsor of entity listed in (a): <u>THE BANK OF NEW YORK MELLON</u>		
c EIN-PN <u>25-6078093-309</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>188263428</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: LAZARD EM MKTS SM CAP EQ TRUST

b Name of sponsor of entity listed in (a): LAZARD ASSET MGMT LLC

c EIN-PN 45-3626181-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 93124378
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a Name of MTIA, CCT, PSA, or 103-12 IE: PARAMETRIC DEFENSIVE EQUITY FD LLC

b Name of sponsor of entity listed in (a): PARAMETRIC PORTFOLIO ASSOCIATES LLC

c EIN-PN 45-2531297-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 177291792
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a Name of MTIA, CCT, PSA, or 103-12 IE: SLI GL AB RTN STRAT MASTER FD LTD

b Name of sponsor of entity listed in (a): STANDARD LIFE INVESTMENTS CORPORATE FUNDS LIMITED

c EIN-PN 98-0631992-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 121008138
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

<div>SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration</div>	<div>Financial Transaction Schedules</div> <div>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).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
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	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

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	

(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

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(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

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(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

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(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

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(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

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(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
			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
			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
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset
(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
(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
(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

SCHEDULE H (Form 5500) Department of the Treasury 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
		2017
		This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>		
A Name of plan <u>ROCKWELL COLLINS PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>ROCKWELL COLLINS, INC.</u>	D Employer Identification Number (EIN) <u>52-2314475</u>	

Part I	Asset and Liability Statement
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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	298232	283227
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	385478000
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	19952534	27290617
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	12686956	6339625
(2) U.S. Government securities.....	1c(2)	171867015	72597035
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	467820865	513352685
(B) All other.....	1c(3)(B)	338583241	327347390
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	17631385	18978847
(B) Common	1c(4)(B)	865641039	941155820
(5) Partnership/joint venture interests	1c(5)	54302	29968
(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)	772939204	963427182
(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)	281525015	354632085
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	2684321	2534893
(15) Other	1c(15)	297187290	302244002

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	3248871399	3915691376

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	1834161	2384008
i Acquisition indebtedness	1i	27786953	2102160
j Other liabilities	1j	278139741	296983331
k Total liabilities (add all amounts in lines 1g through 1j)	1k	307760855	301469499

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	2941110544	3614221877
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	440478000	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)	13121902	
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		453599902
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	163277	
(B) U.S. Government securities	2b(1)(B)	2448897	
(C) Corporate debt instruments	2b(1)(C)	38614400	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1544947	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		42771521
(2) Dividends: (A) Preferred stock	2b(2)(A)	295652	
(B) Common stock	2b(2)(B)	17630927	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	3429494	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		21356073
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1079369395	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1018304393	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		61065002
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	189069742	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		189069742

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		128347518
(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)		112482997
c Other income	2c		2562894
d Total income. Add all income amounts in column (b) and enter total.....	2d		1011255649

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	208506698	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)	102800000	
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		311306698
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)	715611	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	7569896	
(4) Other	2i(4)	18552111	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		26837618
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		338144316

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		673111333
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:

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

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

	Yes	No	Amount
4a		X	
4b		X	

	Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c			
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	X		487101
4d			
e Was this plan covered by a fidelity bond?	X		25000000
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	X		
4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k			
l Has the plan failed to provide any benefit when due under the plan?		X	
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

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

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 4074374. (See instructions.)

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017		
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		3 106
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
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		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2017 v. 170203		

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: 60.0% Investment-Grade Debt: 33.0% High-Yield Debt: 6.0% Real Estate: 0.0% Other: 1.0%

- 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):

Rockwell Collins Pension Plan

EIN#: 52-2314475, Plan #: 001

Financial Statements as of and for the Years Ended December 31, 2017 and 2016
Supplemental Schedules as of and for the Year Ended December 31, 2017
and Report of Independent Certified Public Accountants

ROCKWELL COLLINS PENSION PLAN

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REPORT OF INDEPENDENT CERTIFIED PUBLIC ACCOUNTANTS

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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 statements of net assets available for benefits as of December 31, 2017 and 2016, and the related statements 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 matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for disclaimer of opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's 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 7, 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, 2017 and 2016, and for the years then ended, stating that the certified information provided to the Plan administrator is complete and accurate.

Disclaimer of opinion

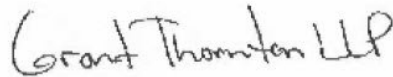
Because of the significance of the matters described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Supplementary information

The supplemental schedule of assets (held at year end) as of December 31, 2017, the schedule of assets (acquired and disposed of within the year) for the year ended December 31, 2017, the schedule of reportable transactions for the year ended December 31, 2017, and the schedule of nonexempt transactions for the year ended December 31, 2017, 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 7, 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.



Minneapolis, Minnesota
August 2, 2018

ROCKWELL COLLINS PENSION PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS DECEMBER 31, 2017 AND 2016

	2017	2016
ASSETS:		
Non-interest bearing cash	\$ 283,227	\$ 298,232
Investments at fair value	3,205,701,176	2,950,731,272
Receivables:		
Company contributions	385,478,000	—
Cost claim settlement	13,121,902	—
Sales of securities	2,030,534	7,885,686
Accrued interest and dividends	12,138,181	12,066,848
Total receivables	412,768,617	19,952,534
Collateral held under securities lending agreement	296,938,356	277,889,361
Total assets	3,915,691,376	3,248,871,399
LIABILITIES:		
Liability to return collateral held under securities lending agreement	296,938,356	277,889,361
Purchase of securities	2,102,160	27,786,953
Accrued administrative expenses	2,384,008	1,834,161
Other	44,975	250,380
Total liabilities	301,469,499	307,760,855
NET ASSETS AVAILABLE FOR BENEFITS	<u>\$ 3,614,221,877</u>	<u>\$ 2,941,110,544</u>

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, 2017 AND 2016

	2017	2016
Additions:		
Investment income:		
Interest and dividends	\$ 64,127,594	\$ 65,947,846
Net appreciation in fair value of investments	490,965,259	168,501,026
Other income	2,562,894	2,618,944
Net investment income	557,655,747	237,067,816
Employer contributions	440,478,000	55,000,000
Cost claim settlement	13,121,902	—
Total additions, net of investment income	1,011,255,649	292,067,816
Deductions:		
Benefits paid to participants or beneficiaries	208,506,698	212,205,094
Administrative and investment expenses	26,837,618	25,199,466
Total deductions	235,344,316	237,404,560
Group annuity purchase	102,800,000	—
NET INCREASE	673,111,333	54,663,256
NET ASSETS AVAILABLE FOR BENEFITS, BEGINNING OF YEAR	2,941,110,544	2,886,447,288
NET ASSETS AVAILABLE FOR BENEFITS, END OF YEAR	<u>\$ 3,614,221,877</u>	<u>\$ 2,941,110,544</u>

See notes to the financial statements.

ROCKWELL COLLINS PENSION PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF AND FOR THE YEARS ENDED DECEMBER 31, 2017 AND 2016

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).

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 retirement, 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. Additionally, the Plan includes one sub-plan offering a cash balance component.

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.

In July 2017, an agreement to purchase a group annuity contract was entered into by the Plan, which transferred approximately \$103 million of plan assets to an insurance company. The agreement transferred the pension liability and administrative responsibilities to the insurance company for nearly 3,800 participants receiving monthly pension benefits of approximately \$300 or less, or who were participants in certain frozen sub-plans.

On May 31, 2018, the Company received \$13.1 million from the U.S. government as a settlement for claimed pension costs related to a segment closing. The proceeds from this settlement were deposited into the Plan's trust.

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, 2017 and 2016, the funds had a fair value of \$963,427,182 and \$772,939,204, 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, 2017 and 2016, amounts related to the repurchase agreement were \$1,644,016 and \$13,746,963, respectively.

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 2017 and 2016.

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, 2017 and January 1, 2016, is as follows:

	January 1, 2017	January 1, 2016
Vested benefits:		
Participants and/or beneficiaries currently receiving benefit payments	\$ 2,016,905,000	\$ 2,021,383,000
Other participants	785,959,000	791,369,000
Total vested benefits	<u>2,802,864,000</u>	<u>2,812,752,000</u>
Nonvested benefits	21,671,000	31,895,000
Total actuarial present value of accumulated plan benefits	<u><u>\$ 2,824,535,000</u></u>	<u><u>\$ 2,844,647,000</u></u>

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, 2017 is as follows:

Actuarial present value of accumulated plan benefits at January 1, 2016	\$ 2,844,647,000
Increase (decrease) during the year attributable to:	
Benefit payments	(212,205,000)
Benefits accumulated - net	4,488,000
Actuarial gains	(4,407,000)
Increase for interest due to decrease in the discount period	192,012,000
Net increase	<u>(20,112,000)</u>
Actuarial present value of accumulated plan benefits at January 1, 2017	<u><u>\$ 2,824,535,000</u></u>

The significant actuarial assumptions used in determining the Plan's accumulated plan benefits in the January 1, 2017 and 2016 valuations are as follows:

Discount rate:	7.0% compounded annually
Mortality:	RP-2014 table (sex distinct), adjusted for Plan experience, and the MP-2014 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 for both 2017 and 2016

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, 2017 and 2016 totaled \$383,961 and \$550,047 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 \$24,800,000 and those with a short position were \$21,400,000 as of December 31, 2017. Notional amounts of outstanding future contracts with a long position were \$6,300,000 as of December 31, 2016. The number of futures contracts was 462 and 63 as of December 31, 2017 and 2016, respectively.

Fair Value of Derivative Instruments - Fair values of derivative instruments in the statements of net assets available for benefits as of December 31, 2017 and 2016 are as follows:

	Classification	<u>December 31, 2017</u>		<u>December 31, 2016</u>	
		Asset Derivatives	Liability Derivatives	Asset Derivatives	Liability Derivatives
U.S. Treasury futures contracts	Investments at fair value	\$ 67,616	—	\$ 131,250	—
Total		<u>\$ 67,616</u>	<u>\$ —</u>	<u>\$ 131,250</u>	<u>\$ —</u>

The effect of derivative instruments on the Statements of Changes in Net Assets Available for Benefits for the years ended December 31, 2017 and 2016 is as follows:

Location of Gain		December 31, 2017	December 31, 2016
U.S. Treasury futures contracts	Net appreciation in fair value of investments	\$ 718,796	\$ 1,299,162
Total		<u>\$ 718,796</u>	<u>\$ 1,299,162</u>

6. FEDERAL INCOME TAX STATUS

The IRS has determined and informed the Company by a letter dated June 29, 2018 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, 2017, 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, 2017 and 2016, 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.

	<u>2017</u>	<u>2016</u>
Statements of Net Assets Available for Benefits:		
Investments:		
Equity investments	\$ 1,586,860,717	\$ 1,359,296,914
Fixed income investments	1,315,840,252	1,286,175,358
Securities on loan under lending agreement	288,820,042	270,589,794
Interest bearing cash	6,339,625	12,686,956
Insurance company general account contracts	2,534,893	2,684,321
Other	5,305,647	19,297,929
Total investments at fair value	<u>\$ 3,205,701,176</u>	<u>\$ 2,950,731,272</u>
Receivables:		
Sale of securities	\$ 2,030,534	\$ 7,885,686
Accrued interest and dividends	12,138,181	12,066,848
Total receivables	<u>\$ 14,168,715</u>	<u>\$ 19,952,534</u>
Collateral held under securities lending agreement	<u>\$ 296,938,356</u>	<u>\$ 277,889,361</u>
Liabilities - Purchase of securities	<u>\$ 2,102,160</u>	<u>\$ 27,786,953</u>

	<u>2017</u>	<u>2016</u>
Statements of Changes in Net Assets Available for Benefits:		
Investment income:		
Interest and dividends	\$ 64,127,594	\$ 65,947,846
Net appreciation in fair value of investments	490,965,259	168,501,026
Other income	2,562,894	2,618,944
Net investment income	<u>\$ 557,655,747</u>	<u>\$ 237,067,816</u>

Supplemental schedules: Investment balances and information included in the supplemental schedules are covered by 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 1 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, 2017 and 2016. 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, 2017 and 2016:

Fair Value Measurements at December 31, 2017, 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	\$ —	\$ 6,339,625	\$ —	\$ —	\$ 6,339,625
U.S. government securities	49,874,781	22,722,254	—	—	72,597,035
Corporate debt	—	840,700,075	—	—	840,700,075
Preferred stock	12,405,924	6,572,923	—	—	18,978,847
Common stock	941,155,820	—	—	—	941,155,820
Partnership	—	—	29,968	—	29,968
Registered investment companies	354,632,085	—	—	—	354,632,085
Insurance company general account contracts	—	—	2,534,893	—	2,534,893
Other	—	5,305,646	—	—	5,305,646
Total assets in the fair value hierarchy	1,358,068,610	881,640,523	2,564,861	—	2,242,273,994
Investments measured at net asset value				963,427,182	963,427,182
Total investments at fair value	\$ 1,358,068,610	\$ 881,640,523	\$ 2,564,861	\$ 963,427,182	\$ 3,205,701,176

**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
Investments at fair value	<u>\$ 1,291,377,626</u>	<u>\$ 883,645,656</u>	<u>\$ 2,768,786</u>	<u>\$ 772,939,204</u>	<u>\$ 2,950,731,272</u>

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, 2017 and 2016, respectively.

A summary of the Plan's investments with a reported NAV for the years ended December 31, 2017 and 2016, is as follows:

	Fair Value Estimated Using Net Asset Value per Share	
	December 31, 2017	December 31, 2016
SSGA 20+YEAR US HIGH QUALITY BOND	\$ 229,901,899	\$ 257,046,841
BNY MELLON MCM DYNAMIC U.S. EQUITY FUND	188,263,428	—
PARAMETRIC DEFENSIVE EQUITY	177,291,792	—
STANDARD LIFE INVESTMENTS GBL	121,008,138	—
LAZARD EMERGING MARKETS SMALL CAP EQUITY TRUST FUND	93,124,378	—
EB DV LGE CAP GRWTH SIF	—	216,892,174
EB DV STOCK INDEX FUND	—	130,279,009
SSGA 5-20YEAR US HIGH QUALITY	83,545,108	93,245,746
JPMCB EXTENDED DURATION FUND	35,472,018	36,579,034
SSGA LONG US TREASURY INDEX NL	34,820,421	38,896,400
Total	<u>\$ 963,427,182</u>	<u>\$ 772,939,204</u>

9. SECURITIES 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, 2017 and 2016, \$288,820,042 and \$270,589,794, 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, 2017 and 2016, and income from the program was \$1,131,671 and \$1,633,451 for the years ended December 31, 2017 and 2016, respectively.

10. RELATED-PARTY TRANSACTIONS

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 \$1,293,614 and \$1,013,271 for the years ended December 31, 2017 and 2016, 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

Management has evaluated all subsequent events and transactions through August 2, 2018, the date the financial statements were available to be issued.

On September 4, 2017, the Company entered into a merger agreement providing for the acquisition of Rockwell Collins by United Technologies Corporation (UTC). If the UTC merger is consummated, the Company will become a wholly owned subsidiary of UTC. The transaction is subject to the satisfaction of customary closing conditions and approval by certain regulators. At this time, the Plan Sponsor has not determined whether the Plans will be merged.

In May 2018, agreements were reached between the Company and the International Brotherhood of Electrical Workers locals 1362 (IBEW 1362), and 1634 (IBEW 1634), as well as the International Union of Electric, Electrical, Salaried, Machine and Furniture Workers - Communications Workers of America local 86787 (IUE-CWA 86787). All three agreements close participation in the Company's defined benefit plan to employees hired, rehired or transferred into each respective bargaining unit on or after May 5, 2018. Instead, these employees will receive a 62.5% Company match on the first 8% of eligible compensation contributed to the Company's defined contribution plan plus a company non-elective contribution of 3% of eligible pay.

Supplemental Information

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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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	9.700% 04/01/2030 DD 03/31/00	344,000	\$ 450,956	\$ 517,720	—
BANCO ABC BRASIL SA		67,878	393,493	351,555	—
BANK OF AMERICA CORP	VAR RT 12/31/2049 DD 01/30/08	471,000	503,127	472,601	—
BANK OF AMERICA CORP	VAR RT 12/31/2049 DD 06/17/14	307,000	300,093	311,759	274,000
CITIGROUP INC	VAR RT 12/31/2049 DD 04/30/14	372,000	361,000	398,505	372,000
GMAC CAPITAL TRUST I	PFD 7.624% CUMULATIVE	56,080	1,447,143	1,453,594	31,223
GOLDMAN SACHS CAPITAL II	VAR RT 12/31/2049 DD 05/15/07	67,000	49,628	59,228	—
GOLDMAN SACHS GROUP INC/THE	VAR RT 12/31/2049 DD 04/28/14	51,000	51,627	52,586	51,000
ILFC E-CAPITAL TRUST I 144A	VAR RT 12/21/2065 DD 12/21/05	809,000	776,572	788,775	—
ILFC E-CAPITAL TRUST II 144A	VAR RT 12/21/2065 DD 12/21/05	243,000	239,050	234,495	—
JPMORGAN CHASE & CO	VAR RT 12/31/2049 DD 04/23/08	271,000	297,761	274,388	200
LINCOLN NATIONAL CORP	VAR RT 05/17/2066 DD 05/17/06	1,225,000	1,125,382	1,151,500	—
LLOYDS BANKING GROUP PLC	VAR RT 12/31/2049 DD 04/07/14	475,000	463,813	538,531	—
MORGAN STANLEY	VAR RT 12/31/2049 DD 04/29/14	311,000	310,710	319,242	—
USINAS SIDERURGICAS DE MINAS G		242,402	329,887	664,996	—
VOLKSWAGEN AG		56,983	9,555,575	11,389,372	—
TOTAL PREFERRED STOCKS			\$ 16,655,817	\$ 18,978,847	
COMMON STOCK					
2U INC		27,380	\$ 874,464	\$ 1,766,284	27,380
AALBERTS INDUSTRIES NV		18,269	500,304	930,037	—
ABB LTD		216,673	4,673,145	5,807,592	24,781
ABBOTT LABORATORIES		25,900	844,949	1,478,113	—
ACTIVISION BLIZZARD INC		15,900	202,449	1,006,788	—
ADIENT PLC		16,250	752,179	1,278,875	—
ADOBE SYSTEMS INC		28,200	587,547	4,941,768	—
ADVANCED DISPOSAL SERVICES INC		46,044	948,982	1,102,293	—
ADVANCED PROCESS SYSTEMS CORP		34,911	1,293,424	1,144,623	—
AECOM		42,691	1,348,322	1,585,971	40,139
AEROJET ROCKETDYNE HOLDINGS IN	INC	26,743	581,614	834,382	26,743
AGILENT TECHNOLOGIES INC		16,900	690,443	1,131,793	—
AIRBUS SE		23,300	1,321,688	2,322,227	—
AKZO NOBEL NV		48,911	3,232,361	4,288,635	—
ALARM.COM HOLDINGS INC		20,960	903,437	791,240	14,808

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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					
ALFA LAVAL AB		83,549	1,273,821	1,977,624	—
ALGONQUIN POWER & UTIL CORP		100,062	595,909	1,122,847	—
ALGONQUIN PWR & UTIL CO	144A	30,100	162,796	269,541	—
ALIBABA GROUP HOLDING LTD		21,500	1,824,223	3,707,245	21,500
ALKERMES PLC		33,388	1,707,884	1,827,325	33,388
ALLEGHENY TECHNOLOGIES INC		50,044	870,557	1,208,062	50,044
ALLETE INC		14,669	720,750	1,090,787	—
ALLIANT ENERGY CORP		34,076	1,158,989	1,451,978	—
ALLY FINANCIAL INC		123,926	2,277,349	3,613,682	—
ALPHABET INC-CL A		3,581	821,952	3,772,225	—
ALPHABET INC-CL C		2,288	522,562	2,394,163	—
ALTAIR ENGINEERING INC		28,311	581,026	677,199	100
ALTEN SA		14,589	892,576	1,219,461	—
ALTRAN TECHNOLOGIES SA		111,542	1,066,166	1,860,422	29,300
AMANO CORP		39,700	674,710	1,038,579	—
AMERICAN AIRLINES GROUP INC		64,850	2,481,077	3,374,146	55,773
AMERICAN CAMPUS COMMUNITIES IN		27,773	1,095,772	1,139,526	8,857
AMERICAN EAGLE OUTFITTERS INC		50,197	689,124	943,704	1,444
AMERICAN FINANCIAL GROUP INC/O		21,202	765,976	2,301,265	—
AMERICAN INTERNATIONAL GROUP I		145,900	6,874,267	8,692,722	—
AMGEN INC		29,650	1,638,387	5,156,135	—
ANALOG DEVICES INC		6,100	298,610	543,083	—
ANDEAVOR		17,800	1,622,705	2,035,252	—
ANTHEM INC		13,400	1,567,893	3,015,134	—
APACHE CORP		98,900	4,660,542	4,175,558	98,900
APERAM SA		20,767	806,505	1,070,421	—
APOGEE ENTERPRISES INC		19,390	968,847	886,705	19,390
APPLIED MATERIALS INC		38,500	451,427	1,968,120	—
AQUANTIA CORP		14,201	129,022	160,897	14,201
ARAMARK		28,881	990,093	1,234,374	—
ARCH CAPITAL GROUP LTD		21,546	594,240	1,955,730	1,000
ARISTOCRAT LEISURE LTD		65,126	347,279	1,207,238	—
ARRIS INTERNATIONAL PLC		45,600	1,189,259	1,171,464	—
ARROW ELECTRONICS INC		14,135	786,264	1,136,595	—
ARTHUR J GALLAGHER & CO		17,305	812,125	1,095,060	—

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EQUITY INVESTMENTS					
COMMON STOCK					
ARYZTA AG		65,809	3,287,188	2,610,075	65,808
ASHTED GROUP PLC		42,841	266,306	1,154,427	—
ASSOCIATED MATERIALS		10,740	—	10,740	—
ASSOCIATED MATERIALS GROUP INC	EQUITY/PFD	820,386	790,146	820,386	—
ASSURANT INC		12,225	903,080	1,232,769	—
ASTRAZENECA PLC	ADR	89,125	2,857,124	3,092,638	89,125
ASTRAZENECA PLC		69,776	3,988,040	4,833,685	—
AT&T INC		2,338	23,383	90,901	—
ATHENE HOLDING LTD		17,840	976,507	922,506	—
ATLANTICA YIELD PLC		20,936	424,530	444,053	—
ATLANTICA YIELD PLC		58,777	1,663,718	1,246,660	—
ATMOS ENERGY CORP		13,638	945,214	1,171,368	—
AUMANN AG		6,835	686,890	524,621	5,654
AVAYA HOLDINGS CORP		12,102	192,119	211,785	—
AVIVA PLC		637,973	4,459,450	4,371,186	—
AXIARE PATRIMONIO SOCIMI SA		35,390	620,209	782,782	—
AXOGEN INC		33,855	801,752	958,097	33,855
BABCOCK INTERNATIONAL GROUP PL		137,095	1,610,039	1,308,387	137,094
BALFOUR BEATTY PLC		608,919	2,472,771	2,446,434	—
BANCA GENERALI SPA		30,214	562,009	1,006,434	—
BANK OF AMERICA CORP		183,431	2,675,853	5,414,883	—
BANKUNITED INC		37,934	1,240,408	1,544,672	—
BARCLAYS PLC		2,937,908	8,351,767	8,071,712	—
BASF SE		50,307	4,432,581	5,541,889	—
BEACON ROOFING SUPPLY INC		18,080	825,159	1,152,781	—
BED BATH & BEYOND INC		54,200	3,032,502	1,191,858	54,200
BHP BILLITON PLC		88,911	1,380,460	1,831,177	—
BILLERUDKORSNAS AB		54,978	860,895	943,439	—
BIOGEN INC		13,000	468,657	4,141,410	—
BIOMARIN PHARMACEUTICAL INC		19,750	771,120	1,761,108	—
BIOVERATIV INC		6,500	39,711	350,480	6,500
BLACKBERRY LTD		165,600	2,993,784	1,849,752	3,700
BLACKLINE INC		25,152	709,797	824,986	1,200
BMC STOCK HOLDINGS INC		36,540	694,461	924,462	36,540
BNP PARIBAS SA		26,544	1,472,453	1,984,159	—

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EQUITY INVESTMENTS					
COMMON STOCK					
BOLIDEN AB		23,222	406,378	795,859	—
BOSTON SCIENTIFIC CORP		25,400	301,003	629,666	—
BP PLC		865,101	5,062,233	6,116,977	—
BRISTOL-MYERS SQUIBB CO		2,100	117,458	128,688	—
BRITISH AMERICAN TOBACCO PLC		105,238	4,987,150	7,143,660	—
BRUNSWICK CORP/DE		16,580	703,172	915,548	—
BUZZI UNICEM SPA		46,206	970,160	1,248,394	—
CACI INTERNATIONAL INC		8,516	882,134	1,127,093	—
CAIRN HOMES PLC		473,094	847,188	1,110,618	—
CAIRN HOMES PLC		148,371	319,906	336,730	—
CAIXABANK SA		276,814	1,067,139	1,292,697	—
CALERES INC		38,698	991,830	1,295,609	22,981
CALPINE CORP		56,000	879,372	847,280	—
CAMPING WORLD HOLDINGS INC		16,710	427,573	747,438	16,710
CANADIAN IMPERIAL BK OF COMM		7,498	667,666	733,313	—
CANADIAN PACIFIC RAILWAY LTD		23,842	3,580,786	4,370,129	—
CANADIAN WESTERN BANK		18,991	432,020	594,913	18,990
CANTEL MEDICAL CORP		8,780	694,764	903,199	—
CAPITAL ONE FINANCIAL CORP		52,300	3,348,118	5,208,034	—
CARMAX INC		47,100	1,389,818	3,020,523	47,100
CARNIVAL CORP		53,300	1,720,009	3,537,521	—
CARNIVAL PLC		55,964	2,310,704	3,703,503	—
CARPENTER TECHNOLOGY CORP		22,730	930,615	1,159,003	17,481
CARS.COM INC		1	13	19	—
CASEY'S GENERAL STORES INC		5,636	461,302	630,894	5,636
CATERPILLAR INC		22,650	1,097,261	3,569,187	—
CBS CORP		35,600	1,769,643	2,100,400	35,600
CHAILEASE HOLDING CO LTD		479,000	1,296,632	1,393,934	—
CHARLES RIVER LABORATORIES INT		8,557	394,521	936,564	—
CHARLES SCHWAB CORP/THE		54,687	804,853	2,809,271	—
CHEGG INC		76,630	1,130,037	1,250,602	75,110
CIE FINANCIERE RICHEMONT SA		54,563	3,931,355	4,943,985	—
CINEMARK HOLDINGS INC		18,834	679,544	655,800	18,834
CISCO SYSTEMS INC		55,000	1,237,645	2,106,500	—
CITIGROUP INC		102,316	4,560,802	7,613,334	—

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EQUITY INVESTMENTS					
COMMON STOCK					
CITIZENS FINANCIAL GROUP INC		51,600	1,230,913	2,166,168	—
CLOVIS ONCOLOGY INC		19,270	1,121,777	1,310,360	19,270
CNA FINANCIAL CORP		2,500	82,032	132,625	1,500
CNH INDUSTRIAL NV		243,800	1,789,153	3,266,920	—
CNO FINANCIAL GROUP INC		45,078	1,085,969	1,112,976	—
COBHAM PLC		1,561,169	2,497,412	2,667,294	—
CODEXIS INC		48,450	362,750	404,558	—
COLLIERS INTL GROUP INC	SUB VTG	16,112	646,583	975,631	—
COMCAST CORP		63,200	1,930,244	2,531,160	—
COMERICA INC		19,445	985,481	1,688,020	—
COMPUTER MODELLING GROUP LTD		138,555	1,018,084	1,061,597	69,900
CONSORT MEDICAL PLC		21,876	316,087	345,643	—
CONSTELLIUM NV		18,800	283,828	209,620	—
COOPER-STANDARD HOLDINGS INC		15,200	1,685,568	1,862,000	—
COOR SERVICE MANAGEMENT HOLDIN		89,671	690,631	684,511	—
CORNING INC		186,900	3,000,576	5,978,931	—
COUPA SOFTWARE INC		20,268	548,585	632,767	9,600
CRAMO OYJ		24,234	479,404	575,020	—
CREE INC		45,764	1,248,688	1,699,675	45,764
CUB ELECPARTS INC		3,018	29,703	27,788	—
CUMMINS INC		28,400	2,983,547	5,016,576	—
CVS HEALTH CORP		4,800	325,197	348,000	—
CYBERARK SOFTWARE LTD		16,456	817,741	681,114	—
CYPRESS SEMICONDUCTOR CORP		54,934	582,598	837,194	54,934
DAIFUKU CO LTD		24,300	316,495	1,324,474	—
DAISEKI CO LTD		68,335	1,651,807	1,901,733	—
DALATA HOTEL GROUP PLC		239,518	1,404,408	1,813,401	—
DANA INC		38,164	731,903	1,221,630	—
DASEKE INC		16,203	198,995	231,541	16,203
DAWN RAYS PHARMACEUTICAL HOLDIN		1,202,118	963,267	656,626	—
DDR CORP		251,673	3,048,679	2,254,990	—
DEERE & CO		7,000	541,287	1,095,570	—
DELL TECHNOLOGIES INC CLASS V		4,324	196,672	351,455	—
DELTA AIR LINES INC		25,050	643,895	1,402,800	—
DESCARTES SYSTEMS GROUP INC/TH		4,900	25,245	139,160	—

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EQUITY INVESTMENTS					
COMMON STOCK					
DIAGEO PLC		62,214	1,714,583	2,293,360	—
DIAMONDBACK ENERGY INC		12,912	1,151,616	1,630,140	3,249
DIAMONDROCK HOSPITALITY CO		77,183	744,683	871,396	73,841
DIP CORP		48,300	1,127,043	1,248,554	—
DISCOVER FINANCIAL SERVICES		55,700	3,394,386	4,284,444	—
DISCOVERY INC		162,400	4,215,405	3,634,512	156,621
DISCOVERY INC		86,800	1,914,868	1,837,556	86,800
DOMINO'S PIZZA GROUP PLC		469,676	1,615,104	2,196,420	—
DOVA PHARMACEUTICALS INC		11,770	263,913	338,976	11,770
DOVA PHARMACEUTICALS INC		15,222	258,774	438,394	15,222
DOWDUPONT INC		6,400	200,153	455,808	—
DR HORTON INC		18,144	310,213	926,614	—
DTS CORP		25,200	510,881	820,985	—
DUKE REALTY CORP		56,462	1,099,851	1,536,331	—
DXC TECHNOLOGY CO		8,025	371,058	761,573	—
DYCOM INDUSTRIES INC		14,780	1,226,137	1,646,935	14,780
E*TRADE FINANCIAL CORP		71,840	2,182,682	3,561,109	—
EAST JAPAN RAILWAY CO		47,800	4,011,976	4,665,433	—
EBAY INC		13,100	281,183	494,394	—
ECORODOVIAS INFRAESTRUTURA E L		327,607	1,065,755	1,214,786	—
EFG INTERNATIONAL AG		173,916	1,162,121	1,838,209	—
ELECTRONIC ARTS INC		2,800	47,317	294,168	—
ELEMENT FLEET MANAGEMENT CORP		142,161	1,263,236	1,077,880	—
ELI LILLY & CO		95,200	4,666,443	8,040,592	—
EMBRAER SA	ADR	43,600	956,063	1,043,348	43,600
EMCOR GROUP INC		17,726	788,353	1,449,101	—
ENCANA CORPORATION		397,012	3,958,769	5,313,772	—
ENGIE SA		125,128	2,175,674	2,153,887	—
EN-JAPAN INC		17,800	352,667	839,041	—
ENTEGRIS INC		17,888	103,610	544,690	200
ENVESTNET INC		50,293	1,287,075	2,507,106	—
EOG RESOURCES INC		1,275	54,445	137,585	—
EUROFINS SCIENTIFIC SE		1,714	151,106	1,044,728	—
EURONEXT NV		31,142	1,576,175	1,937,451	—
EXACT SCIENCES CORP		17,350	509,862	911,569	17,350

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EQUITY INVESTMENTS					
COMMON STOCK					
FEDEX CORP		13,830	666,098	3,451,138	—
FERRO CORP		29,645	653,089	699,326	—
FIRST AMERICAN FINANCIAL CORP		24,220	1,052,460	1,357,289	—
FIRST HAWAIIAN INC		7,685	212,326	224,248	10,751
FIRST HORIZON NATIONAL CORP		50,796	1,040,904	1,015,412	—
FIVE BELOW INC		7,620	301,684	505,358	1,546
FIVE9 INC		90,460	1,510,391	2,250,645	—
FLEX LTD		198,619	1,580,781	3,573,156	—
FLUOR CORP		26,500	1,109,749	1,368,725	—
FORESCOUT TECHNOLOGIES INC		5,228	125,164	166,721	4,728
FOREST CITY REALTY TRUST INC		43,512	948,327	1,048,639	—
GAZTRANSPORT ET TECHNIGAZ SA		14,770	875,222	888,564	—
GENERAL MOTORS CO		95,500	3,284,508	3,914,545	—
GENESEE & WYOMING INC		12,530	981,498	986,487	12,530
GERRESHEIMER AG		12,822	826,494	1,064,217	12,821
G-III APPAREL GROUP LTD		28,842	714,588	1,063,981	28,842
GILDAN ACTIVEWEAR INC		83,102	2,139,021	2,693,461	—
GLAUKOS CORP		15,835	478,209	406,168	15,835
GLAXOSMITHKLINE PLC	ADR	71,800	3,306,904	2,546,746	71,800
GLAXOSMITHKLINE PLC		248,295	5,073,480	4,442,027	—
GOLDMAN SACHS GROUP INC/THE		12,400	2,178,262	3,159,024	—
GRAND CANYON EDUCATION INC		15,140	734,027	1,355,484	—
GRAND CITY PROPERTIES SA		48,485	976,672	1,144,038	—
GRANITE CONSTRUCTION INC		16,880	845,100	1,070,698	16,880
GREAT PLAINS ENERGY INC		40,723	1,131,221	1,312,910	—
GREATVIEW ASEPTIC PACKAGING CO		1,096,000	570,509	799,151	—
GRUBHUB INC		8,840	411,363	634,712	8,840
GRUPO AEROPORTUARIO DEL CENTRO		99,600	337,265	517,561	—
GS HOME SHOPPING INC		1,463	220,399	296,276	—
GVC HOLDINGS PLC		136,185	1,128,010	1,704,074	136,184
HANESBRANDS INC		47,787	1,022,645	999,226	47,287
HARLEY-DAVIDSON INC		25,900	1,295,287	1,317,792	25,900
HARSCO CORP		21,231	391,985	395,958	—
HAYS PLC		410,846	1,010,552	1,016,507	—
HAZAMA ANDO CORP		145,000	955,812	1,135,286	—

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EQUITY INVESTMENTS					
COMMON STOCK					
HEALTHCARE SERVICES GROUP INC		14,260	742,511	751,787	14,260
HEALTHEQUITY INC		48,240	1,511,883	2,250,878	48,240
HEALTHSOUTH CORP		21,202	982,736	1,047,591	—
HEICO CORP		1	25	47	—
HERA SPA		172,699	445,744	603,467	—
HESKA CORP		6,810	497,921	546,230	6,810
HESS CORP		78,400	3,829,265	3,721,648	78,400
HEWLETT PACKARD ENTERPRISE CO		793,225	9,566,081	11,390,711	—
HIBERNIA REIT PLC		729,072	1,266,331	1,334,216	—
HILL-ROM HOLDINGS INC		16,541	894,768	1,394,241	—
HIROSHIMA BANK LTD/THE		66,600	561,497	579,979	—
HITACHI LTD		309,000	1,795,828	2,408,088	—
HOMESERVE PLC		148,248	1,027,506	1,623,391	—
HONEYWELL INTERNATIONAL INC		4,500	195,622	690,120	—
HOSTESS BRANDS INC		54,208	847,996	802,820	54,208
HP INC		98,800	1,316,411	2,075,788	—
HUBSPOT INC		23,813	1,078,341	2,105,069	23,813
HUNTINGTON BANCSHARES INC/OH		101,235	1,018,229	1,473,982	—
HUNTINGTON INGALLS INDUSTRIES		5,157	649,824	1,215,505	—
IBERIABANK CORP		20,476	1,614,071	1,586,890	—
IBSTOCK PLC		261,182	811,621	941,582	—
IDEX CORP		4,000	278,524	527,880	—
ILLUMINA INC		1,600	253,682	349,584	—
INFRASTRUTTURE WIRELESS ITALIA		119,215	549,349	887,551	—
ING GROEP NV		53,834	602,040	990,667	—
INOGEN INC		19,880	1,194,519	2,367,310	—
INTEGRA LIFESCIENCES HOLDINGS		47,160	1,942,439	2,257,078	47,160
INTEL CORP		50,000	1,070,698	2,308,000	—
INTERMEDIATE CAPITAL GROUP PLC		119,106	829,717	1,846,443	—
INTERNATIONAL PAPER CO		54,900	2,295,646	3,180,906	—
INTERTRUST NV		38,000	715,794	713,203	22,012
INTERXION HOLDING NV		69,220	2,313,299	4,079,135	—
INTUIT INC		9,000	233,545	1,420,020	—
IPSOS		20,468	862,921	754,544	—
IRHYTHM TECHNOLOGIES INC		24,897	585,734	1,395,477	—

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EQUITY INVESTMENTS					
COMMON STOCK					
ITT INC		23,341	925,819	1,245,709	—
JABIL INC		14,400	273,442	378,000	—
JACOBS ENGINEERING GROUP INC		21,900	1,109,152	1,444,524	—
JAPAN AIRLINES CO LTD		139,600	4,758,058	5,462,555	—
JELD-WEN HOLDING INC		15,380	455,214	605,511	—
JETBLUE AIRWAYS CORP		36,300	309,335	810,942	—
JOHN BEAN TECHNOLOGIES CORP		26,220	1,701,139	2,905,176	26,220
JOHNSON & JOHNSON		2,100	136,805	293,412	—
JOHNSON CONTROLS INTERNATIONAL		116,002	5,146,360	4,420,836	116,002
JPMORGAN CHASE & CO		80,275	4,493,402	8,584,609	—
JSL SA		117,800	454,783	292,982	—
JUST GROUP PLC		733,987	1,330,502	1,691,903	—
KALA PHARMACEUTICALS INC		23,510	398,581	434,700	15,710
KANEMATSU CORP		96,100	968,462	1,329,106	—
KAPSTONE PAPER AND PACKAGING C		32,280	732,507	732,433	20,622
KAUFMAN & BROAD SA		22,333	989,617	1,062,776	—
KDDI CORP		226,300	3,606,052	5,633,896	—
KEYSIGHT TECHNOLOGIES INC		7,200	226,030	299,520	—
KIMCO REALTY CORP		52,375	1,030,367	950,606	52,375
KINGDEE INTERNATIONAL SOFTWARE		2,636,000	1,377,942	1,483,684	1,176,961
KINGSPAN GROUP PLC		6,200	123,086	271,034	—
KINSALE CAPITAL GROUP INC		40,290	1,229,623	1,813,050	—
KION GROUP AG		6,728	312,425	581,525	—
KLA-TENCOR CORP		12,500	572,353	1,313,375	—
KLX INC		16,025	989,878	1,093,706	2,855
KNIGHT-SWIFT TRANSPORTATION HO		29,836	858,865	1,304,430	18,211
KOH YOUNG TECHNOLOGY INC		12,277	751,626	946,105	—
KOHL'S CORP		13,308	710,289	721,693	13,308
KOMATSU LTD		88,100	1,865,780	3,189,275	—
KOMEDA HOLDINGS CO LTD		59,900	1,019,298	1,102,819	—
KONINKLIJKE PHILIPS NV		93,354	2,700,471	3,528,781	—
L BRANDS INC		39,630	1,696,831	2,386,519	39,630
LADBROKES CORAL GROUP PLC		535,192	962,292	1,316,921	—
LAMB WESTON HOLDINGS INC		20,744	951,530	1,170,999	—
LANCASHIRE HOLDINGS LTD		177,866	1,631,983	1,640,948	—

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EQUITY INVESTMENTS					
COMMON STOCK					
LCI INDUSTRIES		10,160	1,043,577	1,320,800	10,160
LENDINGTREE INC		4,609	441,064	1,569,134	4,609
LIGAND PHARMACEUTICALS INC		24,693	2,511,311	3,381,212	24,693
LINDE AG		29,454	5,354,579	6,884,452	—
LITHIA MOTORS INC		21,500	2,194,906	2,442,185	9,284
LITTELFUSE INC		9,790	1,571,508	1,936,658	9,790
LLOYDS BANKING GROUP PLC		3,099,128	2,989,255	2,853,310	—
LOGMEIN INC		14,990	1,054,946	1,716,355	—
LPL FINANCIAL HOLDINGS INC		23,188	762,556	1,324,962	—
MACK-CALI REALTY CORP		34,993	759,501	754,449	—
MACY'S INC		48,363	1,061,503	1,218,264	48,363
MAGNA INTERNATIONAL INC		37,200	1,536,279	2,108,124	—
MAKINO MILLING MACHINE CO LTD		159,000	1,297,814	1,610,466	114,289
MANPOWERGROUP INC		11,231	953,220	1,416,341	—
MANULIFE FINANCIAL CORP		157,700	2,683,857	3,300,127	—
MARATHON OIL CORP		340,300	5,120,650	5,761,279	—
MARKETAXESS HOLDINGS INC		2,210	114,106	445,868	2,210
MARSH & MCLENNAN COS INC		11,900	286,712	968,541	—
MARVELL TECHNOLOGY GROUP LTD		52,566	519,001	1,128,592	—
MASTEC INC		67,720	2,911,334	3,314,894	67,720
MATADOR RESOURCES CO		22,728	580,171	707,523	22,728
MATSUMOTOKIYOSHI HOLDINGS CO L		21,400	667,035	881,456	—
MATTEL INC		65,750	1,216,594	1,011,235	65,750
MAXLINEAR INC		46,634	934,149	1,232,070	46,634
MCBC HOLDINGS INC		34,971	527,286	777,056	—
MEDCATH CORP		51,000	—	—	—
MEDTRONIC PLC		30,100	2,330,306	2,430,575	—
MEGAWIDE CONSTRUCTION CORP		2,185,700	735,465	788,113	—
MELIA HOTELS INTERNATIONAL SA		94,994	1,079,272	1,311,791	—
MELROSE INDUSTRIES PLC		409,368	1,170,336	1,175,105	—
MERCK & CO INC		1,100	67,591	61,897	—
MERCURY SYSTEMS INC		42,212	1,614,382	2,167,586	25,835
MERIT MEDICAL SYSTEMS INC		21,200	881,858	915,840	200
MERITOR INC		56,146	775,620	1,317,185	45,675
MERLIN PROPERTIES SOCIMI SA		98,988	1,205,527	1,343,172	—

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EQUITY INVESTMENTS					
COMMON STOCK					
MGIC INVESTMENT CORP		68,319	1,054,706	963,981	—
MICRO FOCUS INTERNATIONAL PLC	ADR	18,331	404,240	615,738	—
MICRO FOCUS INTERNATIONAL PLC		66,797	1,728,072	2,279,774	—
MICRON TECHNOLOGY INC		66,000	868,590	2,713,920	—
MICROSEMI CORP		22,700	736,711	1,172,455	—
MICROSOFT CORP		144,515	5,455,658	12,361,813	—
MILACRON HOLDINGS CORP		81,381	1,466,611	1,557,632	—
MISUMI GROUP INC		19,300	186,070	561,953	—
MOLINA HEALTHCARE INC		12,339	624,902	946,155	12,339
MONADELPHOUS GROUP LTD		63,653	586,020	864,786	—
MONDELEZ INTERNATIONAL INC		29,500	1,246,144	1,262,600	—
MONOLITHIC POWER SYSTEMS INC		17,360	1,063,838	1,950,570	—
MONSANTO CO		17,380	1,019,840	2,029,636	—
MORINAGA & CO LTD/JAPAN		15,600	705,583	790,732	—
MORPHOSYS AG		15,509	659,208	1,426,165	15,508
MUELLER WATER PRODUCTS INC		61,600	671,684	771,848	—
MULLEN GROUP LTD		64,427	823,045	809,355	—
MURPHY OIL CORP		134,600	4,919,395	4,179,330	134,600
MYOB GROUP LTD		364,825	1,002,413	1,032,959	—
NABORS INDUSTRIES LTD		120,909	1,072,208	825,808	120,909
NACHI-FUJIKOSHI CORP		143,000	742,291	959,680	—
NAGACORP LTD		1,594,000	1,064,523	1,233,636	—
NATIONAL EXPRESS GROUP PLC		135,155	634,849	696,403	—
NATIONAL OILWELL VARCO INC		57,600	1,779,130	2,074,752	44,472
NETAPP INC		65,600	2,336,000	3,628,992	—
NEVRO CORP		27,510	1,735,885	1,899,290	27,019
NEW FLYER INDUSTRIES INC	NEW	32,366	1,315,285	1,394,919	—
NEWELL BRANDS INC		12,500	477,151	386,250	—
NEXITY SA		13,911	586,527	828,869	—
NEXSTAR MEDIA GROUP INC		24,900	1,650,220	1,947,180	2,378
NICHIAS CORP		132,000	1,303,261	1,758,828	—
NIFCO INC/JAPAN		22,600	690,479	1,542,779	—
NIPPON GAS CO LTD		41,800	1,420,118	1,519,494	—
NISHIO RENT ALL CO LTD		35,900	1,171,682	1,166,392	—
NISSIN ELECTRIC CO LTD		101,834	1,186,506	1,185,125	—

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EQUITY INVESTMENTS					
COMMON STOCK					
NN INC		2,300	59,854	63,480	2,104
NOBIA AB		118,529	1,156,955	1,004,692	—
NOBINA AB		198,748	1,162,477	1,310,827	—
NORTHERN TRUST CORP		1,000	88,495	99,890	—
NORTHSTAR REALTY EUROPE CORP		108,200	1,224,883	1,453,126	—
NORWEGIAN CRUISE LINE HOLDINGS		10,800	438,686	575,100	—
NOVANTA INC		11,830	589,335	591,500	—
NOVARTIS AG	ADR	29,550	1,523,686	2,481,018	16,703
NOVARTIS AG		51,882	3,581,605	4,386,944	—
NUANCE COMMUNICATIONS INC		134,521	2,436,112	2,199,418	—
NVIDIA CORP		15,900	206,545	3,076,650	—
NXSTAGE MEDICAL INC		41,654	685,102	1,009,276	—
OBIC CO LTD		15,100	545,061	1,109,880	—
OCLARO INC		57,458	406,509	387,267	46,361
ODONTOPREV SA		210,292	1,056,171	1,008,636	—
OLD DOMINION FREIGHT LINE INC		8,326	559,392	1,095,285	—
OLLIE'S BARGAIN OUTLET HOLDING		35,470	969,407	1,888,778	35,470
ON ASSIGNMENT INC		63,760	1,997,996	4,097,855	—
ON SEMICONDUCTOR CORP		52,527	577,077	1,099,915	—
OPTINOSE INC		24,340	432,932	460,026	9,640
ORACLE CORP		135,000	4,747,980	6,382,800	—
ORORA LTD		496,456	1,063,998	1,316,347	—
OSI SYSTEMS INC		1,100	80,243	70,818	1,100
PACCAR INC		12,300	563,106	874,284	—
PACT GROUP HOLDINGS LTD		161,074	595,414	715,589	—
PACWEST BANCORP		50,630	2,159,584	2,551,752	—
PAREX RESOURCES INC		95,577	1,210,790	1,385,273	—
PARSLEY ENERGY INC		45,536	1,093,981	1,340,580	—
PARTNERS GROUP HOLDING AG		440	76,706	301,611	439
PASON SYSTEMS INC		42,504	566,558	617,062	—
PATRIZIA IMMOBILIEN AG		85,009	1,545,435	1,973,694	—
PATTERSON COS INC		27,269	999,046	985,229	27,269
PAYCOM SOFTWARE INC		13,620	415,656	1,094,095	13,620
PAYLOCITY HOLDING CORP		14,705	419,300	693,488	—
PAYPAL HOLDINGS INC		8,100	258,346	596,322	—

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EQUITY INVESTMENTS					
COMMON STOCK					
PDC ENERGY INC		9,400	535,104	484,476	9,400
PEPSICO INC		18,100	2,083,243	2,170,552	—
PERKINELMER INC		7,000	273,752	511,840	—
PILGRIM'S PRIDE CORP		31,113	780,045	966,370	31,113
PINNACLE FOODS INC		15,739	899,457	935,998	—
PINNACLE WEST CAPITAL CORP		14,822	842,217	1,262,538	—
PLANET FITNESS INC		59,410	1,152,361	2,057,368	16,360
PLAYA HOTELS & RESORTS NV		66,000	710,894	712,140	—
PLAYTECH PLC		165,800	939,091	1,929,981	—
PNM RESOURCES INC		17,114	318,421	692,261	—
PORTOLA PHARMACEUTICALS INC		14,940	750,480	727,279	—
PPL CORP		17,500	534,391	541,625	—
PQ GROUP HOLDINGS INC		34,890	582,356	573,941	24,651
PRAXAIR INC		4,900	404,303	757,932	—
PRIMERICA INC		9,971	540,311	1,012,555	—
PROOFPOINT INC		39,500	1,962,229	3,507,995	26,445
PROPETRO HOLDING CORP		81,064	1,188,042	1,634,250	81,064
PRUDENTIAL PLC		130,182	2,333,968	3,355,656	—
Q2 HOLDINGS INC		105,754	2,600,914	3,897,035	—
QIAGEN NV		26,770	560,981	827,996	—
QUALCOMM INC		18,000	970,706	1,152,360	—
QUANTENNA COMMUNICATIONS INC		31,301	500,650	381,872	30,382
RAMBUS INC		3,400	65,252	48,348	3,400
RANGE RESOURCES CORP		49,700	1,086,275	847,882	49,700
RAPID7 INC		21,170	398,170	395,032	—
RAYMOND JAMES FINANCIAL INC		11,384	552,356	1,016,591	—
REALPAGE INC		44,250	1,817,297	1,960,275	44,250
RED ELECTRICA CORP SA		8,526	180,853	191,553	—
REGAL ENTERTAINMENT GROUP		24,049	406,390	553,367	—
REPLIGEN CORP		67,460	2,076,471	2,447,449	67,460
REV GROUP INC		24,980	653,897	812,599	14,580
REXNORD CORP		71,770	1,583,629	1,867,455	—
RINGCENTRAL INC		35,390	807,954	1,712,876	1,902
RITCHIE BROS AUCTIONEERS INC		23,300	441,426	697,369	23,300
ROCHE HOLDING AG		24,552	4,816,930	6,210,434	—

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EQUITY INVESTMENTS					
COMMON STOCK					
ROSS STORES INC		22,400	627,062	1,797,600	—
ROYAL CARIBBEAN CRUISES LTD		5,700	362,309	679,896	—
ROYAL DUTCH SHELL PLC	ADR	49,655	2,973,558	3,312,485	—
ROYAL DUTCH SHELL PLC	B SHS	187,469	4,607,167	6,361,523	—
RPC INC		50,923	1,086,340	1,300,064	50,923
RSP PERMIAN INC		65,701	2,061,179	2,672,717	—
SAILPOINT TECHNOLOGIES HOLDING		18,955	245,526	274,848	7,911
SALLY BEAUTY HOLDINGS INC		34,955	682,903	655,756	34,955
SANOFI	ADR	48,100	2,040,372	2,068,300	—
SAP SE		32,030	2,023,086	3,594,239	—
SAREPTA THERAPEUTICS INC		11,201	464,357	623,224	11,201
SAVILLS PLC		96,387	1,201,827	1,294,748	—
SCHLUMBERGER LTD		7,696	413,649	518,633	—
SCHNEIDER ELECTRIC SE		72,012	5,312,919	6,127,407	—
SEATTLE GENETICS INC		7,175	242,838	383,863	7,175
SEMBICORP INDUSTRIES LTD		554,184	1,241,983	1,256,493	—
SEMTECH CORP		35,440	1,334,929	1,212,048	—
SENDGRID INC		32,344	566,339	775,286	32,344
SHANGHAI HAOHAI BIOLOGICAL TEC		156,000	846,024	748,340	6,601
SHANGHAI JIN JIANG INTERNATIONAL		2,540,000	887,013	883,783	—
SHAWCOR LTD	NEW	28,281	786,174	618,911	—
SIGNATURE BANK/NEW YORK NY		7,589	1,052,267	1,041,666	—
SKYWEST INC		49,754	1,639,345	2,641,937	8,207
SOMPO HOLDINGS INC		29,100	1,161,088	1,127,318	—
SONY CORP	ADR	69,600	1,689,150	3,128,520	16,300
SOPRA STERIA GROUP		6,898	602,904	1,290,924	—
SOUTHWEST AIRLINES CO		91,500	931,492	5,988,675	—
SOUTHWESTERN ENERGY CO		34,800	547,918	194,184	34,800
SPAREBANK 1 SMN		168,105	1,262,514	1,690,432	—
SPARK THERAPEUTICS INC		5,514	333,125	283,530	5,514
SPRINT CORP		20,000	70,425	117,800	20,000
SPS COMMERCE INC		21,689	1,062,151	1,053,869	—
SSE PLC		195,374	4,112,863	3,488,657	—
STATE STREET CORP		22,600	1,473,676	2,205,986	—
STERLING BANCORP/DE		27,238	662,064	670,055	27,238

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EQUITY INVESTMENTS					
COMMON STOCK					
STIFEL FINANCIAL CORP		53,088	2,491,232	3,161,921	1,072
STOREBRAND ASA		150,923	1,003,665	1,234,419	—
SUMITOMO MITSUI FINANCIAL GROU		78,900	2,792,664	3,409,545	—
SUMMIT MATERIALS INC		34,088	978,437	1,071,727	34,088
SUNSTONE HOTEL INVESTORS INC		46,988	356,923	776,712	46,988
SUPERNUS PHARMACEUTICALS INC		27,310	1,069,033	1,088,304	27,310
SURUGA BANK LTD		25,700	550,994	551,415	—
SWITCH INC		27,060	562,515	492,221	59
SYNOVUS FINANCIAL CORP		62,422	1,397,665	2,992,511	—
TAKEDA PHARMACEUTICAL CO LTD		89,200	4,849,071	5,068,524	—
TALEND SA	ADR	41,110	1,090,927	1,540,803	2,300
TARGET CORP		16,100	1,064,994	1,050,525	—
TE CONNECTIVITY LTD		8,900	563,248	845,856	—
TECAN GROUP AG		7,822	1,265,803	1,627,008	—
TECH DATA CORP		14,446	1,117,243	1,415,275	—
TECHNOPRO HOLDINGS INC		21,000	648,347	1,140,879	—
TEGNA INC		111,157	1,407,421	1,565,091	26,090
TELADOC INC		33,157	842,733	1,155,521	27,334
TELEFONAKTIEBOLAGET LM ERICSSO	ADR	969,700	7,444,283	6,477,596	969,700
TEMENOS GROUP AG		9,048	263,894	1,160,595	—
TERADATA CORP		31,364	977,077	1,206,259	31,364
TERADYNE INC		31,191	618,525	1,305,967	—
TESLA INC		1,750	48,815	544,863	1,750
TEXAS INSTRUMENTS INC		52,183	1,163,309	5,449,993	—
TEXTRON INC		1,400	70,604	79,226	—
THERMO FISHER SCIENTIFIC INC		8,850	1,051,456	1,680,438	—
TIMKEN CO/THE		19,254	850,552	946,334	—
TJX COS INC/THE		4,000	43,356	305,840	—
TOKYO CENTURY CORP		27,100	904,317	1,315,908	—
TOKYU CONSTRUCTION CO LTD		126,600	1,077,869	1,233,971	—
TORIDOLL HOLDINGS CORP		29,700	669,495	1,107,324	—
TOSHIBA PLANT SYSTEMS & SERVIC		78,900	1,195,456	1,472,240	—
TP ICAP PLC		256,260	1,523,132	1,844,208	—
TRANSOCEAN LTD		32,100	1,408,006	342,828	32,100
TRAVELERS COS INC/THE		19,400	2,223,698	2,631,416	—

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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					
TRIBUNE MEDIA CO		20,000	1,189,524	849,400	—
TRIMBLE INC		38,500	370,638	1,564,640	—
TRINIDAD DRILLING LTD		450,825	935,690	611,678	33,300
TRINSEO SA		12,836	682,818	931,894	—
TRONC INC		1,650	31,600	29,024	—
UDG HEALTHCARE PLC		42,879	361,992	490,139	—
UGI CORP		19,101	380,101	896,792	—
ULTRA PETROLEUM CORP		105,306	969,623	954,072	105,306
UNICREDIT SPA		217,955	3,050,924	4,077,603	—
UNITED CONTINENTAL HOLDINGS IN		31,700	979,836	2,136,580	—
UNITED PARCEL SERVICE INC		6,709	439,893	799,377	—
UNIVAR INC		31,631	609,408	979,296	—
UNIVERSAL DISPLAY CORP		4,600	130,455	794,190	4,600
US BANCORP		8,275	354,842	443,375	—
US CONCRETE INC		13,283	1,067,384	1,111,123	13,283
US SILICA HOLDINGS INC		32,854	1,283,661	1,069,726	6,669
VALUE PARTNERS GROUP LTD		543,000	573,296	576,529	347,999
VAN LANSCHOT KEMPEN NV		53,725	1,656,706	1,687,014	—
VENATOR MATERIALS PLC		52,336	1,074,304	1,157,672	1,300
VIEWWORKS CO LTD		24,173	1,072,085	923,521	—
VISA INC		7,900	168,099	900,758	7,900
VMWARE INC		5,000	373,583	626,600	5,000
VOCERA COMMUNICATIONS INC		30,130	823,206	910,529	311
VODAFONE GROUP PLC	ADR	150,072	5,033,771	4,787,297	149,856
VODAFONE GROUP PLC		1,266,001	4,647,614	4,024,570	—
VOYA FINANCIAL INC		30,964	1,201,108	1,531,789	—
WAGEWORKS INC		52,295	2,902,857	3,242,290	49,335
WALMART INC		8,700	597,053	859,125	—
WALT DISNEY CO/THE		6,700	258,586	720,317	—
WATERS CORP		2,000	148,174	386,380	—
WELLS FARGO & CO		125,781	6,197,754	7,631,133	—
WESTERN ALLIANCE BANCORP		41,525	581,777	2,351,146	—
WESTERN DIGITAL CORP		2,687	95,174	213,697	—
WESTFIELD CORP		71,597	504,151	531,436	—
WESTLAKE CHEMICAL CORP		13,944	798,670	1,485,454	10,244

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EQUITY INVESTMENTS					
COMMON STOCK					
WHIRLPOOL CORP		2,500	404,801	421,600	385
WHITECAP RESOURCES INC		81,260	619,567	580,452	20,800
WINGSTOP INC		27,642	756,235	1,077,485	21,897
WIX.COM LTD		16,310	1,057,327	938,641	—
WONIK TERA SEMICON CO LTD		13,296	289,802	347,754	—
WORLD ONLINE INTL EURO.4		9,438	202,338	—	—
WYNDHAM WORLDWIDE CORP		13,256	692,920	1,535,973	—
XPO LOGISTICS INC		15,008	449,273	1,374,583	15,008
ZENDESK INC		33,260	1,046,774	1,125,518	1,400
ZENKOKU HOSHO CO LTD		27,800	878,499	1,195,659	—
ZIMMER BIOMET HOLDINGS INC		14,000	1,184,702	1,689,380	—
ZIONS BANCORPORATION		41,029	1,136,787	2,085,504	10,175
ZURICH INSURANCE GROUP AG		10,539	2,413,223	3,207,662	—
TOTAL COMMON STOCKS			<u>\$ 694,068,541</u>	<u>\$ 941,155,820</u>	

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PARTNERSHIPS					
COMPASS TECHNOLOGY PARTNERS LP		29,968	\$ 4,565	\$ 29,968	—
TOTAL PARTNERSHIPS			<u>\$ 4,565</u>	<u>\$ 29,968</u>	
COLLECTIVE TRUSTS					
20+YEAR US HIGH QUALITY BOND	NL FUND	14,022,684	\$ 150,719,781	\$ 229,901,899	—
5-20YEAR US HIGH QUALITY	CORPORATE BD NL FUND	6,056,188	69,318,961	83,545,109	—
BNY MELLON MCM DYNAMIC US	EQUITY FUND	637,425	176,706,916	188,263,428	—
JPMCB EXTENDED DURATION FUND		1,451,986	25,317,742	35,472,018	—
LAZARD EMERGING MARKETS SMALL	CAP EQUITY TRUST FUND	5,324,300	90,000,000	93,124,378	—
SIGMA ERISA LIQUIDATING POOL	VAR RT 12/31/2049 DD 05/01/01	1,386,022	1,386,022	—	—
SSGA LONG US TREASURY INDEX NL	FD	1,437,435	26,076,924	34,820,420	—
PARAMETRIC DEFENSIVE EQUITY	FUND LLC	177,291,792	174,955,208	177,291,792	—
STANDARD LIFE INVESTMENTS GBL	ABSOLUTE RETURN LTD USD	93,449	120,000,000	121,008,138	—
TOTAL COLLECTIVE TRUSTS			<u>\$ 834,481,554</u>	<u>\$ 963,427,182</u>	
REGISTERED INVESTMENT COMPANIES					
ALTABA INC		1,900	\$ 84,404	\$ 132,715	400
CAUSEWAY EMERGING MKTS-INST		4,617,745	50,241,033	65,433,445	—
VANGUARD INTL GROWTH-ADM		3,024,335	184,482,793	289,065,925	—
TOTAL REGISTERED INVESTMENT COMPANIES			<u>\$ 234,808,230</u>	<u>\$ 354,632,085</u>	

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U.S. GOVERNMENT SECURITIES					
FHLMC POOL #C4-6008	6.500% 12/01/2030 DD 12/01/00	3,019	\$ 3,006	\$ 3,345	—
FHLMC POOL #C9-0781	3.500% 10/01/2023 DD 10/01/03	44,525	40,017	45,749	—
FHLMC MULTICLASS MTG 2176 OJ	7.000% 08/15/2029 DD 08/01/99	46,147	49,406	52,326	—
FHLMC MULTICLASS MTG 2259 ZM	7.000% 10/15/2030 DD 10/01/00	70,011	75,034	79,805	—
FHLMC MULTICLASS MTG 2412 SP	VAR RT 02/15/2032 DD 02/15/02	17,271	19,862	21,555	—
FHLMC MULTICLASS MTG 2953 LZ	6.000% 03/15/2035 DD 03/01/05	2,144,902	2,071,380	2,637,071	—
FHLMC MULTICLASS MTG 2979 BS	VAR RT 05/15/2035 DD 05/15/05	259,678	252,537	357,294	—
FHLMC MULTICLASS MTG 3117 EO	0.000% 02/15/2036 DD 02/01/06	74,713	56,408	65,216	—
FHLMC MULTICLASS MTG 3201 OG	0.000% 08/15/2036 DD 08/01/06	35,877	18,992	32,860	—
FHLMC MULTICLASS MTG 3211 SO	0.000% 09/15/2036 DD 09/15/06	70,873	51,140	61,844	—
FHLMC MULTICLASS MTG 3607 BO	0.000% 04/15/2036 DD 12/01/09	0	—	—	—
FHLMC MULTICLASS MTG 3611 PO	0.000% 07/15/2034 DD 12/01/09	0	—	—	—
FHLMC MULTICLASS MTG 3632 BS	VAR RT 02/15/2040 DD 02/15/10	481,922	496,379	608,012	—
FHLMC MULTICLASS MTG 3841 JZ	5.000% 04/15/2041 DD 04/01/11	686,863	740,737	763,318	—
FHLMC MULTICLASS MTG 4290 EB	4.000% 01/15/2044 DD 01/01/14	500,000	545,000	525,650	—
FNMA POOL #0490445	6.000% 03/01/2029 DD 03/01/99	28,858	28,064	32,574	—
FNMA POOL #0888829	5.832% 06/01/2037 DD 10/01/07	834,354	941,256	928,519	—
FNMA POOL #0AN1765	2.950% 06/01/2031 DD 06/01/16	350,000	356,781	345,765	—
FNMA POOL #0AN6850	3.220% 09/01/2032 DD 09/01/17	550,000	554,813	558,256	—
FNMA GTD REMIC P/T	0.000% 01/25/2033 DD 12/01/02	6,563	5,524	5,945	—
FNMA GTD REMIC P/T 01-44 PU	7.000% 09/25/2031 DD 08/01/01	51,054	55,091	58,451	—
FNMA GTD REMIC P/T 03-35 EA	0.000% 05/25/2033 DD 04/01/03	3,981	2,886	3,446	—
FNMA GTD REMIC P/T 03-35 SW	VAR RT 05/25/2033 DD 04/01/03	20,054	22,861	25,477	—
FNMA GTD REMIC P/T 03-69 NS	VAR RT 07/25/2033 DD 06/01/03	43,459	44,872	47,750	—
FNMA GTD REMIC P/T 03-W2 2A9	5.900% 07/25/2042 DD 01/01/03	286,514	296,364	314,830	—
FNMA GTD REMIC P/T 04-W10 A6	5.750% 08/25/2034 DD 07/01/04	1,000,000	1,101,250	1,105,210	—
FNMA GTD REMIC P/T 05-59 SU	VAR RT 06/25/2035 DD 06/25/05	152,647	181,555	209,917	—
FNMA GTD REMIC P/T 06-53 WE	6.000% 06/25/2036 DD 05/01/06	1,000,000	1,020,625	1,125,520	—
FNMA GTD REMIC P/T 06-79 PL	6.500% 08/25/2036 DD 07/01/06	1,080,000	1,154,213	1,276,484	—
FNMA GTD REMIC P/T 09-50 GX	5.000% 07/25/2039 DD 06/01/09	400,000	449,000	460,220	—
FNMA GTD REMIC P/T 09-84 WS	VAR RT 10/25/2039 DD 09/25/09	34,006	2,715	4,552	—
FNMA GTD REMIC P/T 09-99 SC	VAR RT 12/25/2039 DD 11/25/09	27,614	2,377	3,529	—
FNMA GTD REMIC P/T 10-2 LC	5.000% 02/25/2040 DD 01/01/10	350,000	388,500	394,079	—
FNMA GTD REMIC P/T 10-35 SJ	VAR RT 04/25/2040 DD 03/25/10	318,030	386,009	418,988	—
FNMA GTD REMIC P/T 10-60 WZ	5.500% 06/25/2040 DD 05/01/10	593,753	653,844	773,655	—
FNMA GTD REMIC P/T 10-80 PZ	5.000% 07/25/2040 DD 06/01/10	1,890,016	2,118,588	2,200,243	—
FNMA GTD REMIC P/T 11-111 PZ	4.500% 11/25/2041 DD 10/01/11	395,742	415,316	450,307	—

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U.S. GOVERNMENT SECURITIES					
FNMA GTD REMIC P/T 11-84 PZ	5.250% 09/25/2041 DD 08/01/11	696,719	772,850	819,432	—
FNMA GTD REMIC P/T 16-52 MZ	3.000% 08/25/2046 DD 07/01/16	521,680	481,652	486,691	—
FNMA GTD REMIC P/T 2013-22 PB	2.500% 03/25/2043 DD 02/01/13	480,000	433,200	425,280	—
GNMA GTD REMIC P/T 03-67 FO	0.000% 08/20/2033 DD 08/01/03	500,000	268,438	436,940	—
GNMA GTD REMIC P/T 05-45 ZA	6.000% 06/16/2035 DD 06/01/05	1,162,176	1,163,851	1,521,463	—
GNMA GTD REMIC P/T 07-28 BO	0.000% 05/20/2037 DD 05/20/07	22,659	15,649	19,499	—
GNMA GTD REMIC P/T 07-71 SB	VAR RT 07/20/2036 DD 11/20/07	3,881	247	31	—
GNMA GTD REMIC P/T 09-1 KS	VAR RT 11/20/2034 DD 01/20/09	178,917	189,428	204,201	—
GNMA GTD REMIC P/T 09-10 SL	VAR RT 03/16/2034 DD 02/16/09	36,515	2,339	395	—
GNMA GTD REMIC P/T 09-32 ZA	5.500% 05/20/2039 DD 05/01/09	231,661	229,059	280,483	—
GNMA GTD REMIC P/T 10-14 CO	0.000% 08/20/2035 DD 02/01/10	190,215	113,416	169,335	—
GNMA GTD REMIC P/T 10-42 VZ	5.500% 10/20/2039 DD 04/01/10	637,516	668,134	732,091	—
GNMA GTD REMIC P/T 11-50 PZ	5.000% 04/20/2041 DD 04/01/11	557,859	609,550	648,650	—
GNMA GTD REMIC P/T 13-124 PL	4.000% 05/20/2041 DD 08/01/13	519,000	563,764	556,441	—
TENNESSEE VALLEY AUTH BD	4.625% 09/15/2060 DD 09/15/10	336,000	331,608	423,558	—
U S TREASURY BD CPN STRIP	0.000% 08/15/2031 DD 02/15/06	3,560,000	1,349,478	2,496,699	650,000
U S TREASURY BD CPN STRIP	0.000% 02/15/2033 DD 02/15/06	400,000	163,868	268,704	—
U S TREASURY BD CPN STRIP	0.000% 08/15/2033 DD 02/15/06	2,300,000	909,385	1,519,932	2,300,000
U S TREASURY BD CPN STRIP	0.000% 08/15/2034 DD 02/15/06	800,000	389,908	513,088	800,000
U S TREASURY BD CPN STRIP	0.000% 11/15/2033 DD 08/15/07	800,000	362,386	525,680	—
U S TREASURY BD CPN STRIP	0.000% 11/15/2034 DD 08/15/07	1,150,000	575,659	732,182	1,150,000
U S TREASURY BD CPN STRIP	0.000% 05/15/2035 DD 08/15/07	1,200,000	620,771	754,332	800,001
U S TREASURY BD CPN STRIP	0.000% 11/15/2035 DD 08/15/07	200,000	105,624	123,774	200,000
U S TREASURY BD CPN STRIP	0.000% 05/15/2036 DD 08/15/07	1,000,000	297,870	609,670	—
U S TREASURY BD CPN STRIP	0.000% 08/15/2037 DD 02/15/08	790,000	496,744	463,722	—
U S TREASURY BD CPN STRIP	0.000% 08/15/2041 DD 08/15/11	250,000	139,638	129,668	—
U S TREASURY BILL	0.000% 03/01/2018 DD 03/02/17	405,000	403,083	403,083	—
U S TREASURY BOND	4.750% 02/15/2037 DD 02/15/07	3,735,000	4,930,171	4,975,879	—
U S TREASURY BOND	4.250% 11/15/2040 DD 11/15/10	900,000	1,125,680	1,143,000	—
U S TREASURY BOND	2.750% 11/15/2042 DD 11/15/12	1,000,000	1,043,242	1,006,330	—
U S TREASURY BOND	3.125% 08/15/2044 DD 08/15/14	8,250,000	8,636,695	8,867,183	—
U S TREASURY BOND	2.500% 02/15/2045 DD 02/15/15	7,390,000	6,534,062	7,045,035	—
U S TREASURY BOND	2.750% 11/15/2047 DD 11/15/17	17,255,000	17,329,943	17,283,298	16,550,000
US TREAS-CPI INFLAT	2.125% 02/15/2041 DD 02/15/11	563,215	711,548	737,948	500,000
US TREAS-CPI INFLAT	0.750% 02/15/2042 DD 02/15/12	272,920	272,264	275,576	—
TOTAL U.S. GOVERNMENT SECURITIES			\$ 66,843,606	\$ 72,597,035	

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CORPORATE DEBT					
21ST CENTURY FOX AMERICA INC	6.150% 03/01/2037 DD 03/02/07	580,000	\$ 581,990	759,591	—
21ST CENTURY FOX AMERICA INC	7.750% 12/01/2045 DD 12/01/95	690,000	921,540	1,094,623	—
ABB FINANCE USA INC	4.375% 05/08/2042 DD 05/08/12	319,000	300,177	344,077	—
ABBOTT LABORATORIES	4.750% 11/30/2036 DD 11/22/16	590,000	586,224	662,924	—
ABBOTT LABORATORIES	4.900% 11/30/2046 DD 11/22/16	1,145,000	1,147,754	1,312,743	—
ABBVIE INC	4.300% 05/14/2036 DD 05/12/16	610,000	606,676	653,633	—
ABBVIE INC	4.450% 05/14/2046 DD 05/12/16	915,000	902,980	994,605	815,000
ABENGOA ABENEWCO 2 SAU 144A	1.500% 03/31/2023	76,666	10,465	8,088	—
ABN AMRO BANK NV 144A	VAR RT 01/18/2019 DD 01/18/17	530,000	530,000	532,189	—
ACLARA 8/16 TLB		641,875	632,247	641,875	—
ADVANTAGE SALES 7/14 TL		248,077	245,906	241,488	—
AEP TEXAS INC	6.650% 02/15/2033 DD 08/15/03	45,000	48,591	58,798	—
AETNA INC	4.500% 05/15/2042 DD 05/04/12	409,000	391,493	438,035	—
AETNA INC	6.750% 12/15/2037 DD 12/04/07	372,000	493,992	510,191	—
AFFINITY GAMING 1/17 2ND LIEN	TL	300,000	291,000	303,249	—
AFFINITY GAMING 6/16 TL		383,581	381,663	385,138	—
AGRIUM INC	4.125% 03/15/2035 DD 03/02/15	895,000	887,035	924,616	—
AIG SUNAMERICA GLOBAL FIN 144A	6.900% 03/15/2032 DD 03/20/02	919,000	1,092,699	1,225,679	—
AIRXCEL INC 144A	8.500% 02/15/2022 DD 02/02/17	276,000	279,708	292,560	—
AKORN 11/13 COV-LITE TLB	0.000% 04/16/2021 DD 10/16/13	898,056	899,549	900,301	—
ALABAMA POWER CO	3.550% 12/01/2023 DD 12/06/13	1,080,000	1,076,944	1,115,111	—
ALABAMA POWER CO	3.750% 03/01/2045 DD 03/11/15	116,000	115,962	118,894	—
ALABAMA POWER CO	3.850% 12/01/2042 DD 12/05/12	45,000	44,865	46,465	—
ALABAMA POWER CO	4.100% 01/15/2042 DD 01/18/12	148,000	152,632	155,441	—
ALABAMA POWER CO	4.150% 08/15/2044 DD 08/26/14	595,000	590,264	642,070	—
ALABAMA POWER CO	4.300% 01/02/2046 DD 01/13/16	1,405,000	1,395,643	1,569,245	—
ALABAMA POWER CO	5.200% 06/01/2041 DD 05/24/11	2,030,000	2,252,954	2,441,948	—
ALABAMA POWER CO	5.500% 03/15/2041 DD 03/10/11	815,000	906,362	1,002,589	—
ALABAMA POWER CO	6.000% 03/01/2039 DD 03/06/09	900,000	1,055,826	1,181,052	—
ALABAMA POWER CO	6.125% 05/15/2038 DD 05/14/08	681,000	801,030	894,977	—
ALBERTSON'S 5/17 B6 TL		248,750	248,750	243,360	—
ALBERTSONS COS LLC / SAFEWAY I	5.750% 03/15/2025 DD 03/15/17	225,000	225,000	202,950	225,000
ALIBABA GROUP HOLDING LTD	4.200% 12/06/2047 DD 12/06/17	1,075,000	1,080,274	1,119,279	—
ALLERGAN FUNDING SCS	4.850% 06/15/2044 DD 06/19/14	685,000	677,424	733,245	—
ALLSTATE CORP/THE	4.500% 06/15/2043 DD 06/07/13	481,000	485,959	543,766	—
ALLSTATE CORP/THE	5.950% 04/01/2036 DD 03/24/06	150,000	193,937	193,923	—
ALLY AUTO RECEIVABLES TRU 1 A2	1.380% 10/15/2019 DD 01/31/17	217,147	217,127	216,863	—

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CORPORATE DEBT					
ALLY FINANCIAL INC	3.250% 02/13/2018 DD 02/13/15	124,000	123,125	124,062	124,000
ALLY FINANCIAL INC	7.500% 09/15/2020 DD 03/15/11	949,000	1,091,970	1,051,018	—
ALLY FINANCIAL INC	8.000% 03/15/2020 DD 09/15/10	244,000	278,770	269,010	—
ALLY FINANCIAL INC	SUBORDINATED	174,000	172,373	189,660	174,000
ALTA MESA HOLDINGS LP / ALTA M	7.875% 12/15/2024 DD 06/15/17	300,000	303,438	328,875	300,000
ALTICE FINANCING SA 144A	6.625% 02/15/2023 DD 02/04/15	590,000	585,125	617,789	—
ALTICE FINANCING SA 144A	7.500% 05/15/2026 DD 05/03/16	363,000	363,000	386,595	—
ALTICE FRANCE SA/FRANCE 144A	7.375% 05/01/2026 DD 04/11/16	740,000	743,988	759,425	—
ALTRIA GROUP INC	4.000% 01/31/2024 DD 10/31/13	4,400,000	4,608,469	4,667,872	—
ALTRIA GROUP INC	4.250% 08/09/2042 DD 08/09/12	1,000,000	1,011,570	1,049,480	—
ALTRIA GROUP INC	5.375% 01/31/2044 DD 10/31/13	525,000	522,764	638,647	—
AMAZON.COM INC 144A	4.050% 08/22/2047 DD 08/22/17	870,000	863,571	937,616	200,000
AMAZON.COM INC 144A	4.250% 08/22/2057 DD 08/22/17	1,000,000	1,028,178	1,090,890	—
AMEREN ILLINOIS CO	4.150% 03/15/2046 DD 12/14/15	335,000	344,223	369,116	—
AMERICA MOVIL SAB DE CV	6.125% 03/30/2040 DD 03/30/10	1,193,000	1,406,669	1,515,957	—
AMERICA MOVIL SAB DE CV	6.125% 11/15/2037 DD 10/30/07	480,000	554,515	601,949	—
AMERICAN AIRLINES 2013-2 144A	5.600% 01/15/2022 DD 07/15/14	477,525	486,368	493,475	675,000
AMERICAN AIRLINES GROUP I 144A	4.625% 03/01/2020 DD 03/05/15	692,000	667,250	703,245	105,000
AMERICAN AIRLINES GROUP I 144A	5.500% 10/01/2019 DD 09/25/14	948,000	943,346	974,070	—
AMERICAN BATH 1/17 TLB		1,122,498	1,115,405	1,130,446	—
AMERICAN COMMERCIAL LINES	11/15 COV-LITE TL	511,000	485,450	291,485	—
AMERICAN HONDA FINANCE CORP	2.900% 02/16/2024 DD 02/16/17	1,630,000	1,619,780	1,639,666	—
AMERICAN HONDA FINANCE CORP	VAR RT 07/13/2018 DD 07/14/15	335,000	335,000	335,720	—
AMERICAN HONDA FINANCE CORP	VAR RT 11/19/2018 DD 11/21/16	450,000	450,000	450,558	—
AMERICAN TOWER CORP	3.600% 01/15/2028 DD 12/08/17	1,100,000	1,094,236	1,093,532	—
AMERICAN TRAFFIC 5/17 COV-LITE	TLB	248,750	246,263	249,994	—
AMERICAN WATER CAPITAL CORP	3.750% 09/01/2047 DD 08/10/17	1,350,000	1,345,856	1,393,025	—
AMERICAN WATER CAPITAL CORP	4.300% 12/01/2042 DD 12/17/12	33,000	32,940	36,406	—
AMERICAN WATER CAPITAL CORP	6.593% 10/15/2037 DD 04/15/08	230,000	186,956	319,286	—
AMERICREDIT AUTOMOBILE R 2 A2A	1.650% 09/18/2020 DD 05/17/17	273,507	273,498	273,088	—
AMERICREDIT AUTOMOBILE R 3 A2A	1.370% 11/08/2019 DD 08/11/16	39,469	39,467	39,452	—
AMERICREDIT AUTOMOBILE R 4 A2A	1.830% 05/18/2021 DD 11/15/17	480,000	479,979	479,366	—
AMERIPRISE FINANCIAL INC	4.000% 10/15/2023 DD 09/06/13	800,000	804,722	851,352	—
AMGEN INC	4.400% 05/01/2045 DD 05/01/15	365,000	393,806	397,135	—
AMGEN INC	4.663% 06/15/2051 DD 12/15/16	1,128,000	1,170,559	1,261,679	—
ANCESTRY.COM 2/17 TL		296,250	294,769	297,453	—
ANCHOR GLASS 7/17 TL		1,237,531	1,231,344	1,237,011	—

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CORPORATE DEBT					
ANDEAVOR LOGISTICS LP / TESORO	5.200% 12/01/2047 DD 11/28/17	365,000	370,515	380,680	—
ANDEAVOR LOGISTICS LP / TESORO	6.375% 05/01/2024 DD 05/12/16	170,000	171,500	184,450	—
ANGLO AMERICAN CAPITAL PL 144A	3.750% 04/10/2022 DD 04/10/17	200,000	200,000	203,232	—
ANGLO AMERICAN CAPITAL PL 144A	4.000% 09/11/2027 DD 09/11/17	600,000	599,754	595,992	450,000
ANGLO AMERICAN CAPITAL PL 144A	4.750% 04/10/2027 DD 04/10/17	200,000	200,000	209,324	—
ANHEUSER-BUSCH COS LLC	6.450% 09/01/2037 DD 08/24/07	120,000	156,096	157,345	—
ANHEUSER-BUSCH INBEV FINANCE I	4.700% 02/01/2036 DD 01/25/16	7,068,000	7,405,763	7,903,084	—
ANHEUSER-BUSCH INBEV FINANCE I	4.900% 02/01/2046 DD 01/25/16	8,824,000	9,273,966	10,226,928	—
ANHEUSER-BUSCH INBEV WORLDWIDE	4.439% 10/06/2048 DD 04/06/17	4,958,000	4,977,246	5,401,196	—
ANHEUSER-BUSCH INBEV WORLDWIDE	5.875% 06/15/2035 DD 06/15/16	385,000	461,122	484,857	—
ANHEUSER-BUSCH INBEV WORLDWIDE	8.000% 11/15/2039 DD 11/15/10	480,000	690,936	756,432	—
ANHEUSER-BUSCH INBEV WORLDWIDE	8.200% 01/15/2039 DD 01/15/11	1,575,000	2,228,117	2,504,849	—
ANTHEM INC	4.375% 12/01/2047 DD 11/21/17	220,000	219,998	233,913	—
ANZ NEW ZEALAND DISC	05/23/2018	690,000	683,802	683,802	—
APACHE CORP	4.750% 04/15/2043 DD 04/09/12	530,000	550,312	544,702	—
APPALACHIAN POWER CO	7.000% 04/01/2038 DD 03/25/08	1,370,000	1,798,111	1,950,373	—
APPLE INC	1.800% 11/13/2019 DD 11/13/17	1,220,000	1,219,402	1,215,608	—
APPLE INC	2.400% 05/03/2023 DD 05/03/13	415,000	387,263	410,730	377,000
APPLE INC	3.450% 02/09/2045 DD 02/09/15	1,006,000	997,077	981,786	—
APPLE INC	3.750% 09/12/2047 DD 09/12/17	2,630,000	2,614,983	2,695,224	—
APPLE INC	3.750% 11/13/2047 DD 11/13/17	2,900,000	2,876,220	2,982,650	—
APPLE INC	3.850% 05/04/2043 DD 05/03/13	5,683,000	5,426,671	5,904,410	—
APPLE INC	3.850% 08/04/2046 DD 08/04/16	2,175,000	2,101,616	2,266,720	—
APPLE INC	4.375% 05/13/2045 DD 05/13/15	1,285,000	1,280,310	1,447,642	575,000
APPLE INC	4.450% 05/06/2044 DD 05/06/14	1,300,000	1,424,707	1,484,951	—
APPLE INC	4.650% 02/23/2046 DD 02/23/16	2,275,000	2,489,569	2,664,116	—
APPLE INC	VAR RT 02/08/2019 DD 02/09/17	270,000	270,000	270,103	—
ARCELORMITTAL	VAR RT 10/15/2039 DD 10/08/09	716,000	723,896	916,480	—
ARCHER-DANIELS-MIDLAND CO	4.016% 04/16/2043 DD 10/16/12	390,000	392,878	412,643	—
ARCHER-DANIELS-MIDLAND CO	4.535% 03/26/2042 DD 09/26/11	424,000	434,960	480,032	—
ARD FINANCE SA	7.125% 09/15/2023 DD 03/15/17	493,000	486,408	515,185	—
ARDENT LEGACY 8/15 TLB		723,684	723,684	722,331	—
ARISTOCRAT LEISURE 3/17	COV-LITE TLB2	389,344	390,318	390,886	—
ARIZONA PUBLIC SERVICE CO	4.500% 04/01/2042 DD 01/13/12	24,000	23,773	27,080	—
ARIZONA PUBLIC SERVICE CO	5.050% 09/01/2041 DD 08/25/11	56,000	55,623	66,703	—
ASCENSION HEALTH	3.945% 11/15/2046 DD 05/11/16	495,000	515,523	523,403	—
ASHTON WOODS USA LLC / AS 144A	6.750% 08/01/2025 DD 08/08/17	249,000	249,000	248,689	—

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CORPORATE DEBT					
ASHTON WOODS USA LLC / AS 144A	6.875% 02/15/2021 DD 02/06/13	760,000	733,250	774,250	—
ASSOCIATED MATERIALS LLC 144A	9.000% 01/01/2024 DD 11/22/16	2,049,000	1,987,530	2,207,798	—
ASTRAZENECA PLC	4.000% 09/18/2042 DD 09/18/12	200,000	178,080	202,546	—
ASTRAZENECA PLC	4.375% 11/16/2045 DD 11/16/15	1,480,000	1,526,072	1,610,003	—
ASTRAZENECA PLC	6.450% 09/15/2037 DD 09/12/07	1,000,000	1,225,062	1,358,750	—
ASURION 4/17 COV-LITE B5 TLB		248,747	248,747	249,836	—
AT&T INC	5.150% 02/14/2050 DD 08/07/17	1,660,000	1,656,331	1,680,684	—
AT&T INC	5.350% 09/01/2040 DD 03/01/11	1,964,000	1,965,588	2,072,590	—
ATKORE 12/16 COVE-LITE TL		729,404	705,158	733,051	—
ATLANTIC ASSET DISC	06/11/2018	1,000,000	990,900	990,900	—
ATMOS ENERGY CORP	4.125% 10/15/2044 DD 10/15/14	1,547,000	1,578,820	1,689,339	—
ATMOS ENERGY CORP	5.500% 06/15/2041 DD 06/10/11	695,000	824,993	876,868	—
AUDIO VISUAL SERVICES 4/17 TLB		725,677	724,770	732,026	—
AUSTRALIA & NEW ZEALAND B 144A	VAR RT 11/09/2020 DD 11/09/17	900,000	900,000	899,748	—
AUSTRALIA & NZ BK IB NT	VAR RT 09/05/2018 DD 09/06/17	1,060,000	1,060,000	1,060,000	—
AUTOPARTS HOLDINGS 12/16 TL		237,500	232,750	239,281	—
AVALONBAY COMMUNITIES INC	4.150% 07/01/2047 DD 06/21/17	650,000	649,994	680,602	—
AVETA INC ESCROW	7.000% 04/01/2019 DD 02/11/11	550,000	—	—	—
AVIS BUDGET CAR RENTAL LL 144A	6.375% 04/01/2024 DD 03/29/16	151,000	151,755	157,085	151,000
AVIS BUDGET CAR RENTAL LLC / A	5.500% 04/01/2023 DD 04/03/13	386,000	364,808	395,650	200,334
BALL CORP	5.250% 07/01/2025 DD 06/25/15	281,000	282,026	305,588	281,000
BALTIMORE GAS & ELECTRIC CO	3.500% 08/15/2046 DD 08/18/16	235,000	234,784	230,248	—
BANK OF AMERICA CORP	5.875% 02/07/2042 DD 02/07/12	2,330,000	2,974,869	3,085,293	—
BANK OF AMERICA CORP	7.750% 05/14/2038 DD 05/14/08	1,080,000	1,217,211	1,618,261	—
BANK OF AMERICA CORP	VAR RT 01/20/2048 DD 01/20/17	650,000	719,810	732,524	650,000
BANK OF AMERICA NA	6.000% 10/15/2036 DD 10/26/06	2,675,000	3,342,291	3,488,414	—
BANK OF MONTREAL	VAR RT 06/15/2020 DD 06/15/17	245,000	245,000	245,617	—
BANK OF MONTREAL	VAR RT 12/12/2019 DD 12/12/16	225,000	225,000	226,627	—
BANK OF NOVA SCOTIA IB NT	VAR RT 04/11/2018 DD 04/12/17	715,000	715,000	715,000	—
BANK OF NOVA SCOTIA/THE	VAR RT 06/11/2018 DD 06/11/15	405,000	405,000	405,482	—
BANK OF NOVA SCOTIA/THE	VAR RT 07/14/2020 DD 07/14/17	285,000	285,000	285,618	—
BARCLAYS PLC	4.836% 05/09/2028 DD 05/09/17	1,300,000	1,304,975	1,353,092	1,295,000
BARCLAYS PLC	VAR RT 12/31/2049 DD 06/17/14	810,000	757,688	831,263	—
BARCLAYS PLC	VAR RT 12/31/2049 DD 11/20/13	200,000	205,000	209,650	—
BAT CAPITAL CORP 144A	4.540% 08/15/2047 DD 08/15/17	1,165,000	1,165,000	1,226,640	1,165,000
BB&T CORP	VAR RT 02/01/2021 DD 10/26/17	910,000	910,000	905,714	—
BB-UBS TRUST 2012- SHOW A 144A	3.430% 11/05/2036 DD 11/01/12	250,000	251,824	253,390	—

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CORPORATE DEBT					
BEAZER HOMES USA INC	6.750% 03/15/2025 DD 03/14/17	348,000	348,000	366,705	—
BEAZER HOMES USA INC	VAR RT 03/15/2022 DD 03/15/17	215,000	215,000	237,016	—
BERKSHIRE HATHAWAY ENERGY CO	4.500% 02/01/2045 DD 12/04/14	319,000	316,260	356,620	—
BERKSHIRE HATHAWAY ENERGY CO	5.150% 11/15/2043 DD 11/08/13	83,000	82,509	100,893	83,000
BERKSHIRE HATHAWAY ENERGY CO	5.950% 05/15/2037 DD 05/11/07	700,000	916,664	917,084	—
BERKSHIRE HATHAWAY ENERGY CO	6.500% 09/15/2037 DD 08/28/07	1,915,000	2,341,779	2,685,692	—
BERKSHIRE HATHAWAY FINANCE COR	4.300% 05/15/2043 DD 05/15/13	322,000	319,369	359,993	—
BERKSHIRE HATHAWAY FINANCE COR	4.400% 05/15/2042 DD 05/15/12	81,000	84,987	91,276	—
BERKSHIRE HATHAWAY FINANCE COR	5.750% 01/15/2040 DD 01/13/10	1,515,000	1,793,118	1,997,815	—
BERKSHIRE HATHAWAY FINANCE COR	VAR RT 01/11/2019 DD 01/12/17	435,000	435,000	435,835	—
BERKSHIRE HATHAWAY FINANCE COR	VAR RT 03/07/2018 DD 03/15/16	200,000	200,000	200,126	—
BERKSHIRE HATHAWAY INC	3.125% 03/15/2026 DD 03/15/16	3,290,000	3,286,907	3,327,210	1,033,782
BERRY PLASTICS 11/17 COV-LITE	TLP	500,000	500,000	501,595	—
BHP BILLITON FINANCE USA LTD	4.125% 02/24/2042 DD 02/24/12	624,000	596,469	671,911	—
BHP BILLITON FINANCE USA LTD	5.000% 09/30/2043 DD 09/30/13	1,190,000	1,270,582	1,459,000	—
BLACKSTONE HOLDINGS FINAN 144A	4.000% 10/02/2047 DD 10/02/17	650,000	634,998	647,420	—
BLACKSTONE HOLDINGS FINAN 144A	4.450% 07/15/2045 DD 04/27/15	73,000	72,497	78,358	—
BLUCORA (TAXACT) 11/17	COV-LITE TL	230,000	228,850	230,720	—
BMW VEHICLE LEASE TRUST 1 A2	1.640% 07/22/2019 DD 03/22/17	228,640	228,616	228,427	—
BMW VEHICLE LEASE TRUST 2 A2A	1.800% 02/20/2020 DD 10/25/17	560,000	559,951	558,824	—
BNP PARIBAS DISC	05/14/2018	365,000	361,329	361,329	—
BNP PARIBAS SA 144A	VAR RT 12/31/2049 DD 12/14/16	646,000	641,450	699,295	—
BOEING CO/THE	3.300% 03/01/2035 DD 02/20/15	503,000	486,376	500,782	—
BOEING CO/THE	3.650% 03/01/2047 DD 02/16/17	530,000	505,578	536,429	—
BOEING CO/THE	5.875% 02/15/2040 DD 07/28/09	905,000	1,115,960	1,206,474	—
BOEING CO/THE	8.625% 11/15/2031 DD 11/15/91	18,000	26,491	27,646	—
BOISE CASCADE CO 144A	5.625% 09/01/2024 DD 08/29/16	240,000	240,000	253,200	—
BOMBARDIER INC 144A	6.000% 10/15/2022 DD 04/03/14	469,000	424,071	460,793	469,000
BOMBARDIER INC 144A	6.125% 01/15/2023 DD 01/14/13	1,095,000	1,070,845	1,073,100	1,045,000
BOSTON GAS CO 144A	4.487% 02/15/2042 DD 02/17/12	45,000	45,000	50,434	—
BOWLMOR AMF 6/17 TLB		248,750	248,206	251,238	—
BOYD 5/17 COV-LITE TL		248,750	246,884	249,683	—
BOYD GAMING CORP	6.375% 04/01/2026 DD 10/01/16	75,000	75,000	80,813	—
BOYD GAMING CORP	6.875% 05/15/2023 DD 05/21/15	353,000	357,000	374,180	—
BP CAPITAL MARKETS PLC	3.224% 04/14/2024 DD 02/14/17	4,115,000	4,114,753	4,216,352	200,000
BROADCOM CORP / BROADCOM 144A	3.875% 01/15/2027 DD 01/19/17	515,000	512,724	506,786	—
BROOKFIELD RESIDENTIAL PR 144A	6.125% 07/01/2022 DD 06/25/13	298,000	305,373	311,410	160,000

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CORPORATE DEBT					
BROOKFIELD RESIDENTIAL PR 144A	6.375% 05/15/2025 DD 05/12/15	410,000	399,047	434,600	250,000
BROWN-FORMAN CORP	4.500% 07/15/2045 DD 06/29/15	290,000	320,141	328,280	290,000
BUILDERS FIRSTSOURCE INC 144A	5.625% 09/01/2024 DD 08/22/16	689,000	693,098	717,042	—
BURLINGTON NORTHERN SANTA FE L	4.150% 04/01/2045 DD 03/09/15	905,000	902,041	983,454	—
BURLINGTON NORTHERN SANTA FE L	4.375% 09/01/2042 DD 08/23/12	73,000	71,990	81,537	—
BURLINGTON NORTHERN SANTA FE L	4.700% 09/01/2045 DD 08/20/15	79,000	78,546	92,555	—
BURLINGTON NORTHERN SANTA FE L	4.900% 04/01/2044 DD 03/07/14	465,000	481,308	557,409	—
BURLINGTON NORTHERN SANTA FE L	5.400% 06/01/2041 DD 05/19/11	1,289,000	1,451,179	1,622,413	—
BURLINGTON NORTHERN SANTA FE L	5.750% 05/01/2040 DD 05/17/10	100,000	101,291	130,304	—
BURLINGTON NORTHERN SANTA FE L	6.150% 05/01/2037 DD 04/13/07	3,000,000	3,802,410	4,021,410	—
BURLINGTON NORTHERN SANTA FE L	6.700% 08/01/2028 DD 07/30/98	260,000	279,230	339,953	—
BURLINGTON NORTHERN SANTA FE L	6.750% 03/15/2029 DD 03/10/99	250,000	280,415	328,180	—
BURLINGTON NORTHERN SANTA FE L	7.290% 06/01/2036 DD 06/01/96	380,000	486,084	545,365	—
BURLINGTON NORTHERN SANTA FE L	7.950% 08/15/2030 DD 08/08/00	510,000	726,612	727,617	—
BWAY HOLDING CO 144A	5.500% 04/15/2024 DD 04/03/17	475,000	475,000	494,000	—
CABLEVISION SYSTEMS CORP	7.750% 04/15/2018 DD 04/15/10	449,000	499,731	454,613	—
CABLEVISION SYSTEMS CORP	8.000% 04/15/2020 DD 04/15/10	705,000	749,308	752,588	—
CALATLANTIC GROUP INC/OLD	5.000% 06/15/2027 DD 06/09/17	185,000	185,000	191,938	—
CALLON PETROLEUM CO	6.125% 10/01/2024 DD 04/01/17	522,000	537,606	537,660	—
CALPINE CORP	5.500% 02/01/2024 DD 02/03/15	210,000	201,075	200,025	210,000
CALPINE CORP	5.750% 01/15/2025 DD 07/22/14	437,000	412,269	412,965	437,000
CALPINE CORP 144A	5.875% 01/15/2024 DD 10/31/13	500,000	518,750	508,750	—
CANADIAN NATIONAL RAILWAY CO	6.200% 06/01/2036 DD 05/31/06	135,000	165,711	182,922	—
CANADIAN NATIONAL RAILWAY CO	7.375% 10/15/2031 DD 09/26/01	265,000	357,724	369,696	—
CANADIAN NATURAL RESOURCES LTD	4.950% 06/01/2047 DD 05/30/17	410,000	409,680	458,847	—
CANADIAN NATURAL RESOURCES LTD	6.250% 03/15/2038 DD 03/19/07	755,000	856,701	942,836	—
CARESTREAM 6/13 COV-LITE TL	0.000% 06/07/2019 DD 05/21/13	90,068	90,293	90,118	—
CARGILL INC 144A	4.760% 11/23/2045 DD 11/23/15	247,000	258,594	292,601	—
CARGILL INC 144A	7.250% 11/01/2036 DD 11/08/96	170,000	196,778	237,747	—
CARMAX AUTO OWNER TRUST 2 1 A2	1.540% 02/18/2020 DD 01/31/17	262,522	262,522	262,175	—
CARRIZO OIL & GAS INC	6.250% 04/15/2023 DD 04/28/15	120,000	118,256	124,500	120,000
CARRIZO OIL & GAS INC	7.500% 09/15/2020 DD 09/10/12	285,000	275,832	290,344	285,000
CARRIZO OIL & GAS INC	8.250% 07/15/2025 DD 07/14/17	276,000	279,503	303,255	—
CATALENT PHARMA 5/14 (USD) TLB		624,832	626,394	626,688	—
CATERPILLAR INC	3.803% 08/15/2042 DD 08/15/12	1,660,000	1,418,081	1,778,690	—
CATERPILLAR INC	4.750% 05/15/2064 DD 05/08/14	660,000	740,398	775,573	120,000
CATERPILLAR INC	5.300% 09/15/2035 DD 09/13/05	200,000	217,944	245,880	—

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CORPORATE DEBT					
CATHOLIC HEALTH INITIATIVES	4.350% 11/01/2042 DD 10/31/12	1,400,000	1,241,114	1,351,532	—
CBL & ASSOCIATES LP	5.250% 12/01/2023 DD 11/26/13	513,000	491,436	484,452	513,000
CBL & ASSOCIATES LP	5.950% 12/15/2026 DD 12/13/16	266,000	262,183	247,454	266,000
CCO HOLDINGS LLC / CCO HO 144A	5.000% 02/01/2028 DD 08/08/17	140,000	140,000	136,150	—
CCO HOLDINGS LLC / CCO HO 144A	5.125% 05/01/2027 DD 02/06/17	400,000	402,000	394,000	—
CCO HOLDINGS LLC / CCO HO 144A	5.750% 02/15/2026 DD 11/20/15	46,000	46,000	47,783	—
CCO HOLDINGS LLC / CCO HOLDING	5.250% 03/15/2021 DD 09/15/13	252,000	259,718	256,254	—
CCO HOLDINGS LLC / CCO HOLDING	5.250% 09/30/2022 DD 08/22/12	45,000	44,100	46,125	—
CCO HOLDINGS LLC / CCO HOLDING	5.750% 09/01/2023 DD 03/01/14	200,000	200,000	206,000	—
CELGENE CORP	4.350% 11/15/2047 DD 11/09/17	900,000	897,597	934,857	—
CELGENE CORP	5.000% 08/15/2045 DD 08/12/15	545,000	543,316	618,352	—
CENOVUS ENERGY INC	5.400% 06/15/2047 DD 04/07/17	900,000	899,037	947,097	613,818
CENTERPOINT ENERGY HOUSTON ELE	6.950% 03/15/2033 DD 09/15/03	110,000	142,585	153,056	—
CENTURY COMMUNITIES INC	5.875% 07/15/2025 DD 07/15/17	450,000	449,435	452,250	—
CENTURYLINK 5/17 COV-LITE TLB		500,000	497,500	481,720	—
CENTURYLINK INC	6.450% 06/15/2021 DD 06/16/11	642,000	660,490	648,420	—
CENTURYLINK INC	7.500% 04/01/2024 DD 04/06/16	154,000	154,770	153,615	154,000
CENTURYLINK INC	7.600% 09/15/2039 DD 09/21/09	543,000	412,448	466,980	97,000
CENTURYLINK INC	7.650% 03/15/2042 DD 03/12/12	1,728,000	1,631,581	1,522,800	350,000
CERIDIAN HCM HOLDING INC 144A	11.000% 03/15/2021 DD 03/21/13	459,000	479,895	479,655	—
CHARTER COMMUNICATIONS OPERATI	6.484% 10/23/2045 DD 10/23/16	1,090,000	1,276,409	1,270,864	—
CHEF'S WAREHOUSE 6/16	COV-LITE TL	894,608	889,789	896,845	—
CHENIERE CORPUS CHRISTI HOLDIN	5.875% 03/31/2025 DD 12/09/16	268,000	269,190	290,445	—
CHESAPEAKE ENERGY CORP 144A	8.000% 06/15/2027 DD 06/06/17	150,000	150,000	144,000	150,000
CHESAPEAKE ENERGY CORP 144A	8.000% 12/15/2022 DD 12/23/15	162,000	132,516	174,758	162,000
CHEVRON CORP	1.961% 03/03/2020 DD 03/03/15	580,000	581,694	577,958	—
CHEVRON CORP	2.895% 03/03/2024 DD 03/03/17	1,220,000	1,220,000	1,230,846	—
CHEVRON CORP	3.191% 06/24/2023 DD 06/24/13	670,000	670,000	688,512	—
CHEVRON CORP	VAR RT 02/28/2019 DD 03/03/17	182,000	182,000	182,025	—
CHEVRON CORP	VAR RT 05/16/2018 DD 05/16/16	240,000	240,000	240,317	—
CHS/COMMUNITY HEALTH SYSTEMS I	6.250% 03/31/2023 DD 03/16/17	148,000	150,590	133,200	—
CHS/COMMUNITY HEALTH SYSTEMS I	6.875% 02/01/2022 DD 08/01/14	1,140,000	1,091,505	655,500	1,140,000
CHUBB INA HOLDINGS INC	4.150% 03/13/2043 DD 03/13/13	140,000	139,618	152,020	—
CHUBB INA HOLDINGS INC	4.350% 11/03/2045 DD 11/03/15	1,982,000	2,026,352	2,237,876	—
CINCINNATI FINANCIAL CORP	6.125% 11/01/2034 DD 11/01/04	750,000	902,723	955,125	—
CISCO SYSTEMS INC	5.500% 01/15/2040 DD 11/17/09	2,395,000	2,732,729	3,169,064	—
CISCO SYSTEMS INC	5.900% 02/15/2039 DD 02/17/09	670,000	676,779	916,017	—

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CORPORATE DEBT					
CISCO SYSTEMS INC	VAR RT 02/21/2018 DD 02/29/16	610,000	610,000	610,354	—
CIT GROUP INC	5.000% 08/15/2022 DD 08/03/12	155,000	162,556	164,300	—
CITGO 2/15 TLB		395,444	392,972	398,904	—
CITGO HOLDING INC 144A	10.750% 02/15/2020 DD 02/12/15	560,000	542,094	600,600	248,000
CITGO PETROLEUM CORP 144A	6.250% 08/15/2022 DD 07/29/14	349,000	359,739	351,618	—
CITIBANK CREDIT CARD ISS A3 A3	6.150% 06/15/2039 DD 06/15/07	115,000	114,718	153,747	—
CITIBANK NA	VAR RT 09/18/2019 DD 09/18/17	615,000	615,000	616,015	—
CITIGROUP INC	4.125% 07/25/2028 DD 07/25/16	610,000	607,310	628,703	—
CITIGROUP INC	6.125% 08/25/2036 DD 08/25/06	650,000	705,565	819,013	—
CITIGROUP INC	8.125% 07/15/2039 DD 07/23/09	1,775,000	2,488,546	2,838,101	—
CITYCENTER 4/17 COV-LITE TLB		497,500	495,013	499,490	—
CLAIRE'S STORES INC 144A	9.000% 03/15/2019 DD 02/28/12	798,000	713,999	520,695	—
CLEAR CHANNEL WORLDWIDE HOLDIN	6.500% 11/15/2022 DD 05/15/13	278,000	286,165	280,085	—
CLEAR CHANNEL WORLDWIDE HOLDIN	6.500% 11/15/2022 DD 05/15/13	1,050,000	1,065,200	1,065,750	729,146
CLEAR CHANNEL WORLDWIDE HOLDIN	7.625% 03/15/2020 DD 03/15/12	1,036,000	1,065,485	1,015,280	279,000
CLEVELAND CLINIC FOUNDATION/TH	4.858% 01/01/2050 DD 09/18/14	1,600,000	1,644,150	1,799,232	—
CME GROUP INC	5.300% 09/15/2043 DD 09/09/13	96,000	95,827	123,250	—
CNH EQUIPMENT TRUST 2016 A A2A	1.220% 07/15/2019 DD 02/17/16	31,708	31,706	31,700	—
CNH INDUSTRIAL CAPITAL LLC	3.875% 10/15/2021 DD 10/21/16	250,000	248,603	254,385	—
CNH INDUSTRIAL CAPITAL LLC	4.375% 04/05/2022 DD 04/10/17	156,000	156,000	161,611	—
COCA-COLA FEMSA SAB DE CV	5.250% 11/26/2043 DD 11/26/13	630,000	707,307	746,317	—
COINMACH 6/17 COV-LITE TLB1		496,231	495,611	499,704	—
COLE-PARMER 3/17 COV-LITE TL		198,500	197,508	199,989	—
COLUMBUS MCKINNON 12/16 TL	0.000% 01/31/2024 DD 12/07/16	438,722	436,528	441,464	—
COMCAST CABLE HOLDINGS LLC	10.125% 04/15/2022 DD 04/15/92	235,000	318,120	303,879	—
COMCAST CORP	3.969% 11/01/2047 DD 10/19/17	1,281,000	1,302,495	1,323,375	—
COMCAST CORP	3.999% 11/01/2049 DD 10/19/17	4,141,000	4,246,223	4,240,467	—
COMCAST CORP	4.049% 11/01/2052 DD 10/19/17	221,000	228,976	226,134	—
COMCAST CORP	4.200% 08/15/2034 DD 08/12/14	908,000	916,637	970,189	—
COMCAST CORP	4.250% 01/15/2033 DD 01/14/13	2,570,000	2,451,986	2,801,223	—
COMCAST CORP	4.600% 08/15/2045 DD 05/27/15	190,000	189,858	213,115	—
COMCAST CORP	4.650% 07/15/2042 DD 07/02/12	105,000	110,068	118,192	—
COMCAST CORP	4.750% 03/01/2044 DD 02/26/14	1,630,000	1,679,430	1,869,235	—
COMCAST CORP	5.650% 06/15/2035 DD 06/09/05	244,000	316,513	304,236	—
COMCAST CORP	6.400% 05/15/2038 DD 05/07/08	907,000	941,863	1,224,795	—
COMCAST CORP	6.500% 11/15/2035 DD 11/14/05	880,000	926,562	1,189,707	—
COMMONWEALTH BNK OF AUS IB NT	VAR RT 03/19/2018 DD 03/24/17	490,000	490,000	490,000	—

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COMMONWEALTH BNK OF AUS IB NT	VAR RT 12/07/2018 DD 12/14/17	770,000	770,000	770,000	—
COMMONWEALTH EDISON CO	3.650% 06/15/2046 DD 06/27/16	733,000	705,418	740,381	—
COMMONWEALTH EDISON CO	3.800% 10/01/2042 DD 10/01/12	241,000	240,571	249,777	—
COMMONWEALTH EDISON CO	4.350% 11/15/2045 DD 11/19/15	143,000	141,887	160,416	—
COMMONWEALTH EDISON CO	4.600% 08/15/2043 DD 08/19/13	1,385,000	1,381,870	1,593,553	1,130,000
COMMONWEALTH EDISON CO	4.700% 01/15/2044 DD 01/10/14	685,000	684,774	807,245	685,000
COMMONWEALTH EDISON CO	5.900% 03/15/2036 DD 03/06/06	190,000	220,848	249,054	—
COMMONWEALTH EDISON CO	6.450% 01/15/2038 DD 01/16/08	275,000	334,681	380,669	—
COMMScope 8/15 TRANCHE 5 TL		202,109	202,109	203,035	—
COMMUNITY HEALTH 5/15 TLH		906,283	891,556	863,669	—
CONCHO RESOURCES INC	3.750% 10/01/2027 DD 09/26/17	375,000	373,635	379,898	—
CONCORDIA 10/15 (USD) TL		196,208	190,121	160,238	—
CONNECTICUT LIGHT & POWER CO/T	3.200% 03/15/2027 DD 03/10/17	1,400,000	1,395,240	1,420,020	—
CONNECTICUT LIGHT & POWER CO/T	6.350% 06/01/2036 DD 06/07/06	75,000	84,874	100,460	—
CONOCO FUNDING CO	7.250% 10/15/2031 DD 10/11/01	180,000	233,046	248,227	—
CONOCOPHILLIPS	5.900% 05/15/2038 DD 05/08/08	1,040,000	1,217,414	1,366,674	—
CONOCOPHILLIPS	5.900% 10/15/2032 DD 10/09/02	25,000	30,719	30,958	—
CONOCOPHILLIPS	6.500% 02/01/2039 DD 02/03/09	570,000	675,306	797,675	—
CONOCOPHILLIPS CANADA FUNDING	5.950% 10/15/2036 DD 10/13/06	835,000	973,752	1,058,571	—
CONOCOPHILLIPS CO	4.950% 03/15/2026 DD 03/08/16	1,500,000	1,645,470	1,702,620	1,500,000
CONOCOPHILLIPS HOLDING CO	6.950% 04/15/2029 DD 04/20/99	690,000	804,361	906,253	—
CONSOLIDATED CONTAINER 5/17	0.000% 05/22/2024 DD 04/26/17	249,375	248,752	250,205	—
CONSOLIDATED EDISON CO OF NEW	3.950% 03/01/2043 DD 02/28/13	350,000	347,564	368,568	—
CONSOLIDATED EDISON CO OF NEW	5.300% 03/01/2035 DD 03/10/05	1,750,000	1,923,754	2,111,830	—
CONSOLIDATED EDISON CO OF NEW	5.500% 12/01/2039 DD 12/04/09	390,000	380,075	494,064	—
CONSOLIDATED EDISON CO OF NEW	5.850% 03/15/2036 DD 03/09/06	255,000	260,840	325,260	—
CONSOLIDATED EDISON CO OF NEW	6.300% 08/15/2037 DD 08/28/07	1,225,000	1,431,655	1,667,715	—
CONSTELLIUM NV 144A	5.750% 05/15/2024 DD 05/07/14	442,000	367,965	450,840	—
CONSTELLIUM NV 144A	6.625% 03/01/2025 DD 02/16/17	500,000	471,563	526,875	500,000
CONSUMERS ENERGY CO	3.250% 08/15/2046 DD 08/10/16	615,000	550,794	590,560	—
CONSUMERS ENERGY CO	3.950% 07/15/2047 DD 02/22/17	615,000	612,429	666,789	615,000
CONSUMERS ENERGY CO	4.350% 08/31/2064 DD 08/18/14	232,000	229,998	251,172	—
CONTINENTAL RESOURCES INC/OK	4.500% 04/15/2023 DD 04/05/13	87,000	78,083	88,740	87,000
CONTINENTAL RESOURCES INC/OK	5.000% 09/15/2022 DD 03/08/12	393,000	345,020	398,895	393,000
COOPERAT CENT DISC	06/15/2018	1,300,000	1,285,880	1,285,880	—
COOPERATIEVE RABOBANK UA	3.750% 07/21/2026 DD 07/21/16	1,840,000	1,786,180	1,863,994	—
COOPERATIEVE RABOBANK UA	5.250% 08/04/2045 DD 08/04/15	2,690,000	2,904,130	3,237,469	—

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CORPORATE DEBT					
COOPERATIEVE RABOBANK UA	5.750% 12/01/2043 DD 11/29/13	525,000	516,227	667,994	—
COOPERATIEVE RABOBANK UA 144A	5.800% 09/30/2039 DD 09/21/10	240,000	233,434	317,004	—
COOPERATIEVE RABOBANK UA/NY	VAR RT 08/09/2019 DD 08/09/16	250,000	250,000	251,475	—
CORNERSTONE CHEMICAL CO 144A	6.750% 08/15/2024 DD 08/09/17	73,000	73,000	72,909	—
CORNING INC	4.375% 11/15/2057 DD 11/13/17	1,020,000	1,019,612	1,012,554	—
COTT BEVERAGES INC	5.375% 07/01/2022 DD 01/01/15	860,000	843,500	894,572	100,000
COTT HOLDINGS INC 144A	5.500% 04/01/2025 DD 03/22/17	108,000	108,000	110,970	108,000
COVERIS HOLDINGS SA 144A	7.875% 11/01/2019 DD 11/01/14	200,000	202,075	198,500	—
CREDIT SUISSE GROUP AG 144A	4.282% 01/09/2028 DD 01/09/17	500,000	500,000	521,300	—
CREDIT SUISSE GROUP AG 144A	VAR RT 12/31/2049 DD 12/11/13	1,100,000	1,168,850	1,256,640	—
CREDIT SUISSE GROUP FUNDING GU	3.750% 03/26/2025 DD 09/26/15	930,000	927,768	948,963	—
CSC HOLDINGS LLC 144A	10.125% 01/15/2023 DD 10/09/15	205,000	205,000	230,881	205,000
CSC HOLDINGS LLC 144A	10.875% 10/15/2025 DD 10/09/15	200,000	200,000	238,000	—
CSC HOLDINGS LLC 144A	6.625% 10/15/2025 DD 10/09/15	880,000	934,125	952,582	—
CSI COMPRESSCO LP / CSI COMPRE	7.250% 08/15/2022 DD 02/15/15	427,000	351,190	402,448	—
CSM BAKERY SUPPLIES 5/13	COV-LITE TL	450,075	443,704	443,773	—
CSX CORP	3.950% 05/01/2050 DD 04/21/15	740,000	733,325	736,307	—
CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	1,025,000	1,205,036	1,174,742	—
DAE FUNDING LLC 144A	4.500% 08/01/2022 DD 08/04/17	116,000	116,538	113,970	—
DAE FUNDING LLC 144A	5.000% 08/01/2024 DD 08/04/17	174,000	174,000	171,825	—
DAIMLER FINANCE NORTH AMERICA	8.500% 01/18/2031 DD 01/18/01	145,000	200,332	219,047	—
DANA FINANCING LUXEMBOURG 144A	5.750% 04/15/2025 DD 04/04/17	675,000	687,375	711,281	—
DANSKE CORP DISC	04/04/2018	1,100,000	1,092,108	1,092,108	—
DAVITA INC	5.125% 07/15/2024 DD 06/13/14	98,000	96,898	98,980	—
DEERE & CO	3.900% 06/09/2042 DD 06/08/12	542,000	499,073	586,509	542,000
DEERE & CO	7.125% 03/03/2031 DD 03/02/01	145,000	181,371	199,482	—
DEL MONTE FOODS 11/13 COV-LITE	TL	876,525	859,980	696,215	—
DELL 10/17 COV-LITE TLB		911,162	910,023	910,442	—
DELL INTERNATIONAL LLC / 144A	5.450% 06/15/2023 DD 06/01/16	960,000	959,587	1,037,414	—
DELL INTERNATIONAL LLC / 144A	5.875% 06/15/2021 DD 06/22/16	100,000	100,000	103,750	—
DELL INTERNATIONAL LLC / 144A	6.020% 06/15/2026 DD 06/01/16	1,055,000	1,054,494	1,163,264	—
DELL INTERNATIONAL LLC / 144A	7.125% 06/15/2024 DD 06/22/16	100,000	100,000	109,486	100,000
DELL INTERNATIONAL LLC / 144A	8.350% 07/15/2046 DD 06/01/16	638,000	744,725	822,089	—
DELMARVA POWER & LIGHT CO	4.150% 05/15/2045 DD 05/11/15	350,000	351,551	383,114	—
DENBURY RESOURCES INC 144A	9.000% 05/15/2021 DD 05/10/16	244,000	247,085	249,185	244,000
DEUTSCHE TELEKOM INTERNATIONAL	VAR RT 06/15/2030 DD 07/06/00	125,000	161,559	184,949	—
DEVON FINANCING CO LLC	7.875% 09/30/2031 DD 10/03/01	645,000	835,739	885,462	—

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CORPORATE DEBT					
DIAGEO CAPITAL PLC	5.875% 09/30/2036 DD 09/28/06	580,000	665,840	763,982	—
DIAMONDBACK ENERGY INC	4.750% 11/01/2024 DD 05/01/17	105,000	105,000	105,394	—
DIEBOLD NIXDORF INC	8.500% 04/15/2024 DD 10/15/16	362,000	361,348	384,625	262,000
DISH DBS CORP	5.000% 03/15/2023 DD 12/27/12	210,000	205,800	198,450	210,000
DISH DBS CORP	5.125% 05/01/2020 DD 04/05/13	160,000	163,200	163,400	—
DISH DBS CORP	5.875% 07/15/2022 DD 05/16/12	475,000	496,375	477,375	475,000
DISH DBS CORP	5.875% 11/15/2024 DD 11/20/14	25,000	25,000	24,344	—
DISH DBS CORP	6.750% 06/01/2021 DD 05/05/11	258,000	255,716	270,900	—
DISH DBS CORP	7.750% 07/01/2026 DD 06/13/16	346,000	362,934	363,733	346,000
DISH DBS CORP	7.875% 09/01/2019 DD 08/17/09	615,000	673,600	658,050	—
DIVERSEY 9/17 (USD) COV-LT TL		250,000	249,375	250,150	—
DJO FINANCE LLC / DJO FIN 144A	8.125% 06/15/2021 DD 05/07/15	427,000	408,775	399,245	—
DNB NOR BANK DISC	06/15/2018	600,000	593,385	593,385	—
DNB NOR BANK DISC	08/24/2018	2,305,000	2,275,093	2,275,093	—
DOLLAR TREE INC	5.750% 03/01/2023 DD 03/01/16	570,000	597,755	597,075	—
DOOSAN BOBCAT/DOOSAN INFRACORE	5/17 COV-LITE TLB	229,538	228,964	230,341	—
DOW CHEMICAL CO/THE	7.375% 11/01/2029 DD 11/01/99	605,000	775,301	806,834	—
DRIVE AUTO RECEIVAB BAA2 144A	1.590% 12/17/2018 DD 03/29/17	15,024	15,024	15,023	—
DTE ELECTRIC CO	3.700% 03/15/2045 DD 03/11/15	915,000	912,859	942,825	—
DTE ELECTRIC CO	3.950% 06/15/2042 DD 06/22/12	120,000	119,478	126,282	—
DTE ELECTRIC CO	4.000% 04/01/2043 DD 03/27/13	535,000	532,587	574,028	535,000
DTE ELECTRIC CO	4.300% 07/01/2044 DD 07/02/14	200,000	199,698	224,320	—
DTE ELECTRIC CO	5.700% 10/01/2037 DD 10/06/05	251,000	296,624	318,677	—
DTE ELECTRIC CO	6.625% 06/01/2036 DD 05/24/06	225,000	304,693	308,846	—
DTZ 8/15 TL	0.000% 11/04/2021 DD 08/12/15	489,950	479,538	483,125	—
DUBOIS CHEMICALS 2/17 TLB	0.000% 03/15/2024 DD 02/27/17	278,597	277,403	279,293	—
DUBOIS CHEMICALS 3/17 DELAYED	0.000% 03/15/2024 DD 02/27/17	20,000	20,000	20,050	—
DUFF & PHELPS 10/17 COV-LITE	0.000% 10/12/2024 DD 09/26/17	—	—	—	—
DUKE ENERGY CAROLINAS LLC	4.250% 12/15/2041 DD 12/08/11	1,435,000	1,415,428	1,579,418	—
DUKE ENERGY CAROLINAS LLC	5.300% 02/15/2040 DD 11/19/09	710,000	836,388	892,520	—
DUKE ENERGY CAROLINAS LLC	6.000% 01/15/2038 DD 01/10/08	100,000	107,307	134,543	—
DUKE ENERGY CAROLINAS LLC	6.000% 12/01/2028 DD 12/04/98	25,000	27,847	30,983	—
DUKE ENERGY CAROLINAS LLC	6.050% 04/15/2038 DD 04/14/08	90,000	93,095	121,967	—
DUKE ENERGY CAROLINAS LLC	6.100% 06/01/2037 DD 06/05/07	50,000	52,772	66,165	—
DUKE ENERGY FLORIDA LLC	6.400% 06/15/2038 DD 06/18/08	190,000	211,626	267,400	—
DUKE ENERGY INDIANA LLC	4.900% 07/15/2043 DD 07/11/13	420,000	418,097	505,382	—
DUKE ENERGY INDIANA LLC	6.350% 08/15/2038 DD 08/21/08	365,000	389,555	501,298	—

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CORPORATE DEBT					
DUKE ENERGY OHIO INC	3.800% 09/01/2023 DD 09/06/13	2,085,000	2,113,398	2,192,419	270,000
DUKE ENERGY PROGRESS LLC	3.700% 10/15/2046 DD 09/16/16	194,000	193,505	198,144	—
DUKE ENERGY PROGRESS LLC	4.100% 03/15/2043 DD 03/12/13	905,000	971,628	982,893	—
DUKE ENERGY PROGRESS LLC	4.100% 05/15/2042 DD 05/18/12	73,000	70,596	79,058	—
DUKE ENERGY PROGRESS LLC	4.150% 12/01/2044 DD 11/20/14	722,000	719,531	787,522	—
DUKE ENERGY PROGRESS LLC	4.200% 08/15/2045 DD 08/13/15	2,389,000	2,397,969	2,634,733	264,000
DUKE ENERGY PROGRESS LLC	4.375% 03/30/2044 DD 03/06/14	966,000	965,807	1,097,772	895,000
DUNN PAPER 9/16 TL		455,435	457,143	458,851	—
DYNEGY 1/17 TLC1		453,786	449,248	455,592	—
EAGLECLAW 6/17 TLB		248,750	246,263	249,529	—
ECOLAB INC 144A	3.950% 12/01/2047 DD 11/27/17	600,000	596,862	613,326	—
EDISON INTERNATIONAL	2.950% 03/15/2023 DD 03/09/16	1,040,000	1,039,542	1,041,622	—
EI DU PONT DE NEMOURS & CO	4.150% 02/15/2043 DD 02/15/13	69,000	68,918	71,046	—
EI DU PONT DE NEMOURS & CO	4.900% 01/15/2041 DD 09/23/10	141,000	139,102	161,083	—
EI DU PONT DE NEMOURS & CO	5.600% 12/15/2036 DD 12/15/06	372,000	421,533	452,006	—
ELDORADO RESORTS 4/17 COV-LITE	TLB	164,957	164,545	164,957	—
ELECTRICITE DE FRANCE SA 144A	6.000% 01/22/2039 DD 01/22/14	330,000	319,945	368,462	—
ELECTRO RENT 1/17 COV LITE TLB		495,000	501,188	499,950	—
ELI LILLY & CO	3.950% 05/15/2047 DD 05/09/17	675,000	671,348	724,727	566,000
ELWOOD ENERGY LLC	8.159% 07/05/2026 DD 01/05/02	165,050	184,856	184,031	—
EMDEON 3/17 COV-LITE TLB		744,375	742,514	745,402	—
EMERSON ELECTRIC CO	6.000% 08/15/2032 DD 08/19/02	165,000	192,621	205,811	—
ENCANA CORP	6.500% 08/15/2034 DD 08/04/04	425,000	472,562	525,181	—
ENCOMPASS HEALTH CORP	5.750% 09/15/2025 DD 09/16/15	370,000	359,825	384,800	370,000
ENCOMPASS HEALTH CORP	5.750% 11/01/2024 DD 09/11/12	236,000	234,392	241,605	—
ENDO DAC / ENDO FINANCE L 144A	6.000% 07/15/2023 DD 07/09/15	475,000	474,313	372,875	—
ENERGY TRANSFER PARTNERS LP	6.125% 12/15/2045 DD 06/23/15	795,000	827,746	863,306	781,000
ENI SPA 144A	5.700% 10/01/2040 DD 10/01/10	245,000	237,915	266,540	—
ENTERPRISE PRODUCTS OPERATING	4.850% 03/15/2044 DD 03/18/13	950,000	948,214	1,034,113	881,000
EP ENERGY LLC / EVEREST A 144A	8.000% 11/29/2024 DD 11/29/16	96,000	96,000	99,120	96,000
EP ENERGY LLC / EVEREST ACQUIS	9.375% 05/01/2020 DD 11/01/12	297,000	279,420	250,965	212,000
EQT CORP	3.900% 10/01/2027 DD 10/04/17	1,185,000	1,184,028	1,178,044	1,185,000
ERESEARCH TECHNOLOGY 4/16	COV-LITE TL	149,242	148,869	150,362	—
ERP OPERATING LP	4.500% 07/01/2044 DD 06/19/14	1,144,000	1,173,428	1,252,337	—
ESTEE LAUDER COS INC/THE	3.700% 08/15/2042 DD 08/02/12	267,000	260,987	265,126	—
EXPERA SPECIALTY 10/16 TLB		790,000	782,100	793,950	—
EXTERRAN ENERGY SOLUTIONS 144A	8.125% 05/01/2025 DD 04/04/17	295,000	298,754	317,125	—

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CORPORATE DEBT					
EXXON MOBIL CORP	3.567% 03/06/2045 DD 03/06/15	67,000	67,000	67,706	—
EXXON MOBIL CORP	VAR RT 03/01/2018 DD 03/06/15	565,000	563,401	564,932	—
FELCOR LODGING LP	5.625% 03/01/2023 DD 03/01/13	192,000	191,040	197,280	192,000
FERRELLGAS LP / FERRELLGAS FIN	VAR RT 06/15/2023 DD 06/15/16	318,000	310,627	291,765	318,000
FIDELITY NATIONAL INFORMATION	3.000% 08/15/2026 DD 08/16/16	1,000,000	972,010	966,570	—
FIDELITY NATIONAL INFORMATION	4.500% 08/15/2046 DD 08/16/16	775,000	762,833	807,845	—
FIFTH THIRD AUTO TRUST 2 1 A2A	1.590% 04/15/2020 DD 09/20/17	490,000	489,957	488,937	—
FIFTH THIRD BANCORP	8.250% 03/01/2038 DD 03/04/08	230,000	346,081	351,212	—
FIRST DATA 6/17 TL		545,508	545,133	545,808	—
FIRST DATA CORP 144A	5.750% 01/15/2024 DD 11/25/15	225,000	225,000	232,875	—
FIRST DATA CORP 144A	7.000% 12/01/2023 DD 11/18/15	495,000	517,965	523,463	—
FLEX ACQUISITION CO INC 144A	6.875% 01/15/2025 DD 01/17/17	80,000	80,000	82,848	—
FLORIDA POWER & LIGHT CO	3.700% 12/01/2047 DD 11/16/17	310,000	307,548	323,116	—
FLORIDA POWER & LIGHT CO	5.125% 06/01/2041 DD 06/10/11	85,000	94,766	104,507	—
FLORIDA POWER & LIGHT CO	5.650% 02/01/2037 DD 01/18/06	277,000	281,230	353,881	—
FLORIDA POWER & LIGHT CO	5.950% 02/01/2038 DD 01/16/08	720,000	855,565	962,388	—
FLORIDA POWER & LIGHT CO	5.960% 04/01/2039 DD 03/17/09	110,000	137,972	148,441	—
FLY LEASING 8/12 TLB		313,294	313,294	313,294	—
FORD CREDIT AUTO LEASE T A A2A	1.560% 11/15/2019 DD 03/28/17	129,925	129,915	129,748	—
FORD CREDIT AUTO OWNER T B A2A	1.080% 03/15/2019 DD 04/26/16	26,335	26,334	26,323	—
FORD CREDIT AUTO OWNER T B A2A	1.490% 05/15/2020 DD 06/27/17	265,000	264,980	264,589	—
FORD MOTOR CO	7.450% 07/16/2031 DD 07/16/99	720,000	918,878	941,191	—
FOX US BIDCO/ROBERTSHAW 8/17	COV-LITE TLB	199,500	198,004	200,831	—
FREEPORT-MCMORAN INC	5.450% 03/15/2043 DD 09/15/13	485,000	247,350	484,394	—
FREEPORT-MCMORAN INC	6.750% 02/01/2022 DD 02/01/17	222,000	232,823	229,770	—
FREEPORT-MCMORAN INC	6.875% 02/15/2023 DD 02/15/17	359,000	332,550	391,310	—
FRONTIER COMMUNICATIONS CORP	10.500% 09/15/2022 DD 03/15/16	179,000	179,000	135,369	179,000
FRONTIER COMMUNICATIONS CORP	11.000% 09/15/2025 DD 03/15/16	174,000	170,123	127,890	—
FRONTIER COMMUNICATIONS CORP	7.625% 04/15/2024 DD 04/10/13	640,000	676,762	424,000	—
FRONTIER COMMUNICATIONS CORP	9.000% 08/15/2031 DD 02/15/02	1,096,000	857,478	731,580	1,096,000
GARDA WORLD 5/17(USD) COV-LITE	TL	426,090	421,830	427,820	—
GARDA WORLD SECURITY CORP 144A	8.750% 05/15/2025 DD 05/08/17	210,000	208,484	225,750	—
GE CAPITAL INTERNATIONAL FUNDI	4.418% 11/15/2035 DD 05/15/16	14,072,000	12,421,349	15,229,563	—
GENERAL ELECTRIC CO	4.125% 10/09/2042 DD 10/09/12	2,215,000	2,223,736	2,320,434	—
GENERAL ELECTRIC CO	5.875% 01/14/2038 DD 01/14/08	1,090,000	1,128,429	1,409,577	—
GENERAL ELECTRIC CO	6.150% 08/07/2037 DD 08/07/07	287,000	312,053	379,024	—
GENERAL MOTORS CO	6.250% 10/02/2043 DD 04/02/14	490,000	573,913	580,390	—

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CORPORATE DEBT					
GENERATION BRANDS 11/17 TL		248,175	246,934	249,415	—
GENESIS ENERGY LP / GENESIS EN	6.500% 10/01/2025 DD 08/14/17	375,000	375,000	380,625	375,000
GENESIS ENERGY LP / GENESIS EN	6.750% 08/01/2022 DD 07/23/15	484,000	466,550	502,150	—
GENWORTH HOLDINGS INC	4.900% 08/15/2023 DD 08/08/13	369,000	306,338	314,573	—
GEORGIA POWER CO	3.250% 03/30/2027 DD 03/03/17	1,180,000	1,178,667	1,183,906	205,000
GILEAD SCIENCES INC	4.500% 02/01/2045 DD 11/17/14	222,000	220,697	246,737	—
GILEAD SCIENCES INC	4.600% 09/01/2035 DD 09/14/15	1,440,000	1,469,992	1,622,549	—
GILEAD SCIENCES INC	4.750% 03/01/2046 DD 09/14/15	6,442,000	6,733,292	7,451,719	—
GLAXOSMITHKLINE CAPITAL INC	4.200% 03/18/2043 DD 03/18/13	710,000	708,510	784,891	—
GLAXOSMITHKLINE CAPITAL INC	5.375% 04/15/2034 DD 04/06/04	150,000	190,545	184,346	—
GLAXOSMITHKLINE CAPITAL INC	6.375% 05/15/2038 DD 05/13/08	2,030,000	2,517,617	2,863,782	—
GLOBAL CASH ACCESS 4/17 TLB		248,750	247,506	250,927	—
GLOBAL TEL LINK 5/13 COV-LT TL	0.000% 05/23/2020 DD 05/07/13	490,875	490,875	491,797	—
GM FINANCIAL AUTOMOBILE 1 A2A	1.670% 09/20/2019 DD 03/15/17	106,459	106,447	106,325	—
GM FINANCIAL AUTOMOBILE 2 A2A	1.280% 10/22/2018 DD 05/18/16	22,627	22,625	22,618	—
GM FINANCIAL AUTOMOBILE 3 A2A	1.720% 01/21/2020 DD 09/20/17	470,000	469,973	468,515	—
GOLDMAN SACHS GROUP INC/THE	4.750% 10/21/2045 DD 10/21/15	2,160,000	2,246,592	2,474,302	—
GOLDMAN SACHS GROUP INC/THE	4.800% 07/08/2044 DD 07/08/14	650,000	706,371	741,364	—
GOLDMAN SACHS GROUP INC/THE	6.125% 02/15/2033 DD 02/13/03	4,380,000	5,232,304	5,582,573	—
GOLDMAN SACHS GROUP INC/THE	6.250% 02/01/2041 DD 01/28/11	1,470,000	1,756,304	1,980,972	—
GOLDMAN SACHS GROUP INC/THE	6.750% 10/01/2037 DD 10/03/07	2,770,000	3,360,154	3,708,033	—
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/31/2038 DD 10/31/17	1,750,000	1,748,028	1,799,683	1,060,000
GREAT-WEST LIFECO FINANCE 144A	4.150% 06/03/2047 DD 05/26/17	600,000	595,308	629,754	—
GRIFFON CORP	5.250% 03/01/2022 DD 02/27/14	998,000	973,185	1,007,980	—
GUARDIAN LIFE INSURANCE C 144A	4.850% 01/24/2077 DD 01/24/17	750,000	731,303	823,590	—
GUGGENHEIM FUNDS 10/16 TL		844,910	840,685	843,499	—
GULFPORT ENERGY CORP	6.000% 10/15/2024 DD 04/15/17	100,000	100,000	100,000	—
GULFPORT ENERGY CORP	6.375% 05/15/2025 DD 05/15/17	280,000	280,000	281,400	25,000
HALLIBURTON CO	5.000% 11/15/2045 DD 11/13/15	566,000	606,940	649,972	—
HALYARD HEALTH 10/14 COV-LITE	TL	1,000,000	995,000	1,001,250	—
HANSON BUILDING 4/17 COV-LITE	TLB	496,231	487,795	463,048	—
HARGRAY COMMUNICATIONS 3/17	COV-LITE TLB	298,500	297,754	298,948	—
HARSCO 10/16 TLB		198,500	196,515	200,733	—
HARTFORD FINANCIAL SERVIC 144A	VAR RT 02/12/2067 DD 02/15/17	846,000	730,404	820,620	—
HCA 3/17 B9 TL		492,528	491,297	494,375	—
HCA INC	5.875% 02/15/2026 DD 11/13/15	765,000	764,838	808,988	—
HCA INC	7.500% 02/15/2022 DD 08/01/11	1,055,000	1,196,785	1,186,875	—

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CORPORATE DEBT					
HEARTHSIDE FOOD 1/17 TLB		482,500	483,706	484,710	—
HEARTLAND DENTAL 7/17 COV-LITE	TL	165,000	164,175	167,166	—
HERTZ CORP/THE	6.250% 10/15/2022 DD 10/16/12	354,000	328,776	341,610	354,000
HERTZ CORP/THE	7.375% 01/15/2021 DD 07/15/11	195,000	185,250	196,950	195,000
HESS CORP	5.800% 04/01/2047 DD 09/28/16	1,130,000	1,153,730	1,257,453	1,130,000
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2045 DD 10/15/16	965,000	942,036	1,021,607	—
HEXION INC	10.000% 04/15/2020 DD 04/15/15	125,000	125,000	118,750	125,000
HEXION INC	6.625% 04/15/2020 DD 03/14/12	864,000	865,225	775,440	—
HEXION INC	7.875% 02/15/2023 DD 02/11/93	210,000	136,500	141,750	—
HIGH RIDGE BRANDS CO 144A	8.875% 03/15/2025 DD 03/22/17	140,000	140,000	124,600	140,000
HIGHPOINT OPERATING CORP	8.750% 06/15/2025 DD 04/28/17	210,000	210,000	232,050	210,000
HOFFMASTER 11/16 COV-LITE TL		495,000	490,050	498,505	—
HOLOGIC INC 144A	5.250% 07/15/2022 DD 07/02/15	350,000	355,411	362,250	350,000
HOME DEPOT INC/THE	3.500% 09/15/2056 DD 09/15/16	910,000	892,683	875,411	—
HOME DEPOT INC/THE	4.200% 04/01/2043 DD 04/05/13	2,960,000	2,844,370	3,260,174	—
HOME DEPOT INC/THE	4.250% 04/01/2046 DD 06/02/15	366,000	365,081	408,749	—
HOME DEPOT INC/THE	4.400% 03/15/2045 DD 06/12/14	294,000	289,434	332,943	—
HOME DEPOT INC/THE	4.875% 02/15/2044 DD 09/10/13	2,162,000	2,377,861	2,614,117	—
HOME DEPOT INC/THE	5.875% 12/16/2036 DD 12/19/06	875,000	675,640	1,184,059	—
HOME DEPOT INC/THE	VAR RT 06/05/2020 DD 06/05/17	255,000	255,000	255,436	—
HOMER CITY 4/17 TL		120,093	111,686	102,479	—
HONDA AUTO RECEIVABLES 20 2 A2	1.460% 10/15/2019 DD 06/27/17	206,671	206,654	206,222	—
HONDA AUTO RECEIVABLES 20 4 A2	1.040% 04/18/2019 DD 10/25/16	151,294	151,290	151,008	—
HONEYWELL INTERNATIONAL INC	VAR RT 10/30/2019 DD 10/30/17	1,095,000	1,095,000	1,092,865	—
HSBC HOLDINGS PLC	4.375% 11/23/2026 DD 11/23/16	2,085,000	2,084,261	2,176,782	—
HSBC HOLDINGS PLC	5.250% 03/14/2044 DD 03/12/14	745,000	736,894	873,609	—
HSBC HOLDINGS PLC	6.100% 01/14/2042 DD 11/17/11	890,000	1,102,122	1,221,881	637,000
HSBC HOLDINGS PLC	6.500% 05/02/2036 DD 05/03/06	480,000	623,952	626,438	—
HSBC HOLDINGS PLC	6.800% 06/01/2038 DD 05/27/08	2,785,000	3,353,488	3,797,208	—
HSBC HOLDINGS PLC	7.350% 11/27/2032 DD 05/27/05	1,180,000	1,579,076	1,578,911	—
HSBC USA INC	2.750% 08/07/2020 DD 08/07/15	905,000	925,419	909,959	—
HSBC USA INC	VAR RT 08/07/2018 DD 08/07/15	125,000	125,000	125,405	—
HUGHES SATELLITE SYSTEMS CORP	7.625% 06/15/2021 DD 12/15/11	1,723,000	1,847,865	1,903,915	—
HUSKY INTERNATIONAL (COV-LITE	0.000% 06/30/2021 DD 06/08/11	437,275	441,101	439,037	—
HYUNDAI AUTO LEASE C A2A 144A	1.890% 03/16/2020 DD 11/15/17	680,000	679,947	678,688	—
HYUNDAI AUTO RECEIVABLES A A2A	1.480% 02/18/2020 DD 03/29/17	261,503	261,502	261,093	—
IASIS 4/17 COV-LITE TLB3		—	—	—	—

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CORPORATE DEBT					
IBM CREDIT LLC	VAR RT 09/06/2019 DD 09/08/17	1,055,000	1,055,000	1,055,971	—
IDERA 6/17 COV-LITE TLB		210,317	208,214	209,791	—
IHEARTCOMMUNICATIONS INC	10.625% 03/15/2023 DD 02/26/15	154,000	154,000	108,570	—
IHEARTCOMMUNICATIONS INC	9.000% 03/01/2021 DD 02/23/11	110,000	97,350	78,650	—
ILLINOIS TOOL WORKS INC	3.900% 09/01/2042 DD 08/28/12	773,000	713,452	828,401	—
ILLINOIS TOOL WORKS INC	4.875% 09/15/2041 DD 03/15/12	393,000	406,720	472,999	—
IMG WORLDWIDE 3/14 COV-LITE	0.000% 05/06/2022 DD 03/21/14	166,667	162,917	166,667	—
IMG WORLDWIDE 5/14 COV-LITE TL		734,933	726,359	737,873	—
INFOR US INC	6.500% 05/15/2022 DD 11/15/15	561,000	530,105	580,635	—
INFOR US INC 144A	5.750% 08/15/2020 DD 08/25/15	229,000	229,110	235,298	—
INTEL CORP	4.000% 12/15/2032 DD 12/11/12	3,093,000	3,100,317	3,403,537	—
INTEL CORP 144A	3.734% 12/08/2047 DD 12/08/17	947,000	910,178	983,403	—
INTELSAT JACKSON HOLDINGS 144A	8.000% 02/15/2024 DD 03/29/16	122,000	122,000	128,405	—
INTELSAT JACKSON HOLDINGS SA	7.500% 04/01/2021 DD 10/01/11	1,613,000	1,533,485	1,467,830	—
INTERNATIONAL BUSINESS MACHINE	4.000% 06/20/2042 DD 06/20/12	957,000	915,221	1,013,482	—
INTERNATIONAL BUSINESS MACHINE	5.875% 11/29/2032 DD 11/27/02	125,000	146,916	161,630	—
INTERNATIONAL GAME TECHNO 144A	6.500% 02/15/2025 DD 02/13/15	1,436,000	1,336,510	1,604,730	—
INTERNATIONAL PAPER CO	4.800% 06/15/2044 DD 06/10/14	1,025,000	1,019,660	1,122,027	—
INTESA SANPAOLO SPA 144A	5.710% 01/15/2026 DD 01/15/16	460,000	442,244	484,601	—
J P MORGAN SECS DISC	08/17/2018	1,300,000	1,278,837	1,278,837	—
JACKSON NATIONAL LIFE GLO 144A	3.050% 04/29/2026 DD 04/29/16	830,000	826,522	817,251	—
JASON 6/14 COV-LITE TL		248,706	228,188	242,489	—
JBS USA LUX SA / JBS USA 144A	5.750% 06/15/2025 DD 06/04/15	390,000	380,427	375,375	230,000
JBS USA LUX SA / JBS USA 144A	7.250% 06/01/2021 DD 05/27/11	285,000	306,731	289,631	285,000
JEFFERIES FINANCE LLC / J 144A	7.375% 04/01/2020 DD 03/26/13	250,000	246,250	257,188	—
JEFFERIES FINANCE LLC / J 144A	7.500% 04/15/2021 DD 10/14/14	357,000	357,000	369,495	—
JOHN SEVIER COMBINED CYCLE GEN	4.626% 01/15/2042 DD 01/17/12	168,792	176,313	186,206	—
JOHNSON & JOHNSON	2.950% 03/03/2027 DD 03/03/17	2,255,000	2,252,677	2,284,992	2,255,000
JOHNSON & JOHNSON	4.375% 12/05/2033 DD 12/05/13	2,056,000	2,116,884	2,344,066	—
JOHNSON & JOHNSON	VAR RT 03/01/2019 DD 03/01/16	320,000	320,000	320,829	—
JPMORGAN CHASE & CO	4.125% 12/15/2026 DD 12/09/14	1,325,000	1,321,635	1,397,756	—
JPMORGAN CHASE & CO	4.850% 02/01/2044 DD 01/28/14	2,245,000	2,389,432	2,651,996	—
JPMORGAN CHASE & CO	5.600% 07/15/2041 DD 07/21/11	5,000	5,669	6,432	—
JPMORGAN CHASE & CO	6.400% 05/15/2038 DD 05/22/08	2,350,000	2,898,421	3,233,459	—
JPMORGAN CHASE & CO	VAR RT 02/01/2028 DD 02/01/17	570,000	570,000	590,663	—
JPMORGAN CHASE & CO	VAR RT 02/22/2048 DD 02/22/17	790,000	790,000	855,064	790,000
JPMORGAN CHASE BANK NA	VAR RT 09/21/2018 DD 09/23/16	615,000	615,000	616,193	—

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CORPORATE DEBT					
KAISER FOUNDATION HOSPITALS	4.875% 04/01/2042 DD 04/11/12	150,000	178,494	178,755	120,000
KB HOME	7.000% 12/15/2021 DD 10/29/13	153,000	154,530	169,830	—
KB HOME	7.625% 05/15/2023 DD 02/17/15	775,000	758,375	887,375	—
KENTUCKY UTILITIES CO	4.375% 10/01/2045 DD 09/28/15	171,000	170,858	190,267	171,000
KENTUCKY UTILITIES CO	4.650% 11/15/2043 DD 11/14/13	256,000	254,157	295,967	—
KIK CUSTOM PRODUCTS 8/15	COV-LITE TL	355,515	346,627	357,648	—
KIMBERLY-CLARK CORP	5.300% 03/01/2041 DD 02/03/11	300,000	373,860	378,516	—
KINDER MORGAN ENERGY PARTNERS	6.500% 09/01/2039 DD 09/16/09	515,000	553,993	607,803	—
KINDER MORGAN ENERGY PARTNERS	6.550% 09/15/2040 DD 05/19/10	500,000	544,936	584,565	—
KINDER MORGAN INC/DE	7.750% 01/15/2032 DD 01/11/02	253,000	241,504	326,712	—
KRAFT HEINZ FOODS CO	5.000% 07/15/2035 DD 07/15/16	370,000	366,481	403,955	—
KRAFT HEINZ FOODS CO	6.500% 02/09/2040 DD 08/09/12	225,000	265,367	285,462	—
KRAFT HEINZ FOODS CO	6.875% 01/26/2039 DD 07/26/12	485,000	592,836	638,449	—
KRONOS 4/17 TLB		495,009	492,534	498,073	—
L BRANDS INC	6.750% 07/01/2036 DD 06/16/16	574,000	566,465	574,000	—
L BRANDS INC	6.875% 11/01/2035 DD 10/30/15	397,000	411,508	400,970	397,000
LADDER CAPITAL FINANCE HO 144A	5.250% 03/15/2022 DD 03/16/17	300,000	300,000	309,375	113,001
LBM 8/17 TL		617,421	616,650	624,367	—
LEVEL 3 PARENT LLC	5.750% 12/01/2022 DD 12/01/14	196,000	203,350	196,794	—
LIBERTY CABLEVISION 6/14 TL		250,000	241,875	241,875	—
LIBERTY MUTUAL GROUP INC 144A	4.850% 08/01/2044 DD 07/24/14	650,000	649,480	722,404	—
LIFEPOINT HEALTH INC	5.375% 05/01/2024 DD 05/01/17	542,000	542,540	531,160	542,000
LIFEPOINT HEALTH INC	5.875% 12/01/2023 DD 12/04/15	337,000	342,500	340,370	337,000
LLOYDS BANKING GROUP PLC	3.750% 01/11/2027 DD 01/11/17	1,045,000	1,037,769	1,061,229	—
LMA SA & LMA AMER DISC	07/12/2018	1,450,000	1,432,302	1,432,302	—
LOCKHEED MARTIN CORP	4.070% 12/15/2042 DD 12/14/12	404,000	368,428	425,307	—
LOUISVILLE GAS & ELECTRIC CO	4.375% 10/01/2045 DD 09/28/15	171,000	170,858	190,267	—
LOUISVILLE GAS & ELECTRIC CO	4.650% 11/15/2043 DD 11/14/13	256,000	254,157	295,506	—
LOWE'S COS INC	3.700% 04/15/2046 DD 04/20/16	2,000,000	1,946,680	2,008,180	—
LOWE'S COS INC	4.375% 09/15/2045 DD 09/16/15	202,000	197,217	223,265	—
LOWE'S COS INC	4.650% 04/15/2042 DD 04/23/12	26,000	25,892	29,712	26,000
LYB INTERNATIONAL FINANCE BV	4.875% 03/15/2044 DD 02/28/14	470,000	464,506	521,667	—
MACQUARIE BK LTD DISC	04/02/2018	1,535,000	1,523,199	1,523,199	—
MALLINCKRODT INTERNATIONAL 144A	5.500% 04/15/2025 DD 04/15/15	483,000	442,948	393,645	483,000
MALLINCKRODT INTERNATIONAL 144A	5.750% 08/01/2022 DD 08/13/14	302,000	302,755	274,065	131,800
MALLINCKRODT INTERNATIONAL FIN	4.750% 04/15/2023 DD 10/15/13	560,000	517,274	439,600	560,000
MASSACHUSETTS ELECTRIC CO 144A	5.900% 11/15/2039 DD 11/18/09	271,000	270,095	357,541	—

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CORPORATE DEBT					
MASSACHUSETTS MUTUAL LIFE 144A	5.375% 12/01/2041 DD 01/17/12	145,000	144,517	176,424	—
MASSACHUSETTS MUTUAL LIFE 144A	8.875% 06/01/2039 DD 06/01/09	184,000	281,749	304,919	—
MASSMUTUAL GLOBAL FUNDING 144A	2.500% 10/17/2022 DD 10/17/12	1,560,000	1,493,420	1,543,526	610,000
MAYO CLINIC	4.128% 11/15/2052 DD 03/17/16	102,000	102,000	108,625	—
MCKESSON CORP	6.000% 03/01/2041 DD 02/28/11	55,000	54,195	67,185	—
MEDTRONIC INC	3.500% 03/15/2025 DD 03/15/15	2,300,000	2,350,278	2,385,905	—
MEDTRONIC INC	4.375% 03/15/2035 DD 03/15/15	2,068,000	2,171,644	2,331,277	—
MEDTRONIC INC	4.625% 03/15/2045 DD 03/15/15	4,994,000	5,450,080	5,818,260	—
MEMORIAL SLOAN-KETTERING CANCER	4.200% 07/01/2055 DD 02/11/15	223,000	245,900	241,101	—
MEMORIAL SLOAN-KETTERING CANCER	5.000% 07/01/2042 DD 12/08/11	300,000	385,116	361,224	—
MEN'S WEARHOUSE INC/THE	7.000% 07/01/2022 DD 01/01/15	415,000	348,840	416,577	415,000
MERCEDES-BENZ AUTO LEASE B A2	1.150% 01/15/2019 DD 10/26/16	110,331	110,328	110,233	—
MERCK & CO INC	1.850% 02/10/2020 DD 02/10/15	700,000	700,308	696,101	276,000
MERCK & CO INC	2.800% 05/18/2023 DD 05/20/13	1,820,000	1,735,135	1,835,161	—
MERCK & CO INC	3.700% 02/10/2045 DD 02/10/15	421,000	418,579	439,499	—
MERCK & CO INC	4.150% 05/18/2043 DD 05/20/13	1,176,000	1,181,158	1,314,968	—
MERITAGE HOMES CORP	4.500% 03/01/2018 DD 03/13/13	880,000	884,400	881,100	—
MERITAGE HOMES CORP	5.125% 06/06/2027 DD 06/06/17	288,000	288,690	293,040	58,000
MERITOR INC	6.250% 02/15/2024 DD 02/13/14	455,000	426,893	478,888	—
METLIFE INC	4.050% 03/01/2045 DD 03/05/15	203,000	201,987	212,896	—
METLIFE INC	4.125% 08/13/2042 DD 08/13/12	56,000	55,647	59,280	—
METLIFE INC	5.700% 06/15/2035 DD 06/23/05	475,000	544,612	601,716	—
METLIFE INC	6.400% 12/15/2066 DD 12/21/06	1,160,000	1,211,619	1,334,360	74,000
METLIFE INC	6.500% 12/15/2032 DD 12/10/02	1,076,000	1,406,202	1,409,162	—
MGM RESORTS INTERNATIONAL	6.000% 03/15/2023 DD 11/25/14	567,000	550,688	612,360	—
MGM RESORTS INTERNATIONAL	6.625% 12/15/2021 DD 12/20/12	905,000	971,546	992,966	—
MICRO FOCUS 4/17	0.000% 06/21/2024 DD 04/06/17	435,511	434,422	435,511	—
MICRO FOCUS 4/17 (USD)	COV-LITE TLB3	64,489	64,328	64,489	—
MICRO FOCUS 4/17 COV-LITE TLB2		500,000	500,000	499,895	—
MICROSOFT CORP	1.100% 08/08/2019 DD 08/08/16	380,000	375,630	374,919	—
MICROSOFT CORP	3.450% 08/08/2036 DD 08/08/16	1,240,000	1,235,201	1,278,428	—
MICROSOFT CORP	3.500% 02/12/2035 DD 02/12/15	4,209,000	3,994,273	4,379,296	—
MICROSOFT CORP	3.500% 11/15/2042 DD 11/07/12	2,710,000	2,364,236	2,719,810	363,000
MICROSOFT CORP	3.625% 12/15/2023 DD 12/06/13	1,370,000	1,363,260	1,443,377	—
MICROSOFT CORP	3.700% 08/08/2046 DD 08/08/16	2,265,000	2,148,074	2,361,285	—
MICROSOFT CORP	3.750% 02/12/2045 DD 02/12/15	1,500,000	1,494,435	1,580,250	—
MICROSOFT CORP	3.750% 05/01/2043 DD 05/02/13	1,500,000	1,329,720	1,573,005	547,000

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CORPORATE DEBT					
MICROSOFT CORP	3.950% 08/08/2056 DD 08/08/16	1,250,000	1,272,950	1,334,238	—
MICROSOFT CORP	4.000% 02/12/2055 DD 02/12/15	1,799,000	1,754,563	1,924,624	—
MICROSOFT CORP	4.250% 02/06/2047 DD 02/06/17	885,000	882,619	1,011,794	—
MICROSOFT CORP	4.450% 11/03/2045 DD 11/03/15	1,920,000	1,985,496	2,250,432	—
MICROSOFT CORP	4.500% 02/06/2057 DD 02/06/17	1,805,000	1,847,714	2,137,337	—
MICROSOFT CORP	4.500% 10/01/2040 DD 09/27/10	77,000	76,161	89,993	—
MICROSOFT CORP	4.750% 11/03/2055 DD 11/03/15	1,345,000	1,340,745	1,664,733	1,210,000
MICROSOFT CORP	5.200% 06/01/2039 DD 05/18/09	25,000	26,052	31,611	—
MICROSOFT CORP	5.300% 02/08/2041 DD 02/08/11	109,000	108,078	139,219	—
MIDAMERICAN ENERGY CO	4.250% 05/01/2046 DD 10/15/15	2,210,000	2,309,728	2,481,034	—
MISYS 6/17 (USD) COV-LITE TLB		249,375	248,128	249,981	—
MOHEGAN TRIBAL 9/16 TLA		255,000	253,725	256,275	—
MONSANTO CO	4.700% 07/15/2064 DD 07/01/14	218,000	197,824	227,500	—
MONSANTO CO	5.500% 07/30/2035 DD 07/15/05	840,000	937,843	992,796	—
MORGAN STANLEY	4.000% 07/23/2025 DD 07/23/15	1,100,000	1,118,095	1,151,755	—
MORGAN STANLEY	4.300% 01/27/2045 DD 01/27/15	5,315,000	5,563,659	5,732,653	—
MORGAN STANLEY	4.375% 01/22/2047 DD 01/20/17	3,235,000	3,208,844	3,546,142	—
MORGAN STANLEY	6.375% 07/24/2042 DD 07/24/12	865,000	1,092,640	1,202,653	—
MORGAN STANLEY	VAR RT 07/22/2038 DD 07/24/17	3,180,000	3,180,000	3,292,858	—
MORGAN STANLEY	VAR RT 12/31/2049 DD 03/19/15	466,000	466,000	484,058	466,000
MOUNT SINAI HOSPITALS GROUP IN	3.981% 07/01/2048 DD 12/21/17	167,000	167,000	167,172	—
MYLAN INC	4.200% 11/29/2023 DD 11/29/13	520,000	517,982	538,975	—
MYLAN NV	5.250% 06/15/2046 DD 12/15/16	345,000	344,945	378,020	345,000
NATIONAL AUST BK DISC	05/24/2018	1,400,000	1,385,145	1,385,145	—
NATIONAL AUSTRALIA BANK LTD/NE	2.625% 07/23/2020 DD 07/23/15	1,440,000	1,467,806	1,447,603	—
NATIONAL BK CANADA IB NT	VAR RT 03/20/2018 DD 03/22/17	485,000	485,000	485,000	—
NATIONAL RURAL UTILITIES COOPE	4.023% 11/01/2032 DD 10/16/12	200,000	219,274	210,056	—
NATIONWIDE MUTUAL INSURAN 144A	7.875% 04/01/2033 DD 03/25/03	290,000	302,762	415,486	—
NATIONWIDE MUTUAL INSURAN 144A	9.375% 08/15/2039 DD 08/10/09	340,000	459,050	578,238	—
NAVIENT CORP	4.875% 06/17/2019 DD 12/16/13	210,000	211,575	213,549	149,000
NAVIENT CORP	5.000% 10/26/2020 DD 11/06/14	32,000	31,797	32,440	—
NAVIENT CORP	5.500% 01/15/2019 DD 09/20/13	185,000	191,475	188,238	—
NAVIENT CORP	5.875% 10/25/2024 DD 11/06/14	302,000	291,091	299,735	302,000
NAVIENT CORP	6.500% 06/15/2022 DD 03/07/17	125,000	124,948	131,188	—
NAVIENT CORP	6.625% 07/26/2021 DD 07/29/16	130,000	130,000	137,150	—
NAVIENT PRIVATE EDU AA A1 144A	VAR RT 12/15/2025 DD 02/04/16	—	—	—	—
NBCUNIVERSAL MEDIA LLC	4.450% 01/15/2043 DD 10/05/12	2,575,000	2,429,400	2,809,891	—

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CORPORATE DEBT					
NBCUNIVERSAL MEDIA LLC	5.950% 04/01/2041 DD 04/01/11	105,000	104,707	136,865	—
NBG HOME 4/17 COV-LITE TL		149,063	146,081	150,180	—
NCL CORP LTD 144A	4.750% 12/15/2021 DD 12/14/16	349,000	351,170	361,215	—
NEP 1/14 ADD-ON TL		497,500	498,122	498,122	—
NEUSTAR 8/17 TLB1		61,442	61,442	62,313	—
NEUSTAR 8/17 TLB2		119,700	119,102	120,658	—
NEVADA POWER CO	5.375% 09/15/2040 DD 09/14/10	73,000	72,773	90,590	—
NEVADA POWER CO	5.450% 05/15/2041 DD 05/12/11	63,000	62,981	78,039	—
NEVADA POWER CO	6.650% 04/01/2036 DD 10/01/06	640,000	810,840	889,446	—
NEVADA POWER CO	6.750% 07/01/2037 DD 06/28/07	35,000	38,394	49,510	—
NEW GOLD INC 144A	6.250% 11/15/2022 DD 11/14/12	139,000	143,518	143,517	—
NEW GOLD INC 144A	6.375% 05/15/2025 DD 05/18/17	359,000	364,398	380,540	—
NEW YORK LIFE INSURANCE C 144A	6.750% 11/15/2039 DD 10/08/09	1,496,000	1,866,019	2,162,752	—
NEWELL BRANDS INC	4.200% 04/01/2026 DD 03/30/16	950,000	997,063	992,189	—
NEXEN ENERGY ULC	5.875% 03/10/2035 DD 03/10/05	65,000	76,467	79,595	—
NEXEN ENERGY ULC	6.400% 05/15/2037 DD 05/04/07	306,000	394,930	399,110	—
NEXEN ENERGY ULC	7.500% 07/30/2039 DD 07/30/09	85,000	101,448	125,574	85,000
NGPL PIPECO LLC 144A	4.375% 08/15/2022 DD 08/01/17	107,000	107,000	108,806	—
NGPL PIPECO LLC 144A	4.875% 08/15/2027 DD 08/01/17	23,000	23,000	23,862	—
NISOURCE INC	5.650% 02/01/2045 DD 10/10/13	605,000	618,772	757,593	—
NISSAN AUTO LEASE TRUST A A2A	1.220% 08/15/2018 DD 05/25/16	1,299	1,299	1,299	—
NISSAN AUTO LEASE TRUST B A2A	1.830% 12/16/2019 DD 10/10/17	585,000	584,958	583,590	—
NISSAN AUTO RECEIVABLES B A2A	1.050% 04/15/2019 DD 04/27/16	55,990	55,986	55,968	—
NISSAN MASTER OWNER TRUST A A1	VAR RT 06/15/2021 DD 07/19/16	310,000	310,000	312,024	—
NOBLE HOLDING INTERNATIONAL LT	6.050% 03/01/2041 DD 02/03/11	344,000	201,720	235,640	—
NOBLE HOLDING INTERNATIONAL LT	VAR RT 04/01/2045 DD 03/16/15	291,000	200,295	230,617	—
NORBORD INC 144A	6.250% 04/15/2023 DD 04/16/15	516,000	510,280	563,085	—
NORDEA BANK AB 144A	VAR RT 09/30/2019 DD 09/30/16	545,000	545,000	548,880	—
NORFOLK SOUTHERN CORP	4.837% 10/01/2041 DD 04/01/12	44,000	44,447	51,282	—
NORFOLK SOUTHERN CORP 144A	4.050% 08/15/2052 DD 08/15/17	398,000	405,829	412,515	398,000
NORTH AMERICAN BANCARD 6/17 TL	0.000% 07/01/2024 DD 06/05/17	248,750	247,506	249,218	—
NORTHERN STATES POWER CO/MN	4.125% 05/15/2044 DD 05/13/14	1,210,000	1,206,479	1,319,795	140,000
NORTHERN STATES POWER CO/MN	4.850% 08/15/2040 DD 08/11/10	140,000	162,632	165,049	—
NORTHERN STATES POWER CO/MN	5.250% 07/15/2035 DD 07/21/05	270,000	290,646	322,666	—
NORTHERN STATES POWER CO/MN	5.350% 11/01/2039 DD 11/17/09	137,000	136,740	171,977	—
NORTHERN STATES POWER CO/MN	6.250% 06/01/2036 DD 05/25/06	365,000	396,408	492,958	—
NORTHROP GRUMMAN CORP	4.030% 10/15/2047 DD 10/13/17	1,800,000	1,797,192	1,881,180	—

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CORPORATE DEBT					
NORTHWESTERN MUTUAL LIFE 144A	6.063% 03/30/2040 DD 03/26/10	356,000	461,950	477,944	—
NOVA CHEMICALS CORP 144A	4.875% 06/01/2024 DD 06/09/17	171,000	171,000	170,572	—
NOVA CHEMICALS CORP 144A	5.250% 06/01/2027 DD 06/09/17	514,000	514,856	512,715	—
NOVARTIS CAPITAL CORP	3.100% 05/17/2027 DD 02/17/17	2,430,000	2,408,349	2,477,531	463,475
NOVARTIS CAPITAL CORP	4.400% 05/06/2044 DD 02/21/14	890,000	957,657	1,020,394	—
NOVELIS CORP 144A	5.875% 09/30/2026 DD 09/14/16	292,000	292,860	297,840	—
NOVELIS CORP 144A	6.250% 08/15/2024 DD 08/29/16	283,000	294,480	296,442	—
NPC INTERNATIONAL 3/17	0.000% 04/19/2024 DD 03/18/17	248,750	248,439	250,616	—
NRG ENERGY INC	6.250% 05/01/2024 DD 11/01/14	410,000	410,000	429,475	199,500
NRG ENERGY INC	7.250% 05/15/2026 DD 11/15/16	254,000	258,125	276,540	100,000
NUSTAR LOGISTICS LP	4.800% 09/01/2020 DD 08/12/10	1,188,000	1,075,740	1,205,820	—
NUSTAR LOGISTICS LP	5.625% 04/28/2027 DD 04/28/17	239,000	239,000	243,182	239,000
NUSTAR LOGISTICS LP	VAR RT 04/15/2018 DD 04/04/08	250,000	283,750	254,062	—
OASIS PETROLEUM INC	6.500% 11/01/2021 DD 11/10/11	52,000	47,645	53,105	52,000
OASIS PETROLEUM INC	6.875% 03/15/2022 DD 03/15/14	482,000	482,943	494,652	482,000
OCCIDENTAL PETROLEUM 10/14 TL		—	—	—	—
OCCIDENTAL PETROLEUM CORP	4.625% 06/15/2045 DD 06/23/15	754,000	812,502	854,749	—
OHIO POWER CO	5.850% 10/01/2035 DD 10/14/05	529,000	629,527	666,138	—
OHIO POWER CO	6.600% 02/15/2033 DD 08/15/03	235,000	247,974	309,366	—
OKLAHOMA GAS & ELECTRIC CO	3.850% 08/15/2047 DD 08/11/17	340,000	338,919	353,926	200,000
ONCOR ELECTRIC DELIVERY CO LLC	7.000% 05/01/2032 DD 11/01/02	75,000	90,863	103,666	—
ONCOR ELECTRIC DELIVERY CO LLC	7.250% 01/15/2033 DD 07/15/03	360,000	425,930	508,561	—
ONCOR ELECTRIC DELIVERY CO LLC	7.500% 09/01/2038 DD 03/01/09	355,000	513,967	537,008	—
ONEMAIN FINANCIAL HOLDING 144A	6.750% 12/15/2019 DD 12/11/14	248,000	249,127	256,234	—
ONEMAIN FINANCIAL HOLDING 144A	7.250% 12/15/2021 DD 12/11/14	382,000	384,173	396,974	—
ORACLE CORP	3.900% 05/15/2035 DD 05/05/15	1,000,000	988,218	1,059,290	—
ORACLE CORP	4.000% 07/15/2046 DD 07/07/16	1,940,000	1,819,235	2,064,179	—
ORACLE CORP	4.125% 05/15/2045 DD 05/05/15	1,075,000	1,070,582	1,159,430	—
ORACLE CORP	4.300% 07/08/2034 DD 07/08/14	2,500,000	2,569,379	2,778,375	—
ORACLE CORP	4.375% 05/15/2055 DD 05/05/15	1,485,000	1,485,256	1,659,814	—
ORACLE CORP	5.375% 07/15/2040 DD 07/15/11	2,888,000	3,172,884	3,651,385	—
ORACLE CORP	6.125% 07/08/2039 DD 07/08/09	1,780,000	2,175,825	2,444,510	—
ORACLE CORP	6.500% 04/15/2038 DD 04/09/08	100,000	110,453	140,810	—
ORTHO-CLINICAL DIAGNOSTIC 144A	6.625% 05/15/2022 DD 05/16/14	332,000	297,620	333,660	332,000
OWENS-BROCKWAY GLASS CONT 144A	5.875% 08/15/2023 DD 08/24/15	370,000	365,279	398,675	—
OWENS-BROCKWAY GLASS CONT 144A	6.375% 08/15/2025 DD 08/24/15	131,000	132,238	146,392	—
PABST BREWING 11/14 TL		477,902	477,305	475,714	—

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CORPORATE DEBT					
PACIFIC GAS & ELECTRIC CO	3.750% 08/15/2042 DD 08/16/12	59,000	58,947	56,848	—
PACIFIC GAS & ELECTRIC CO	4.250% 03/15/2046 DD 11/05/15	284,000	278,689	298,072	—
PACIFIC GAS & ELECTRIC CO	4.600% 06/15/2043 DD 06/14/13	2,426,000	2,436,266	2,651,642	—
PACIFIC GAS & ELECTRIC CO	5.400% 01/15/2040 DD 11/18/09	399,000	393,330	481,254	399,000
PACIFIC GAS & ELECTRIC CO	5.800% 03/01/2037 DD 03/13/07	1,012,000	1,076,030	1,262,885	1,012,000
PACIFIC GAS & ELECTRIC CO	6.050% 03/01/2034 DD 03/23/04	1,270,000	1,514,491	1,600,759	—
PACIFIC LIFE INSURANCE CO 144A	VAR RT 10/24/2067 DD 10/24/17	2,177,000	2,171,563	2,183,749	—
PACIFICORP	5.750% 04/01/2037 DD 03/14/07	625,000	777,708	806,937	—
PACIFICORP	6.250% 10/15/2037 DD 10/03/07	275,000	301,554	375,787	—
PACKAGING COORDINATORS 6/16	0.000% 06/30/2023 DD 06/13/16	492,500	487,575	493,116	—
PARKER-HANNIFIN CORP	4.450% 11/21/2044 DD 11/21/14	93,000	92,877	103,839	—
PARSLEY ENERGY LLC / PARS 144A	5.250% 08/15/2025 DD 02/13/17	114,000	114,595	114,285	114,000
PARSLEY ENERGY LLC / PARS 144A	5.375% 01/15/2025 DD 12/13/16	249,000	252,148	251,490	—
PDC ENERGY INC	6.125% 09/15/2024 DD 03/15/17	406,000	411,650	420,210	—
PEAK 10 7/17 TLB		149,625	148,877	149,392	—
PECO ENERGY CO	4.150% 10/01/2044 DD 09/15/14	344,000	342,820	375,954	344,000
PECO ENERGY CO	5.950% 10/01/2036 DD 09/25/06	500,000	645,050	665,055	—
PEPSICO INC	3.450% 10/06/2046 DD 10/06/16	1,800,000	1,785,348	1,746,234	—
PEPSICO INC	4.000% 05/02/2047 DD 05/02/17	1,195,000	1,189,826	1,272,926	75,000
PEPSICO INC	4.450% 04/14/2046 DD 10/14/15	389,000	387,969	442,036	—
PEPSICO INC	4.600% 07/17/2045 DD 07/17/15	336,000	334,807	390,271	—
PEPSICO INC	4.875% 11/01/2040 DD 10/26/10	976,000	1,012,529	1,175,094	—
PEPSICO INC	5.500% 01/15/2040 DD 01/14/10	190,000	226,453	243,652	125,000
PEPSICO INC	VAR RT 10/15/2018 DD 10/10/17	935,000	935,000	934,215	—
PETRO-CANADA	6.800% 05/15/2038 DD 05/15/08	680,000	810,877	937,196	—
PETSMART 9/16 TLB		491,211	492,756	391,588	—
PETSMART INC 144A	5.875% 06/01/2025 DD 05/31/17	211,000	208,335	161,942	—
PFIZER INC	7.200% 03/15/2039 DD 03/24/09	580,000	751,486	889,453	—
PHARMACIA LLC	VAR RT 12/01/2028 DD 12/01/99	100,000	111,637	130,482	—
PHILIP MORRIS INTERNATIONAL IN	2.750% 02/25/2026 DD 02/25/16	1,000,000	954,060	979,230	1,000,000
PHILIP MORRIS INTERNATIONAL IN	6.375% 05/16/2038 DD 05/16/08	4,305,000	5,434,289	5,825,784	—
PIEDMONT NATURAL GAS CO INC	3.640% 11/01/2046 DD 07/28/16	1,000,000	900,550	984,590	—
PILGRIM'S PRIDE CORP 144A	5.750% 03/15/2025 DD 03/11/15	143,000	143,000	147,826	—
PLY GEM INDUSTRIES INC	6.500% 02/01/2022 DD 08/01/14	889,000	876,334	917,892	—
PLY GEM INDUSTRIES INC	6.500% 02/01/2022 DD 09/19/14	216,000	223,020	223,830	—
PNC BANK NA	VAR RT 06/01/2018 DD 06/01/15	440,000	440,000	440,554	—
PNC BANK NA	VAR RT 12/07/2018 DD 12/09/16	390,000	390,000	390,702	—

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CORPORATE DEBT					
POST HOLDINGS 5/17 TLA		248,750	248,128	249,506	—
POST HOLDINGS INC 144A	8.000% 07/15/2025 DD 08/18/15	387,000	408,713	435,375	—
POTOMAC ELECTRIC POWER CO	4.950% 11/15/2043 DD 11/21/13	540,000	535,999	645,948	—
POTOMAC ELECTRIC POWER CO	6.500% 11/15/2037 DD 11/16/07	1,075,000	1,416,386	1,489,133	—
POTOMAC ELECTRIC POWER CO	7.900% 12/15/2038 DD 12/10/08	250,000	325,558	390,370	—
POWER PRODUCTS 6/17 TLB		198,998	198,998	200,864	—
PPG INDUSTRIES INC	5.500% 11/15/2040 DD 11/12/10	11,000	10,917	13,469	—
PPL ELECTRIC UTILITIES CORP	4.125% 06/15/2044 DD 06/05/14	377,000	380,560	411,529	—
PPL ELECTRIC UTILITIES CORP	4.750% 07/15/2043 DD 07/11/13	888,000	882,370	1,056,622	—
PRE PAID LEGAL 7/13 TLB	0.000% 07/01/2019 DD 05/16/13	767,624	769,114	768,261	—
PRECISION CASTPARTS CORP	4.200% 06/15/2035 DD 06/10/15	595,000	610,564	636,573	—
PRECISION CASTPARTS CORP	4.375% 06/15/2045 DD 06/10/15	195,000	194,353	219,277	—
PRINTPACK 7/16 TL		567,856	568,790	569,986	—
PROCTER & GAMBLE CO/THE	3.500% 10/25/2047 DD 10/25/17	1,150,000	1,135,039	1,161,212	—
PROGRESSIVE CORP/THE	4.125% 04/15/2047 DD 04/06/17	200,000	199,758	215,998	—
PROGRESSIVE CORP/THE	4.350% 04/25/2044 DD 04/25/14	527,000	525,335	585,813	—
PROTECTION ONE 12/16 COV-LITE	TL	744,384	744,384	749,349	—
PROVIDENCE ST JOSEPH HEALTH OB	3.744% 10/01/2047 DD 09/28/16	233,000	233,000	230,891	—
PRUDENTIAL FINANCIAL INC	3.500% 05/15/2024 DD 05/15/14	1,000,000	1,017,770	1,038,680	255,000
PRUDENTIAL FINANCIAL INC	VAR RT 05/15/2045 DD 05/18/15	720,000	720,000	771,480	540,000
PRUDENTIAL FINANCIAL INC	VAR RT 09/15/2042 DD 08/09/12	130,000	134,801	142,025	—
PRUDENTIAL FINANCIAL INC 144A	3.905% 12/07/2047 DD 12/07/17	2,555,000	2,625,186	2,606,126	—
PRUDENTIAL INSURANCE CO O 144A	8.300% 07/01/2025 DD 07/01/95	475,000	585,594	623,015	—
PSEG POWER LLC	8.625% 04/15/2031 DD 10/15/01	55,000	70,738	72,516	—
PUBLIC SERVICE CO OF COLORADO	3.550% 06/15/2046 DD 06/13/16	825,000	816,420	815,694	—
PUBLIC SERVICE CO OF COLORADO	3.950% 03/15/2043 DD 03/26/13	42,000	41,716	43,752	—
PUBLIC SERVICE CO OF COLORADO	4.300% 03/15/2044 DD 03/10/14	1,231,000	1,226,458	1,371,593	—
PUBLIC SERVICE CO OF COLORADO	4.750% 08/15/2041 DD 08/09/11	1,030,000	1,095,571	1,198,343	—
PUBLIC SERVICE CO OF COLORADO	6.500% 08/01/2038 DD 08/13/08	70,000	79,477	98,769	—
PUBLIC SERVICE CO OF OKLAHOMA	6.625% 11/15/2037 DD 11/14/07	419,000	546,399	568,294	—
PUBLIC SERVICE ELECTRIC & GAS	2.375% 05/15/2023 DD 05/10/13	2,205,000	2,197,966	2,167,603	6,000
PUBLIC SERVICE ELECTRIC & GAS	3.650% 09/01/2042 DD 09/13/12	150,000	131,312	154,130	4,000
PUBLIC SERVICE ELECTRIC & GAS	4.050% 05/01/2045 DD 05/12/15	770,000	766,165	812,204	—
PUBLIC SERVICE ELECTRIC & GAS	5.375% 11/01/2039 DD 11/24/09	195,000	194,374	244,836	—
PUBLIC SERVICE ELECTRIC & GAS	5.700% 12/01/2036 DD 12/18/06	125,000	142,295	159,504	—
PUBLIC SERVICE ELECTRIC & GAS	5.800% 05/01/2037 DD 05/14/07	135,000	166,001	176,013	—
QUALCOMM INC	3.250% 05/20/2027 DD 05/26/17	2,000,000	2,001,319	1,952,780	2,000,000

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CORPORATE DEBT					
QUALCOMM INC	4.650% 05/20/2035 DD 05/20/15	1,195,000	1,289,728	1,286,011	—
QUIKRETE 11/16 COV-LITE TLB		384,615	382,692	385,096	—
QUINCY NEWSPAPERS 10/15 TLB		439,568	434,069	440,667	—
QUORUM 4/16TLB		939,408	933,830	947,628	—
RADIO SYSTEMS 5/17 COV-LITE	TLB	248,750	247,506	249,683	—
REALOGY 1/17 TLB		285,737	284,308	286,274	—
RED OAK POWER LLC	9.200% 11/30/2029 DD 08/31/00	560,000	586,600	635,600	—
REGAL ENTERTAINMENT GROUP	5.750% 02/01/2025 DD 01/17/13	491,000	466,918	503,275	—
REGIONALCARE HOSPITAL PAR 144A	8.250% 05/01/2023 DD 04/29/16	720,000	720,000	759,600	—
REVLON 7/16 COV-LITE TLB		493,750	494,367	365,528	—
REVLON CONSUMER PRODUCTS CORP	VAR RT 02/15/2021 DD 08/15/13	849,000	844,778	640,995	849,000
REYNOLDS GROUP ISSUER INC 144A	5.125% 07/15/2023 DD 06/27/16	120,000	120,000	124,200	—
REYNOLDS GROUP ISSUER INC 144A	7.000% 07/15/2024 DD 06/27/16	65,000	65,000	69,550	65,000
RIO TINTO ALCAN INC	7.250% 03/15/2031 DD 03/23/01	420,000	481,345	555,341	—
RIO TINTO FINANCE USA PLC	4.125% 08/21/2042 DD 08/21/12	580,000	536,262	620,664	580,000
RITE AID 2/13 2ND LIEN TL		1,196,000	1,211,820	1,199,492	—
RITE AID CORP 144A	6.125% 04/01/2023 DD 04/02/15	174,000	174,000	157,035	174,000
RIVERBED TECHNOLOGY 5/16 TL		495,168	495,168	487,121	—
RIVERBED TECHNOLOGY INC 144A	8.875% 03/01/2023 DD 03/09/15	275,000	278,125	259,531	—
RIVERS PITTSBURGH BORROWE 144A	6.125% 08/15/2021 DD 07/25/16	397,000	402,303	394,022	—
ROGERS COMMUNICATIONS INC	5.000% 03/15/2044 DD 03/10/14	1,115,000	1,106,426	1,287,725	—
ROWAN COS INC	4.875% 06/01/2022 DD 05/21/12	532,000	378,385	501,410	532,000
ROWAN COS INC	7.375% 06/15/2025 DD 12/19/16	39,000	39,000	39,683	39,000
ROYAL BANK OF CANADA	4.650% 01/27/2026 DD 01/27/16	665,000	715,986	716,617	—
ROYAL BANK OF CANADA	VAR RT 04/15/2019 DD 04/15/16	420,000	420,000	422,717	—
ROYAL BANK OF CANADA	VAR RT 10/26/2020 DD 10/26/17	935,000	935,000	934,009	—
ROYAL BANK OF SCOTLAND GROUP P	VAR RT 12/31/2049 DD 08/15/16	200,000	200,000	225,250	—
RUSSELL IVNESTMENT 5/16	COV-LITE TLB	298,485	298,374	300,070	—
SAN DIEGO GAS & ELECTRIC CO	3.950% 11/15/2041 DD 11/17/11	665,000	619,674	704,055	—
SAN DIEGO GAS & ELECTRIC CO	4.500% 08/15/2040 DD 08/26/10	58,000	57,360	67,608	—
SANTANDER DRIVE AUTO REC 2 A2A	1.380% 07/15/2019 DD 05/11/16	—	—	—	—
SANTANDER DRIVE AUTO RECE 3 A2	1.670% 06/15/2020 DD 09/20/17	390,000	389,997	389,302	—
SCIENTIFIC GAMES INTERNAT 144A	7.000% 01/01/2022 DD 11/21/14	609,000	622,458	641,734	—
SCIENTIFIC GAMES INTERNATIONAL	10.000% 12/01/2022 DD 11/21/14	789,000	688,114	865,927	—
SEAGATE HDD CAYMAN	4.750% 06/01/2023 DD 05/22/13	396,000	362,838	401,940	173,000
SEAGATE HDD CAYMAN	4.875% 06/01/2027 DD 05/14/15	482,000	375,537	460,874	—
SEAWORLD 3/17 B5 TLB		248,125	248,435	244,713	—

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CORPORATE DEBT					
SEAWORLD 5/13 TLB		242,972	243,276	239,429	—
SECURUS TECHNOLOGIES 5/17 TL	0.000% 11/01/2024 DD 05/25/17	250,000	248,750	252,345	—
SHELL INTERNATIONAL FINANCE BV	4.000% 05/10/2046 DD 05/10/16	2,775,000	2,799,891	2,955,514	1,440,000
SHELL INTERNATIONAL FINANCE BV	4.125% 05/11/2035 DD 05/11/15	1,060,000	1,051,160	1,156,312	—
SHELL INTERNATIONAL FINANCE BV	4.375% 05/11/2045 DD 05/11/15	190,000	189,622	213,630	—
SHELL INTERNATIONAL FINANCE BV	4.550% 08/12/2043 DD 08/12/13	2,631,000	2,657,936	2,992,473	—
SHELL INTERNATIONAL FINANCE BV	6.375% 12/15/2038 DD 12/11/08	1,065,000	1,267,625	1,484,748	—
SIEMENS FINANCIERINGSMAAT 144A	4.400% 05/27/2045 DD 05/27/15	250,000	248,145	280,395	—
SIMON PROPERTY GROUP LP	3.300% 01/15/2026 DD 01/13/16	960,000	954,250	961,997	—
SIMON PROPERTY GROUP LP	4.750% 03/15/2042 DD 03/13/12	866,000	972,596	971,652	—
SIMON PROPERTY GROUP LP	6.750% 02/01/2040 DD 01/25/10	1,028,000	1,269,944	1,433,793	—
SKANDINAVISKA ENS DISC	07/17/2018	1,640,000	1,620,628	1,620,627	—
SM ENERGY CO	5.625% 06/01/2025 DD 05/21/15	208,000	193,165	201,760	—
SM ENERGY CO	6.500% 11/15/2021 DD 11/08/11	416,000	416,213	421,200	416,000
SM ENERGY CO	6.750% 09/15/2026 DD 09/12/16	79,000	79,000	81,370	79,000
SOCIETE GENERALE DISC	06/06/2018	1,400,000	1,386,957	1,386,957	—
SOCIETE GENERALE SA 144A	VAR RT 12/31/2049 DD 09/13/16	400,000	431,000	433,520	—
SOLENIS 7/14 (USD) COV-LITE TL		966,370	959,122	968,187	—
SOLERA 3/16 (USD) COV-LITE TL		491,250	476,513	494,143	—
SOPHIA LP / SOPHIA FINANC 144A	9.000% 09/30/2023 DD 09/30/15	482,000	497,668	509,715	—
SOUTH CAROLINA ELECTRIC & GAS	6.050% 01/15/2038 DD 01/14/08	515,000	675,455	643,688	—
SOUTHEAST POWERGEN (SEPG)	11/14 TLB	227,641	206,015	217,966	—
SOUTHERN CALIFORNIA EDISON CO	3.600% 02/01/2045 DD 01/16/15	442,000	440,303	445,624	—
SOUTHERN CALIFORNIA EDISON CO	4.000% 04/01/2047 DD 03/24/17	980,000	979,314	1,052,589	—
SOUTHERN CALIFORNIA EDISON CO	4.050% 03/15/2042 DD 03/13/12	540,000	516,946	579,836	—
SOUTHERN CALIFORNIA EDISON CO	4.650% 10/01/2043 DD 10/02/13	492,000	488,615	576,609	—
SOUTHERN CALIFORNIA EDISON CO	5.350% 07/15/2035 DD 06/27/05	700,000	825,979	860,580	—
SOUTHERN CALIFORNIA EDISON CO	5.500% 03/15/2040 DD 03/11/10	390,000	382,461	499,469	—
SOUTHERN CALIFORNIA EDISON CO	5.550% 01/15/2036 DD 01/19/05	335,000	390,419	413,005	—
SOUTHERN CALIFORNIA EDISON CO	6.050% 03/15/2039 DD 03/20/09	575,000	603,985	770,155	—
SOUTHERN CO GAS CAPITAL CORP	3.950% 10/01/2046 DD 09/13/16	610,000	608,920	605,663	50,000
SOUTHERN CO GAS CAPITAL CORP	5.875% 03/15/2041 DD 03/21/11	270,000	269,549	335,046	—
SOUTHERN CO/THE	4.400% 07/01/2046 DD 05/24/16	950,000	953,857	1,011,721	—
SPIRIT REALTY LP	4.450% 09/15/2026 DD 03/15/17	700,000	695,646	697,025	—
SPRINGLEAF FINANCE CORP	7.750% 10/01/2021 DD 09/24/13	767,000	738,306	843,700	504,500
SPRINT CAPITAL CORP	6.900% 05/01/2019 DD 05/06/99	305,000	326,350	319,106	—
SPRINT COMMUNICATIONS INC	7.000% 08/15/2020 DD 08/14/12	205,000	217,300	217,300	—

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CORPORATE DEBT					
SPRINT COMMUNICATIONS INC 144A	9.000% 11/15/2018 DD 11/09/11	883,000	968,361	929,446	—
SPRINT CORP	7.875% 09/15/2023 DD 09/15/14	665,000	621,267	708,225	—
STARWOOD PROPERTY TRUST INC	5.000% 12/15/2021 DD 06/15/17	100,000	100,000	103,750	—
STATOIL ASA	1.150% 05/15/2018 DD 05/15/13	390,000	387,102	389,056	—
STATOIL ASA	3.950% 05/15/2043 DD 05/15/13	110,000	109,846	115,064	—
STATOIL ASA	4.250% 11/23/2041 DD 11/23/11	770,000	812,706	832,670	—
STATOIL ASA	4.800% 11/08/2043 DD 11/08/13	830,000	825,418	972,154	—
STATOIL ASA	5.100% 08/17/2040 DD 08/17/10	138,000	137,558	166,385	—
SUMMIT MIDSTREAM HOLDINGS LLC	5.750% 04/15/2025 DD 02/15/17	157,000	157,000	158,317	—
SUNCOKE ENERGY PARTNERS L 144A	7.500% 06/15/2025 DD 05/24/17	309,000	304,573	322,905	—
SUNCOR ENERGY INC	4.000% 11/15/2047 DD 11/15/17	875,000	870,608	895,510	—
SUNOCO LP / SUNOCO FINANCE COR	5.500% 08/01/2020 DD 08/01/16	220,000	220,000	226,409	—
SUNOCO LP / SUNOCO FINANCE COR	6.250% 04/15/2021 DD 04/07/16	333,000	335,008	346,153	—
SUNOCO LP / SUNOCO FINANCE COR	6.375% 04/01/2023 DD 10/01/16	390,000	381,075	410,963	—
SURGERY CENTER 8/17 COV-LITE	TL	249,375	248,752	246,465	—
SVENSKA HANDELSBANKEN AB	VAR RT 09/08/2020 DD 09/08/17	550,000	550,000	550,869	—
TARGA RESOURCES PARTNERS LP /	5.125% 02/01/2025 DD 10/06/16	190,000	190,344	194,512	190,000
TARGA RESOURCES PARTNERS LP /	6.750% 03/15/2024 DD 09/14/15	290,000	275,338	311,025	—
TARGET CORP	3.625% 04/15/2046 DD 04/11/16	1,000,000	999,090	973,310	—
TARGET CORP	3.900% 11/15/2047 DD 10/20/17	1,761,000	1,753,833	1,792,487	—
TCI COMMUNICATIONS INC	7.125% 02/15/2028 DD 02/24/98	238,000	286,705	311,459	—
TEACHERS INSURANCE & ANNU 144A	4.270% 05/15/2047 DD 05/08/17	1,320,000	1,315,776	1,395,953	—
TEACHERS INSURANCE & ANNU 144A	4.900% 09/15/2044 DD 09/18/14	100,000	99,907	114,388	—
TEACHERS INSURANCE & ANNU 144A	6.850% 12/16/2039 DD 12/16/09	53,000	68,306	74,881	—
TEAM HEALTH 1/17 TL		347,375	346,507	338,041	—
TECK RESOURCES LTD	3.750% 02/01/2023 DD 08/08/12	97,000	77,236	97,242	97,000
TECK RESOURCES LTD	6.000% 08/15/2040 DD 08/17/10	383,000	314,913	426,087	—
TECK RESOURCES LTD 144A	8.500% 06/01/2024 DD 06/07/16	75,000	75,000	84,750	—
TELEFONICA EMISIONES SAU	5.213% 03/08/2047 DD 03/08/17	535,000	552,969	607,145	—
TEMPO ACQUISITION 5/17	COV-LITE TLB	746,250	742,519	743,138	—
TEMPUR SEALY INTERNATIONAL INC	5.500% 06/15/2026 DD 05/24/16	125,000	125,105	128,150	54,000
TEMPUR SEALY INTERNATIONAL INC	5.625% 10/15/2023 DD 09/24/15	225,000	226,225	234,000	225,000
TENET HEALTHCARE CORP	6.000% 10/01/2020 DD 09/27/13	375,000	393,281	396,487	—
TENET HEALTHCARE CORP	6.750% 06/15/2023 DD 06/16/15	143,000	143,330	138,710	143,000
TENET HEALTHCARE CORP	8.125% 04/01/2022 DD 09/27/13	869,000	906,395	884,207	—
TENET HEALTHCARE CORP 144A	5.125% 05/01/2025 DD 06/14/17	292,000	292,000	284,700	292,000
TERRAFORM GLOBAL OPERATIN 144A	VAR RT 08/15/2022 DD 08/05/15	325,000	320,206	359,531	—

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CORPORATE DEBT					
TEXAS HEALTH RESOURCES	4.330% 11/15/2055 DD 05/05/15	140,000	140,000	153,527	—
TEXAS INSTRUMENTS INC	1.750% 05/01/2020 DD 05/06/15	430,000	430,886	426,246	—
THERMASYS (4/12) TL	0.000% 05/03/2019 DD 01/10/12	—	—	—	—
THERMO FISHER SCIENTIFIC INC	4.100% 08/15/2047 DD 08/14/17	1,080,000	1,067,310	1,112,605	687,844
TJX COS INC/THE	2.500% 05/15/2023 DD 05/02/13	1,115,000	1,114,008	1,104,552	—
T-MOBILE USA INC	4.000% 04/15/2022 DD 03/16/17	160,000	160,000	164,101	160,000
TORONTO-DOMINION BANK/THE	1.400% 04/30/2018 DD 04/30/13	495,000	493,253	494,366	—
TORONTO-DOMINION BANK/THE	VAR RT 10/24/2019 DD 10/24/17	825,000	825,000	825,313	—
TOSCO CORP	7.800% 01/01/2027 DD 07/01/97	100,000	120,886	132,431	—
TOSCO CORP	8.125% 02/15/2030 DD 02/15/00	30,000	40,132	42,644	—
TOYOTA AUTO RECEIVABLES B A2A	1.460% 01/15/2020 DD 05/17/17	230,000	229,994	229,501	—
TOYOTA MOTOR CREDIT CORP	1.550% 10/18/2019 DD 10/18/16	875,000	874,108	867,230	875,000
TOYOTA MOTOR CREDIT CORP	VAR RT 01/09/2019 DD 01/09/17	590,000	590,000	590,431	—
TRANSCANADA PIPELINES LTD	5.000% 10/16/2043 DD 10/07/13	530,000	526,242	627,758	72,000
TRANSCANADA PIPELINES LTD	5.850% 03/15/2036 DD 03/20/06	310,000	335,070	388,790	—
TRANSCANADA PIPELINES LTD	6.100% 06/01/2040 DD 06/01/10	1,775,000	2,074,753	2,328,321	1,420,000
TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	1,510,000	2,044,636	2,275,026	—
TRAVELERS COS INC/THE	3.750% 05/15/2046 DD 05/11/16	261,000	259,183	266,322	—
TRAVELERS COS INC/THE	4.600% 08/01/2043 DD 08/01/13	785,000	784,984	906,322	—
TRIUMPH GROUP INC	5.250% 06/01/2022 DD 06/03/14	261,000	247,947	255,780	27,000
TRIUMPH GROUP INC 144A	7.750% 08/15/2025 DD 08/17/17	374,000	374,000	396,907	—
TROJAN BATTERY 7/13 TL		493,629	493,012	491,161	—
TRONOX FINANCE LLC 144A	7.500% 03/15/2022 DD 03/19/15	56,000	56,000	58,520	—
UBS AG LONDON BRH IB NT	VAR RT 01/26/2018 DD 06/28/17	340,000	340,000	340,000	—
UBS AG/LONDON 144A	VAR RT 12/07/2018 DD 06/08/17	235,000	235,000	235,214	—
ULTRA RESOURCES (UPL) 4/17	COV-LITE TL	200,000	198,000	199,550	—
ULTRA RESOURCES INC 144A	6.875% 04/15/2022 DD 04/12/17	79,000	79,000	79,198	—
ULTRA RESOURCES INC 144A	7.125% 04/15/2025 DD 04/12/17	391,000	391,420	390,023	391,000
UNILEVER CAPITAL CORP	1.800% 05/05/2020 DD 05/05/17	790,000	789,637	784,178	—
UNION ELECTRIC CO	3.900% 09/15/2042 DD 09/11/12	1,350,000	1,321,399	1,434,469	—
UNION PACIFIC CORP	3.600% 09/15/2037 DD 09/19/17	581,000	580,425	601,951	—
UNION PACIFIC CORP	3.799% 10/01/2051 DD 10/04/16	1,435,000	1,363,033	1,463,112	—
UNION PACIFIC CORP	4.050% 03/01/2046 DD 03/01/16	745,000	735,181	805,613	—
UNION PACIFIC CORP	4.150% 01/15/2045 DD 08/12/14	1,280,000	1,260,442	1,383,859	—
UNION PACIFIC CORP	4.250% 04/15/2043 DD 03/15/13	695,000	788,554	762,151	—
UNION PACIFIC CORP	4.300% 06/15/2042 DD 06/11/12	52,000	51,939	57,133	—
UNITED AIRLINES 2013-1 CLASS A	4.300% 02/15/2027 DD 08/15/13	—	—	—	—

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CORPORATE DEBT					
UNITED AIRLINES 2014-1 CLASS B	4.750% 10/11/2023 DD 04/07/14	164,786	167,464	170,422	—
UNITED CONTINENTAL HOLDINGS IN	6.375% 06/01/2018 DD 05/07/13	825,000	868,350	837,375	378,000
UNITED PARCEL SERVICE INC	3.750% 11/15/2047 DD 11/14/17	1,000,000	997,490	1,032,510	—
UNITED PARCEL SERVICE INC	6.200% 01/15/2038 DD 01/15/08	90,000	105,828	123,874	—
UNITED PARCEL SERVICE OF AMERI	STEP 04/01/2030 DD 10/01/1997	250,000	353,941	357,500	—
UNITED RENTALS NORTH AMERICA I	5.500% 05/15/2027 DD 11/07/16	182,000	182,000	191,555	—
UNITED RENTALS NORTH AMERICA I	5.500% 07/15/2025 DD 03/26/15	87,000	78,083	92,220	—
UNITED SITE 8/17 COV-LITE TLB		—	—	—	—
UNITED TECHNOLOGIES CORP	4.050% 05/04/2047 DD 05/04/17	1,520,000	1,515,805	1,590,954	—
UNITED TECHNOLOGIES CORP	4.500% 06/01/2042 DD 06/01/12	2,345,000	2,484,752	2,599,128	—
UNITED TECHNOLOGIES CORP	5.400% 05/01/2035 DD 04/29/05	1,850,000	2,107,705	2,240,609	—
UNITED TECHNOLOGIES CORP	5.700% 04/15/2040 DD 02/26/10	295,000	295,764	375,771	—
UNITED TECHNOLOGIES CORP	6.125% 07/15/2038 DD 05/16/08	425,000	452,825	563,427	—
UNITED TECHNOLOGIES CORP	7.500% 09/15/2029 DD 09/17/99	120,000	146,504	165,497	—
UNITEDHEALTH GROUP INC	3.750% 10/15/2047 DD 10/25/17	1,264,000	1,252,321	1,289,621	—
UNITEDHEALTH GROUP INC	3.950% 10/15/2042 DD 10/22/12	112,000	109,458	116,416	—
UNITEDHEALTH GROUP INC	4.200% 01/15/2047 DD 12/20/16	945,000	937,941	1,018,294	—
UNITEDHEALTH GROUP INC	4.250% 03/15/2043 DD 02/28/13	1,770,000	1,711,396	1,940,663	—
UNITEDHEALTH GROUP INC	4.250% 04/15/2047 DD 03/13/17	220,000	219,582	242,130	—
UNITEDHEALTH GROUP INC	4.625% 07/15/2035 DD 07/23/15	280,000	279,966	326,082	—
UNITEDHEALTH GROUP INC	4.625% 11/15/2041 DD 11/10/11	117,000	115,540	133,493	—
UNITEDHEALTH GROUP INC	5.700% 10/15/2040 DD 10/25/10	85,000	107,696	110,333	—
UNITEDHEALTH GROUP INC	5.950% 02/15/2041 DD 02/17/11	935,000	1,087,274	1,245,990	—
UNITEDHEALTH GROUP INC	6.625% 11/15/2037 DD 11/19/07	155,000	211,161	220,179	—
UNITEDHEALTH GROUP INC	6.875% 02/15/2038 DD 02/07/08	875,000	1,103,619	1,269,126	—
UNITI GROUP LP / UNITI FI 144A	7.125% 12/15/2024 DD 12/15/16	118,000	118,590	107,380	—
UNITI GROUP LP / UNITI GROUP F	8.250% 10/15/2023 DD 04/24/15	671,000	701,563	644,999	671,000
UNITYMEDIA GMBH 144A	6.125% 01/15/2025 DD 10/22/14	225,000	225,000	237,375	—
UNIVERSAL SERVICES 7/15	COV-LITE TL	787,970	773,442	781,075	—
UNIVISION COMMUNICATIONS 144A	5.125% 02/15/2025 DD 02/19/15	307,000	302,395	298,941	307,000
UNIVISION COMMUNICATIONS 144A	6.750% 09/15/2022 DD 08/29/12	1,800,000	1,888,249	1,869,750	889,000
UPCB FINANCE IV LTD 144A	5.375% 01/15/2025 DD 04/15/15	600,000	571,500	604,140	—
US AIRWAYS 2012-2 CLASS B PASS	6.750% 12/03/2022 DD 12/13/12	135,198	144,324	146,839	—
US BANK NA/CINCINNATI OH	VAR RT 04/26/2019 DD 04/26/16	465,000	465,000	466,623	—
US BANK NA/CINCINNATI OH	VAR RT 10/23/2020 DD 10/24/17	1,220,000	1,220,000	1,219,000	—
US SECURITY 7/16 COV-LITE TL		493,769	488,831	498,914	—
UTILITY ONE 4/17 COV-LITE TLB		248,750	252,481	253,725	—

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CORPORATE DEBT					
UTILITY SERVICES 11/15 TLB		486,173	484,958	488,201	—
VALEANT 3/15 F1 TLB		169,067	168,222	171,353	—
VALEANT PHARMACEUTICALS I 144A	5.875% 05/15/2023 DD 03/27/15	575,000	514,625	533,312	—
VALEANT PHARMACEUTICALS I 144A	6.375% 10/15/2020 DD 10/04/12	296,000	303,678	298,960	296,000
VALEANT PHARMACEUTICALS I 144A	6.500% 03/15/2022 DD 03/21/17	83,000	83,000	87,150	—
VALEANT PHARMACEUTICALS I 144A	7.500% 07/15/2021 DD 07/12/13	92,000	99,512	93,610	92,000
VALERO ENERGY CORP	10.500% 03/15/2039 DD 03/17/09	75,000	98,065	128,332	—
VARSITY BRANDS 12/14 COV-LITE	TLB	—	—	—	—
VENTAS REALTY LP	4.125% 01/15/2026 DD 07/16/15	690,000	684,604	720,146	—
VEREIT OPERATING PARTNERSHIP L	4.125% 06/01/2021 DD 06/02/16	150,000	150,656	155,710	150,000
VERIZON COMMUNICATIONS INC	4.522% 09/15/2048 DD 03/13/15	797,000	647,251	784,766	742,000
VERIZON COMMUNICATIONS INC	5.500% 03/16/2047 DD 03/16/17	470,000	469,107	535,523	220,000
VERSO PAPER 7/16 EXIT TL		38,619	38,909	39,327	—
VERTIV 3/17 COV-LITE TLB		649,383	641,949	648,298	—
VIKING CRUISES LTD 144A	6.250% 05/15/2025 DD 05/08/15	199,000	199,000	204,970	—
VIRGIN MEDIA FINANCE PLC 144A	5.750% 01/15/2025 DD 01/28/15	500,000	466,250	510,000	500,000
VIRGIN MEDIA FINANCE PLC 144A	6.375% 04/15/2023 DD 02/22/13	300,000	315,000	309,375	—
VIRGIN MEDIA SECURED FINA 144A	5.250% 01/15/2026 DD 03/30/15	325,000	313,625	328,250	—
VIRGIN MEDIA SECURED FINA 144A	5.500% 08/15/2026 DD 04/26/16	200,000	200,000	205,000	—
VIRGINIA ELECTRIC & POWER CO	4.450% 02/15/2044 DD 02/07/14	2,362,000	2,498,152	2,664,856	—
VIRGINIA ELECTRIC & POWER CO	4.650% 08/15/2043 DD 08/15/13	1,525,000	1,524,268	1,776,396	—
VIRGINIA ELECTRIC & POWER CO	6.000% 05/15/2037 DD 05/17/07	423,000	508,723	557,895	—
VIRGINIA ELECTRIC & POWER CO	6.350% 11/30/2037 DD 12/04/07	150,000	203,039	206,779	—
VIRGINIA ELECTRIC & POWER CO	8.875% 11/15/2038 DD 11/06/08	715,000	1,124,842	1,231,888	—
VISA INC	4.150% 12/14/2035 DD 12/14/15	527,000	553,830	585,107	—
VISTRA ENERGY CORP	6.750% 11/01/2019 DD 05/01/15	124,000	128,030	127,410	—
VISTRA ENERGY CORP	7.625% 11/01/2024 DD 05/01/15	385,000	370,563	412,912	385,000
VISTRA ENERGY CORP 144A	8.000% 01/15/2025 DD 10/11/16	149,000	147,895	161,292	149,000
VISTRA ENERGY CORP 144A	8.125% 01/30/2026 DD 08/21/17	283,000	280,903	309,177	283,000
VMWARE INC	2.950% 08/21/2022 DD 08/21/17	990,000	987,941	987,238	890,000
W/S PACKAGING 8/13 TLB		296,224	272,773	279,932	—
WACHOVIA CORP	STEP 08/01/2026 DD 08/01/1996	335,000	374,440	427,976	—
WALMART INC	3.625% 12/15/2047 DD 10/20/17	925,000	923,594	969,076	—
WALMART INC	5.800% 02/15/2018 DD 08/24/07	370,000	416,150	371,635	—
WALMART INC	VAR RT 10/09/2019 DD 10/20/17	250,000	250,000	249,902	—
WALT DISNEY CO/THE	3.000% 07/30/2046 DD 07/12/16	94,000	90,439	83,578	94,000
WALT DISNEY CO/THE	3.700% 12/01/2042 DD 11/30/12	67,000	66,519	67,657	—

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CORPORATE DEBT					
WALT DISNEY CO/THE	4.125% 06/01/2044 DD 06/02/14	393,000	392,328	424,432	393,000
WALT DISNEY CO/THE	4.375% 08/16/2041 DD 08/22/11	330,000	366,808	365,214	—
WALT DISNEY CO/THE	VAR RT 01/08/2019 DD 01/08/16	1,175,000	1,175,000	1,178,243	—
WASTEQUIP 8/13 TL		1,424,643	1,429,482	1,424,643	—
WEATHERFORD INTERNATIONAL LLC	6.800% 06/15/2037 DD 12/15/07	163,000	119,930	135,290	147,000
WEATHERFORD INTERNATIONAL LTD	6.750% 09/15/2040 DD 09/23/10	237,000	170,509	194,340	237,000
WEEKLEY HOMES LLC / WEEKLEY FI	6.000% 02/01/2023 DD 02/04/13	299,000	290,404	297,505	—
WELLS FARGO & CO	3.900% 05/01/2045 DD 04/30/15	3,355,000	3,345,599	3,479,907	—
WELLS FARGO & CO	4.125% 08/15/2023 DD 08/15/13	1,470,000	1,474,154	1,550,188	374,000
WELLS FARGO & CO	4.300% 07/22/2027 DD 07/22/15	482,000	480,168	513,238	482,000
WELLS FARGO & CO	4.400% 06/14/2046 DD 06/14/16	1,620,000	1,619,458	1,708,517	—
WELLS FARGO & CO	4.650% 11/04/2044 DD 11/04/14	500,000	515,985	545,245	—
WELLS FARGO & CO	4.750% 12/07/2046 DD 12/08/16	915,000	913,262	1,022,641	—
WELLS FARGO & CO	4.900% 11/17/2045 DD 11/17/15	849,000	842,531	960,881	—
WELLS FARGO & CO	5.375% 02/07/2035 DD 02/07/05	1,670,000	1,912,104	2,041,375	—
WELLS FARGO & CO	5.375% 11/02/2043 DD 10/28/13	3,747,000	3,895,481	4,461,890	—
WELLS FARGO & CO	5.606% 01/15/2044 DD 11/26/13	365,000	384,761	450,009	—
WELLS FARGO BANK NA	6.600% 01/15/2038 DD 12/07/07	1,500,000	1,843,179	2,092,170	—
WELLS FARGO BANK NA	VAR RT 01/22/2018 DD 01/29/16	570,000	570,000	570,142	—
WELLS FARGO BANK NA	VAR RT 11/28/2018 DD 12/08/16	845,000	845,000	847,712	—
WESCO AIRCRAFT 9/16 TLA		237,342	237,935	228,591	—
WESTERN DIGITAL CORP	10.500% 04/01/2024 DD 10/01/16	417,000	417,000	483,199	—
WESTERN DIGITAL CORP 144A	7.375% 04/01/2023 DD 04/13/16	246,000	246,000	265,372	—
WESTERN GAS PARTNERS LP	5.450% 04/01/2044 DD 03/20/14	800,000	824,041	850,088	—
WESTERN GENERATION 11/16 TLB		191,531	189,615	191,531	—
WESTPAC BANKING CORP	VAR RT 07/30/2018 DD 07/30/13	120,000	119,850	120,410	—
WESTPAC BANKING IB NT	VAR RT 08/13/2018 DD 08/18/17	910,000	910,000	910,000	—
WHEELABRATOR TECHNOLOGIES	10/14 TLB	239,406	240,304	241,652	—
WHEELABRATOR TECHNOLOGIES	10/14 TLC	9,562	9,598	9,652	—
WHITING PETROLEUM CORP	5.750% 03/15/2021 DD 09/12/13	411,000	359,905	421,789	411,000
WILDHORSE RESOURCE DEVELOPMENT	6.875% 02/01/2025 DD 08/01/17	320,000	318,386	327,200	—
WILLIAM LYON HOMES INC	5.875% 01/31/2025 DD 01/31/17	304,000	302,060	310,460	304,000
WINDSTREAM SERVICES LLC / 144A	6.375% 08/01/2023 DD 11/06/17	540,000	473,140	324,000	152,000
WINDSTREAM SERVICES LLC / 144A	8.625% 10/31/2025 DD 11/06/17	119,000	114,275	114,537	—
WISCONSIN POWER & LIGHT CO	6.375% 08/15/2037 DD 08/15/07	75,000	86,326	102,629	—
WISCONSIN PUBLIC SERVICE CORP	4.752% 11/01/2044 DD 11/21/13	1,125,000	1,125,000	1,343,014	1,125,000
WORLD KITCHEN 5/17 TLB		248,750	247,506	249,683	—

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CORPORATE DEBT					
WPX ENERGY INC	5.250% 09/15/2024 DD 09/08/14	239,000	235,415	238,175	100,000
WPX ENERGY INC	6.000% 01/15/2022 DD 11/14/11	16,000	15,920	16,720	16,000
WPX ENERGY INC	8.250% 08/01/2023 DD 07/22/15	365,000	358,036	414,275	2,000
WTG HOLDINGS 12/13 COV-LITE TL		855,192	856,261	858,039	—
WYETH LLC	5.950% 04/01/2037 DD 03/27/07	60,000	65,502	80,438	—
XERIUM TECHNOLOGIES INC	9.500% 08/15/2021 DD 08/09/16	469,000	471,220	474,862	—
XOPACK / COVERIS 6/17 (USD)	TL	492,308	489,895	492,460	—
XTO ENERGY INC	6.750% 08/01/2037 DD 07/19/07	100,000	134,083	142,324	—
ZIGGO SECURED FINANCE BV 144A	5.500% 01/15/2027 DD 09/23/16	1,004,000	998,375	996,470	—
ZIMMER BIOMET HOLDINGS INC	4.250% 08/15/2035 DD 03/19/15	115,000	114,243	113,358	—
TOTAL CORPORATE DEBT			\$ 789,306,599	\$ 840,700,075	
OTHER INVESTMENTS					
ALAMEDA CNTY CA JT PWRS AUTH L	7.046% 12/01/2044 DD 11/04/10	135,000	\$ 198,400	\$ 203,392	—
AMERICAN MUNI PWR-OHIO INC OHR	7.499% 02/15/2050 DD 12/07/10	240,000	245,143	364,639	—
BNP PARIBAS TRI REPO	1.380% 01/02/2018 DD 12/29/17	124,870	124,870	124,870	—
CALIFORNIA ST	7.300% 10/01/2039 DD 10/15/09	330,000	426,527	492,314	—
CREDIT AGRICOLE TRI REPO	1.380% 01/02/2018 DD 12/29/17	118,304	118,304	118,304	—
DIST OF COLUMBIA WTR & SWR AUT	4.814% 10/01/2040 DD 07/23/14	91,000	91,000	106,375	—
J P MORGAN CHASE TRI REPO	1.350% 01/02/2018 DD 12/29/17	1,024,219	1,024,219	1,024,219	—
LOS ANGELES CA DEPT OF ARPTS	6.582% 05/15/2039 DD 12/03/09	105,000	116,538	139,179	—
NEW YORK ST DORM AUTH ST PERSO	5.289% 03/15/2033 DD 10/14/10	75,000	71,840	87,973	—
NEW YORK ST DORM AUTH ST PERSO	5.389% 03/15/2040 DD 10/14/10	160,000	151,566	201,877	—
OHIO ST UNIV	4.800% 06/01/2111 DD 10/26/11	618,000	621,775	694,169	—
OHIO UNIV GEN RECPTS ATHENS	5.590% 12/01/2114 DD 11/14/14	300,000	300,000	358,872	—
PORT AUTH OF NEW YORK & NEW JE	6.040% 12/01/2029 DD 07/01/09	95,000	99,483	121,031	—
PORT AUTH OF NEW YORK & NEW JE	5.647% 11/01/2040 DD 11/01/10	355,000	351,713	465,628	—
PORT AUTH OF NEW YORK & NEW JE	5.647% 11/01/2040 DD 11/01/10	25,000	30,522	32,791	—
PORT AUTH OF NEW YORK & NEW JE	4.458% 10/01/2062 DD 10/10/12	110,000	110,000	127,020	—
SOCIETE GENERALE TRI REPO	1.370% 01/02/2018 DD 12/29/17	376,623	376,623	376,623	—
UNIV OF CALIFORNIA CA REVENUES	4.767% 05/15/2115 DD 04/08/15	95,000	95,992	103,872	—
UNIV OF CALIFORNIA CA REVENUES	4.858% 05/15/2039 DD 03/01/12	85,000	90,980	94,880	—
US 10YR NOTE FUTURE (CBT)	EXP MAR 18	(214)	0	151,639	—
US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 18	146	0	-91,248	—
US LONG BOND FUTURE (CBT)	EXP MAR 18	67	0	-20,938	—
US ULTRA BOND (CBT)	EXP MAR 18	35	0	28,165	—
TOTAL OTHER INVESTMENTS			\$ 4,645,495	\$ 5,305,646	

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2017

Description of Investment Including	Identity of Issue, Maturity Date, Rate of Interest	Par Value	Cost	Fair Value	Shares Restricted Under Lending Agreement
INTEREST BEARING CASH					
AUD (AUSTRALIAN DOLLARS)		— \$	— \$	—	—
BNY MELLON CASH RESERVE	0.100% 12/31/2049 DD 06/26/97	1,081,547	1,081,547	1,081,547	—
BRL (BRAZILIAN REAL)		11,674	3,534	3,519	—
CAD (CANADIAN DOLLARS)		14,869	11,867	11,867	—
CHF (SWISS FRANC)		67	68	69	—
EUR (EURO)		213,885	253,372	256,833	—
GBP (GREAT BRITISH POUNDS)		38,068	50,882	51,497	—
ICAP CAPITAL MKT TD	1.310% 01/02/2018 DD 12/29/17	274,750	274,750	274,750	—
ICAP CAPITAL MKT TD	1.300% 01/02/2018 DD 12/29/17	126,599	126,599	126,599	—
ICAP CAPITAL MKT TD	1.300% 01/02/2018 DD 12/29/17	329,899	329,899	329,899	—
ICAP CAPITAL MKT TD	1.250% 01/02/2018 DD 12/29/17	550,129	550,129	550,129	—
JPY (JAPANESE YEN)		(261)	(2)	(2)	—
KRW (SOUTH KOREAN WON)		4	—	—	—
LUMMIS (J M) TD	1.310% 01/02/2018 DD 12/29/17	121,167	121,167	121,167	—
LUMMIS (J M) TD	1.300% 01/02/2018 DD 12/29/17	248,982	248,982	248,982	—
NATIXIS NY INSTL C/D	VAR RT 07/13/2018 DD 10/16/17	1,770,000	1,770,000	1,770,000	—
PHP (PHILIPPINES PESO)		76,500	1,532	1,532	—
SUMITOMO MITSUI BKG INSTL C/D	VAR RT 05/03/2018 DD 11/03/17	1,140,000	1,140,000	1,140,000	—
SUMITOMO MITSUI BKG INSTL C/D	VAR RT 01/22/2018 DD 06/21/17	365,000	365,000	365,000	—
TWD (TAIWAN DOLLAR)		185,612	6,187	6,237	—
TOTAL INTEREST-BEARING CASH			\$ 6,335,513	\$ 6,339,625	
INSURANCE COMPANY GENERAL					
CIGNA IPG GR1835 GENERAL ACCT		949,777	\$ 949,777	\$ 949,777	—
CIGNA IPG GR2385 GENERAL ACCT		1,585,116	1,585,116	1,585,116	—
TOTAL INSURANCE COMPANY GENERAL			\$ 2,534,893	\$ 2,534,893	
TOTAL INVESTMENTS AT FAIR VALUE			\$2,649,684,813	\$3,205,701,176	

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
ABENGOA SA		\$ (794)	\$ 567
ABENGOA SA		(3,404)	2,591
AIR METHODS 4/17 COV-LITE TLB		(244,631)	246,167
ALLIED IRISH BANKS PLC		(792,408)	964,833
AMERICAN AXLE 2/17 COV-LITE	TLB	(99,750)	100,125
ANHEUSER-BUSCH INBEV WORL 144A	4.439% 10/06/2048 DD 04/06/17	(278)	275
ARCELORMITTAL		(1,570,672)	2,424,779
ASSOCIATED ASPHALT 3/17 TLB		(149,250)	149,250
ATLANTIC ASSET DISC	05/03/2017	(822,621)	823,607
ATLANTIC ASSET DISC	05/22/2017	(899,352)	899,406
ATLANTIC ASSET DISC	01/04/2018	(640,459)	644,091
AUDIO VISUAL SERVICES 1/14 2ND	LIEN TL	(99,250)	100,000
AUSTRALIA & NZ BK DISC	05/15/2017	(962,949)	962,942
AUTOBAHN FDG CO DISC	02/16/2017	(1,099,380)	1,099,380
AUTOBAHN FDG CO DISC	07/17/2017	(899,056)	899,482
AV HOMES INC 144A	6.625% 05/15/2022 DD 05/18/17	(186,150)	189,255
BANCO ABC BRASIL SA		—	2,971
BANCO ABC BRASIL SA		—	2,534
BANCO BPM SPA		(1,469,545)	1,037,818
BANK TOKYO-MITSUB DISC	08/04/2017	(546,418)	549,310
BANK TOKYO-MITSUB DISC	02/06/2018	(1,489,500)	1,496,500
BARCLAYS BANK PLC TRI REPO	0.500% 01/04/2017 DD 01/03/17	(145,012)	145,012
BARCLAYS BANK PLC TRI REPO	0.790% 05/30/2017 DD 05/26/17	(304,769)	304,769
BARCLAYS BANK PLC TRI REPO	0.780% 04/11/2017 DD 04/10/17	(381,716)	381,716
BARCLAYS BANK PLC TRI REPO	0.760% 05/10/2017 DD 05/09/17	(235,971)	235,971
BARCLAYS BANK PLC TRI REPO	0.770% 05/09/2017 DD 05/08/17	(193,034)	193,034
BARCLAYS BANK PLC TRI REPO	0.760% 05/11/2017 DD 05/10/17	(133,420)	133,420
BARCLAYS BANK PLC TRI REPO	1.030% 08/01/2017 DD 07/31/17	(1,806,673)	1,806,673
BARCLAYS BANK PLC TRI REPO	1.010% 07/31/2017 DD 07/28/17	(1,243,296)	1,243,296
BARCLAYS BANK PLC TRI REPO	1.020% 08/02/2017 DD 08/01/17	(2,172,991)	2,172,991
BARCLAYS BANK PLC TRI REPO	1.010% 08/04/2017 DD 08/03/17	(1,993,771)	1,993,771
BARCLAYS BANK PLC TRI REPO	1.010% 08/03/2017 DD 08/02/17	(1,993,225)	1,993,225
BARCLAYS BANK PLC TRI REPO	1.010% 08/07/2017 DD 08/04/17	(1,702,142)	1,702,142
BARCLAYS BANK PLC TRI REPO	1.010% 08/08/2017 DD 08/07/17	(1,367,341)	1,367,341
BARCLAYS BANK PLC TRI REPO	1.010% 08/09/2017 DD 08/08/17	(664,612)	664,612
BARCLAYS BANK PLC TRI REPO	1.020% 08/11/2017 DD 08/10/17	(527,907)	527,907
BARCLAYS BANK PLC TRI REPO	1.010% 08/10/2017 DD 08/09/17	(1,179,912)	1,179,912
BARCLAYS BANK PLC TRI REPO	1.030% 08/14/2017 DD 08/11/17	(443,192)	443,192
BARCLAYS BANK PLC TRI REPO	1.050% 08/16/2017 DD 08/15/17	(561,636)	561,636
BARCLAYS BANK PLC TRI REPO	1.030% 08/15/2017 DD 08/14/17	(464,325)	464,325
BARCLAYS BANK PLC TRI REPO	1.010% 06/23/2017 DD 06/22/17	(110,909)	110,909
BARCLAYS BANK PLC TRI REPO	1.050% 07/05/2017 DD 07/03/17	(182,768)	182,768

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
 (ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
BARCLAYS BANK PLC TRI REPO	1.000% 07/12/2017 DD 07/11/17	(348,075)	348,075
BARCLAYS BANK PLC TRI REPO	1.010% 07/17/2017 DD 07/14/17	(316,674)	316,674
BARCLAYS BANK PLC TRI REPO	1.010% 07/14/2017 DD 07/13/17	(169,740)	169,740
BARCLAYS BANK PLC TRI REPO	1.030% 07/18/2017 DD 07/17/17	(641,229)	641,229
BARCLAYS BANK PLC TRI REPO	1.020% 07/19/2017 DD 07/18/17	(447,797)	447,797
BARCLAYS BANK PLC TRI REPO	1.020% 07/21/2017 DD 07/20/17	(627,836)	627,836
BARCLAYS BANK PLC TRI REPO	1.010% 07/20/2017 DD 07/19/17	(930,821)	930,821
BARCLAYS BANK PLC TRI REPO	1.010% 07/24/2017 DD 07/21/17	(567,139)	567,139
BARCLAYS BANK PLC TRI REPO	1.030% 07/25/2017 DD 07/24/17	(485,122)	485,122
BARCLAYS BANK PLC TRI REPO	1.020% 07/27/2017 DD 07/26/17	(178,917)	178,917
BARCLAYS BANK PLC TRI REPO	1.030% 07/26/2017 DD 07/25/17	(337,349)	337,349
BARCLAYS BANK PLC TRI REPO	1.030% 10/17/2017 DD 10/16/17	(1,222,306)	1,222,306
BARCLAYS BANK PLC TRI REPO	1.030% 10/18/2017 DD 10/17/17	(1,053,878)	1,053,878
BARCLAYS BANK PLC TRI REPO	1.030% 10/20/2017 DD 10/19/17	(660,023)	660,023
BARCLAYS BANK PLC TRI REPO	1.030% 10/19/2017 DD 10/18/17	(451,127)	451,127
BARCLAYS BANK PLC TRI REPO	1.040% 10/25/2017 DD 10/24/17	(808,890)	808,890
BARCLAYS BANK PLC TRI REPO	1.030% 10/26/2017 DD 10/25/17	(734,669)	734,669
BARCLAYS BANK PLC TRI REPO	1.020% 08/16/2017 DD 08/15/17	(382,809)	382,809
BARCLAYS BANK PLC TRI REPO	1.030% 08/17/2017 DD 08/16/17	(486,728)	486,728
BARCLAYS BANK PLC TRI REPO	1.030% 08/17/2017 DD 08/16/17	(486,728)	486,728
BARCLAYS BANK PLC TRI REPO	1.030% 08/18/2017 DD 08/17/17	(595,935)	595,935
BARCLAYS BANK PLC TRI REPO	1.030% 08/21/2017 DD 08/18/17	(1,848,035)	1,848,035
BARCLAYS BANK PLC TRI REPO	1.010% 08/23/2017 DD 08/22/17	(786,182)	786,182
BARCLAYS BANK PLC TRI REPO	1.020% 08/22/2017 DD 08/21/17	(362,589)	362,589
BARCLAYS BANK PLC TRI REPO	1.010% 08/24/2017 DD 08/23/17	(653,377)	653,377
BARCLAYS BANK PLC TRI REPO	1.040% 08/25/2017 DD 08/24/17	(695,311)	695,311
BARCLAYS BANK PLC TRI REPO	1.030% 08/29/2017 DD 08/28/17	(188,170)	188,170
BARCLAYS BANK PLC TRI REPO	1.030% 08/28/2017 DD 08/25/17	(820,253)	820,253
BARCLAYS BANK PLC TRI REPO	1.020% 08/30/2017 DD 08/29/17	(288,985)	288,985
BARCLAYS BANK PLC TRI REPO	1.060% 09/01/2017 DD 08/31/17	(354,775)	354,775
BARCLAYS BANK PLC TRI REPO	1.020% 08/31/2017 DD 08/30/17	(329,013)	329,013
BARCLAYS BANK PLC TRI REPO	1.050% 09/05/2017 DD 09/01/17	(313,891)	313,891
BARCLAYS BANK PLC TRI REPO	1.020% 09/07/2017 DD 09/06/17	(125,261)	125,261
BARCLAYS BANK PLC TRI REPO	1.020% 09/13/2017 DD 09/12/17	(161,788)	161,788
BARCLAYS BANK PLC TRI REPO	1.020% 09/14/2017 DD 09/13/17	(150,063)	150,063
BARCLAYS BANK PLC TRI REPO	1.010% 09/20/2017 DD 09/19/17	(105,436)	105,436
BARCLAYS BANK PLC TRI REPO	1.300% 12/19/2017 DD 12/18/17	(229,901)	229,901
BARCLAYS BANK PLC TRI REPO	1.040% 10/27/2017 DD 10/26/17	(5,712,850)	5,712,850
BARCLAYS BANK PLC TRI REPO	1.030% 10/30/2017 DD 10/27/17	(20,120,797)	20,120,797
BARCLAYS BANK PLC TRI REPO	1.020% 10/31/2017 DD 10/30/17	(12,248,656)	12,248,656
BARCLAYS BANK PLC TRI REPO	1.050% 11/01/2017 DD 10/31/17	(142,961)	142,961
BARCLAYS BANK PLC TRI REPO	1.040% 11/03/2017 DD 11/02/17	(208,244)	208,244
BARCLAYS BANK PLC TRI REPO	1.030% 11/02/2017 DD 11/01/17	(257,629)	257,629

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
BARCLAYS BANK PLC TRI REPO	1.040% 11/06/2017 DD 11/03/17	(168,911)	168,911
BARCLAYS BANK PLC TRI REPO	1.030% 11/07/2017 DD 11/06/17	(173,164)	173,164
BARCLAYS BANK PLC TRI REPO	1.040% 11/09/2017 DD 11/08/17	(132,477)	132,477
BARCLAYS BANK PLC TRI REPO	1.030% 11/08/2017 DD 11/07/17	(184,843)	184,843
BARCLAYS BANK PLC TRI REPO	1.040% 11/10/2017 DD 11/09/17	(164,398)	164,398
BARCLAYS BANK PLC TRI REPO	1.040% 11/13/2017 DD 11/10/17	(106,744)	106,744
BARCLAYS BANK PLC TRI REPO	1.040% 11/14/2017 DD 11/13/17	(151,765)	151,765
BARCLAYS BANK PLC TRI REPO	1.070% 11/16/2017 DD 11/15/17	(223,342)	223,342
BARCLAYS BANK PLC TRI REPO	1.070% 11/17/2017 DD 11/16/17	(164,966)	164,966
BARCLAYS BANK PLC TRI REPO	1.050% 11/21/2017 DD 11/20/17	(127,203)	127,203
BARCLAYS BANK PLC TRI REPO	1.060% 11/20/2017 DD 11/17/17	(154,442)	154,442
BARCLAYS BANK PLC TRI REPO	1.030% 11/22/2017 DD 11/21/17	(170,119)	170,119
BARCLAYS BANK PLC TRI REPO	1.030% 11/24/2017 DD 11/22/17	(125,359)	125,359
BARCLAYS BANK PLC TRI REPO	1.040% 11/28/2017 DD 11/27/17	(14,439,549)	14,439,549
BARCLAYS BANK PLC TRI REPO	1.050% 11/27/2017 DD 11/24/17	(406,874)	406,874
BARCLAYS BANK PLC TRI REPO	1.010% 11/30/2017 DD 11/29/17	(207,517)	207,517
BARCLAYS BANK PLC TRI REPO	1.030% 11/29/2017 DD 11/28/17	(207,215)	207,215
BARCLAYS BANK PLC TRI REPO	1.030% 12/01/2017 DD 11/30/17	(144,379)	144,379
BARCLAYS BANK PLC TRI REPO	1.010% 12/05/2017 DD 12/04/17	(107,587)	107,587
BARCLAYS BANK PLC TRI REPO	1.020% 12/04/2017 DD 12/01/17	(143,528)	143,528
BARCLAYS BANK PLC TRI REPO	1.030% 12/06/2017 DD 12/05/17	(124,769)	124,769
BARCLAYS BANK PLC TRI REPO	1.030% 12/08/2017 DD 12/07/17	(116,743)	116,743
BARTON CAP CORP DISC	05/09/2017	(529,049)	529,052
BARTON CAP CORP DISC	06/07/2017	(523,608)	524,376
BARTON CAP CORP DISC	07/07/2017	(549,745)	549,872
BARTON CAP CORP DISC	12/05/2017	(1,595,692)	1,596,040
BARTON CAP CORP DISC	02/14/2018	(1,793,583)	1,793,955
BLUELINE RENTAL FINANCE C 144A	9.250% 03/15/2024 DD 03/16/17	(18,000)	18,315
BNP PARIBAS DISC	09/13/2017	(647,969)	648,240
BNP PARIBAS DISC	11/16/2017	(496,562)	497,322
BNP PARIBAS SA 144A	3.800% 01/10/2024 DD 01/10/17	(677,933)	686,582
BNP PARIBAS SA 144A	2.950% 05/23/2022 DD 05/23/17	(1,073,656)	1,083,245
BNP PARIBAS TRI REPO	1.020% 07/28/2017 DD 07/27/17	(195,851)	195,851
BNP PARIBAS TRI REPO	1.040% 08/01/2017 DD 07/31/17	(372,160)	372,160
BNP PARIBAS TRI REPO	1.010% 07/31/2017 DD 07/28/17	(185,809)	185,809
BNP PARIBAS TRI REPO	1.020% 08/02/2017 DD 08/01/17	(229,051)	229,051
BNP PARIBAS TRI REPO	1.020% 08/11/2017 DD 08/10/17	(137,238)	137,238
BNP PARIBAS TRI REPO	1.010% 08/10/2017 DD 08/09/17	(134,717)	134,717
BNP PARIBAS TRI REPO	1.000% 07/12/2017 DD 07/11/17	(122,749)	122,749
BNP PARIBAS TRI REPO	1.010% 07/17/2017 DD 07/14/17	(147,632)	147,632
BNP PARIBAS TRI REPO	1.030% 07/18/2017 DD 07/17/17	(150,761)	150,761
BNP PARIBAS TRI REPO	1.020% 07/19/2017 DD 07/18/17	(138,708)	138,708
BNP PARIBAS TRI REPO	1.020% 07/21/2017 DD 07/20/17	(162,038)	162,038

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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 TRI REPO	1.010% 07/20/2017 DD 07/19/17	(162,280)	162,280
BNP PARIBAS TRI REPO	1.010% 07/24/2017 DD 07/21/17	(127,281)	127,281
BNP PARIBAS TRI REPO	1.030% 07/25/2017 DD 07/24/17	(229,800)	229,800
BNP PARIBAS TRI REPO	1.020% 07/26/2017 DD 07/25/17	(196,567)	196,567
BNP PARIBAS TRI REPO	1.020% 10/17/2017 DD 10/16/17	(121,352)	121,352
BNP PARIBAS TRI REPO	1.030% 10/18/2017 DD 10/17/17	(194,697)	194,697
BNP PARIBAS TRI REPO	1.030% 10/20/2017 DD 10/19/17	(104,168)	104,168
BNP PARIBAS TRI REPO	1.030% 10/19/2017 DD 10/18/17	(111,727)	111,727
BNP PARIBAS TRI REPO	1.030% 08/17/2017 DD 08/16/17	(110,481)	110,481
BNP PARIBAS TRI REPO	1.040% 08/18/2017 DD 08/17/17	(189,061)	189,061
BNP PARIBAS TRI REPO	1.030% 08/21/2017 DD 08/18/17	(123,911)	123,911
BNP PARIBAS TRI REPO	1.020% 08/22/2017 DD 08/21/17	(148,673)	148,673
BNP PARIBAS TRI REPO	1.010% 08/24/2017 DD 08/23/17	(133,279)	133,279
BNP PARIBAS TRI REPO	1.010% 08/23/2017 DD 08/22/17	(178,685)	178,685
BNP PARIBAS TRI REPO	1.040% 08/25/2017 DD 08/24/17	(136,688)	136,688
BNP PARIBAS TRI REPO	1.030% 08/28/2017 DD 08/25/17	(138,416)	138,416
BNP PARIBAS TRI REPO	1.020% 08/30/2017 DD 08/29/17	(184,999)	184,999
BNP PARIBAS TRI REPO	1.020% 08/31/2017 DD 08/30/17	(237,888)	237,888
BNP PARIBAS TRI REPO	1.020% 09/07/2017 DD 09/06/17	(148,080)	148,080
BNP PARIBAS TRI REPO	1.020% 09/13/2017 DD 09/12/17	(57,058)	57,058
BNP PARIBAS TRI REPO	1.010% 09/27/2017 DD 09/26/17	(244,000)	244,000
BNP PARIBAS TRI REPO	1.010% 10/04/2017 DD 10/03/17	(104,379)	104,379
BNP PARIBAS TRI REPO	1.300% 12/18/2017 DD 12/15/17	(130,910)	130,910
BNP PARIBAS TRI REPO	1.300% 12/20/2017 DD 12/19/17	(143,207)	143,207
BNP PARIBAS TRI REPO	1.040% 10/27/2017 DD 10/26/17	(133,067)	133,067
BNP PARIBAS TRI REPO	1.020% 10/31/2017 DD 10/30/17	(187,975)	187,975
BNP PARIBAS TRI REPO	1.040% 11/15/2017 DD 11/14/17	(127,169)	127,169
BNP PARIBAS TRI REPO	1.060% 11/17/2017 DD 11/16/17	(101,646)	101,646
BNP PARIBAS TRI REPO	1.040% 11/28/2017 DD 11/27/17	(197,543)	197,543
BNP PARIBAS TRI REPO	1.030% 12/07/2017 DD 12/06/17	(113,335)	113,335
BNP PARIBAS TRI REPO	1.280% 12/15/2017 DD 12/14/17	(141,172)	141,172
BWAY 12/16 TL		(712,202)	714,873
BWAY 8/14 COV-LITE TLB		698,497	(714,873)
CAFECO LLC DISC	05/17/2018	(1,289,651)	1,290,073
CAPITAL AUTOMOTIVE 3 / 17 2ND	LIEN TL	(149,250)	150,750
CARAUSTAR 3/17 COV-LITE TLB		(99,750)	101,000
CARDTRONICS INC / CARDTRO 144A	5.500% 05/01/2025 DD 04/04/17	(100,000)	101,250
CDW LLC / CDW FINANCE CORP	5.000% 09/01/2025 DD 03/02/17	(80,000)	80,000
CENOVUS ENERGY INC 144A	4.250% 04/15/2027 DD 04/07/17	(779,867)	771,418
CENOVUS ENERGY INC 144A	5.400% 06/15/2047 DD 04/07/17	(209,775)	207,785
CEQUEL/SUDDENLINK 3/17	INCREMENTAL COV-LITE TLB	(466,049)	463,724
CHARIOT FDG LLC DISC	08/02/2017	(599,060)	599,302
CHARTA LLC DISC	06/28/2017	(623,192)	624,253

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
CHARTA LLC DISC	12/13/2017	(1,493,635)	1,499,175
CHARTER COMMUNICATIONS OP 144A	5.375% 05/01/2047 DD 04/20/17	(854,726)	866,594
CHENIERE CORPUS CHRISTI H 144A	5.125% 06/30/2027 DD 05/19/17	(17,000)	17,202
CHEUNG KONG PROPERTY HOLDINGS		(158,087)	169,795
CITIBANK NY ST TRI REPO	0.510% 01/04/2017 DD 01/03/17	(113,903)	113,903
CITIBANK NY ST TRI REPO	1.040% 08/01/2017 DD 07/31/17	(408,170)	408,170
CITIBANK NY ST TRI REPO	1.020% 07/31/2017 DD 07/28/17	(229,136)	229,136
CITIBANK NY ST TRI REPO	1.010% 08/04/2017 DD 08/03/17	(242,324)	242,324
CITIBANK NY ST TRI REPO	1.010% 08/03/2017 DD 08/02/17	(186,116)	186,116
CITIBANK NY ST TRI REPO	1.010% 08/07/2017 DD 08/04/17	(173,250)	173,250
CITIBANK NY ST TRI REPO	1.010% 08/08/2017 DD 08/07/17	(176,814)	176,814
CITIBANK NY ST TRI REPO	1.010% 08/10/2017 DD 08/09/17	(117,695)	117,695
CITIBANK NY ST TRI REPO	1.020% 08/11/2017 DD 08/10/17	(109,186)	109,186
CITIBANK NY ST TRI REPO	1.080% 07/03/2017 DD 06/30/17	(44,962)	44,962
CITIBANK NY ST TRI REPO	1.030% 07/18/2017 DD 07/17/17	(112,107)	112,107
CITIBANK NY ST TRI REPO	1.020% 07/19/2017 DD 07/18/17	(116,516)	116,516
CITIBANK NY ST TRI REPO	1.020% 07/21/2017 DD 07/20/17	(101,717)	101,717
CITIBANK NY ST TRI REPO	1.020% 10/17/2017 DD 10/16/17	(108,773)	108,773
CITIBANK NY ST TRI REPO	1.030% 08/17/2017 DD 08/16/17	(101,048)	101,048
CITIBANK NY ST TRI REPO	1.030% 08/18/2017 DD 08/17/17	(125,326)	125,326
CITIBANK NY ST TRI REPO	1.020% 08/22/2017 DD 08/21/17	(119,807)	119,807
CITIBANK NY ST TRI REPO	1.010% 08/23/2017 DD 08/22/17	(115,353)	115,353
CITIBANK NY ST TRI REPO	1.040% 09/05/2017 DD 09/01/17	(289,487)	289,487
CITIBANK NY ST TRI REPO	1.040% 09/18/2017 DD 09/15/17	(143,299)	143,299
CITIBANK NY ST TRI REPO	1.020% 09/19/2017 DD 09/18/17	(113,846)	113,846
CITIBANK NY ST TRI REPO	1.020% 10/31/2017 DD 10/30/17	(163,106)	163,106
CITIBANK NY ST TRI REPO	1.050% 11/28/2017 DD 11/27/17	(137,832)	137,832
CITIGROUP GLOBAL TRI REPO	0.800% 04/03/2017 DD 03/31/17	(119,167)	119,167
CITIGROUP GLOBAL TRI REPO	1.020% 07/31/2017 DD 07/28/17	(130,468)	130,468
CITIGROUP GLOBAL TRI REPO	1.040% 08/01/2017 DD 07/31/17	(306,653)	306,653
CITIGROUP GLOBAL TRI REPO	1.010% 08/03/2017 DD 08/02/17	(122,861)	122,861
CITIGROUP GLOBAL TRI REPO	1.010% 08/07/2017 DD 08/04/17	(134,331)	134,331
CITIGROUP GLOBAL TRI REPO	1.010% 08/04/2017 DD 08/03/17	(154,175)	154,175
CITIGROUP GLOBAL TRI REPO	1.010% 08/08/2017 DD 08/07/17	(130,147)	130,147
CITIGROUP GLOBAL TRI REPO	1.010% 08/09/2017 DD 08/08/17	(162,091)	162,091
CITIGROUP GLOBAL TRI REPO	1.030% 08/14/2017 DD 08/11/17	(133,515)	133,515
CITIGROUP GLOBAL TRI REPO	1.030% 08/15/2017 DD 08/14/17	(151,308)	151,308
CITIGROUP GLOBAL TRI REPO	1.010% 07/20/2017 DD 07/19/17	(102,764)	102,764
CITIGROUP GLOBAL TRI REPO	1.010% 07/24/2017 DD 07/21/17	(103,148)	103,148
CITIGROUP GLOBAL TRI REPO	1.030% 08/21/2017 DD 08/18/17	(102,476)	102,476
CITIGROUP GLOBAL TRI REPO	1.010% 08/24/2017 DD 08/23/17	(117,208)	117,208

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
CITIGROUP GLOBAL TRI REPO	1.040% 08/25/2017 DD 08/24/17	(123,299)	123,299
CITIGROUP GLOBAL TRI REPO	1.030% 08/28/2017 DD 08/25/17	(104,217)	104,217
CITIGROUP GLOBAL TRI REPO	1.040% 09/05/2017 DD 09/01/17	(107,706)	107,706
CITIGROUP GLOBAL TRI REPO	1.060% 09/01/2017 DD 08/31/17	(107,055)	107,055
CITIGROUP GLOBAL TRI REPO	1.020% 10/31/2017 DD 10/30/17	(123,138)	123,138
CITYMD 5/17 COV-LITE TL		(54,863)	55,138
COLLATERALIZED CP DISC	07/20/2017	(769,935)	773,784
COLLATERALIZED CP DISC	01/18/2018	(1,260,819)	1,267,301
COMCAST CORP	4.000% 08/15/2047 DD 08/07/17	(822,446)	827,037
COMCAST CORP 144A	3.969% 11/01/2047 DD 10/19/17	(866)	852
COMCAST CORP 144A	3.999% 11/01/2049 DD 10/19/17	(3,694)	3,602
COMCAST CORP 144A	4.049% 11/01/2052 DD 10/19/17	(912)	880
COMWLTH BK AUST DISC	10/18/2017	(1,093,346)	1,095,395
CONSTELLIS 4/17 COV-LITE TLB		(99,000)	99,050
CRC FDG LLC DISC	05/24/2017	(972,425)	972,744
CRC FDG LLC DISC	12/07/2017	(921,917)	924,716
CREDIT AGRICOLE TRI REPO	0.510% 03/07/2017 DD 03/06/17	(16,789)	16,789
CREDIT AGRICOLE TRI REPO	0.760% 05/25/2017 DD 05/24/17	(176,606)	176,606
CREDIT AGRICOLE TRI REPO	0.770% 05/30/2017 DD 05/26/17	(1,300,421)	1,300,421
CREDIT AGRICOLE TRI REPO	0.770% 04/11/2017 DD 04/10/17	(333,182)	333,182
CREDIT AGRICOLE TRI REPO	0.760% 05/10/2017 DD 05/09/17	(330,589)	330,589
CREDIT AGRICOLE TRI REPO	0.760% 05/09/2017 DD 05/08/17	(529,110)	529,110
CREDIT AGRICOLE TRI REPO	0.750% 05/11/2017 DD 05/10/17	(355,807)	355,807
CREDIT AGRICOLE TRI REPO	1.030% 07/28/2017 DD 07/27/17	(546,226)	546,226
CREDIT AGRICOLE TRI REPO	1.040% 08/01/2017 DD 07/31/17	(6,536,541)	6,536,541
CREDIT AGRICOLE TRI REPO	1.020% 07/31/2017 DD 07/28/17	(2,928,853)	2,928,853
CREDIT AGRICOLE TRI REPO	1.030% 08/02/2017 DD 08/01/17	(3,694,620)	3,694,620
CREDIT AGRICOLE TRI REPO	1.000% 08/03/2017 DD 08/02/17	(4,377,818)	4,377,818
CREDIT AGRICOLE TRI REPO	1.000% 08/07/2017 DD 08/04/17	(3,365,293)	3,365,293
CREDIT AGRICOLE TRI REPO	1.000% 08/04/2017 DD 08/03/17	(4,143,172)	4,143,172
CREDIT AGRICOLE TRI REPO	1.010% 08/08/2017 DD 08/07/17	(3,014,280)	3,014,280
CREDIT AGRICOLE TRI REPO	1.010% 08/09/2017 DD 08/08/17	(2,125,460)	2,125,460
CREDIT AGRICOLE TRI REPO	1.020% 08/11/2017 DD 08/10/17	(1,450,927)	1,450,927
CREDIT AGRICOLE TRI REPO	1.010% 08/10/2017 DD 08/09/17	(2,736,978)	2,736,978
CREDIT AGRICOLE TRI REPO	1.030% 08/14/2017 DD 08/11/17	(1,341,580)	1,341,580
CREDIT AGRICOLE TRI REPO	1.030% 08/15/2017 DD 08/14/17	(1,060,656)	1,060,656
CREDIT AGRICOLE TRI REPO	1.010% 06/23/2017 DD 06/22/17	(195,109)	195,109
CREDIT AGRICOLE TRI REPO	1.010% 07/12/2017 DD 07/11/17	(1,933,319)	1,933,319
CREDIT AGRICOLE TRI REPO	1.010% 07/17/2017 DD 07/14/17	(859,486)	859,486
CREDIT AGRICOLE TRI REPO	1.010% 07/14/2017 DD 07/13/17	(468,059)	468,059
CREDIT AGRICOLE TRI REPO	1.030% 07/18/2017 DD 07/17/17	(1,287,590)	1,287,590
CREDIT AGRICOLE TRI REPO	1.020% 07/19/2017 DD 07/18/17	(1,020,355)	1,020,355
CREDIT AGRICOLE TRI REPO	1.020% 07/21/2017 DD 07/20/17	(1,254,402)	1,254,402

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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 TRI REPO	1.010% 07/20/2017 DD 07/19/17	(1,645,304)	1,645,304
CREDIT AGRICOLE TRI REPO	1.010% 07/24/2017 DD 07/21/17	(1,205,066)	1,205,066
CREDIT AGRICOLE TRI REPO	1.030% 07/25/2017 DD 07/24/17	(1,155,906)	1,155,906
CREDIT AGRICOLE TRI REPO	1.030% 07/27/2017 DD 07/26/17	(808,850)	808,850
CREDIT AGRICOLE TRI REPO	1.030% 07/26/2017 DD 07/25/17	(945,194)	945,194
CREDIT AGRICOLE TRI REPO	1.020% 10/06/2017 DD 10/05/17	(25,955)	25,955
CREDIT AGRICOLE TRI REPO	1.030% 10/17/2017 DD 10/16/17	(1,561,591)	1,561,591
CREDIT AGRICOLE TRI REPO	1.030% 10/18/2017 DD 10/17/17	(1,409,489)	1,409,489
CREDIT AGRICOLE TRI REPO	1.030% 10/20/2017 DD 10/19/17	(1,435,828)	1,435,828
CREDIT AGRICOLE TRI REPO	1.030% 10/19/2017 DD 10/18/17	(1,507,851)	1,507,851
CREDIT AGRICOLE TRI REPO	1.030% 10/26/2017 DD 10/25/17	(779,041)	779,041
CREDIT AGRICOLE TRI REPO	1.040% 10/25/2017 DD 10/24/17	(1,917,964)	1,917,964
CREDIT AGRICOLE TRI REPO	1.040% 08/16/2017 DD 08/15/17	(1,628,375)	1,628,375
CREDIT AGRICOLE TRI REPO	1.030% 08/18/2017 DD 08/17/17	(1,577,001)	1,577,001
CREDIT AGRICOLE TRI REPO	1.030% 08/17/2017 DD 08/16/17	(1,163,008)	1,163,008
CREDIT AGRICOLE TRI REPO	1.030% 08/21/2017 DD 08/18/17	(1,748,743)	1,748,743
CREDIT AGRICOLE TRI REPO	1.020% 08/22/2017 DD 08/21/17	(1,256,379)	1,256,379
CREDIT AGRICOLE TRI REPO	1.010% 08/24/2017 DD 08/23/17	(1,818,386)	1,818,386
CREDIT AGRICOLE TRI REPO	1.010% 08/23/2017 DD 08/22/17	(2,058,892)	2,058,892
CREDIT AGRICOLE TRI REPO	1.040% 08/25/2017 DD 08/24/17	(1,950,397)	1,950,397
CREDIT AGRICOLE TRI REPO	1.020% 08/28/2017 DD 08/25/17	(2,016,931)	2,016,931
CREDIT AGRICOLE TRI REPO	1.020% 08/29/2017 DD 08/28/17	(204,417)	204,417
CREDIT AGRICOLE TRI REPO	1.020% 08/30/2017 DD 08/29/17	(370,841)	370,841
CREDIT AGRICOLE TRI REPO	1.020% 08/31/2017 DD 08/30/17	(418,052)	418,052
CREDIT AGRICOLE TRI REPO	1.050% 09/01/2017 DD 08/31/17	(130,687)	130,687
CREDIT AGRICOLE TRI REPO	1.020% 09/13/2017 DD 09/12/17	(234,643)	234,643
CREDIT AGRICOLE TRI REPO	1.040% 09/18/2017 DD 09/15/17	(188,664)	188,664
CREDIT AGRICOLE TRI REPO	1.030% 09/19/2017 DD 09/18/17	(63,540)	63,540
CREDIT AGRICOLE TRI REPO	1.010% 10/05/2017 DD 10/04/17	(268,523)	268,523
CREDIT AGRICOLE TRI REPO	1.020% 10/04/2017 DD 10/03/17	(191,010)	191,010
CREDIT AGRICOLE TRI REPO	1.300% 12/18/2017 DD 12/15/17	(130,616)	130,616
CREDIT AGRICOLE TRI REPO	1.290% 12/20/2017 DD 12/19/17	(76,991)	76,991
CREDIT AGRICOLE TRI REPO	1.320% 12/26/2017 DD 12/22/17	(163,131)	163,131
CREDIT AGRICOLE TRI REPO	1.330% 12/28/2017 DD 12/27/17	(79,043)	79,043
CREDIT AGRICOLE TRI REPO	1.320% 12/27/2017 DD 12/26/17	(184,480)	184,480
CREDIT AGRICOLE TRI REPO	1.030% 10/27/2017 DD 10/26/17	(4,795,651)	4,795,651
CREDIT AGRICOLE TRI REPO	1.030% 10/30/2017 DD 10/27/17	(15,111,987)	15,111,987
CREDIT AGRICOLE TRI REPO	1.050% 11/01/2017 DD 10/31/17	(52,678)	52,678
CREDIT AGRICOLE TRI REPO	1.020% 10/31/2017 DD 10/30/17	(11,315,434)	11,315,434
CREDIT AGRICOLE TRI REPO	1.040% 11/03/2017 DD 11/02/17	(98,650)	98,650
CREDIT AGRICOLE TRI REPO	1.030% 11/07/2017 DD 11/06/17	(173,963)	173,963
CREDIT AGRICOLE TRI REPO	1.030% 11/08/2017 DD 11/07/17	(199,156)	199,156
CREDIT AGRICOLE TRI REPO	1.030% 11/09/2017 DD 11/08/17	(154,225)	154,225

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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 TRI REPO	1.040% 11/13/2017 DD 11/10/17	(223,436)	223,436
CREDIT AGRICOLE TRI REPO	1.040% 11/15/2017 DD 11/14/17	(39,025)	39,025
CREDIT AGRICOLE TRI REPO	1.040% 11/14/2017 DD 11/13/17	(87,112)	87,112
CREDIT AGRICOLE TRI REPO	1.060% 11/16/2017 DD 11/15/17	(133,294)	133,294
CREDIT AGRICOLE TRI REPO	1.070% 11/17/2017 DD 11/16/17	(147,673)	147,673
CREDIT AGRICOLE TRI REPO	1.050% 11/21/2017 DD 11/20/17	(90,163)	90,163
CREDIT AGRICOLE TRI REPO	1.070% 11/20/2017 DD 11/17/17	(109,823)	109,823
CREDIT AGRICOLE TRI REPO	1.040% 11/22/2017 DD 11/21/17	(114,495)	114,495
CREDIT AGRICOLE TRI REPO	1.060% 11/27/2017 DD 11/24/17	(256,555)	256,555
CREDIT AGRICOLE TRI REPO	1.060% 11/28/2017 DD 11/27/17	(7,761,028)	7,761,028
CREDIT AGRICOLE TRI REPO	1.030% 11/29/2017 DD 11/28/17	(123,279)	123,279
CREDIT AGRICOLE TRI REPO	1.010% 11/30/2017 DD 11/29/17	(210,311)	210,311
CREDIT AGRICOLE TRI REPO	1.030% 12/01/2017 DD 11/30/17	(192,784)	192,784
CREDIT AGRICOLE TRI REPO	1.010% 12/05/2017 DD 12/04/17	(162,892)	162,892
CREDIT AGRICOLE TRI REPO	1.020% 12/04/2017 DD 12/01/17	(246,471)	246,471
CREDIT AGRICOLE TRI REPO	1.030% 12/06/2017 DD 12/05/17	(161,812)	161,812
CREDIT AGRICOLE TRI REPO	1.030% 12/08/2017 DD 12/07/17	(57,663)	57,663
CREDIT AGRICOLE TRI REPO	1.030% 12/07/2017 DD 12/06/17	(1,432)	1,432
CREDIT AGRICOLE TRI REPO	1.020% 12/13/2017 DD 12/12/17	(66,389)	66,389
CREDIT AGRICOLE TRI REPO	1.020% 12/14/2017 DD 12/13/17	(93,820)	93,820
CREDIT AGRICOLE TRI REPO	1.270% 12/15/2017 DD 12/14/17	(105,505)	105,505
CREDIT SUISSE FST DISC	06/26/2018	(3,954,289)	3,958,400
CYXTERA 3/17 COV-LITE TLB		(49,750)	50,375
DAE FUNDING LLC 144A	4.000% 08/01/2020 DD 08/04/17	(43,000)	43,538
DANSKE CORP DISC	08/01/2017	(996,920)	997,933
DANSKE CORP DISC	10/17/2017	(882,124)	884,447
DANSKE CORP DISC	04/13/2018	(1,193,464)	1,192,533
DBS BANK LTD DISC	05/22/2017	(698,775)	699,538
DBS BANK LTD DISC	06/06/2017	(649,906)	649,894
DBS BANK LTD DISC	07/10/2017	(997,801)	998,756
DBS BANK LTD DISC	08/07/2017	(623,896)	624,175
DBS BANK LTD DISC	08/21/2017	(498,578)	499,068
DBS BANK LTD DISC	12/04/2017	(1,496,371)	1,498,144
DBS BANK LTD DISC	02/02/2018	(1,119,706)	1,120,829
DBS BANK LTD DISC	02/13/2018	(1,741,775)	1,742,548
DBS BANK LTD DISC	03/15/2018	(1,592,000)	1,592,510
DEUTSCHE BK FINL TRI REPO	0.770% 05/25/2017 DD 05/24/17	(301,350)	301,350
DEUTSCHE BK FINL TRI REPO	0.820% 05/30/2017 DD 05/26/17	(741,966)	741,966
DEUTSCHE BK FINL TRI REPO	0.800% 04/11/2017 DD 04/10/17	(385,386)	385,386
DEUTSCHE BK FINL TRI REPO	0.770% 05/10/2017 DD 05/09/17	(557,538)	557,538
DEUTSCHE BK FINL TRI REPO	0.780% 05/09/2017 DD 05/08/17	(765,775)	765,775
DEUTSCHE BK FINL TRI REPO	0.760% 05/11/2017 DD 05/10/17	(531,651)	531,651
DEUTSCHE BK FINL TRI REPO	1.040% 07/28/2017 DD 07/27/17	(1,031,369)	1,031,369

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
DEUTSCHE BK FINL TRI REPO	1.030% 07/31/2017 DD 07/28/17	(4,829,036)	4,829,036
DEUTSCHE BK FINL TRI REPO	1.030% 08/02/2017 DD 08/01/17	(905,769)	905,769
DEUTSCHE BK FINL TRI REPO	1.000% 08/04/2017 DD 08/03/17	(420,458)	420,458
DEUTSCHE BK FINL TRI REPO	1.000% 08/03/2017 DD 08/02/17	(170,081)	170,081
DEUTSCHE BK FINL TRI REPO	1.000% 08/07/2017 DD 08/04/17	(334,215)	334,215
DEUTSCHE BK FINL TRI REPO	1.000% 08/08/2017 DD 08/07/17	(437,561)	437,561
DEUTSCHE BK FINL TRI REPO	1.000% 08/09/2017 DD 08/08/17	(422,236)	422,236
DEUTSCHE BK FINL TRI REPO	1.010% 08/11/2017 DD 08/10/17	(354,631)	354,631
DEUTSCHE BK FINL TRI REPO	1.000% 08/10/2017 DD 08/09/17	(691,802)	691,802
DEUTSCHE BK FINL TRI REPO	1.040% 08/14/2017 DD 08/11/17	(302,979)	302,979
DEUTSCHE BK FINL TRI REPO	1.070% 08/16/2017 DD 08/15/17	(382,484)	382,484
DEUTSCHE BK FINL TRI REPO	1.050% 08/15/2017 DD 08/14/17	(259,101)	259,101
DEUTSCHE BK FINL TRI REPO	1.010% 07/12/2017 DD 07/11/17	(786,159)	786,159
DEUTSCHE BK FINL TRI REPO	1.010% 07/17/2017 DD 07/14/17	(755,329)	755,329
DEUTSCHE BK FINL TRI REPO	1.010% 07/14/2017 DD 07/13/17	(288,667)	288,667
DEUTSCHE BK FINL TRI REPO	1.040% 07/18/2017 DD 07/17/17	(1,986,673)	1,986,673
DEUTSCHE BK FINL TRI REPO	1.020% 07/19/2017 DD 07/18/17	(1,310,688)	1,310,688
DEUTSCHE BK FINL TRI REPO	1.020% 07/21/2017 DD 07/20/17	(1,743,221)	1,743,221
DEUTSCHE BK FINL TRI REPO	1.010% 07/20/2017 DD 07/19/17	(2,237,838)	2,237,838
DEUTSCHE BK FINL TRI REPO	1.010% 07/24/2017 DD 07/21/17	(1,757,191)	1,757,191
DEUTSCHE BK FINL TRI REPO	1.040% 07/25/2017 DD 07/24/17	(1,904,007)	1,904,007
DEUTSCHE BK FINL TRI REPO	1.040% 07/27/2017 DD 07/26/17	(1,847,074)	1,847,074
DEUTSCHE BK FINL TRI REPO	1.040% 07/26/2017 DD 07/25/17	(1,678,689)	1,678,689
DEUTSCHE BK FINL TRI REPO	1.030% 10/17/2017 DD 10/16/17	(609,567)	609,567
DEUTSCHE BK FINL TRI REPO	1.040% 10/18/2017 DD 10/17/17	(604,925)	604,925
DEUTSCHE BK FINL TRI REPO	1.030% 10/20/2017 DD 10/19/17	(437,975)	437,975
DEUTSCHE BK FINL TRI REPO	1.030% 10/19/2017 DD 10/18/17	(319,865)	319,865
DEUTSCHE BK FINL TRI REPO	1.050% 10/25/2017 DD 10/24/17	(502,746)	502,746
DEUTSCHE BK FINL TRI REPO	1.030% 10/26/2017 DD 10/25/17	(403,402)	403,402
DEUTSCHE BK FINL TRI REPO	1.050% 08/17/2017 DD 08/16/17	(495,446)	495,446
DEUTSCHE BK FINL TRI REPO	1.050% 08/18/2017 DD 08/17/17	(1,376,817)	1,376,817
DEUTSCHE BK FINL TRI REPO	1.050% 08/21/2017 DD 08/18/17	(1,642,414)	1,642,414
DEUTSCHE BK FINL TRI REPO	1.010% 08/23/2017 DD 08/22/17	(1,684,701)	1,684,701
DEUTSCHE BK FINL TRI REPO	1.020% 08/22/2017 DD 08/21/17	(870,685)	870,685
DEUTSCHE BK FINL TRI REPO	1.010% 08/24/2017 DD 08/23/17	(1,511,378)	1,511,378
DEUTSCHE BK FINL TRI REPO	1.050% 08/25/2017 DD 08/24/17	(1,696,781)	1,696,781
DEUTSCHE BK FINL TRI REPO	1.040% 08/28/2017 DD 08/25/17	(1,061,200)	1,061,200
DEUTSCHE BK FINL TRI REPO	1.020% 08/30/2017 DD 08/29/17	(219,630)	219,630
DEUTSCHE BK FINL TRI REPO	1.070% 09/01/2017 DD 08/31/17	(196,464)	196,464
DEUTSCHE BK FINL TRI REPO	1.020% 08/31/2017 DD 08/30/17	(262,324)	262,324
DEUTSCHE BK FINL TRI REPO	1.060% 09/05/2017 DD 09/01/17	(507,300)	507,300
DEUTSCHE BK FINL TRI REPO	1.030% 09/13/2017 DD 09/12/17	(151,702)	151,702
DEUTSCHE BK FINL TRI REPO	1.030% 09/14/2017 DD 09/13/17	(111,265)	111,265

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(Acquired and disposed of within the year) for the year ended December 31, 2017

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
DEUTSCHE BK FINL TRI REPO	1.050% 09/18/2017 DD 09/15/17	(134,329)	134,329
DEUTSCHE BK FINL TRI REPO	1.010% 09/20/2017 DD 09/19/17	(134,219)	134,219
DEUTSCHE BK FINL TRI REPO	1.360% 12/26/2017 DD 12/22/17	(19,281)	19,281
DEUTSCHE BK FINL TRI REPO	1.040% 10/27/2017 DD 10/26/17	(2,489,574)	2,489,574
DEUTSCHE BK FINL TRI REPO	1.030% 10/30/2017 DD 10/27/17	(7,139,491)	7,139,491
DEUTSCHE BK FINL TRI REPO	1.030% 10/31/2017 DD 10/30/17	(5,612,482)	5,612,482
DEUTSCHE BK FINL TRI REPO	1.040% 11/28/2017 DD 11/27/17	(604,510)	604,510
DNB NOR BANK DISC	05/26/2017	(899,310)	899,328
DURAVANT 7/17 DELAYED TL	0.000% 07/19/2024 DD 07/11/17	(11,504)	11,561
DURAVANT 7/17 TLB		(114,757)	115,476
EAGLE II ACQUISTIN CO 144A	6.000% 04/01/2025 DD 03/29/17	(40,000)	40,650
ENAGAS SA		(11,936)	12,131
EP ENERGY LLC / EVEREST A 144A	8.000% 02/15/2025 DD 02/06/17	(111,000)	111,000
FAIRWAY FIN CORP DISC	05/22/2017	(797,214)	798,100
FAIRWAY FIN CORP DISC	10/12/2017	(747,547)	749,661
FEDERATION DES DISC	05/15/2017	(798,060)	798,311
FEDERATION DES DISC	06/01/2017	(573,619)	574,473
FEDERATION DES DISC	07/06/2017	(709,371)	709,822
FEDERATION DES DISC	07/14/2017	(399,591)	399,806
FEDERATION DES DISC	03/20/2018	(933,845)	935,519
FIRST DATA 4/17 TL		(445,801)	448,594
FLOW TRADERS		(686,591)	553,892
FMG RESOURCES AUGUST 2006 144A	4.750% 05/15/2022 DD 05/12/17	(157,000)	158,374
GARTNER INC 144A	5.125% 04/01/2025 DD 03/30/17	(80,000)	81,000
GOTHAM FDG CORP DISC	06/23/2017	(524,567)	524,648
GOTHAM FDG CORP DISC	01/12/2018	(863,771)	868,412
HAMILTON SUNDSTRAND/ ACCUDYNE	7/17 COV-LITE TL	(64,838)	65,325
HD SUPPLY WATERWORKS 7/17 TLB		(59,850)	60,450
HELIX 2/17 TL		(152,547)	155,613
HOMER CITY 2/17 TL		(73,470)	73,470
HOSTESS BRANDS 7/15 COV-LITE	TLB	488,819	(498,101)
HUDBAY MINERALS INC		(458,192)	364,132
ING (US) FUNDING DISC	07/06/2017	(794,994)	796,473
INTELSAT JACKSON HOLDINGS 144A	9.750% 07/15/2025 DD 07/05/17	(290,000)	290,968
J P MORGAN CHASE TRI REPO	1.010% 10/06/2017 DD 10/05/17	(193,266)	193,266
J P MORGAN CHASE TRI REPO	1.010% 10/12/2017 DD 10/11/17	(200,763)	200,763
J P MORGAN CHASE TRI REPO	1.020% 10/17/2017 DD 10/16/17	(358,900)	358,900
J P MORGAN CHASE TRI REPO	1.020% 10/18/2017 DD 10/17/17	(353,236)	353,236
J P MORGAN CHASE TRI REPO	1.020% 10/19/2017 DD 10/18/17	(247,042)	247,042
J P MORGAN CHASE TRI REPO	1.020% 10/20/2017 DD 10/19/17	(254,544)	254,544
J P MORGAN CHASE TRI REPO	1.030% 10/25/2017 DD 10/24/17	(328,967)	328,967
J P MORGAN CHASE TRI REPO	1.020% 10/26/2017 DD 10/25/17	(210,742)	210,742

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
J P MORGAN CHASE TRI REPO	1.010% 10/04/2017 DD 10/03/17	(174,320)	174,320
J P MORGAN CHASE TRI REPO	1.000% 10/05/2017 DD 10/04/17	(188,573)	188,573
J P MORGAN CHASE TRI REPO	1.290% 12/18/2017 DD 12/15/17	(265,863)	265,863
J P MORGAN CHASE TRI REPO	1.290% 12/20/2017 DD 12/19/17	(144,939)	144,939
J P MORGAN CHASE TRI REPO	1.290% 12/19/2017 DD 12/18/17	(135,839)	135,839
J P MORGAN CHASE TRI REPO	1.320% 12/26/2017 DD 12/22/17	(133,353)	133,353
J P MORGAN CHASE TRI REPO	1.310% 12/28/2017 DD 12/27/17	(188,044)	188,044
J P MORGAN CHASE TRI REPO	1.030% 10/27/2017 DD 10/26/17	(1,469,336)	1,469,336
J P MORGAN CHASE TRI REPO	1.010% 10/31/2017 DD 10/30/17	(3,532,852)	3,532,852
J P MORGAN CHASE TRI REPO	1.020% 10/30/2017 DD 10/27/17	(4,318,247)	4,318,247
J P MORGAN CHASE TRI REPO	1.030% 11/06/2017 DD 11/03/17	(130,457)	130,457
J P MORGAN CHASE TRI REPO	1.020% 11/08/2017 DD 11/07/17	(128,268)	128,268
J P MORGAN CHASE TRI REPO	1.020% 11/07/2017 DD 11/06/17	(139,932)	139,932
J P MORGAN CHASE TRI REPO	1.020% 11/09/2017 DD 11/08/17	(100,636)	100,636
J P MORGAN CHASE TRI REPO	1.030% 11/10/2017 DD 11/09/17	(151,151)	151,151
J P MORGAN CHASE TRI REPO	1.030% 11/14/2017 DD 11/13/17	(198,733)	198,733
J P MORGAN CHASE TRI REPO	1.030% 11/15/2017 DD 11/14/17	(134,626)	134,626
J P MORGAN CHASE TRI REPO	1.050% 11/16/2017 DD 11/15/17	(265,213)	265,213
J P MORGAN CHASE TRI REPO	1.060% 11/17/2017 DD 11/16/17	(256,032)	256,032
J P MORGAN CHASE TRI REPO	1.040% 11/21/2017 DD 11/20/17	(128,708)	128,708
J P MORGAN CHASE TRI REPO	1.050% 11/20/2017 DD 11/17/17	(156,639)	156,639
J P MORGAN CHASE TRI REPO	1.020% 11/22/2017 DD 11/21/17	(172,420)	172,420
J P MORGAN CHASE TRI REPO	1.020% 11/24/2017 DD 11/22/17	(124,889)	124,889
J P MORGAN CHASE TRI REPO	1.030% 11/27/2017 DD 11/24/17	(539,389)	539,389
J P MORGAN CHASE TRI REPO	1.030% 11/28/2017 DD 11/27/17	(20,087,932)	20,087,932
J P MORGAN CHASE TRI REPO	1.000% 11/30/2017 DD 11/29/17	(437,664)	437,664
J P MORGAN CHASE TRI REPO	1.020% 11/29/2017 DD 11/28/17	(292,979)	292,979
J P MORGAN CHASE TRI REPO	1.030% 12/01/2017 DD 11/30/17	(342,496)	342,496
J P MORGAN CHASE TRI REPO	1.000% 12/05/2017 DD 12/04/17	(294,634)	294,634
J P MORGAN CHASE TRI REPO	1.010% 12/04/2017 DD 12/01/17	(548,270)	548,270
J P MORGAN CHASE TRI REPO	1.020% 12/06/2017 DD 12/05/17	(415,617)	415,617
J P MORGAN CHASE TRI REPO	1.020% 12/08/2017 DD 12/07/17	(157,270)	157,270
J P MORGAN CHASE TRI REPO	1.270% 12/15/2017 DD 12/14/17	(202,911)	202,911
J2 CLOUD LLC/GLOBAL INC 144A	6.000% 07/15/2025 DD 06/27/16	(103,000)	104,416
JACKSON NATIONAL LIFE GLO 144A	3.250% 01/30/2024 DD 01/30/17	(799,400)	817,256
K HOVNANIAN ENTERPRISES I 144A	10.000% 07/15/2022 DD 07/27/17	(150,000)	153,750
KAR AUCTION SERVICES INC 144A	5.125% 06/01/2025 DD 05/31/17	(75,000)	75,750
KOPPERS INC 144A	6.000% 02/15/2025 DD 01/25/17	(65,000)	66,300
LANDESBANK HSN-TH DISC	02/14/2018	(1,588,738)	1,594,627
LIBERTY ST FDG DISC	06/26/2017	(872,528)	873,584
LIBERTY ST FDG DISC	07/05/2017	(872,479)	873,755
LIBERTY ST FDG DISC	10/23/2017	(448,007)	447,973
LITHIA MOTORS INC 144A	5.250% 08/01/2025 DD 07/24/17	(62,000)	62,775

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
 (ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
LMA SA & LMA AMER DISC	09/08/2017	(860,167)	862,746
LMA SA & LMA AMER DISC	09/12/2017	(421,838)	423,864
LMA SA & LMA AMER DISC	03/01/2018	(1,348,157)	1,354,379
LUMILEDS 3/17 COV-LITE TLB		(84,575)	85,850
MACQUARIE BK LTD DISC	03/19/2018	(866,042)	865,789
MAN WAH HOLDINGS LTD		(599,451)	612,379
MANHATTAN AST FDG DISC	06/14/2017	(523,524)	524,553
MATAHARI DEPARTMENT STORE TBK		(447,758)	295,085
MERRILL LYNCH TRI REPO	0.800% 05/30/2017 DD 05/26/17	(163,206)	163,206
MERRILL LYNCH TRI REPO	0.820% 04/03/2017 DD 03/31/17	(100,850)	100,850
MERRILL LYNCH TRI REPO	0.780% 04/11/2017 DD 04/10/17	(243,049)	243,049
MERRILL LYNCH TRI REPO	0.760% 05/09/2017 DD 05/08/17	(107,835)	107,835
MERRILL LYNCH TRI REPO	1.040% 08/01/2017 DD 07/31/17	(459,830)	459,830
MERRILL LYNCH TRI REPO	1.020% 07/31/2017 DD 07/28/17	(279,291)	279,291
MERRILL LYNCH TRI REPO	1.020% 08/02/2017 DD 08/01/17	(123,208)	123,208
MERRILL LYNCH TRI REPO	1.000% 08/04/2017 DD 08/03/17	(277,259)	277,259
MERRILL LYNCH TRI REPO	1.000% 08/03/2017 DD 08/02/17	(229,031)	229,031
MERRILL LYNCH TRI REPO	1.010% 08/07/2017 DD 08/04/17	(223,046)	223,046
MERRILL LYNCH TRI REPO	1.010% 08/08/2017 DD 08/07/17	(225,919)	225,919
MERRILL LYNCH TRI REPO	1.010% 08/10/2017 DD 08/09/17	(151,241)	151,241
MERRILL LYNCH TRI REPO	1.010% 08/09/2017 DD 08/08/17	(120,008)	120,008
MERRILL LYNCH TRI REPO	1.020% 08/11/2017 DD 08/10/17	(134,134)	134,134
MERRILL LYNCH TRI REPO	1.030% 08/14/2017 DD 08/11/17	(111,070)	111,070
MERRILL LYNCH TRI REPO	1.050% 08/16/2017 DD 08/15/17	(160,680)	160,680
MERRILL LYNCH TRI REPO	1.010% 07/12/2017 DD 07/11/17	(168,092)	168,092
MERRILL LYNCH TRI REPO	1.010% 07/20/2017 DD 07/19/17	(123,756)	123,756
MERRILL LYNCH TRI REPO	1.030% 10/17/2017 DD 10/16/17	(202,776)	202,776
MERRILL LYNCH TRI REPO	1.030% 10/18/2017 DD 10/17/17	(219,724)	219,724
MERRILL LYNCH TRI REPO	1.030% 10/19/2017 DD 10/18/17	(44,464)	44,464
MERRILL LYNCH TRI REPO	1.030% 10/20/2017 DD 10/19/17	(138,577)	138,577
MERRILL LYNCH TRI REPO	1.030% 08/17/2017 DD 08/16/17	(124,615)	124,615
MERRILL LYNCH TRI REPO	1.030% 08/18/2017 DD 08/17/17	(158,369)	158,369
MERRILL LYNCH TRI REPO	1.030% 08/21/2017 DD 08/18/17	(116,764)	116,764
MERRILL LYNCH TRI REPO	1.010% 08/23/2017 DD 08/22/17	(154,671)	154,671
MERRILL LYNCH TRI REPO	1.010% 08/24/2017 DD 08/23/17	(130,184)	130,184
MERRILL LYNCH TRI REPO	1.030% 08/28/2017 DD 08/25/17	(118,093)	118,093
MERRILL LYNCH TRI REPO	1.040% 09/05/2017 DD 09/01/17	(265,014)	265,014
MERRILL LYNCH TRI REPO	1.040% 10/27/2017 DD 10/26/17	(465,093)	465,093
MERRILL LYNCH TRI REPO	1.030% 10/30/2017 DD 10/27/17	(1,329,058)	1,329,058
MERRILL LYNCH TRI REPO	1.020% 10/31/2017 DD 10/30/17	(1,243,562)	1,243,562
MERRILL LYNCH TRI REPO	1.030% 11/24/2017 DD 11/22/17	(80,197)	80,197
MERRILL LYNCH TRI REPO	1.040% 11/28/2017 DD 11/27/17	(143,674)	143,674

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
 (ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
METLIFE SHORT DISC	01/10/2018	(1,098,828)	1,099,005
METLIFE SHORT DISC	02/12/2018	(1,290,631)	1,296,021
MICRON TECHNOLOGY INC	7.500% 09/15/2023 DD 04/26/16	(76,000)	84,645
NATIONAL AUST BK DISC	09/01/2017	(968,897)	972,697
NATIONAL AUSTRALIA BANK L 144A	3.500% 01/10/2027 DD 01/10/17	(299,700)	307,956
NATIONAL BK CANADA DISC	04/20/2018	(1,382,924)	1,385,766
NATIXIS NY BRH DISC	06/07/2017	(598,215)	598,102
NIEUW AMSTERDAM DISC	08/04/2017	(747,934)	749,052
NIEUW AMSTERDAM DISC	02/06/2018	(1,290,770)	1,296,158
NORDEA BANK AB DISC	07/25/2017	(997,438)	998,274
NORDEA BANK AB DISC	10/19/2017	(817,476)	821,566
NORDEA BANK AB DISC	04/17/2018	(2,034,921)	2,036,760
NRW BANK DISC	04/18/2017	(1,196,659)	1,198,595
NRW BANK DISC	06/02/2017	(1,149,917)	1,149,941
NRW BANK DISC	07/12/2017	(927,607)	928,828
NRW BANK DISC	01/19/2018	(1,344,020)	1,347,212
OVERSEA-CHINESE BK IB NT	VAR RT 07/19/2017 DD 01/19/17	(1,250,000)	1,250,221
OVERSEA-CHINESE DISC	03/12/2018	(1,638,220)	1,642,278
PARK AEROSPACE HOLDINGS L 144A	5.250% 08/15/2022 DD 02/03/17	(495,749)	499,730
PEABODY ENERGY CORP	6.500% 09/15/2020 DD 08/25/10	(23,650)	23,650
PENN NATIONAL GAMING INC 144A	5.625% 01/15/2027 DD 01/19/17	(60,000)	60,000
PROJECT ALPHA (QLIK) 3/17	COV-LITE TLB	(74,625)	74,906
PSP CAPITAL INC DISC	07/20/2017	(697,557)	698,960
RBS SECURITIES TRI REPO	0.500% 03/07/2017 DD 03/06/17	(244,029)	244,029
RBS SECURITIES TRI REPO	0.480% 01/04/2017 DD 01/03/17	(502,540)	502,540
RBS SECURITIES TRI REPO	0.760% 05/25/2017 DD 05/24/17	(143,496)	143,496
RBS SECURITIES TRI REPO	0.780% 05/30/2017 DD 05/26/17	(1,575,514)	1,575,514
RBS SECURITIES TRI REPO	0.770% 04/03/2017 DD 03/31/17	(2,369,651)	2,369,651
RBS SECURITIES TRI REPO	0.780% 04/11/2017 DD 04/10/17	(1,543,048)	1,543,048
RBS SECURITIES TRI REPO	0.760% 05/10/2017 DD 05/09/17	(502,157)	502,157
RBS SECURITIES TRI REPO	0.760% 05/09/2017 DD 05/08/17	(673,143)	673,143
RBS SECURITIES TRI REPO	0.750% 05/11/2017 DD 05/10/17	(443,119)	443,119
RBS SECURITIES TRI REPO	1.010% 07/27/2017 DD 07/26/17	(8,350,346)	8,350,346
RBS SECURITIES TRI REPO	1.020% 07/28/2017 DD 07/27/17	(6,668,092)	6,668,092
RBS SECURITIES TRI REPO	1.010% 07/31/2017 DD 07/28/17	(17,981,602)	17,981,602
RBS SECURITIES TRI REPO	1.010% 08/02/2017 DD 08/01/17	(7,230,616)	7,230,616
RBS SECURITIES TRI REPO	1.020% 08/01/2017 DD 07/31/17	(16,465,686)	16,465,686
RBS SECURITIES TRI REPO	1.000% 08/03/2017 DD 08/02/17	(9,558,494)	9,558,494
RBS SECURITIES TRI REPO	1.000% 08/07/2017 DD 08/04/17	(6,910,441)	6,910,441
RBS SECURITIES TRI REPO	1.000% 08/04/2017 DD 08/03/17	(8,908,133)	8,908,133
RBS SECURITIES TRI REPO	1.000% 08/08/2017 DD 08/07/17	(6,620,700)	6,620,700
RBS SECURITIES TRI REPO	1.000% 08/09/2017 DD 08/08/17	(6,058,162)	6,058,162
RBS SECURITIES TRI REPO	1.010% 08/11/2017 DD 08/10/17	(4,002,679)	4,002,679

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
 (ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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	1.000% 08/10/2017 DD 08/09/17	(6,989,435)	6,989,435
RBS SECURITIES TRI REPO	1.020% 08/14/2017 DD 08/11/17	(3,842,272)	3,842,272
RBS SECURITIES TRI REPO	1.020% 08/15/2017 DD 08/14/17	(3,101,403)	3,101,403
RBS SECURITIES TRI REPO	1.000% 06/23/2017 DD 06/22/17	(188,637)	188,637
RBS SECURITIES TRI REPO	1.030% 07/05/2017 DD 07/03/17	(331,686)	331,686
RBS SECURITIES TRI REPO	1.040% 07/03/2017 DD 06/30/17	(213,756)	213,756
RBS SECURITIES TRI REPO	0.990% 07/12/2017 DD 07/11/17	(2,419,678)	2,419,678
RBS SECURITIES TRI REPO	1.010% 07/14/2017 DD 07/13/17	(855,011)	855,011
RBS SECURITIES TRI REPO	1.010% 07/17/2017 DD 07/14/17	(1,810,599)	1,810,599
RBS SECURITIES TRI REPO	1.020% 07/18/2017 DD 07/17/17	(3,586,251)	3,586,251
RBS SECURITIES TRI REPO	1.010% 07/19/2017 DD 07/18/17	(2,527,782)	2,527,782
RBS SECURITIES TRI REPO	0.990% 07/20/2017 DD 07/19/17	(3,163,128)	3,163,128
RBS SECURITIES TRI REPO	1.000% 07/24/2017 DD 07/21/17	(2,993,890)	2,993,890
RBS SECURITIES TRI REPO	1.000% 07/21/2017 DD 07/20/17	(2,820,920)	2,820,920
RBS SECURITIES TRI REPO	1.010% 07/25/2017 DD 07/24/17	(5,763,018)	5,763,018
RBS SECURITIES TRI REPO	1.010% 07/26/2017 DD 07/25/17	(5,667,097)	5,667,097
RBS SECURITIES TRI REPO	1.010% 10/06/2017 DD 10/05/17	(239,603)	239,603
RBS SECURITIES TRI REPO	1.010% 10/12/2017 DD 10/11/17	(179,097)	179,097
RBS SECURITIES TRI REPO	1.020% 10/17/2017 DD 10/16/17	(3,694,545)	3,694,545
RBS SECURITIES TRI REPO	1.020% 10/18/2017 DD 10/17/17	(3,267,179)	3,267,179
RBS SECURITIES TRI REPO	1.020% 10/19/2017 DD 10/18/17	(2,408,033)	2,408,033
RBS SECURITIES TRI REPO	1.020% 10/20/2017 DD 10/19/17	(2,236,682)	2,236,682
RBS SECURITIES TRI REPO	1.020% 10/26/2017 DD 10/25/17	(2,886,020)	2,886,020
RBS SECURITIES TRI REPO	1.030% 10/25/2017 DD 10/24/17	(4,549,171)	4,549,171
RBS SECURITIES TRI REPO	1.030% 08/16/2017 DD 08/15/17	(4,479,755)	4,479,755
RBS SECURITIES TRI REPO	1.020% 08/18/2017 DD 08/17/17	(3,792,689)	3,792,689
RBS SECURITIES TRI REPO	1.020% 08/17/2017 DD 08/16/17	(3,176,415)	3,176,415
RBS SECURITIES TRI REPO	1.020% 08/21/2017 DD 08/18/17	(4,157,683)	4,157,683
RBS SECURITIES TRI REPO	1.010% 08/22/2017 DD 08/21/17	(2,675,894)	2,675,894
RBS SECURITIES TRI REPO	1.000% 08/24/2017 DD 08/23/17	(3,792,097)	3,792,097
RBS SECURITIES TRI REPO	1.000% 08/23/2017 DD 08/22/17	(4,245,022)	4,245,022
RBS SECURITIES TRI REPO	1.030% 08/25/2017 DD 08/24/17	(4,865,664)	4,865,664
RBS SECURITIES TRI REPO	1.020% 08/28/2017 DD 08/25/17	(4,720,321)	4,720,321
RBS SECURITIES TRI REPO	1.010% 08/30/2017 DD 08/29/17	(3,129,510)	3,129,510
RBS SECURITIES TRI REPO	1.020% 08/29/2017 DD 08/28/17	(2,908,773)	2,908,773
RBS SECURITIES TRI REPO	1.040% 09/01/2017 DD 08/31/17	(3,028,322)	3,028,322
RBS SECURITIES TRI REPO	1.010% 08/31/2017 DD 08/30/17	(3,814,261)	3,814,261
RBS SECURITIES TRI REPO	1.030% 09/05/2017 DD 09/01/17	(2,595,949)	2,595,949
RBS SECURITIES TRI REPO	1.010% 09/07/2017 DD 09/06/17	(438,913)	438,913
RBS SECURITIES TRI REPO	1.020% 09/13/2017 DD 09/12/17	(657,230)	657,230
RBS SECURITIES TRI REPO	1.020% 09/14/2017 DD 09/13/17	(385,882)	385,882
RBS SECURITIES TRI REPO	1.030% 09/18/2017 DD 09/15/17	(497,835)	497,835
RBS SECURITIES TRI REPO	1.020% 09/19/2017 DD 09/18/17	(138,565)	138,565

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
 (ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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	1.000% 10/05/2017 DD 10/04/17	(390,806)	390,806
RBS SECURITIES TRI REPO	1.010% 10/04/2017 DD 10/03/17	(583,543)	583,543
RBS SECURITIES TRI REPO	1.030% 10/27/2017 DD 10/26/17	(12,482,231)	12,482,231
RBS SECURITIES TRI REPO	1.020% 10/30/2017 DD 10/27/17	(33,792,062)	33,792,062
RBS SECURITIES TRI REPO	1.030% 11/01/2017 DD 10/31/17	(167,984)	167,984
RBS SECURITIES TRI REPO	1.010% 10/31/2017 DD 10/30/17	(27,176,289)	27,176,289
RBS SECURITIES TRI REPO	1.020% 11/02/2017 DD 11/01/17	(201,966)	201,966
RBS SECURITIES TRI REPO	1.030% 11/03/2017 DD 11/02/17	(239,155)	239,155
RBS SECURITIES TRI REPO	1.030% 11/06/2017 DD 11/03/17	(206,714)	206,714
RBS SECURITIES TRI REPO	1.020% 11/08/2017 DD 11/07/17	(348,902)	348,902
RBS SECURITIES TRI REPO	1.020% 11/07/2017 DD 11/06/17	(432,570)	432,570
RBS SECURITIES TRI REPO	1.020% 11/09/2017 DD 11/08/17	(249,641)	249,641
RBS SECURITIES TRI REPO	1.030% 11/10/2017 DD 11/09/17	(188,633)	188,633
RBS SECURITIES TRI REPO	1.030% 11/13/2017 DD 11/10/17	(182,186)	182,186
REYNOLDS GROUP 1/17 (USD) TL		(993,762)	999,981
SIEMENS GAMESA RENEWABLE ENERG		(1,873)	2,341
SKANDINAVISKA ENS DISC	06/21/2017	(698,250)	699,300
SKANDINAVISKA ENS DISC	10/20/2017	(950,424)	955,819
SKANDINAVISKA ENS DISC	02/01/2018	(1,290,041)	1,296,643
SOCIETE GENERALE DISC	09/26/2017	(817,420)	822,197
SOCIETE GENERALE DISC	01/31/2018	(1,589,760)	1,594,839
SOCIETE GENERALE SA 144A	VAR RT 12/31/2049 DD 09/29/15	(407,000)	459,000
SOCIETE GENERALE SA 144A	4.000% 01/12/2027 DD 01/12/17	(978,341)	951,440
SOCIETE GENERALE TRI REPO	0.480% 01/04/2017 DD 01/03/17	(112,890)	112,890
SOCIETE GENERALE TRI REPO	0.830% 05/30/2017 DD 05/26/17	(294,342)	294,342
SOCIETE GENERALE TRI REPO	0.780% 04/03/2017 DD 03/31/17	(205,177)	205,177
SOCIETE GENERALE TRI REPO	0.770% 04/11/2017 DD 04/10/17	(392,675)	392,675
SOCIETE GENERALE TRI REPO	0.770% 05/09/2017 DD 05/08/17	(175,023)	175,023
SOCIETE GENERALE TRI REPO	0.750% 05/11/2017 DD 05/10/17	(103,195)	103,195
SOCIETE GENERALE TRI REPO	1.050% 08/01/2017 DD 07/31/17	(1,829,385)	1,829,385
SOCIETE GENERALE TRI REPO	1.000% 07/31/2017 DD 07/28/17	(1,140,571)	1,140,571
SOCIETE GENERALE TRI REPO	1.020% 08/02/2017 DD 08/01/17	(1,658,499)	1,658,499
SOCIETE GENERALE TRI REPO	1.000% 08/03/2017 DD 08/02/17	(1,418,593)	1,418,593
SOCIETE GENERALE TRI REPO	1.000% 08/07/2017 DD 08/04/17	(1,366,027)	1,366,027
SOCIETE GENERALE TRI REPO	1.000% 08/04/2017 DD 08/03/17	(1,676,358)	1,676,358
SOCIETE GENERALE TRI REPO	1.000% 08/08/2017 DD 08/07/17	(1,181,871)	1,181,871
SOCIETE GENERALE TRI REPO	1.000% 08/09/2017 DD 08/08/17	(614,695)	614,695
SOCIETE GENERALE TRI REPO	1.020% 08/11/2017 DD 08/10/17	(546,338)	546,338
SOCIETE GENERALE TRI REPO	1.000% 08/10/2017 DD 08/09/17	(1,009,170)	1,009,170
SOCIETE GENERALE TRI REPO	1.050% 08/14/2017 DD 08/11/17	(555,023)	555,023
SOCIETE GENERALE TRI REPO	1.040% 08/15/2017 DD 08/14/17	(381,040)	381,040
SOCIETE GENERALE TRI REPO	1.000% 07/12/2017 DD 07/11/17	(450,973)	450,973

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
 (ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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	1.000% 07/17/2017 DD 07/14/17	(278,847)	278,847
SOCIETE GENERALE TRI REPO	1.000% 07/14/2017 DD 07/13/17	(146,353)	146,353
SOCIETE GENERALE TRI REPO	1.020% 07/18/2017 DD 07/17/17	(639,797)	639,797
SOCIETE GENERALE TRI REPO	1.020% 07/19/2017 DD 07/18/17	(471,596)	471,596
SOCIETE GENERALE TRI REPO	1.010% 07/21/2017 DD 07/20/17	(582,387)	582,387
SOCIETE GENERALE TRI REPO	1.000% 07/20/2017 DD 07/19/17	(929,375)	929,375
SOCIETE GENERALE TRI REPO	1.000% 07/24/2017 DD 07/21/17	(528,214)	528,214
SOCIETE GENERALE TRI REPO	1.020% 07/25/2017 DD 07/24/17	(425,541)	425,541
SOCIETE GENERALE TRI REPO	1.010% 07/27/2017 DD 07/26/17	(143,418)	143,418
SOCIETE GENERALE TRI REPO	1.020% 07/26/2017 DD 07/25/17	(298,235)	298,235
SOCIETE GENERALE TRI REPO	1.040% 10/17/2017 DD 10/16/17	(1,324,236)	1,324,236
SOCIETE GENERALE TRI REPO	1.050% 10/18/2017 DD 10/17/17	(1,231,273)	1,231,273
SOCIETE GENERALE TRI REPO	1.030% 10/20/2017 DD 10/19/17	(732,586)	732,586
SOCIETE GENERALE TRI REPO	1.030% 10/19/2017 DD 10/18/17	(716,914)	716,914
SOCIETE GENERALE TRI REPO	1.030% 10/26/2017 DD 10/25/17	(569,120)	569,120
SOCIETE GENERALE TRI REPO	1.040% 10/25/2017 DD 10/24/17	(626,492)	626,492
SOCIETE GENERALE TRI REPO	1.040% 08/17/2017 DD 08/16/17	(309,941)	309,941
SOCIETE GENERALE TRI REPO	1.060% 08/16/2017 DD 08/15/17	(677,975)	677,975
SOCIETE GENERALE TRI REPO	1.040% 08/18/2017 DD 08/17/17	(623,133)	623,133
SOCIETE GENERALE TRI REPO	1.040% 08/21/2017 DD 08/18/17	(334,764)	334,764
SOCIETE GENERALE TRI REPO	1.020% 08/22/2017 DD 08/21/17	(390,988)	390,988
SOCIETE GENERALE TRI REPO	1.010% 08/24/2017 DD 08/23/17	(569,412)	569,412
SOCIETE GENERALE TRI REPO	1.010% 08/23/2017 DD 08/22/17	(695,936)	695,936
SOCIETE GENERALE TRI REPO	1.050% 08/25/2017 DD 08/24/17	(552,759)	552,759
SOCIETE GENERALE TRI REPO	1.040% 08/28/2017 DD 08/25/17	(732,678)	732,678
SOCIETE GENERALE TRI REPO	1.010% 08/30/2017 DD 08/29/17	(278,549)	278,549
SOCIETE GENERALE TRI REPO	1.010% 08/31/2017 DD 08/30/17	(316,439)	316,439
SOCIETE GENERALE TRI REPO	1.080% 09/01/2017 DD 08/31/17	(286,647)	286,647
SOCIETE GENERALE TRI REPO	1.060% 09/05/2017 DD 09/01/17	(574,954)	574,954
SOCIETE GENERALE TRI REPO	1.310% 12/18/2017 DD 12/15/17	(127,383)	127,383
SOCIETE GENERALE TRI REPO	1.320% 12/28/2017 DD 12/27/17	(118,425)	118,425
SOCIETE GENERALE TRI REPO	1.040% 10/27/2017 DD 10/26/17	(3,916,945)	3,916,945
SOCIETE GENERALE TRI REPO	1.030% 10/30/2017 DD 10/27/17	(12,797,948)	12,797,948
SOCIETE GENERALE TRI REPO	1.020% 10/31/2017 DD 10/30/17	(9,342,807)	9,342,807
SOCIETE GENERALE TRI REPO	1.030% 11/07/2017 DD 11/06/17	(132,031)	132,031
SOCIETE GENERALE TRI REPO	1.040% 11/28/2017 DD 11/27/17	(926,158)	926,158
SOCIETE GENERALE TRI REPO	1.000% 11/30/2017 DD 11/29/17	(129,447)	129,447
SOCIETE GENERALE TRI REPO	1.030% 12/01/2017 DD 11/30/17	(111,587)	111,587
SOCIETE GENERALE TRI REPO	1.010% 12/04/2017 DD 12/01/17	(172,371)	172,371
SOCIETE GENERALE TRI REPO	1.010% 12/06/2017 DD 12/05/17	(126,172)	126,172
STARBIRD FDG CORP DISC	10/18/2017	(1,046,431)	1,049,307
STARBIRD FDG CORP DISC	04/16/2018	(1,557,597)	1,559,843
SUMITOMO MTSU BKG DISC	07/20/2017	(993,681)	995,267

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
SUMITOMO MTSU BKG DISC	01/19/2018	(998,691)	998,625
SUMITOMO TR & BKG DISC	08/21/2017	(995,933)	997,153
SVENSKA HDLSBK DISC	09/05/2017	(1,140,541)	1,142,453
SVENSKA HDLSBK DISC	02/09/2018	(1,290,947)	1,296,178
SWEDBANK (FOR AB) DISC	06/20/2017	(698,213)	699,353
SWEDBANK (FOR AB) DISC	09/20/2017	(598,145)	598,155
SWEDBANK (FOR AB) DISC	03/01/2018	(1,290,714)	1,294,684
SWEDBANK (FOR AB) DISC	04/24/2018	(3,175,974)	3,178,733
SYMANTEC CORP 144A	5.000% 04/15/2025 DD 02/09/17	(79,000)	79,889
THUNDER BAY FDG DISC	05/10/2017	(896,730)	898,225
THUNDER BAY FDG DISC	07/12/2017	(1,098,106)	1,098,652
THUNDER BAY FDG DISC	12/15/2017	(745,659)	749,557
THUNDER BAY FDG DISC	03/06/2018	(1,214,273)	1,214,795
UNITED OVERSEAS DISC	07/24/2017	(894,313)	895,656
UNITED OVERSEAS DISC	09/12/2017	(596,135)	598,397
UNITED OVERSEAS DISC	02/09/2018	(1,456,352)	1,459,772
UNITED OVERSEAS DISC	02/20/2018	(1,094,196)	1,096,022
UNITED OVERSEAS DISC	05/21/2018	(1,636,800)	1,636,204
US 10 YR TREAS NTS FUTURE(CBT)	EXP JUN 17	—	(338,314)
US 10 YR TREAS NTS FUTURE(CBT)	EXP SEP 17	—	(253,053)
US 10YR TREAS NTS FUTURE (CBT)	EXP DEC 17	—	397,273
US 5 YEAR NOTE FUTURE (CBT)	EXP DEC 17	—	(208,951)
US 5YR TREAS NTS FUTURE (CBT)	EXP SEP 17	—	115,796
US TREAS BD FUTURE (CBT)	EXP MAR 17	—	41,742
US TREAS BD FUTURE (CBT)	EXP JUN 17	—	66,044
US TREAS BD FUTURE (CBT)	EXP SEP 17	—	245,083
US TREAS BD FUTURE (CBT)	EXP DEC 17	—	(35,629)
US ULTRA BOND (CBT)	EXP JUN 17	—	611,252
US ULTRA BOND (CBT)	EXP SEP 17	—	127,406
US ULTRA BOND (CBT)	EXP DEC 17	—	(55,391)
USG CORP 144A	4.875% 06/01/2027 DD 05/15/17	(78,000)	78,780
VERTIV INTERMEDIATE HOLDI 144A	12.000% 02/15/2022 DD 02/09/17	(158,760)	165,856
VICTORY RECVBLS DISC	06/19/2017	(848,625)	849,157
VICTORY RECVBLS DISC	07/17/2017	(649,393)	649,632
VICTORY RECVBLS DISC	12/07/2017	(1,346,119)	1,349,578
VICTORY RECVBLS DISC	03/15/2018	(1,294,659)	1,294,322
WIDSTREAM 2 /17 B7 TLB		(248,750)	250,000
ZAYO GROUP LLC / ZAYO CAP 144A	5.750% 01/15/2027 DD 01/27/17	(45,000)	45,563

FORM 5500, SCHEDULE H, PART IV, LINE 4j

SCHEDULE OF REPORTABLE TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2017

CATEGORY (i) - SINGLE TRANSACTION 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)
STANDISH MELLON ASSET MANAGEMENT	EB DV LGE CAP GRWTH SIF*	1		175,000,000	64,771,485	110,228,515
PARAMETRIC PORTFOLIO ASSOCIATES	PARAMETRIC DEFENSIVE EQUITY	1	175,000,000			

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)
THE BANK OF NEW YORK MELLON	BNY MELLON CASH RESERVE*	322	135,095,951			
THE BANK OF NEW YORK MELLON	BNY MELLON CASH RESERVE*	324		134,014,404	134,014,404	—
STANDISH MELLON ASSET MANAGEMENT	EB DV STOCK INDEX FUND*	2		150,706,916	55,957,768	94,749,148
STANDISH MELLON ASSET MANAGEMENT	EB DV LGE CAP GRWTH SIF*	4		266,718,319	98,907,847	167,810,472
PARAMETRIC PORTFOLIO ASSOCIATES	PARAMETRIC DEFENSIVE EQUITY	1	175,000,000			
THE BANK OF NEW YORK MELLON	BNY MELLON MCM DYNAMIC US*	3	176,706,916			

* Party-in-interest

There were no category (ii) or (iv) reportable transactions during the year ended December 31, 2017

FORM 5500, SCHEDULE G, PART III

NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2017

(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

FORM 5500, SCHEDULE G, PART III

NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2017

(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, 2017

(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

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NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2017

(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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 Schedule of Active Participant Data as of January 1, 2017¹

Attained Age	Under 1		1-4		5-9		10-14		Attained Years of Credited Service				25-29		30-34		35-39		40 & Over		Total	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				
Under 25	16	107	14	562	1															31	567	
25-29	23	182	45	1,067	28	4,310														96	2,108	
30-34	112	250	193	1,015	57	4,000	39	5,319												401	1,852	
35-39	110	342	314	1,543	291	4,260	41	5,973	40	9,932	2	8,032								798	3,629	
40-44	79	349	200	1,805	401	5,054	129	7,736	65	11,021	14	11,497								888	5,189	
45-49	81	384	183	1,700	363	5,243	185	8,723	168	9,571	39	12,552	19	18,742						1,038	6,665	
50-54	77	477	193	2,216	430	5,820	225	9,109	391	12,546	266	15,388	75	12,632	22	20,980	1	23,549		1,680	9,845	
55-59	65	427	159	2,493	415	6,279	161	10,187	271	13,040	289	17,582	328	16,519	42	15,629	26	21,405		1,756	12,225	
60-64	30	497	80	2,425	211	6,474	104	8,834	146	11,307	92	17,573	143	20,156	69	19,600	23	21,508	82	21,650	980	12,835
65-69	11	439	24	1,991	49	6,173	30	6,873	29	13,999	23	12,442	19	16,828	11	26,188	8	22,799	26	22,014	230	12,930
70 & Over	1	123	4	3,665	14	3,974	2	7,993	5	11,103	2	7,904	2	38,011	5	14,618	1	270	4	16,781	40	10,597
Total	605	355	1,409	1,767	2,260	5,465	916	8,619	1,115	11,904	727	16,175	586	17,064	149	19,003	59	21,312	112	21,561	7,938	8,739

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.

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SCHEDULE SB ATTACHMENTS

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: | 4.16% | 1.57% |
| ▪ Second segment rate: | 5.72% | 3.77% |
| ▪ Third segment rate: | 6.48% | 4.73% |
| ▪ Effective interest rate | 5.84% | |
| ▪ 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 2017.

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Demographic Assumptions

New or rehired employees It was assumed there will be no new or rehired employees.

Mortality (ERISA)

- **Healthy** The prescribed mortality assumption under IRC §430(h)(3)(a) using static tables with separate mortality for annuitants and non-annuitants.
- **Disabled** The prescribed mortality assumption under IRC §430(h)(3)(a) using static tables with separate mortality for annuitants and non-annuitants.

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.

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SCHEDULE SB ATTACHMENTS

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
<u>Vesting Service</u>	<u>Select Rates</u>			
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
<u>Attained Age</u>	<u>Ultimate Rates</u>			
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		
	<u>Males</u>	<u>Females</u>
<u>Attained Age</u>		
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

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SCHEDULE SB ATTACHMENTS

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

<u>Age</u>	<u>Rate</u>
20	0.00043
30	0.00097
40	0.00219
50	0.00608
60	-

Percentage becoming disabled during the year

Certain Salaried Employees Sub-Plan
Coralville Hourly Employees Sub-Plan
Electronics Offsite Hourly Employees Sub-Plan
Electronics salaried Employees Sub-Plan
Kaiser Aerospace Employees Sub-Plan

<u>Age</u>	<u>Rates</u>
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

<u>Age</u>	<u>10 Years of Service</u>	<u>20 Years of Service</u>	<u>30 Years of Service</u>
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

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Percentage retiring during the year

Certain Salaried Employees Sub-Plan
 Electronics Salaried Employees Sub-Plan
 Kaiser Aerospace Employees Sub-Plan

<u>Age</u>	<u>Age plus Years of Service</u>	
	<u><85</u>	<u>85+</u>
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

<u>Age</u>	<u>Years of Service</u>	
	<u><30</u>	<u>30+</u>
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

<u>Age</u>	
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

<u>Age</u>	
55	0.120
60	0.050
62	0.300
65	0.250
66-69	0.150
70	1.000

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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

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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).

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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.

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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 2016 plan year, discounted using the effective interest rate for the 2016 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

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	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.

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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.

Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement 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.

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.

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FORM 5500, SCHEDULE H, PART IV, LINE 4j

SCHEDULE OF REPORTABLE TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2017

CATEGORY (i) - SINGLE TRANSACTION 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)
STANDISH MELLON ASSET MANAGEMENT	EB DV LGE CAP GRWTH SIF*	1		175,000,000	64,771,485	110,228,515
PARAMETRIC PORTFOLIO ASSOCIATES	PARAMETRIC DEFENSIVE EQUITY	1	175,000,000			

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)
THE BANK OF NEW YORK MELLON	BNY MELLON CASH RESERVE*	322	135,095,951			
THE BANK OF NEW YORK MELLON	BNY MELLON CASH RESERVE*	324		134,014,404	134,014,404	—
STANDISH MELLON ASSET MANAGEMENT	EB DV STOCK INDEX FUND*	2		150,706,916	55,957,768	94,749,148
STANDISH MELLON ASSET MANAGEMENT	EB DV LGE CAP GRWTH SIF*	4		266,718,319	98,907,847	167,810,472
PARAMETRIC PORTFOLIO ASSOCIATES	PARAMETRIC DEFENSIVE EQUITY	1	175,000,000			
THE BANK OF NEW YORK MELLON	BNY MELLON MCM DYNAMIC US*	3	176,706,916			

* Party-in-interest

There were no category (ii) or (iv) reportable transactions during the year ended December 31, 2017

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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

Part I Basic Information

1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2017</u>			
2 Assets:			
a Market value	2a	2,941,110,544	
b Actuarial value	2b	2,941,110,544	
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	16,028	2,107,496,432	2,107,496,432
b For terminated vested participants	6,616	299,613,958	299,613,958
c For active participants	8,862	578,296,871	601,452,444
d Total	31,506	2,985,407,261	3,008,562,834
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	5.84%	
6 Target normal cost	6	23,786,418	

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	<u>7/20/18</u> Date
Steven J Verguldi Type or print name of actuary Towers Watson Delaware Inc. Firm name 800 North Glebe Road Arlington VA 22203-8215 Address of the firm		1707161 Most recent enrollment number 703-258-8036 Telephone number (including area code)

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)	3,122,162	167,614,771
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	3,122,162	11,877,838
9 Amount remaining (line 7 minus line 8)	0	155,736,933
10 Interest on line 9 using prior year's actual return of <u>8.28%</u>	0	12,895,018
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		23,046,885
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.04%</u>		486,032
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		1,242,000
c Total available at beginning of current plan year to add to prefunding balance		24,774,917
d Portion of (c) to be added to prefunding balance		24,771,917
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	193,403,868

Part III Funding Percentages

14 Funding target attainment percentage	14	91.32%
15 Adjusted funding target attainment percentage	15	91.32%
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	91.07%
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
10/12/2017	55,000,000	0			
05/31/2018	13,121,902	0			
07/12/2018	385,478,000	0			
Totals ▶			18(b)	453,599,902	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	418,130,699

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No
c If line 20a is "Yes," see instructions and complete the following table as applicable:	

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:			
a Segment rates:	1st segment: 4.16 %	2nd segment: 5.72 %	3rd segment: 6.48 %
			☐ 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	23,786,418	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment	260,856,158		19,315,420
b Waiver amortization installment	0		0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	43,101,838	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	22,000,000	22,000,000
36 Additional cash requirement (line 34 minus line 35)	36	21,101,838	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	418,130,699	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	397,028,861	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	22,000,000	
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	

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 19
Discounted Employer Contributions
as of January 1, 2017

Date	Applicable Plan Year	Contribution	Applicable Effective Rate	Interest Adjusted Contribution
10/12/2017	1/1/2017	55,000,000	5.84%	52,616,521
5/31/2018	1/1/2017	13,121,902	5.84%	12,110,015
7/12/2018	1/1/2017	385,478,000	5.84%	353,404,163
Total		453,600,000		418,130,699

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2017

ROCKWELL COLLINS, INC.
ROCKWELL COLLINS PENSION PLAN

<u>Sub-Plan Name</u>	<u>Active Participant Counts at 1/1/2017</u>	<u>Weighted Average Retirement Age</u>
Certain Salaried	54	63.314
Electronics Salaried	5,053	63.041
Collins Production	1,090	63.402
Coralville	522	64.908
Kaiser Ret Plan	201	64.298
Offsite Electronics	463	64.659
TOTAL	7,383	63.364

Weighted Average Retirement Age is determined using the actual active population (excluding participants in leave, layoff, or transfer status as of January 1, 2017) and the Plan's retirement decrement assumptions.

Plan Name:	Rockwell Collins
EIN / PN:	52-2314475/001
Plan Sponsor:	Rockwell Collins
Valuation Date	January 1, 2017

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Rockwell Collins
EIN/PN	52-2314475/001
Plan Name	Rockwell Collins
Valuation Date	January 1, 2017
Enrolled Actuary	Steven 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, 2017

(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

FORM 5500, SCHEDULE G, PART III

NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2017

(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, 2017

(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, 2017

(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

SCHEDULE SB ATTACHMENTS

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.

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

Accruals for the Basic Pension Addition Benefit and pre-Medicare Supplement Benefits for the ARINC Salaried sub-plan are frozen as of December 31, 2016. In addition the 70 point requirement for the pre-Medicare Supplements no longer applies.

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ARINC Employees Sub-Plan

Outline of Benefit Provisions – Salaried

Effective Date of plan Merger	December 31, 2015.
Most recent plan amendments Included	Effective from December 31, 2016
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

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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

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- 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.

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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.

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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.

(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.

(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.

(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.

(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.

(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.

(f) Life annuity

(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%.

For lump sums: based on 417(e)(3) interest and mortality.

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- 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 11/1/1988 (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 Benefits¹

Normal retirement

- Eligibility
Age 65 and five years of Vesting Service.
- Benefit
Annual benefit equal to the maximum of:

(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.

(b) The amount of the accrued benefit under the basic pension addition benefit program as of December 31, 1998 payable at age 65.

Effective December 31, 2015 future accruals were frozen.

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) the retiree's death, (3) the spouse's age 65, or (4) the spouse's death.

Effective December 31, 2015, future accruals are frozen and the 70 point requirement is eliminated.

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.

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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 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

- 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.
- 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 2016, the limit is \$265,000.

Maximum benefits

Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2017, the limit is \$215,000.

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ARINC Employees Sub-Plan

Outline of Benefit Provisions – Union

Effective Date of plan Merger	December 31, 2015.
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

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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.

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- **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.

(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.

(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.

(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.

(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.

(e) Social Security Level Income Option.

(f) Lump sum payments for values under \$10,000.

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Optional form conversion factors

For annuities: based on 1983 GAM 70% male / 30% female and an interest rate of 7.00%.

For lump sums: based on 417(e)(3) interest and mortality

Basic Pension Addition Benefits¹

Normal retirement

- Eligibility Age 65 and five years of Vesting Service.
- Benefit Annual benefit equal to:
\$44.99 per year of Credited Service up to 15 years, plus
\$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.

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.

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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

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 2016, the limit is \$265,000.
Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2017, the limit is \$215,000.

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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 -

	With	No
	Pre-1993	Pre-1993
<u>Year of Birth</u>	<u>Service</u>	<u>Service</u>
1937 & earlier	.455%	.480%
1938 thru 1954	.425%	.455%
1955 & later	.400%	.430%

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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.

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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

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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).

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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),

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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.

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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.

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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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
 EIN / PN: 52-2314475/001
 Plan Sponsor: Rockwell Collins
 Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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 -

	With Pre-1993 Service	No Pre-1993 Service
<u>Year of Birth</u>		
1937 & earlier	.455%	.480%
1938 thru 1954	.425%	.455%
1955 & later	.400%	.430%

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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),

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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 -

<u>Year of Birth</u>	
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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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:

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.

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. 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.

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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):

<u>Labor Grade</u>	Bellevue Decorah <u>Manchester</u>	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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2017

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	9.700% 04/01/2030 DD 03/31/00	344,000	\$ 450,956	\$ 517,720	—
BANCO ABC BRASIL SA		67,878	393,493	351,555	—
BANK OF AMERICA CORP	VAR RT 12/31/2049 DD 01/30/08	471,000	503,127	472,601	—
BANK OF AMERICA CORP	VAR RT 12/31/2049 DD 06/17/14	307,000	300,093	311,759	274,000
CITIGROUP INC	VAR RT 12/31/2049 DD 04/30/14	372,000	361,000	398,505	372,000
GMAC CAPITAL TRUST I	PFD 7.624% CUMULATIVE	56,080	1,447,143	1,453,594	31,223
GOLDMAN SACHS CAPITAL II	VAR RT 12/31/2049 DD 05/15/07	67,000	49,628	59,228	—
GOLDMAN SACHS GROUP INC/THE	VAR RT 12/31/2049 DD 04/28/14	51,000	51,627	52,586	51,000
ILFC E-CAPITAL TRUST I 144A	VAR RT 12/21/2065 DD 12/21/05	809,000	776,572	788,775	—
ILFC E-CAPITAL TRUST II 144A	VAR RT 12/21/2065 DD 12/21/05	243,000	239,050	234,495	—
JPMORGAN CHASE & CO	VAR RT 12/31/2049 DD 04/23/08	271,000	297,761	274,388	200
LINCOLN NATIONAL CORP	VAR RT 05/17/2066 DD 05/17/06	1,225,000	1,125,382	1,151,500	—
LLOYDS BANKING GROUP PLC	VAR RT 12/31/2049 DD 04/07/14	475,000	463,813	538,531	—
MORGAN STANLEY	VAR RT 12/31/2049 DD 04/29/14	311,000	310,710	319,242	—
USINAS SIDERURGICAS DE MINAS G		242,402	329,887	664,996	—
VOLKSWAGEN AG		56,983	9,555,575	11,389,372	—
TOTAL PREFERRED STOCKS			\$ 16,655,817	\$ 18,978,847	
COMMON STOCK					
2U INC		27,380	\$ 874,464	\$ 1,766,284	27,380
AALBERTS INDUSTRIES NV		18,269	500,304	930,037	—
ABB LTD		216,673	4,673,145	5,807,592	24,781
ABBOTT LABORATORIES		25,900	844,949	1,478,113	—
ACTIVISION BLIZZARD INC		15,900	202,449	1,006,788	—
ADIENT PLC		16,250	752,179	1,278,875	—
ADOBE SYSTEMS INC		28,200	587,547	4,941,768	—
ADVANCED DISPOSAL SERVICES INC		46,044	948,982	1,102,293	—
ADVANCED PROCESS SYSTEMS CORP		34,911	1,293,424	1,144,623	—
AECOM		42,691	1,348,322	1,585,971	40,139
AEROJET ROCKETDYNE HOLDINGS IN	INC	26,743	581,614	834,382	26,743
AGILENT TECHNOLOGIES INC		16,900	690,443	1,131,793	—
AIRBUS SE		23,300	1,321,688	2,322,227	—
AKZO NOBEL NV		48,911	3,232,361	4,288,635	—
ALARM.COM HOLDINGS INC		20,960	903,437	791,240	14,808

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EQUITY INVESTMENTS					
COMMON STOCK					
ALFA LAVAL AB		83,549	1,273,821	1,977,624	—
ALGONQUIN POWER & UTIL CORP		100,062	595,909	1,122,847	—
ALGONQUIN PWR & UTIL CO	144A	30,100	162,796	269,541	—
ALIBABA GROUP HOLDING LTD		21,500	1,824,223	3,707,245	21,500
ALKERMES PLC		33,388	1,707,884	1,827,325	33,388
ALLEGHENY TECHNOLOGIES INC		50,044	870,557	1,208,062	50,044
ALLETE INC		14,669	720,750	1,090,787	—
ALLIANT ENERGY CORP		34,076	1,158,989	1,451,978	—
ALLY FINANCIAL INC		123,926	2,277,349	3,613,682	—
ALPHABET INC-CL A		3,581	821,952	3,772,225	—
ALPHABET INC-CL C		2,288	522,562	2,394,163	—
ALTAIR ENGINEERING INC		28,311	581,026	677,199	100
ALTEN SA		14,589	892,576	1,219,461	—
ALTRAN TECHNOLOGIES SA		111,542	1,066,166	1,860,422	29,300
AMANO CORP		39,700	674,710	1,038,579	—
AMERICAN AIRLINES GROUP INC		64,850	2,481,077	3,374,146	55,773
AMERICAN CAMPUS COMMUNITIES IN		27,773	1,095,772	1,139,526	8,857
AMERICAN EAGLE OUTFITTERS INC		50,197	689,124	943,704	1,444
AMERICAN FINANCIAL GROUP INC/O		21,202	765,976	2,301,265	—
AMERICAN INTERNATIONAL GROUP I		145,900	6,874,267	8,692,722	—
AMGEN INC		29,650	1,638,387	5,156,135	—
ANALOG DEVICES INC		6,100	298,610	543,083	—
ANDEAVOR		17,800	1,622,705	2,035,252	—
ANTHEM INC		13,400	1,567,893	3,015,134	—
APACHE CORP		98,900	4,660,542	4,175,558	98,900
APERAM SA		20,767	806,505	1,070,421	—
APOGEE ENTERPRISES INC		19,390	968,847	886,705	19,390
APPLIED MATERIALS INC		38,500	451,427	1,968,120	—
AQUANTIA CORP		14,201	129,022	160,897	14,201
ARAMARK		28,881	990,093	1,234,374	—
ARCH CAPITAL GROUP LTD		21,546	594,240	1,955,730	1,000
ARISTOCRAT LEISURE LTD		65,126	347,279	1,207,238	—
ARRIS INTERNATIONAL PLC		45,600	1,189,259	1,171,464	—
ARROW ELECTRONICS INC		14,135	786,264	1,136,595	—
ARTHUR J GALLAGHER & CO		17,305	812,125	1,095,060	—

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EQUITY INVESTMENTS					
COMMON STOCK					
ARYZTA AG		65,809	3,287,188	2,610,075	65,808
ASHTED GROUP PLC		42,841	266,306	1,154,427	—
ASSOCIATED MATERIALS		10,740	—	10,740	—
ASSOCIATED MATERIALS GROUP INC	EQUITY/PFD	820,386	790,146	820,386	—
ASSURANT INC		12,225	903,080	1,232,769	—
ASTRAZENECA PLC	ADR	89,125	2,857,124	3,092,638	89,125
ASTRAZENECA PLC		69,776	3,988,040	4,833,685	—
AT&T INC		2,338	23,383	90,901	—
ATHENE HOLDING LTD		17,840	976,507	922,506	—
ATLANTICA YIELD PLC		20,936	424,530	444,053	—
ATLANTICA YIELD PLC		58,777	1,663,718	1,246,660	—
ATMOS ENERGY CORP		13,638	945,214	1,171,368	—
AUMANN AG		6,835	686,890	524,621	5,654
AVAYA HOLDINGS CORP		12,102	192,119	211,785	—
AVIVA PLC		637,973	4,459,450	4,371,186	—
AXIARE PATRIMONIO SOCIMI SA		35,390	620,209	782,782	—
AXOGEN INC		33,855	801,752	958,097	33,855
BABCOCK INTERNATIONAL GROUP PL		137,095	1,610,039	1,308,387	137,094
BALFOUR BEATTY PLC		608,919	2,472,771	2,446,434	—
BANCA GENERALI SPA		30,214	562,009	1,006,434	—
BANK OF AMERICA CORP		183,431	2,675,853	5,414,883	—
BANKUNITED INC		37,934	1,240,408	1,544,672	—
BARCLAYS PLC		2,937,908	8,351,767	8,071,712	—
BASF SE		50,307	4,432,581	5,541,889	—
BEACON ROOFING SUPPLY INC		18,080	825,159	1,152,781	—
BED BATH & BEYOND INC		54,200	3,032,502	1,191,858	54,200
BHP BILLITON PLC		88,911	1,380,460	1,831,177	—
BILLERUDKORSNAS AB		54,978	860,895	943,439	—
BIOGEN INC		13,000	468,657	4,141,410	—
BIOMARIN PHARMACEUTICAL INC		19,750	771,120	1,761,108	—
BIOVERATIV INC		6,500	39,711	350,480	6,500
BLACKBERRY LTD		165,600	2,993,784	1,849,752	3,700
BLACKLINE INC		25,152	709,797	824,986	1,200
BMC STOCK HOLDINGS INC		36,540	694,461	924,462	36,540
BNP PARIBAS SA		26,544	1,472,453	1,984,159	—

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EQUITY INVESTMENTS					
COMMON STOCK					
BOLIDEN AB		23,222	406,378	795,859	—
BOSTON SCIENTIFIC CORP		25,400	301,003	629,666	—
BP PLC		865,101	5,062,233	6,116,977	—
BRISTOL-MYERS SQUIBB CO		2,100	117,458	128,688	—
BRITISH AMERICAN TOBACCO PLC		105,238	4,987,150	7,143,660	—
BRUNSWICK CORP/DE		16,580	703,172	915,548	—
BUZZI UNICEM SPA		46,206	970,160	1,248,394	—
CACI INTERNATIONAL INC		8,516	882,134	1,127,093	—
CAIRN HOMES PLC		473,094	847,188	1,110,618	—
CAIRN HOMES PLC		148,371	319,906	336,730	—
CAIXABANK SA		276,814	1,067,139	1,292,697	—
CALERES INC		38,698	991,830	1,295,609	22,981
CALPINE CORP		56,000	879,372	847,280	—
CAMPING WORLD HOLDINGS INC		16,710	427,573	747,438	16,710
CANADIAN IMPERIAL BK OF COMM		7,498	667,666	733,313	—
CANADIAN PACIFIC RAILWAY LTD		23,842	3,580,786	4,370,129	—
CANADIAN WESTERN BANK		18,991	432,020	594,913	18,990
CANTEL MEDICAL CORP		8,780	694,764	903,199	—
CAPITAL ONE FINANCIAL CORP		52,300	3,348,118	5,208,034	—
CARMAX INC		47,100	1,389,818	3,020,523	47,100
CARNIVAL CORP		53,300	1,720,009	3,537,521	—
CARNIVAL PLC		55,964	2,310,704	3,703,503	—
CARPENTER TECHNOLOGY CORP		22,730	930,615	1,159,003	17,481
CARS.COM INC		1	13	19	—
CASEY'S GENERAL STORES INC		5,636	461,302	630,894	5,636
CATERPILLAR INC		22,650	1,097,261	3,569,187	—
CBS CORP		35,600	1,769,643	2,100,400	35,600
CHAILEASE HOLDING CO LTD		479,000	1,296,632	1,393,934	—
CHARLES RIVER LABORATORIES INT		8,557	394,521	936,564	—
CHARLES SCHWAB CORP/THE		54,687	804,853	2,809,271	—
CHEGG INC		76,630	1,130,037	1,250,602	75,110
CIE FINANCIERE RICHEMONT SA		54,563	3,931,355	4,943,985	—
CINEMARK HOLDINGS INC		18,834	679,544	655,800	18,834
CISCO SYSTEMS INC		55,000	1,237,645	2,106,500	—
CITIGROUP INC		102,316	4,560,802	7,613,334	—

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EQUITY INVESTMENTS					
COMMON STOCK					
CITIZENS FINANCIAL GROUP INC		51,600	1,230,913	2,166,168	—
CLOVIS ONCOLOGY INC		19,270	1,121,777	1,310,360	19,270
CNA FINANCIAL CORP		2,500	82,032	132,625	1,500
CNH INDUSTRIAL NV		243,800	1,789,153	3,266,920	—
CNO FINANCIAL GROUP INC		45,078	1,085,969	1,112,976	—
COBHAM PLC		1,561,169	2,497,412	2,667,294	—
CODEXIS INC		48,450	362,750	404,558	—
COLLIERS INTL GROUP INC	SUB VTG	16,112	646,583	975,631	—
COMCAST CORP		63,200	1,930,244	2,531,160	—
COMERICA INC		19,445	985,481	1,688,020	—
COMPUTER MODELLING GROUP LTD		138,555	1,018,084	1,061,597	69,900
CONSORT MEDICAL PLC		21,876	316,087	345,643	—
CONSTELLIUM NV		18,800	283,828	209,620	—
COOPER-STANDARD HOLDINGS INC		15,200	1,685,568	1,862,000	—
COOR SERVICE MANAGEMENT HOLDIN		89,671	690,631	684,511	—
CORNING INC		186,900	3,000,576	5,978,931	—
COUPA SOFTWARE INC		20,268	548,585	632,767	9,600
CRAMO OYJ		24,234	479,404	575,020	—
CREE INC		45,764	1,248,688	1,699,675	45,764
CUB ELECPARTS INC		3,018	29,703	27,788	—
CUMMINS INC		28,400	2,983,547	5,016,576	—
CVS HEALTH CORP		4,800	325,197	348,000	—
CYBERARK SOFTWARE LTD		16,456	817,741	681,114	—
CYPRESS SEMICONDUCTOR CORP		54,934	582,598	837,194	54,934
DAIFUKU CO LTD		24,300	316,495	1,324,474	—
DAISEKI CO LTD		68,335	1,651,807	1,901,733	—
DALATA HOTEL GROUP PLC		239,518	1,404,408	1,813,401	—
DANA INC		38,164	731,903	1,221,630	—
DASEKE INC		16,203	198,995	231,541	16,203
DAWN RAYS PHARMACEUTICAL HOLDIN		1,202,118	963,267	656,626	—
DDR CORP		251,673	3,048,679	2,254,990	—
DEERE & CO		7,000	541,287	1,095,570	—
DELL TECHNOLOGIES INC CLASS V		4,324	196,672	351,455	—
DELTA AIR LINES INC		25,050	643,895	1,402,800	—
DESCARTES SYSTEMS GROUP INC/TH		4,900	25,245	139,160	—

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EQUITY INVESTMENTS					
COMMON STOCK					
DIAGEO PLC		62,214	1,714,583	2,293,360	—
DIAMONDBACK ENERGY INC		12,912	1,151,616	1,630,140	3,249
DIAMONDROCK HOSPITALITY CO		77,183	744,683	871,396	73,841
DIP CORP		48,300	1,127,043	1,248,554	—
DISCOVER FINANCIAL SERVICES		55,700	3,394,386	4,284,444	—
DISCOVERY INC		162,400	4,215,405	3,634,512	156,621
DISCOVERY INC		86,800	1,914,868	1,837,556	86,800
DOMINO'S PIZZA GROUP PLC		469,676	1,615,104	2,196,420	—
DOVA PHARMACEUTICALS INC		11,770	263,913	338,976	11,770
DOVA PHARMACEUTICALS INC		15,222	258,774	438,394	15,222
DOWDUPONT INC		6,400	200,153	455,808	—
DR HORTON INC		18,144	310,213	926,614	—
DTS CORP		25,200	510,881	820,985	—
DUKE REALTY CORP		56,462	1,099,851	1,536,331	—
DXC TECHNOLOGY CO		8,025	371,058	761,573	—
DYCOM INDUSTRIES INC		14,780	1,226,137	1,646,935	14,780
E*TRADE FINANCIAL CORP		71,840	2,182,682	3,561,109	—
EAST JAPAN RAILWAY CO		47,800	4,011,976	4,665,433	—
EBAY INC		13,100	281,183	494,394	—
ECORODOVIAS INFRAESTRUTURA E L		327,607	1,065,755	1,214,786	—
EFG INTERNATIONAL AG		173,916	1,162,121	1,838,209	—
ELECTRONIC ARTS INC		2,800	47,317	294,168	—
ELEMENT FLEET MANAGEMENT CORP		142,161	1,263,236	1,077,880	—
ELI LILLY & CO		95,200	4,666,443	8,040,592	—
EMBRAER SA	ADR	43,600	956,063	1,043,348	43,600
EMCOR GROUP INC		17,726	788,353	1,449,101	—
ENCANA CORPORATION		397,012	3,958,769	5,313,772	—
ENGIE SA		125,128	2,175,674	2,153,887	—
EN-JAPAN INC		17,800	352,667	839,041	—
ENTEGRIS INC		17,888	103,610	544,690	200
ENVESTNET INC		50,293	1,287,075	2,507,106	—
EOG RESOURCES INC		1,275	54,445	137,585	—
EUROFINS SCIENTIFIC SE		1,714	151,106	1,044,728	—
EURONEXT NV		31,142	1,576,175	1,937,451	—
EXACT SCIENCES CORP		17,350	509,862	911,569	17,350

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EQUITY INVESTMENTS					
COMMON STOCK					
FEDEX CORP		13,830	666,098	3,451,138	—
FERRO CORP		29,645	653,089	699,326	—
FIRST AMERICAN FINANCIAL CORP		24,220	1,052,460	1,357,289	—
FIRST HAWAIIAN INC		7,685	212,326	224,248	10,751
FIRST HORIZON NATIONAL CORP		50,796	1,040,904	1,015,412	—
FIVE BELOW INC		7,620	301,684	505,358	1,546
FIVE9 INC		90,460	1,510,391	2,250,645	—
FLEX LTD		198,619	1,580,781	3,573,156	—
FLUOR CORP		26,500	1,109,749	1,368,725	—
FORESCOUT TECHNOLOGIES INC		5,228	125,164	166,721	4,728
FOREST CITY REALTY TRUST INC		43,512	948,327	1,048,639	—
GAZTRANSPORT ET TECHNIGAZ SA		14,770	875,222	888,564	—
GENERAL MOTORS CO		95,500	3,284,508	3,914,545	—
GENESEE & WYOMING INC		12,530	981,498	986,487	12,530
GERRESHEIMER AG		12,822	826,494	1,064,217	12,821
G-III APPAREL GROUP LTD		28,842	714,588	1,063,981	28,842
GILDAN ACTIVEWEAR INC		83,102	2,139,021	2,693,461	—
GLAUKOS CORP		15,835	478,209	406,168	15,835
GLAXOSMITHKLINE PLC	ADR	71,800	3,306,904	2,546,746	71,800
GLAXOSMITHKLINE PLC		248,295	5,073,480	4,442,027	—
GOLDMAN SACHS GROUP INC/THE		12,400	2,178,262	3,159,024	—
GRAND CANYON EDUCATION INC		15,140	734,027	1,355,484	—
GRAND CITY PROPERTIES SA		48,485	976,672	1,144,038	—
GRANITE CONSTRUCTION INC		16,880	845,100	1,070,698	16,880
GREAT PLAINS ENERGY INC		40,723	1,131,221	1,312,910	—
GREATVIEW ASEPTIC PACKAGING CO		1,096,000	570,509	799,151	—
GRUBHUB INC		8,840	411,363	634,712	8,840
GRUPO AEROPORTUARIO DEL CENTRO		99,600	337,265	517,561	—
GS HOME SHOPPING INC		1,463	220,399	296,276	—
GVC HOLDINGS PLC		136,185	1,128,010	1,704,074	136,184
HANESBRANDS INC		47,787	1,022,645	999,226	47,287
HARLEY-DAVIDSON INC		25,900	1,295,287	1,317,792	25,900
HARSCO CORP		21,231	391,985	395,958	—
HAYS PLC		410,846	1,010,552	1,016,507	—
HAZAMA ANDO CORP		145,000	955,812	1,135,286	—

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EQUITY INVESTMENTS					
COMMON STOCK					
HEALTHCARE SERVICES GROUP INC		14,260	742,511	751,787	14,260
HEALTHEQUITY INC		48,240	1,511,883	2,250,878	48,240
HEALTHSOUTH CORP		21,202	982,736	1,047,591	—
HEICO CORP		1	25	47	—
HERA SPA		172,699	445,744	603,467	—
HESKA CORP		6,810	497,921	546,230	6,810
HESS CORP		78,400	3,829,265	3,721,648	78,400
HEWLETT PACKARD ENTERPRISE CO		793,225	9,566,081	11,390,711	—
HIBERNIA REIT PLC		729,072	1,266,331	1,334,216	—
HILL-ROM HOLDINGS INC		16,541	894,768	1,394,241	—
HIROSHIMA BANK LTD/THE		66,600	561,497	579,979	—
HITACHI LTD		309,000	1,795,828	2,408,088	—
HOMESERVE PLC		148,248	1,027,506	1,623,391	—
HONEYWELL INTERNATIONAL INC		4,500	195,622	690,120	—
HOSTESS BRANDS INC		54,208	847,996	802,820	54,208
HP INC		98,800	1,316,411	2,075,788	—
HUBSPOT INC		23,813	1,078,341	2,105,069	23,813
HUNTINGTON BANCSHARES INC/OH		101,235	1,018,229	1,473,982	—
HUNTINGTON INGALLS INDUSTRIES		5,157	649,824	1,215,505	—
IBERIABANK CORP		20,476	1,614,071	1,586,890	—
IBSTOCK PLC		261,182	811,621	941,582	—
IDEX CORP		4,000	278,524	527,880	—
ILLUMINA INC		1,600	253,682	349,584	—
INFRASTRUTTURE WIRELESS ITALIA		119,215	549,349	887,551	—
ING GROEP NV		53,834	602,040	990,667	—
INOGEN INC		19,880	1,194,519	2,367,310	—
INTEGRA LIFESCIENCES HOLDINGS		47,160	1,942,439	2,257,078	47,160
INTEL CORP		50,000	1,070,698	2,308,000	—
INTERMEDIATE CAPITAL GROUP PLC		119,106	829,717	1,846,443	—
INTERNATIONAL PAPER CO		54,900	2,295,646	3,180,906	—
INTERTRUST NV		38,000	715,794	713,203	22,012
INTERXION HOLDING NV		69,220	2,313,299	4,079,135	—
INTUIT INC		9,000	233,545	1,420,020	—
IPSOS		20,468	862,921	754,544	—
IRHYTHM TECHNOLOGIES INC		24,897	585,734	1,395,477	—

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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					
ITT INC		23,341	925,819	1,245,709	—
JABIL INC		14,400	273,442	378,000	—
JACOBS ENGINEERING GROUP INC		21,900	1,109,152	1,444,524	—
JAPAN AIRLINES CO LTD		139,600	4,758,058	5,462,555	—
JELD-WEN HOLDING INC		15,380	455,214	605,511	—
JETBLUE AIRWAYS CORP		36,300	309,335	810,942	—
JOHN BEAN TECHNOLOGIES CORP		26,220	1,701,139	2,905,176	26,220
JOHNSON & JOHNSON		2,100	136,805	293,412	—
JOHNSON CONTROLS INTERNATIONAL		116,002	5,146,360	4,420,836	116,002
JPMORGAN CHASE & CO		80,275	4,493,402	8,584,609	—
JSL SA		117,800	454,783	292,982	—
JUST GROUP PLC		733,987	1,330,502	1,691,903	—
KALA PHARMACEUTICALS INC		23,510	398,581	434,700	15,710
KANEMATSU CORP		96,100	968,462	1,329,106	—
KAPSTONE PAPER AND PACKAGING C		32,280	732,507	732,433	20,622
KAUFMAN & BROAD SA		22,333	989,617	1,062,776	—
KDDI CORP		226,300	3,606,052	5,633,896	—
KEYSIGHT TECHNOLOGIES INC		7,200	226,030	299,520	—
KIMCO REALTY CORP		52,375	1,030,367	950,606	52,375
KINGDEE INTERNATIONAL SOFTWARE		2,636,000	1,377,942	1,483,684	1,176,961
KINGSPAN GROUP PLC		6,200	123,086	271,034	—
KINSALE CAPITAL GROUP INC		40,290	1,229,623	1,813,050	—
KION GROUP AG		6,728	312,425	581,525	—
KLA-TENCOR CORP		12,500	572,353	1,313,375	—
KLX INC		16,025	989,878	1,093,706	2,855
KNIGHT-SWIFT TRANSPORTATION HO		29,836	858,865	1,304,430	18,211
KOH YOUNG TECHNOLOGY INC		12,277	751,626	946,105	—
KOHL'S CORP		13,308	710,289	721,693	13,308
KOMATSU LTD		88,100	1,865,780	3,189,275	—
KOMEDA HOLDINGS CO LTD		59,900	1,019,298	1,102,819	—
KONINKLIJKE PHILIPS NV		93,354	2,700,471	3,528,781	—
L BRANDS INC		39,630	1,696,831	2,386,519	39,630
LADBROKES CORAL GROUP PLC		535,192	962,292	1,316,921	—
LAMB WESTON HOLDINGS INC		20,744	951,530	1,170,999	—
LANCASHIRE HOLDINGS LTD		177,866	1,631,983	1,640,948	—

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EQUITY INVESTMENTS					
COMMON STOCK					
LCI INDUSTRIES		10,160	1,043,577	1,320,800	10,160
LENDINGTREE INC		4,609	441,064	1,569,134	4,609
LIGAND PHARMACEUTICALS INC		24,693	2,511,311	3,381,212	24,693
LINDE AG		29,454	5,354,579	6,884,452	—
LITHIA MOTORS INC		21,500	2,194,906	2,442,185	9,284
LITTELFUSE INC		9,790	1,571,508	1,936,658	9,790
LLOYDS BANKING GROUP PLC		3,099,128	2,989,255	2,853,310	—
LOGMEIN INC		14,990	1,054,946	1,716,355	—
LPL FINANCIAL HOLDINGS INC		23,188	762,556	1,324,962	—
MACK-CALI REALTY CORP		34,993	759,501	754,449	—
MACY'S INC		48,363	1,061,503	1,218,264	48,363
MAGNA INTERNATIONAL INC		37,200	1,536,279	2,108,124	—
MAKINO MILLING MACHINE CO LTD		159,000	1,297,814	1,610,466	114,289
MANPOWERGROUP INC		11,231	953,220	1,416,341	—
MANULIFE FINANCIAL CORP		157,700	2,683,857	3,300,127	—
MARATHON OIL CORP		340,300	5,120,650	5,761,279	—
MARKETAXESS HOLDINGS INC		2,210	114,106	445,868	2,210
MARSH & MCLENNAN COS INC		11,900	286,712	968,541	—
MARVELL TECHNOLOGY GROUP LTD		52,566	519,001	1,128,592	—
MASTEC INC		67,720	2,911,334	3,314,894	67,720
MATADOR RESOURCES CO		22,728	580,171	707,523	22,728
MATSUMOTOKIYOSHI HOLDINGS CO L		21,400	667,035	881,456	—
MATTEL INC		65,750	1,216,594	1,011,235	65,750
MAXLINEAR INC		46,634	934,149	1,232,070	46,634
MCBC HOLDINGS INC		34,971	527,286	777,056	—
MEDCATH CORP		51,000	—	—	—
MEDTRONIC PLC		30,100	2,330,306	2,430,575	—
MEGAWIDE CONSTRUCTION CORP		2,185,700	735,465	788,113	—
MELIA HOTELS INTERNATIONAL SA		94,994	1,079,272	1,311,791	—
MELROSE INDUSTRIES PLC		409,368	1,170,336	1,175,105	—
MERCK & CO INC		1,100	67,591	61,897	—
MERCURY SYSTEMS INC		42,212	1,614,382	2,167,586	25,835
MERIT MEDICAL SYSTEMS INC		21,200	881,858	915,840	200
MERITOR INC		56,146	775,620	1,317,185	45,675
MERLIN PROPERTIES SOCIMI SA		98,988	1,205,527	1,343,172	—

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EQUITY INVESTMENTS					
COMMON STOCK					
MGIC INVESTMENT CORP		68,319	1,054,706	963,981	—
MICRO FOCUS INTERNATIONAL PLC	ADR	18,331	404,240	615,738	—
MICRO FOCUS INTERNATIONAL PLC		66,797	1,728,072	2,279,774	—
MICRON TECHNOLOGY INC		66,000	868,590	2,713,920	—
MICROSEMI CORP		22,700	736,711	1,172,455	—
MICROSOFT CORP		144,515	5,455,658	12,361,813	—
MILACRON HOLDINGS CORP		81,381	1,466,611	1,557,632	—
MISUMI GROUP INC		19,300	186,070	561,953	—
MOLINA HEALTHCARE INC		12,339	624,902	946,155	12,339
MONADELPHOUS GROUP LTD		63,653	586,020	864,786	—
MONDELEZ INTERNATIONAL INC		29,500	1,246,144	1,262,600	—
MONOLITHIC POWER SYSTEMS INC		17,360	1,063,838	1,950,570	—
MONSANTO CO		17,380	1,019,840	2,029,636	—
MORINAGA & CO LTD/JAPAN		15,600	705,583	790,732	—
MORPHOSYS AG		15,509	659,208	1,426,165	15,508
MUELLER WATER PRODUCTS INC		61,600	671,684	771,848	—
MULLEN GROUP LTD		64,427	823,045	809,355	—
MURPHY OIL CORP		134,600	4,919,395	4,179,330	134,600
MYOB GROUP LTD		364,825	1,002,413	1,032,959	—
NABORS INDUSTRIES LTD		120,909	1,072,208	825,808	120,909
NACHI-FUJIKOSHI CORP		143,000	742,291	959,680	—
NAGACORP LTD		1,594,000	1,064,523	1,233,636	—
NATIONAL EXPRESS GROUP PLC		135,155	634,849	696,403	—
NATIONAL OILWELL VARCO INC		57,600	1,779,130	2,074,752	44,472
NETAPP INC		65,600	2,336,000	3,628,992	—
NEVRO CORP		27,510	1,735,885	1,899,290	27,019
NEW FLYER INDUSTRIES INC	NEW	32,366	1,315,285	1,394,919	—
NEWELL BRANDS INC		12,500	477,151	386,250	—
NEXITY SA		13,911	586,527	828,869	—
NEXSTAR MEDIA GROUP INC		24,900	1,650,220	1,947,180	2,378
NICHIAS CORP		132,000	1,303,261	1,758,828	—
NIFCO INC/JAPAN		22,600	690,479	1,542,779	—
NIPPON GAS CO LTD		41,800	1,420,118	1,519,494	—
NISHIO RENT ALL CO LTD		35,900	1,171,682	1,166,392	—
NISSIN ELECTRIC CO LTD		101,834	1,186,506	1,185,125	—

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EQUITY INVESTMENTS					
COMMON STOCK					
NN INC		2,300	59,854	63,480	2,104
NOBIA AB		118,529	1,156,955	1,004,692	—
NOBINA AB		198,748	1,162,477	1,310,827	—
NORTHERN TRUST CORP		1,000	88,495	99,890	—
NORTHSTAR REALTY EUROPE CORP		108,200	1,224,883	1,453,126	—
NORWEGIAN CRUISE LINE HOLDINGS		10,800	438,686	575,100	—
NOVANTA INC		11,830	589,335	591,500	—
NOVARTIS AG	ADR	29,550	1,523,686	2,481,018	16,703
NOVARTIS AG		51,882	3,581,605	4,386,944	—
NUANCE COMMUNICATIONS INC		134,521	2,436,112	2,199,418	—
NVIDIA CORP		15,900	206,545	3,076,650	—
NXSTAGE MEDICAL INC		41,654	685,102	1,009,276	—
OBIC CO LTD		15,100	545,061	1,109,880	—
OCLARO INC		57,458	406,509	387,267	46,361
ODONTOPREV SA		210,292	1,056,171	1,008,636	—
OLD DOMINION FREIGHT LINE INC		8,326	559,392	1,095,285	—
OLLIE'S BARGAIN OUTLET HOLDING		35,470	969,407	1,888,778	35,470
ON ASSIGNMENT INC		63,760	1,997,996	4,097,855	—
ON SEMICONDUCTOR CORP		52,527	577,077	1,099,915	—
OPTINOSE INC		24,340	432,932	460,026	9,640
ORACLE CORP		135,000	4,747,980	6,382,800	—
ORORA LTD		496,456	1,063,998	1,316,347	—
OSI SYSTEMS INC		1,100	80,243	70,818	1,100
PACCAR INC		12,300	563,106	874,284	—
PACT GROUP HOLDINGS LTD		161,074	595,414	715,589	—
PACWEST BANCORP		50,630	2,159,584	2,551,752	—
PAREX RESOURCES INC		95,577	1,210,790	1,385,273	—
PARSLEY ENERGY INC		45,536	1,093,981	1,340,580	—
PARTNERS GROUP HOLDING AG		440	76,706	301,611	439
PASON SYSTEMS INC		42,504	566,558	617,062	—
PATRIZIA IMMOBILIEN AG		85,009	1,545,435	1,973,694	—
PATTERSON COS INC		27,269	999,046	985,229	27,269
PAYCOM SOFTWARE INC		13,620	415,656	1,094,095	13,620
PAYLOCITY HOLDING CORP		14,705	419,300	693,488	—
PAYPAL HOLDINGS INC		8,100	258,346	596,322	—

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EQUITY INVESTMENTS					
COMMON STOCK					
PDC ENERGY INC		9,400	535,104	484,476	9,400
PEPSICO INC		18,100	2,083,243	2,170,552	—
PERKINELMER INC		7,000	273,752	511,840	—
PILGRIM'S PRIDE CORP		31,113	780,045	966,370	31,113
PINNACLE FOODS INC		15,739	899,457	935,998	—
PINNACLE WEST CAPITAL CORP		14,822	842,217	1,262,538	—
PLANET FITNESS INC		59,410	1,152,361	2,057,368	16,360
PLAYA HOTELS & RESORTS NV		66,000	710,894	712,140	—
PLAYTECH PLC		165,800	939,091	1,929,981	—
PNM RESOURCES INC		17,114	318,421	692,261	—
PORTOLA PHARMACEUTICALS INC		14,940	750,480	727,279	—
PPL CORP		17,500	534,391	541,625	—
PQ GROUP HOLDINGS INC		34,890	582,356	573,941	24,651
PRAXAIR INC		4,900	404,303	757,932	—
PRIMERICA INC		9,971	540,311	1,012,555	—
PROOFPOINT INC		39,500	1,962,229	3,507,995	26,445
PROPETRO HOLDING CORP		81,064	1,188,042	1,634,250	81,064
PRUDENTIAL PLC		130,182	2,333,968	3,355,656	—
Q2 HOLDINGS INC		105,754	2,600,914	3,897,035	—
QIAGEN NV		26,770	560,981	827,996	—
QUALCOMM INC		18,000	970,706	1,152,360	—
QUANTENNA COMMUNICATIONS INC		31,301	500,650	381,872	30,382
RAMBUS INC		3,400	65,252	48,348	3,400
RANGE RESOURCES CORP		49,700	1,086,275	847,882	49,700
RAPID7 INC		21,170	398,170	395,032	—
RAYMOND JAMES FINANCIAL INC		11,384	552,356	1,016,591	—
REALPAGE INC		44,250	1,817,297	1,960,275	44,250
RED ELECTRICA CORP SA		8,526	180,853	191,553	—
REGAL ENTERTAINMENT GROUP		24,049	406,390	553,367	—
REPLIGEN CORP		67,460	2,076,471	2,447,449	67,460
REV GROUP INC		24,980	653,897	812,599	14,580
REXNORD CORP		71,770	1,583,629	1,867,455	—
RINGCENTRAL INC		35,390	807,954	1,712,876	1,902
RITCHIE BROS AUCTIONEERS INC		23,300	441,426	697,369	23,300
ROCHE HOLDING AG		24,552	4,816,930	6,210,434	—

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EQUITY INVESTMENTS					
COMMON STOCK					
ROSS STORES INC		22,400	627,062	1,797,600	—
ROYAL CARIBBEAN CRUISES LTD		5,700	362,309	679,896	—
ROYAL DUTCH SHELL PLC	ADR	49,655	2,973,558	3,312,485	—
ROYAL DUTCH SHELL PLC	B SHS	187,469	4,607,167	6,361,523	—
RPC INC		50,923	1,086,340	1,300,064	50,923
RSP PERMIAN INC		65,701	2,061,179	2,672,717	—
SAILPOINT TECHNOLOGIES HOLDING		18,955	245,526	274,848	7,911
SALLY BEAUTY HOLDINGS INC		34,955	682,903	655,756	34,955
SANOFI	ADR	48,100	2,040,372	2,068,300	—
SAP SE		32,030	2,023,086	3,594,239	—
SAREPTA THERAPEUTICS INC		11,201	464,357	623,224	11,201
SAVILLS PLC		96,387	1,201,827	1,294,748	—
SCHLUMBERGER LTD		7,696	413,649	518,633	—
SCHNEIDER ELECTRIC SE		72,012	5,312,919	6,127,407	—
SEATTLE GENETICS INC		7,175	242,838	383,863	7,175
SEMBCORP INDUSTRIES LTD		554,184	1,241,983	1,256,493	—
SEMTECH CORP		35,440	1,334,929	1,212,048	—
SENDGRID INC		32,344	566,339	775,286	32,344
SHANGHAI HAOHAI BIOLOGICAL TEC		156,000	846,024	748,340	6,601
SHANGHAI JIN JIANG INTERNATION		2,540,000	887,013	883,783	—
SHAWCOR LTD	NEW	28,281	786,174	618,911	—
SIGNATURE BANK/NEW YORK NY		7,589	1,052,267	1,041,666	—
SKYWEST INC		49,754	1,639,345	2,641,937	8,207
SOMPO HOLDINGS INC		29,100	1,161,088	1,127,318	—
SONY CORP	ADR	69,600	1,689,150	3,128,520	16,300
SOPRA STERIA GROUP		6,898	602,904	1,290,924	—
SOUTHWEST AIRLINES CO		91,500	931,492	5,988,675	—
SOUTHWESTERN ENERGY CO		34,800	547,918	194,184	34,800
SPAREBANK 1 SMN		168,105	1,262,514	1,690,432	—
SPARK THERAPEUTICS INC		5,514	333,125	283,530	5,514
SPRINT CORP		20,000	70,425	117,800	20,000
SPS COMMERCE INC		21,689	1,062,151	1,053,869	—
SSE PLC		195,374	4,112,863	3,488,657	—
STATE STREET CORP		22,600	1,473,676	2,205,986	—
STERLING BANCORP/DE		27,238	662,064	670,055	27,238

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EQUITY INVESTMENTS					
COMMON STOCK					
STIFEL FINANCIAL CORP		53,088	2,491,232	3,161,921	1,072
STOREBRAND ASA		150,923	1,003,665	1,234,419	—
SUMITOMO MITSUI FINANCIAL GROU		78,900	2,792,664	3,409,545	—
SUMMIT MATERIALS INC		34,088	978,437	1,071,727	34,088
SUNSTONE HOTEL INVESTORS INC		46,988	356,923	776,712	46,988
SUPERNUS PHARMACEUTICALS INC		27,310	1,069,033	1,088,304	27,310
SURUGA BANK LTD		25,700	550,994	551,415	—
SWITCH INC		27,060	562,515	492,221	59
SYNOVUS FINANCIAL CORP		62,422	1,397,665	2,992,511	—
TAKEDA PHARMACEUTICAL CO LTD		89,200	4,849,071	5,068,524	—
TALEND SA	ADR	41,110	1,090,927	1,540,803	2,300
TARGET CORP		16,100	1,064,994	1,050,525	—
TE CONNECTIVITY LTD		8,900	563,248	845,856	—
TECAN GROUP AG		7,822	1,265,803	1,627,008	—
TECH DATA CORP		14,446	1,117,243	1,415,275	—
TECHNOPRO HOLDINGS INC		21,000	648,347	1,140,879	—
TEGNA INC		111,157	1,407,421	1,565,091	26,090
TELADOC INC		33,157	842,733	1,155,521	27,334
TELEFONAKTIEBOLAGET LM ERICSSO	ADR	969,700	7,444,283	6,477,596	969,700
TEMENOS GROUP AG		9,048	263,894	1,160,595	—
TERADATA CORP		31,364	977,077	1,206,259	31,364
TERADYNE INC		31,191	618,525	1,305,967	—
TESLA INC		1,750	48,815	544,863	1,750
TEXAS INSTRUMENTS INC		52,183	1,163,309	5,449,993	—
TEXTRON INC		1,400	70,604	79,226	—
THERMO FISHER SCIENTIFIC INC		8,850	1,051,456	1,680,438	—
TIMKEN CO/THE		19,254	850,552	946,334	—
TJX COS INC/THE		4,000	43,356	305,840	—
TOKYO CENTURY CORP		27,100	904,317	1,315,908	—
TOKYU CONSTRUCTION CO LTD		126,600	1,077,869	1,233,971	—
TORIDOLL HOLDINGS CORP		29,700	669,495	1,107,324	—
TOSHIBA PLANT SYSTEMS & SERVIC		78,900	1,195,456	1,472,240	—
TP ICAP PLC		256,260	1,523,132	1,844,208	—
TRANSOCEAN LTD		32,100	1,408,006	342,828	32,100
TRAVELERS COS INC/THE		19,400	2,223,698	2,631,416	—

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EQUITY INVESTMENTS					
COMMON STOCK					
TRIBUNE MEDIA CO		20,000	1,189,524	849,400	—
TRIMBLE INC		38,500	370,638	1,564,640	—
TRINIDAD DRILLING LTD		450,825	935,690	611,678	33,300
TRINSEO SA		12,836	682,818	931,894	—
TRONC INC		1,650	31,600	29,024	—
UDG HEALTHCARE PLC		42,879	361,992	490,139	—
UGI CORP		19,101	380,101	896,792	—
ULTRA PETROLEUM CORP		105,306	969,623	954,072	105,306
UNICREDIT SPA		217,955	3,050,924	4,077,603	—
UNITED CONTINENTAL HOLDINGS IN		31,700	979,836	2,136,580	—
UNITED PARCEL SERVICE INC		6,709	439,893	799,377	—
UNIVAR INC		31,631	609,408	979,296	—
UNIVERSAL DISPLAY CORP		4,600	130,455	794,190	4,600
US BANCORP		8,275	354,842	443,375	—
US CONCRETE INC		13,283	1,067,384	1,111,123	13,283
US SILICA HOLDINGS INC		32,854	1,283,661	1,069,726	6,669
VALUE PARTNERS GROUP LTD		543,000	573,296	576,529	347,999
VAN LANSCHOT KEMPEN NV		53,725	1,656,706	1,687,014	—
VENATOR MATERIALS PLC		52,336	1,074,304	1,157,672	1,300
VIEWWORKS CO LTD		24,173	1,072,085	923,521	—
VISA INC		7,900	168,099	900,758	7,900
VMWARE INC		5,000	373,583	626,600	5,000
VOCERA COMMUNICATIONS INC		30,130	823,206	910,529	311
VODAFONE GROUP PLC	ADR	150,072	5,033,771	4,787,297	149,856
VODAFONE GROUP PLC		1,266,001	4,647,614	4,024,570	—
VOYA FINANCIAL INC		30,964	1,201,108	1,531,789	—
WAGEWORKS INC		52,295	2,902,857	3,242,290	49,335
WALMART INC		8,700	597,053	859,125	—
WALT DISNEY CO/THE		6,700	258,586	720,317	—
WATERS CORP		2,000	148,174	386,380	—
WELLS FARGO & CO		125,781	6,197,754	7,631,133	—
WESTERN ALLIANCE BANCORP		41,525	581,777	2,351,146	—
WESTERN DIGITAL CORP		2,687	95,174	213,697	—
WESTFIELD CORP		71,597	504,151	531,436	—
WESTLAKE CHEMICAL CORP		13,944	798,670	1,485,454	10,244

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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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					
WHIRLPOOL CORP		2,500	404,801	421,600	385
WHITECAP RESOURCES INC		81,260	619,567	580,452	20,800
WINGSTOP INC		27,642	756,235	1,077,485	21,897
WIX.COM LTD		16,310	1,057,327	938,641	—
WONIK TERA SEMICON CO LTD		13,296	289,802	347,754	—
WORLD ONLINE INTL EURO.4		9,438	202,338	—	—
WYNDHAM WORLDWIDE CORP		13,256	692,920	1,535,973	—
XPO LOGISTICS INC		15,008	449,273	1,374,583	15,008
ZENDESK INC		33,260	1,046,774	1,125,518	1,400
ZENKOKU HOSHO CO LTD		27,800	878,499	1,195,659	—
ZIMMER BIOMET HOLDINGS INC		14,000	1,184,702	1,689,380	—
ZIONS BANCORPORATION		41,029	1,136,787	2,085,504	10,175
ZURICH INSURANCE GROUP AG		10,539	2,413,223	3,207,662	—
TOTAL COMMON STOCKS			\$ 694,068,541	\$ 941,155,820	

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PARTNERSHIPS					
COMPASS TECHNOLOGY PARTNERS LP		29,968	\$ 4,565	\$ 29,968	—
TOTAL PARTNERSHIPS			<u>\$ 4,565</u>	<u>\$ 29,968</u>	
COLLECTIVE TRUSTS					
20+YEAR US HIGH QUALITY BOND	NL FUND	14,022,684	\$ 150,719,781	\$ 229,901,899	—
5-20YEAR US HIGH QUALITY	CORPORATE BD NL FUND	6,056,188	69,318,961	83,545,109	—
BNY MELLON MCM DYNAMIC US	EQUITY FUND	637,425	176,706,916	188,263,428	—
JPMCB EXTENDED DURATION FUND		1,451,986	25,317,742	35,472,018	—
LAZARD EMERGING MARKETS SMALL	CAP EQUITY TRUST FUND	5,324,300	90,000,000	93,124,378	—
SIGMA ERISA LIQUIDATING POOL	VAR RT 12/31/2049 DD 05/01/01	1,386,022	1,386,022	—	—
SSGA LONG US TREASURY INDEX NL	FD	1,437,435	26,076,924	34,820,420	—
PARAMETRIC DEFENSIVE EQUITY	FUND LLC	177,291,792	174,955,208	177,291,792	—
STANDARD LIFE INVESTMENTS GBL	ABSOLUTE RETURN LTD USD	93,449	120,000,000	121,008,138	—
TOTAL COLLECTIVE TRUSTS			<u>\$ 834,481,554</u>	<u>\$ 963,427,182</u>	
REGISTERED INVESTMENT COMPANIES					
ALTABA INC		1,900	\$ 84,404	\$ 132,715	400
CAUSEWAY EMERGING MKTS-INST		4,617,745	50,241,033	65,433,445	—
VANGUARD INTL GROWTH-ADM		3,024,335	184,482,793	289,065,925	—
TOTAL REGISTERED INVESTMENT COMPANIES			<u>\$ 234,808,230</u>	<u>\$ 354,632,085</u>	

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Description of Investment Including	Identity of Issue, Maturity Date, Rate of Interest	Par Value	Cost	Fair Value	Shares Restricted Under Lending Agreement
U.S. GOVERNMENT SECURITIES					
FHLMC POOL #C4-6008	6.500% 12/01/2030 DD 12/01/00	3,019	\$ 3,006	\$ 3,345	—
FHLMC POOL #C9-0781	3.500% 10/01/2023 DD 10/01/03	44,525	40,017	45,749	—
FHLMC MULTICLASS MTG 2176 OJ	7.000% 08/15/2029 DD 08/01/99	46,147	49,406	52,326	—
FHLMC MULTICLASS MTG 2259 ZM	7.000% 10/15/2030 DD 10/01/00	70,011	75,034	79,805	—
FHLMC MULTICLASS MTG 2412 SP	VAR RT 02/15/2032 DD 02/15/02	17,271	19,862	21,555	—
FHLMC MULTICLASS MTG 2953 LZ	6.000% 03/15/2035 DD 03/01/05	2,144,902	2,071,380	2,637,071	—
FHLMC MULTICLASS MTG 2979 BS	VAR RT 05/15/2035 DD 05/15/05	259,678	252,537	357,294	—
FHLMC MULTICLASS MTG 3117 EO	0.000% 02/15/2036 DD 02/01/06	74,713	56,408	65,216	—
FHLMC MULTICLASS MTG 3201 OG	0.000% 08/15/2036 DD 08/01/06	35,877	18,992	32,860	—
FHLMC MULTICLASS MTG 3211 SO	0.000% 09/15/2036 DD 09/15/06	70,873	51,140	61,844	—
FHLMC MULTICLASS MTG 3607 BO	0.000% 04/15/2036 DD 12/01/09	0	—	—	—
FHLMC MULTICLASS MTG 3611 PO	0.000% 07/15/2034 DD 12/01/09	0	—	—	—
FHLMC MULTICLASS MTG 3632 BS	VAR RT 02/15/2040 DD 02/15/10	481,922	496,379	608,012	—
FHLMC MULTICLASS MTG 3841 JZ	5.000% 04/15/2041 DD 04/01/11	686,863	740,737	763,318	—
FHLMC MULTICLASS MTG 4290 EB	4.000% 01/15/2044 DD 01/01/14	500,000	545,000	525,650	—
FNMA POOL #0490445	6.000% 03/01/2029 DD 03/01/99	28,858	28,064	32,574	—
FNMA POOL #0888829	5.832% 06/01/2037 DD 10/01/07	834,354	941,256	928,519	—
FNMA POOL #0AN1765	2.950% 06/01/2031 DD 06/01/16	350,000	356,781	345,765	—
FNMA POOL #0AN6850	3.220% 09/01/2032 DD 09/01/17	550,000	554,813	558,256	—
FNMA GTD REMIC P/T	0.000% 01/25/2033 DD 12/01/02	6,563	5,524	5,945	—
FNMA GTD REMIC P/T 01-44 PU	7.000% 09/25/2031 DD 08/01/01	51,054	55,091	58,451	—
FNMA GTD REMIC P/T 03-35 EA	0.000% 05/25/2033 DD 04/01/03	3,981	2,886	3,446	—
FNMA GTD REMIC P/T 03-35 SW	VAR RT 05/25/2033 DD 04/01/03	20,054	22,861	25,477	—
FNMA GTD REMIC P/T 03-69 NS	VAR RT 07/25/2033 DD 06/01/03	43,459	44,872	47,750	—
FNMA GTD REMIC P/T 03-W2 2A9	5.900% 07/25/2042 DD 01/01/03	286,514	296,364	314,830	—
FNMA GTD REMIC P/T 04-W10 A6	5.750% 08/25/2034 DD 07/01/04	1,000,000	1,101,250	1,105,210	—
FNMA GTD REMIC P/T 05-59 SU	VAR RT 06/25/2035 DD 06/25/05	152,647	181,555	209,917	—
FNMA GTD REMIC P/T 06-53 WE	6.000% 06/25/2036 DD 05/01/06	1,000,000	1,020,625	1,125,520	—
FNMA GTD REMIC P/T 06-79 PL	6.500% 08/25/2036 DD 07/01/06	1,080,000	1,154,213	1,276,484	—
FNMA GTD REMIC P/T 09-50 GX	5.000% 07/25/2039 DD 06/01/09	400,000	449,000	460,220	—
FNMA GTD REMIC P/T 09-84 WS	VAR RT 10/25/2039 DD 09/25/09	34,006	2,715	4,552	—
FNMA GTD REMIC P/T 09-99 SC	VAR RT 12/25/2039 DD 11/25/09	27,614	2,377	3,529	—
FNMA GTD REMIC P/T 10-2 LC	5.000% 02/25/2040 DD 01/01/10	350,000	388,500	394,079	—
FNMA GTD REMIC P/T 10-35 SJ	VAR RT 04/25/2040 DD 03/25/10	318,030	386,009	418,988	—
FNMA GTD REMIC P/T 10-60 WZ	5.500% 06/25/2040 DD 05/01/10	593,753	653,844	773,655	—
FNMA GTD REMIC P/T 10-80 PZ	5.000% 07/25/2040 DD 06/01/10	1,890,016	2,118,588	2,200,243	—
FNMA GTD REMIC P/T 11-111 PZ	4.500% 11/25/2041 DD 10/01/11	395,742	415,316	450,307	—

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U.S. GOVERNMENT SECURITIES					
FNMA GTD REMIC P/T 11-84 PZ	5.250% 09/25/2041 DD 08/01/11	696,719	772,850	819,432	—
FNMA GTD REMIC P/T 16-52 MZ	3.000% 08/25/2046 DD 07/01/16	521,680	481,652	486,691	—
FNMA GTD REMIC P/T 2013-22 PB	2.500% 03/25/2043 DD 02/01/13	480,000	433,200	425,280	—
GNMA GTD REMIC P/T 03-67 FO	0.000% 08/20/2033 DD 08/01/03	500,000	268,438	436,940	—
GNMA GTD REMIC P/T 05-45 ZA	6.000% 06/16/2035 DD 06/01/05	1,162,176	1,163,851	1,521,463	—
GNMA GTD REMIC P/T 07-28 BO	0.000% 05/20/2037 DD 05/20/07	22,659	15,649	19,499	—
GNMA GTD REMIC P/T 07-71 SB	VAR RT 07/20/2036 DD 11/20/07	3,881	247	31	—
GNMA GTD REMIC P/T 09-1 KS	VAR RT 11/20/2034 DD 01/20/09	178,917	189,428	204,201	—
GNMA GTD REMIC P/T 09-10 SL	VAR RT 03/16/2034 DD 02/16/09	36,515	2,339	395	—
GNMA GTD REMIC P/T 09-32 ZA	5.500% 05/20/2039 DD 05/01/09	231,661	229,059	280,483	—
GNMA GTD REMIC P/T 10-14 CO	0.000% 08/20/2035 DD 02/01/10	190,215	113,416	169,335	—
GNMA GTD REMIC P/T 10-42 VZ	5.500% 10/20/2039 DD 04/01/10	637,516	668,134	732,091	—
GNMA GTD REMIC P/T 11-50 PZ	5.000% 04/20/2041 DD 04/01/11	557,859	609,550	648,650	—
GNMA GTD REMIC P/T 13-124 PL	4.000% 05/20/2041 DD 08/01/13	519,000	563,764	556,441	—
TENNESSEE VALLEY AUTH BD	4.625% 09/15/2060 DD 09/15/10	336,000	331,608	423,558	—
U S TREASURY BD CPN STRIP	0.000% 08/15/2031 DD 02/15/06	3,560,000	1,349,478	2,496,699	650,000
U S TREASURY BD CPN STRIP	0.000% 02/15/2033 DD 02/15/06	400,000	163,868	268,704	—
U S TREASURY BD CPN STRIP	0.000% 08/15/2033 DD 02/15/06	2,300,000	909,385	1,519,932	2,300,000
U S TREASURY BD CPN STRIP	0.000% 08/15/2034 DD 02/15/06	800,000	389,908	513,088	800,000
U S TREASURY BD CPN STRIP	0.000% 11/15/2033 DD 08/15/07	800,000	362,386	525,680	—
U S TREASURY BD CPN STRIP	0.000% 11/15/2034 DD 08/15/07	1,150,000	575,659	732,182	1,150,000
U S TREASURY BD CPN STRIP	0.000% 05/15/2035 DD 08/15/07	1,200,000	620,771	754,332	800,001
U S TREASURY BD CPN STRIP	0.000% 11/15/2035 DD 08/15/07	200,000	105,624	123,774	200,000
U S TREASURY BD CPN STRIP	0.000% 05/15/2036 DD 08/15/07	1,000,000	297,870	609,670	—
U S TREASURY BD CPN STRIP	0.000% 08/15/2037 DD 02/15/08	790,000	496,744	463,722	—
U S TREASURY BD CPN STRIP	0.000% 08/15/2041 DD 08/15/11	250,000	139,638	129,668	—
U S TREASURY BILL	0.000% 03/01/2018 DD 03/02/17	405,000	403,083	403,083	—
U S TREASURY BOND	4.750% 02/15/2037 DD 02/15/07	3,735,000	4,930,171	4,975,879	—
U S TREASURY BOND	4.250% 11/15/2040 DD 11/15/10	900,000	1,125,680	1,143,000	—
U S TREASURY BOND	2.750% 11/15/2042 DD 11/15/12	1,000,000	1,043,242	1,006,330	—
U S TREASURY BOND	3.125% 08/15/2044 DD 08/15/14	8,250,000	8,636,695	8,867,183	—
U S TREASURY BOND	2.500% 02/15/2045 DD 02/15/15	7,390,000	6,534,062	7,045,035	—
U S TREASURY BOND	2.750% 11/15/2047 DD 11/15/17	17,255,000	17,329,943	17,283,298	16,550,000
US TREAS-CPI INFLAT	2.125% 02/15/2041 DD 02/15/11	563,215	711,548	737,948	500,000
US TREAS-CPI INFLAT	0.750% 02/15/2042 DD 02/15/12	272,920	272,264	275,576	—
TOTAL U.S. GOVERNMENT SECURITIES			\$ 66,843,606	\$ 72,597,035	

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CORPORATE DEBT					
21ST CENTURY FOX AMERICA INC	6.150% 03/01/2037 DD 03/02/07	580,000	\$ 581,990	759,591	—
21ST CENTURY FOX AMERICA INC	7.750% 12/01/2045 DD 12/01/95	690,000	921,540	1,094,623	—
ABB FINANCE USA INC	4.375% 05/08/2042 DD 05/08/12	319,000	300,177	344,077	—
ABBOTT LABORATORIES	4.750% 11/30/2036 DD 11/22/16	590,000	586,224	662,924	—
ABBOTT LABORATORIES	4.900% 11/30/2046 DD 11/22/16	1,145,000	1,147,754	1,312,743	—
ABBVIE INC	4.300% 05/14/2036 DD 05/12/16	610,000	606,676	653,633	—
ABBVIE INC	4.450% 05/14/2046 DD 05/12/16	915,000	902,980	994,605	815,000
ABENGOA ABENEWCO 2 SAU 144A	1.500% 03/31/2023	76,666	10,465	8,088	—
ABN AMRO BANK NV 144A	VAR RT 01/18/2019 DD 01/18/17	530,000	530,000	532,189	—
ACLARA 8/16 TLB		641,875	632,247	641,875	—
ADVANTAGE SALES 7/14 TL		248,077	245,906	241,488	—
AEP TEXAS INC	6.650% 02/15/2033 DD 08/15/03	45,000	48,591	58,798	—
AETNA INC	4.500% 05/15/2042 DD 05/04/12	409,000	391,493	438,035	—
AETNA INC	6.750% 12/15/2037 DD 12/04/07	372,000	493,992	510,191	—
AFFINITY GAMING 1/17 2ND LIEN	TL	300,000	291,000	303,249	—
AFFINITY GAMING 6/16 TL		383,581	381,663	385,138	—
AGRIUM INC	4.125% 03/15/2035 DD 03/02/15	895,000	887,035	924,616	—
AIG SUNAMERICA GLOBAL FIN 144A	6.900% 03/15/2032 DD 03/20/02	919,000	1,092,699	1,225,679	—
AIRXCEL INC 144A	8.500% 02/15/2022 DD 02/02/17	276,000	279,708	292,560	—
AKORN 11/13 COV-LITE TLB	0.000% 04/16/2021 DD 10/16/13	898,056	899,549	900,301	—
ALABAMA POWER CO	3.550% 12/01/2023 DD 12/06/13	1,080,000	1,076,944	1,115,111	—
ALABAMA POWER CO	3.750% 03/01/2045 DD 03/11/15	116,000	115,962	118,894	—
ALABAMA POWER CO	3.850% 12/01/2042 DD 12/05/12	45,000	44,865	46,465	—
ALABAMA POWER CO	4.100% 01/15/2042 DD 01/18/12	148,000	152,632	155,441	—
ALABAMA POWER CO	4.150% 08/15/2044 DD 08/26/14	595,000	590,264	642,070	—
ALABAMA POWER CO	4.300% 01/02/2046 DD 01/13/16	1,405,000	1,395,643	1,569,245	—
ALABAMA POWER CO	5.200% 06/01/2041 DD 05/24/11	2,030,000	2,252,954	2,441,948	—
ALABAMA POWER CO	5.500% 03/15/2041 DD 03/10/11	815,000	906,362	1,002,589	—
ALABAMA POWER CO	6.000% 03/01/2039 DD 03/06/09	900,000	1,055,826	1,181,052	—
ALABAMA POWER CO	6.125% 05/15/2038 DD 05/14/08	681,000	801,030	894,977	—
ALBERTSON'S 5/17 B6 TL		248,750	248,750	243,360	—
ALBERTSONS COS LLC / SAFEWAY I	5.750% 03/15/2025 DD 03/15/17	225,000	225,000	202,950	225,000
ALIBABA GROUP HOLDING LTD	4.200% 12/06/2047 DD 12/06/17	1,075,000	1,080,274	1,119,279	—
ALLERGAN FUNDING SCS	4.850% 06/15/2044 DD 06/19/14	685,000	677,424	733,245	—
ALLSTATE CORP/THE	4.500% 06/15/2043 DD 06/07/13	481,000	485,959	543,766	—
ALLSTATE CORP/THE	5.950% 04/01/2036 DD 03/24/06	150,000	193,937	193,923	—
ALLY AUTO RECEIVABLES TRU 1 A2	1.380% 10/15/2019 DD 01/31/17	217,147	217,127	216,863	—

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CORPORATE DEBT					
ALLY FINANCIAL INC	3.250% 02/13/2018 DD 02/13/15	124,000	123,125	124,062	124,000
ALLY FINANCIAL INC	7.500% 09/15/2020 DD 03/15/11	949,000	1,091,970	1,051,018	—
ALLY FINANCIAL INC	8.000% 03/15/2020 DD 09/15/10	244,000	278,770	269,010	—
ALLY FINANCIAL INC	SUBORDINATED	174,000	172,373	189,660	174,000
ALTA MESA HOLDINGS LP / ALTA M	7.875% 12/15/2024 DD 06/15/17	300,000	303,438	328,875	300,000
ALTICE FINANCING SA 144A	6.625% 02/15/2023 DD 02/04/15	590,000	585,125	617,789	—
ALTICE FINANCING SA 144A	7.500% 05/15/2026 DD 05/03/16	363,000	363,000	386,595	—
ALTICE FRANCE SA/FRANCE 144A	7.375% 05/01/2026 DD 04/11/16	740,000	743,988	759,425	—
ALTRIA GROUP INC	4.000% 01/31/2024 DD 10/31/13	4,400,000	4,608,469	4,667,872	—
ALTRIA GROUP INC	4.250% 08/09/2042 DD 08/09/12	1,000,000	1,011,570	1,049,480	—
ALTRIA GROUP INC	5.375% 01/31/2044 DD 10/31/13	525,000	522,764	638,647	—
AMAZON.COM INC 144A	4.050% 08/22/2047 DD 08/22/17	870,000	863,571	937,616	200,000
AMAZON.COM INC 144A	4.250% 08/22/2057 DD 08/22/17	1,000,000	1,028,178	1,090,890	—
AMEREN ILLINOIS CO	4.150% 03/15/2046 DD 12/14/15	335,000	344,223	369,116	—
AMERICA MOVIL SAB DE CV	6.125% 03/30/2040 DD 03/30/10	1,193,000	1,406,669	1,515,957	—
AMERICA MOVIL SAB DE CV	6.125% 11/15/2037 DD 10/30/07	480,000	554,515	601,949	—
AMERICAN AIRLINES 2013-2 144A	5.600% 01/15/2022 DD 07/15/14	477,525	486,368	493,475	675,000
AMERICAN AIRLINES GROUP I 144A	4.625% 03/01/2020 DD 03/05/15	692,000	667,250	703,245	105,000
AMERICAN AIRLINES GROUP I 144A	5.500% 10/01/2019 DD 09/25/14	948,000	943,346	974,070	—
AMERICAN BATH 1/17 TLB		1,122,498	1,115,405	1,130,446	—
AMERICAN COMMERCIAL LINES	11/15 COV-LITE TL	511,000	485,450	291,485	—
AMERICAN HONDA FINANCE CORP	2.900% 02/16/2024 DD 02/16/17	1,630,000	1,619,780	1,639,666	—
AMERICAN HONDA FINANCE CORP	VAR RT 07/13/2018 DD 07/14/15	335,000	335,000	335,720	—
AMERICAN HONDA FINANCE CORP	VAR RT 11/19/2018 DD 11/21/16	450,000	450,000	450,558	—
AMERICAN TOWER CORP	3.600% 01/15/2028 DD 12/08/17	1,100,000	1,094,236	1,093,532	—
AMERICAN TRAFFIC 5/17 COV-LITE	TLB	248,750	246,263	249,994	—
AMERICAN WATER CAPITAL CORP	3.750% 09/01/2047 DD 08/10/17	1,350,000	1,345,856	1,393,025	—
AMERICAN WATER CAPITAL CORP	4.300% 12/01/2042 DD 12/17/12	33,000	32,940	36,406	—
AMERICAN WATER CAPITAL CORP	6.593% 10/15/2037 DD 04/15/08	230,000	186,956	319,286	—
AMERICREDIT AUTOMOBILE R 2 A2A	1.650% 09/18/2020 DD 05/17/17	273,507	273,498	273,088	—
AMERICREDIT AUTOMOBILE R 3 A2A	1.370% 11/08/2019 DD 08/11/16	39,469	39,467	39,452	—
AMERICREDIT AUTOMOBILE R 4 A2A	1.830% 05/18/2021 DD 11/15/17	480,000	479,979	479,366	—
AMERIPRISE FINANCIAL INC	4.000% 10/15/2023 DD 09/06/13	800,000	804,722	851,352	—
AMGEN INC	4.400% 05/01/2045 DD 05/01/15	365,000	393,806	397,135	—
AMGEN INC	4.663% 06/15/2051 DD 12/15/16	1,128,000	1,170,559	1,261,679	—
ANCESTRY.COM 2/17 TL		296,250	294,769	297,453	—
ANCHOR GLASS 7/17 TL		1,237,531	1,231,344	1,237,011	—

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CORPORATE DEBT					
ANDEAVOR LOGISTICS LP / TESORO	5.200% 12/01/2047 DD 11/28/17	365,000	370,515	380,680	—
ANDEAVOR LOGISTICS LP / TESORO	6.375% 05/01/2024 DD 05/12/16	170,000	171,500	184,450	—
ANGLO AMERICAN CAPITAL PL 144A	3.750% 04/10/2022 DD 04/10/17	200,000	200,000	203,232	—
ANGLO AMERICAN CAPITAL PL 144A	4.000% 09/11/2027 DD 09/11/17	600,000	599,754	595,992	450,000
ANGLO AMERICAN CAPITAL PL 144A	4.750% 04/10/2027 DD 04/10/17	200,000	200,000	209,324	—
ANHEUSER-BUSCH COS LLC	6.450% 09/01/2037 DD 08/24/07	120,000	156,096	157,345	—
ANHEUSER-BUSCH INBEV FINANCE I	4.700% 02/01/2036 DD 01/25/16	7,068,000	7,405,763	7,903,084	—
ANHEUSER-BUSCH INBEV FINANCE I	4.900% 02/01/2046 DD 01/25/16	8,824,000	9,273,966	10,226,928	—
ANHEUSER-BUSCH INBEV WORLDWIDE	4.439% 10/06/2048 DD 04/06/17	4,958,000	4,977,246	5,401,196	—
ANHEUSER-BUSCH INBEV WORLDWIDE	5.875% 06/15/2035 DD 06/15/16	385,000	461,122	484,857	—
ANHEUSER-BUSCH INBEV WORLDWIDE	8.000% 11/15/2039 DD 11/15/10	480,000	690,936	756,432	—
ANHEUSER-BUSCH INBEV WORLDWIDE	8.200% 01/15/2039 DD 01/15/11	1,575,000	2,228,117	2,504,849	—
ANTHEM INC	4.375% 12/01/2047 DD 11/21/17	220,000	219,998	233,913	—
ANZ NEW ZEALAND DISC	05/23/2018	690,000	683,802	683,802	—
APACHE CORP	4.750% 04/15/2043 DD 04/09/12	530,000	550,312	544,702	—
APPALACHIAN POWER CO	7.000% 04/01/2038 DD 03/25/08	1,370,000	1,798,111	1,950,373	—
APPLE INC	1.800% 11/13/2019 DD 11/13/17	1,220,000	1,219,402	1,215,608	—
APPLE INC	2.400% 05/03/2023 DD 05/03/13	415,000	387,263	410,730	377,000
APPLE INC	3.450% 02/09/2045 DD 02/09/15	1,006,000	997,077	981,786	—
APPLE INC	3.750% 09/12/2047 DD 09/12/17	2,630,000	2,614,983	2,695,224	—
APPLE INC	3.750% 11/13/2047 DD 11/13/17	2,900,000	2,876,220	2,982,650	—
APPLE INC	3.850% 05/04/2043 DD 05/03/13	5,683,000	5,426,671	5,904,410	—
APPLE INC	3.850% 08/04/2046 DD 08/04/16	2,175,000	2,101,616	2,266,720	—
APPLE INC	4.375% 05/13/2045 DD 05/13/15	1,285,000	1,280,310	1,447,642	575,000
APPLE INC	4.450% 05/06/2044 DD 05/06/14	1,300,000	1,424,707	1,484,951	—
APPLE INC	4.650% 02/23/2046 DD 02/23/16	2,275,000	2,489,569	2,664,116	—
APPLE INC	VAR RT 02/08/2019 DD 02/09/17	270,000	270,000	270,103	—
ARCELORMITTAL	VAR RT 10/15/2039 DD 10/08/09	716,000	723,896	916,480	—
ARCHER-DANIELS-MIDLAND CO	4.016% 04/16/2043 DD 10/16/12	390,000	392,878	412,643	—
ARCHER-DANIELS-MIDLAND CO	4.535% 03/26/2042 DD 09/26/11	424,000	434,960	480,032	—
ARD FINANCE SA	7.125% 09/15/2023 DD 03/15/17	493,000	486,408	515,185	—
ARDENT LEGACY 8/15 TLB		723,684	723,684	722,331	—
ARISTOCRAT LEISURE 3/17	COV-LITE TLB2	389,344	390,318	390,886	—
ARIZONA PUBLIC SERVICE CO	4.500% 04/01/2042 DD 01/13/12	24,000	23,773	27,080	—
ARIZONA PUBLIC SERVICE CO	5.050% 09/01/2041 DD 08/25/11	56,000	55,623	66,703	—
ASCENSION HEALTH	3.945% 11/15/2046 DD 05/11/16	495,000	515,523	523,403	—
ASHTON WOODS USA LLC / AS 144A	6.750% 08/01/2025 DD 08/08/17	249,000	249,000	248,689	—

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CORPORATE DEBT					
ASHTON WOODS USA LLC / AS 144A	6.875% 02/15/2021 DD 02/06/13	760,000	733,250	774,250	—
ASSOCIATED MATERIALS LLC 144A	9.000% 01/01/2024 DD 11/22/16	2,049,000	1,987,530	2,207,798	—
ASTRAZENECA PLC	4.000% 09/18/2042 DD 09/18/12	200,000	178,080	202,546	—
ASTRAZENECA PLC	4.375% 11/16/2045 DD 11/16/15	1,480,000	1,526,072	1,610,003	—
ASTRAZENECA PLC	6.450% 09/15/2037 DD 09/12/07	1,000,000	1,225,062	1,358,750	—
ASURION 4/17 COV-LITE B5 TLB		248,747	248,747	249,836	—
AT&T INC	5.150% 02/14/2050 DD 08/07/17	1,660,000	1,656,331	1,680,684	—
AT&T INC	5.350% 09/01/2040 DD 03/01/11	1,964,000	1,965,588	2,072,590	—
ATKORE 12/16 COVE-LITE TL		729,404	705,158	733,051	—
ATLANTIC ASSET DISC	06/11/2018	1,000,000	990,900	990,900	—
ATMOS ENERGY CORP	4.125% 10/15/2044 DD 10/15/14	1,547,000	1,578,820	1,689,339	—
ATMOS ENERGY CORP	5.500% 06/15/2041 DD 06/10/11	695,000	824,993	876,868	—
AUDIO VISUAL SERVICES 4/17 TLB		725,677	724,770	732,026	—
AUSTRALIA & NEW ZEALAND B 144A	VAR RT 11/09/2020 DD 11/09/17	900,000	900,000	899,748	—
AUSTRALIA & NZ BK IB NT	VAR RT 09/05/2018 DD 09/06/17	1,060,000	1,060,000	1,060,000	—
AUTOPARTS HOLDINGS 12/16 TL		237,500	232,750	239,281	—
AVALONBAY COMMUNITIES INC	4.150% 07/01/2047 DD 06/21/17	650,000	649,994	680,602	—
AVETA INC ESCROW	7.000% 04/01/2019 DD 02/11/11	550,000	—	—	—
AVIS BUDGET CAR RENTAL LL 144A	6.375% 04/01/2024 DD 03/29/16	151,000	151,755	157,085	151,000
AVIS BUDGET CAR RENTAL LLC / A	5.500% 04/01/2023 DD 04/03/13	386,000	364,808	395,650	200,334
BALL CORP	5.250% 07/01/2025 DD 06/25/15	281,000	282,026	305,588	281,000
BALTIMORE GAS & ELECTRIC CO	3.500% 08/15/2046 DD 08/18/16	235,000	234,784	230,248	—
BANK OF AMERICA CORP	5.875% 02/07/2042 DD 02/07/12	2,330,000	2,974,869	3,085,293	—
BANK OF AMERICA CORP	7.750% 05/14/2038 DD 05/14/08	1,080,000	1,217,211	1,618,261	—
BANK OF AMERICA CORP	VAR RT 01/20/2048 DD 01/20/17	650,000	719,810	732,524	650,000
BANK OF AMERICA NA	6.000% 10/15/2036 DD 10/26/06	2,675,000	3,342,291	3,488,414	—
BANK OF MONTREAL	VAR RT 06/15/2020 DD 06/15/17	245,000	245,000	245,617	—
BANK OF MONTREAL	VAR RT 12/12/2019 DD 12/12/16	225,000	225,000	226,627	—
BANK OF NOVA SCOTIA IB NT	VAR RT 04/11/2018 DD 04/12/17	715,000	715,000	715,000	—
BANK OF NOVA SCOTIA/THE	VAR RT 06/11/2018 DD 06/11/15	405,000	405,000	405,482	—
BANK OF NOVA SCOTIA/THE	VAR RT 07/14/2020 DD 07/14/17	285,000	285,000	285,618	—
BARCLAYS PLC	4.836% 05/09/2028 DD 05/09/17	1,300,000	1,304,975	1,353,092	1,295,000
BARCLAYS PLC	VAR RT 12/31/2049 DD 06/17/14	810,000	757,688	831,263	—
BARCLAYS PLC	VAR RT 12/31/2049 DD 11/20/13	200,000	205,000	209,650	—
BAT CAPITAL CORP 144A	4.540% 08/15/2047 DD 08/15/17	1,165,000	1,165,000	1,226,640	1,165,000
BB&T CORP	VAR RT 02/01/2021 DD 10/26/17	910,000	910,000	905,714	—
BB-UBS TRUST 2012- SHOW A 144A	3.430% 11/05/2036 DD 11/01/12	250,000	251,824	253,390	—

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CORPORATE DEBT					
BEAZER HOMES USA INC	6.750% 03/15/2025 DD 03/14/17	348,000	348,000	366,705	—
BEAZER HOMES USA INC	VAR RT 03/15/2022 DD 03/15/17	215,000	215,000	237,016	—
BERKSHIRE HATHAWAY ENERGY CO	4.500% 02/01/2045 DD 12/04/14	319,000	316,260	356,620	—
BERKSHIRE HATHAWAY ENERGY CO	5.150% 11/15/2043 DD 11/08/13	83,000	82,509	100,893	83,000
BERKSHIRE HATHAWAY ENERGY CO	5.950% 05/15/2037 DD 05/11/07	700,000	916,664	917,084	—
BERKSHIRE HATHAWAY ENERGY CO	6.500% 09/15/2037 DD 08/28/07	1,915,000	2,341,779	2,685,692	—
BERKSHIRE HATHAWAY FINANCE COR	4.300% 05/15/2043 DD 05/15/13	322,000	319,369	359,993	—
BERKSHIRE HATHAWAY FINANCE COR	4.400% 05/15/2042 DD 05/15/12	81,000	84,987	91,276	—
BERKSHIRE HATHAWAY FINANCE COR	5.750% 01/15/2040 DD 01/13/10	1,515,000	1,793,118	1,997,815	—
BERKSHIRE HATHAWAY FINANCE COR	VAR RT 01/11/2019 DD 01/12/17	435,000	435,000	435,835	—
BERKSHIRE HATHAWAY FINANCE COR	VAR RT 03/07/2018 DD 03/15/16	200,000	200,000	200,126	—
BERKSHIRE HATHAWAY INC	3.125% 03/15/2026 DD 03/15/16	3,290,000	3,286,907	3,327,210	1,033,782
BERRY PLASTICS 11/17 COV-LITE	TLP	500,000	500,000	501,595	—
BHP BILLITON FINANCE USA LTD	4.125% 02/24/2042 DD 02/24/12	624,000	596,469	671,911	—
BHP BILLITON FINANCE USA LTD	5.000% 09/30/2043 DD 09/30/13	1,190,000	1,270,582	1,459,000	—
BLACKSTONE HOLDINGS FINAN 144A	4.000% 10/02/2047 DD 10/02/17	650,000	634,998	647,420	—
BLACKSTONE HOLDINGS FINAN 144A	4.450% 07/15/2045 DD 04/27/15	73,000	72,497	78,358	—
BLUCORA (TAXACT) 11/17	COV-LITE TL	230,000	228,850	230,720	—
BMW VEHICLE LEASE TRUST 1 A2	1.640% 07/22/2019 DD 03/22/17	228,640	228,616	228,427	—
BMW VEHICLE LEASE TRUST 2 A2A	1.800% 02/20/2020 DD 10/25/17	560,000	559,951	558,824	—
BNP PARIBAS DISC	05/14/2018	365,000	361,329	361,329	—
BNP PARIBAS SA 144A	VAR RT 12/31/2049 DD 12/14/16	646,000	641,450	699,295	—
BOEING CO/THE	3.300% 03/01/2035 DD 02/20/15	503,000	486,376	500,782	—
BOEING CO/THE	3.650% 03/01/2047 DD 02/16/17	530,000	505,578	536,429	—
BOEING CO/THE	5.875% 02/15/2040 DD 07/28/09	905,000	1,115,960	1,206,474	—
BOEING CO/THE	8.625% 11/15/2031 DD 11/15/91	18,000	26,491	27,646	—
BOISE CASCADE CO 144A	5.625% 09/01/2024 DD 08/29/16	240,000	240,000	253,200	—
BOMBARDIER INC 144A	6.000% 10/15/2022 DD 04/03/14	469,000	424,071	460,793	469,000
BOMBARDIER INC 144A	6.125% 01/15/2023 DD 01/14/13	1,095,000	1,070,845	1,073,100	1,045,000
BOSTON GAS CO 144A	4.487% 02/15/2042 DD 02/17/12	45,000	45,000	50,434	—
BOWLMOR AMF 6/17 TLB		248,750	248,206	251,238	—
BOYD 5/17 COV-LITE TL		248,750	246,884	249,683	—
BOYD GAMING CORP	6.375% 04/01/2026 DD 10/01/16	75,000	75,000	80,813	—
BOYD GAMING CORP	6.875% 05/15/2023 DD 05/21/15	353,000	357,000	374,180	—
BP CAPITAL MARKETS PLC	3.224% 04/14/2024 DD 02/14/17	4,115,000	4,114,753	4,216,352	200,000
BROADCOM CORP / BROADCOM 144A	3.875% 01/15/2027 DD 01/19/17	515,000	512,724	506,786	—
BROOKFIELD RESIDENTIAL PR 144A	6.125% 07/01/2022 DD 06/25/13	298,000	305,373	311,410	160,000

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CORPORATE DEBT					
BROOKFIELD RESIDENTIAL PR 144A	6.375% 05/15/2025 DD 05/12/15	410,000	399,047	434,600	250,000
BROWN-FORMAN CORP	4.500% 07/15/2045 DD 06/29/15	290,000	320,141	328,280	290,000
BUILDERS FIRSTSOURCE INC 144A	5.625% 09/01/2024 DD 08/22/16	689,000	693,098	717,042	—
BURLINGTON NORTHERN SANTA FE L	4.150% 04/01/2045 DD 03/09/15	905,000	902,041	983,454	—
BURLINGTON NORTHERN SANTA FE L	4.375% 09/01/2042 DD 08/23/12	73,000	71,990	81,537	—
BURLINGTON NORTHERN SANTA FE L	4.700% 09/01/2045 DD 08/20/15	79,000	78,546	92,555	—
BURLINGTON NORTHERN SANTA FE L	4.900% 04/01/2044 DD 03/07/14	465,000	481,308	557,409	—
BURLINGTON NORTHERN SANTA FE L	5.400% 06/01/2041 DD 05/19/11	1,289,000	1,451,179	1,622,413	—
BURLINGTON NORTHERN SANTA FE L	5.750% 05/01/2040 DD 05/17/10	100,000	101,291	130,304	—
BURLINGTON NORTHERN SANTA FE L	6.150% 05/01/2037 DD 04/13/07	3,000,000	3,802,410	4,021,410	—
BURLINGTON NORTHERN SANTA FE L	6.700% 08/01/2028 DD 07/30/98	260,000	279,230	339,953	—
BURLINGTON NORTHERN SANTA FE L	6.750% 03/15/2029 DD 03/10/99	250,000	280,415	328,180	—
BURLINGTON NORTHERN SANTA FE L	7.290% 06/01/2036 DD 06/01/96	380,000	486,084	545,365	—
BURLINGTON NORTHERN SANTA FE L	7.950% 08/15/2030 DD 08/08/00	510,000	726,612	727,617	—
BWAY HOLDING CO 144A	5.500% 04/15/2024 DD 04/03/17	475,000	475,000	494,000	—
CABLEVISION SYSTEMS CORP	7.750% 04/15/2018 DD 04/15/10	449,000	499,731	454,613	—
CABLEVISION SYSTEMS CORP	8.000% 04/15/2020 DD 04/15/10	705,000	749,308	752,588	—
CALATLANTIC GROUP INC/OLD	5.000% 06/15/2027 DD 06/09/17	185,000	185,000	191,938	—
CALLON PETROLEUM CO	6.125% 10/01/2024 DD 04/01/17	522,000	537,606	537,660	—
CALPINE CORP	5.500% 02/01/2024 DD 02/03/15	210,000	201,075	200,025	210,000
CALPINE CORP	5.750% 01/15/2025 DD 07/22/14	437,000	412,269	412,965	437,000
CALPINE CORP 144A	5.875% 01/15/2024 DD 10/31/13	500,000	518,750	508,750	—
CANADIAN NATIONAL RAILWAY CO	6.200% 06/01/2036 DD 05/31/06	135,000	165,711	182,922	—
CANADIAN NATIONAL RAILWAY CO	7.375% 10/15/2031 DD 09/26/01	265,000	357,724	369,696	—
CANADIAN NATURAL RESOURCES LTD	4.950% 06/01/2047 DD 05/30/17	410,000	409,680	458,847	—
CANADIAN NATURAL RESOURCES LTD	6.250% 03/15/2038 DD 03/19/07	755,000	856,701	942,836	—
CARESTREAM 6/13 COV-LITE TL	0.000% 06/07/2019 DD 05/21/13	90,068	90,293	90,118	—
CARGILL INC 144A	4.760% 11/23/2045 DD 11/23/15	247,000	258,594	292,601	—
CARGILL INC 144A	7.250% 11/01/2036 DD 11/08/96	170,000	196,778	237,747	—
CARMAX AUTO OWNER TRUST 2 1 A2	1.540% 02/18/2020 DD 01/31/17	262,522	262,522	262,175	—
CARRIZO OIL & GAS INC	6.250% 04/15/2023 DD 04/28/15	120,000	118,256	124,500	120,000
CARRIZO OIL & GAS INC	7.500% 09/15/2020 DD 09/10/12	285,000	275,832	290,344	285,000
CARRIZO OIL & GAS INC	8.250% 07/15/2025 DD 07/14/17	276,000	279,503	303,255	—
CATALENT PHARMA 5/14 (USD) TLB		624,832	626,394	626,688	—
CATERPILLAR INC	3.803% 08/15/2042 DD 08/15/12	1,660,000	1,418,081	1,778,690	—
CATERPILLAR INC	4.750% 05/15/2064 DD 05/08/14	660,000	740,398	775,573	120,000
CATERPILLAR INC	5.300% 09/15/2035 DD 09/13/05	200,000	217,944	245,880	—

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CORPORATE DEBT					
CATHOLIC HEALTH INITIATIVES	4.350% 11/01/2042 DD 10/31/12	1,400,000	1,241,114	1,351,532	—
CBL & ASSOCIATES LP	5.250% 12/01/2023 DD 11/26/13	513,000	491,436	484,452	513,000
CBL & ASSOCIATES LP	5.950% 12/15/2026 DD 12/13/16	266,000	262,183	247,454	266,000
CCO HOLDINGS LLC / CCO HO 144A	5.000% 02/01/2028 DD 08/08/17	140,000	140,000	136,150	—
CCO HOLDINGS LLC / CCO HO 144A	5.125% 05/01/2027 DD 02/06/17	400,000	402,000	394,000	—
CCO HOLDINGS LLC / CCO HO 144A	5.750% 02/15/2026 DD 11/20/15	46,000	46,000	47,783	—
CCO HOLDINGS LLC / CCO HOLDING	5.250% 03/15/2021 DD 09/15/13	252,000	259,718	256,254	—
CCO HOLDINGS LLC / CCO HOLDING	5.250% 09/30/2022 DD 08/22/12	45,000	44,100	46,125	—
CCO HOLDINGS LLC / CCO HOLDING	5.750% 09/01/2023 DD 03/01/14	200,000	200,000	206,000	—
CELGENE CORP	4.350% 11/15/2047 DD 11/09/17	900,000	897,597	934,857	—
CELGENE CORP	5.000% 08/15/2045 DD 08/12/15	545,000	543,316	618,352	—
CENOVUS ENERGY INC	5.400% 06/15/2047 DD 04/07/17	900,000	899,037	947,097	613,818
CENTERPOINT ENERGY HOUSTON ELE	6.950% 03/15/2033 DD 09/15/03	110,000	142,585	153,056	—
CENTURY COMMUNITIES INC	5.875% 07/15/2025 DD 07/15/17	450,000	449,435	452,250	—
CENTURYLINK 5/17 COV-LITE TLB		500,000	497,500	481,720	—
CENTURYLINK INC	6.450% 06/15/2021 DD 06/16/11	642,000	660,490	648,420	—
CENTURYLINK INC	7.500% 04/01/2024 DD 04/06/16	154,000	154,770	153,615	154,000
CENTURYLINK INC	7.600% 09/15/2039 DD 09/21/09	543,000	412,448	466,980	97,000
CENTURYLINK INC	7.650% 03/15/2042 DD 03/12/12	1,728,000	1,631,581	1,522,800	350,000
CERIDIAN HCM HOLDING INC 144A	11.000% 03/15/2021 DD 03/21/13	459,000	479,895	479,655	—
CHARTER COMMUNICATIONS OPERATI	6.484% 10/23/2045 DD 10/23/16	1,090,000	1,276,409	1,270,864	—
CHEF'S WAREHOUSE 6/16	COV-LITE TL	894,608	889,789	896,845	—
CHENIERE CORPUS CHRISTI HOLDIN	5.875% 03/31/2025 DD 12/09/16	268,000	269,190	290,445	—
CHESAPEAKE ENERGY CORP 144A	8.000% 06/15/2027 DD 06/06/17	150,000	150,000	144,000	150,000
CHESAPEAKE ENERGY CORP 144A	8.000% 12/15/2022 DD 12/23/15	162,000	132,516	174,758	162,000
CHEVRON CORP	1.961% 03/03/2020 DD 03/03/15	580,000	581,694	577,958	—
CHEVRON CORP	2.895% 03/03/2024 DD 03/03/17	1,220,000	1,220,000	1,230,846	—
CHEVRON CORP	3.191% 06/24/2023 DD 06/24/13	670,000	670,000	688,512	—
CHEVRON CORP	VAR RT 02/28/2019 DD 03/03/17	182,000	182,000	182,025	—
CHEVRON CORP	VAR RT 05/16/2018 DD 05/16/16	240,000	240,000	240,317	—
CHS/COMMUNITY HEALTH SYSTEMS I	6.250% 03/31/2023 DD 03/16/17	148,000	150,590	133,200	—
CHS/COMMUNITY HEALTH SYSTEMS I	6.875% 02/01/2022 DD 08/01/14	1,140,000	1,091,505	655,500	1,140,000
CHUBB INA HOLDINGS INC	4.150% 03/13/2043 DD 03/13/13	140,000	139,618	152,020	—
CHUBB INA HOLDINGS INC	4.350% 11/03/2045 DD 11/03/15	1,982,000	2,026,352	2,237,876	—
CINCINNATI FINANCIAL CORP	6.125% 11/01/2034 DD 11/01/04	750,000	902,723	955,125	—
CISCO SYSTEMS INC	5.500% 01/15/2040 DD 11/17/09	2,395,000	2,732,729	3,169,064	—
CISCO SYSTEMS INC	5.900% 02/15/2039 DD 02/17/09	670,000	676,779	916,017	—

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CISCO SYSTEMS INC	VAR RT 02/21/2018 DD 02/29/16	610,000	610,000	610,354	—
CIT GROUP INC	5.000% 08/15/2022 DD 08/03/12	155,000	162,556	164,300	—
CITGO 2/15 TLB		395,444	392,972	398,904	—
CITGO HOLDING INC 144A	10.750% 02/15/2020 DD 02/12/15	560,000	542,094	600,600	248,000
CITGO PETROLEUM CORP 144A	6.250% 08/15/2022 DD 07/29/14	349,000	359,739	351,618	—
CITIBANK CREDIT CARD ISS A3 A3	6.150% 06/15/2039 DD 06/15/07	115,000	114,718	153,747	—
CITIBANK NA	VAR RT 09/18/2019 DD 09/18/17	615,000	615,000	616,015	—
CITIGROUP INC	4.125% 07/25/2028 DD 07/25/16	610,000	607,310	628,703	—
CITIGROUP INC	6.125% 08/25/2036 DD 08/25/06	650,000	705,565	819,013	—
CITIGROUP INC	8.125% 07/15/2039 DD 07/23/09	1,775,000	2,488,546	2,838,101	—
CITYCENTER 4/17 COV-LITE TLB		497,500	495,013	499,490	—
CLAIRE'S STORES INC 144A	9.000% 03/15/2019 DD 02/28/12	798,000	713,999	520,695	—
CLEAR CHANNEL WORLDWIDE HOLDIN	6.500% 11/15/2022 DD 05/15/13	278,000	286,165	280,085	—
CLEAR CHANNEL WORLDWIDE HOLDIN	6.500% 11/15/2022 DD 05/15/13	1,050,000	1,065,200	1,065,750	729,146
CLEAR CHANNEL WORLDWIDE HOLDIN	7.625% 03/15/2020 DD 03/15/12	1,036,000	1,065,485	1,015,280	279,000
CLEVELAND CLINIC FOUNDATION/TH	4.858% 01/01/2050 DD 09/18/14	1,600,000	1,644,150	1,799,232	—
CME GROUP INC	5.300% 09/15/2043 DD 09/09/13	96,000	95,827	123,250	—
CNH EQUIPMENT TRUST 2016 A A2A	1.220% 07/15/2019 DD 02/17/16	31,708	31,706	31,700	—
CNH INDUSTRIAL CAPITAL LLC	3.875% 10/15/2021 DD 10/21/16	250,000	248,603	254,385	—
CNH INDUSTRIAL CAPITAL LLC	4.375% 04/05/2022 DD 04/10/17	156,000	156,000	161,611	—
COCA-COLA FEMSA SAB DE CV	5.250% 11/26/2043 DD 11/26/13	630,000	707,307	746,317	—
COINMACH 6/17 COV-LITE TLB1		496,231	495,611	499,704	—
COLE-PARMER 3/17 COV-LITE TL		198,500	197,508	199,989	—
COLUMBUS MCKINNON 12/16 TL	0.000% 01/31/2024 DD 12/07/16	438,722	436,528	441,464	—
COMCAST CABLE HOLDINGS LLC	10.125% 04/15/2022 DD 04/15/92	235,000	318,120	303,879	—
COMCAST CORP	3.969% 11/01/2047 DD 10/19/17	1,281,000	1,302,495	1,323,375	—
COMCAST CORP	3.999% 11/01/2049 DD 10/19/17	4,141,000	4,246,223	4,240,467	—
COMCAST CORP	4.049% 11/01/2052 DD 10/19/17	221,000	228,976	226,134	—
COMCAST CORP	4.200% 08/15/2034 DD 08/12/14	908,000	916,637	970,189	—
COMCAST CORP	4.250% 01/15/2033 DD 01/14/13	2,570,000	2,451,986	2,801,223	—
COMCAST CORP	4.600% 08/15/2045 DD 05/27/15	190,000	189,858	213,115	—
COMCAST CORP	4.650% 07/15/2042 DD 07/02/12	105,000	110,068	118,192	—
COMCAST CORP	4.750% 03/01/2044 DD 02/26/14	1,630,000	1,679,430	1,869,235	—
COMCAST CORP	5.650% 06/15/2035 DD 06/09/05	244,000	316,513	304,236	—
COMCAST CORP	6.400% 05/15/2038 DD 05/07/08	907,000	941,863	1,224,795	—
COMCAST CORP	6.500% 11/15/2035 DD 11/14/05	880,000	926,562	1,189,707	—
COMMONWEALTH BNK OF AUS IB NT	VAR RT 03/19/2018 DD 03/24/17	490,000	490,000	490,000	—

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COMMONWEALTH BNK OF AUS IB NT	VAR RT 12/07/2018 DD 12/14/17	770,000	770,000	770,000	—
COMMONWEALTH EDISON CO	3.650% 06/15/2046 DD 06/27/16	733,000	705,418	740,381	—
COMMONWEALTH EDISON CO	3.800% 10/01/2042 DD 10/01/12	241,000	240,571	249,777	—
COMMONWEALTH EDISON CO	4.350% 11/15/2045 DD 11/19/15	143,000	141,887	160,416	—
COMMONWEALTH EDISON CO	4.600% 08/15/2043 DD 08/19/13	1,385,000	1,381,870	1,593,553	1,130,000
COMMONWEALTH EDISON CO	4.700% 01/15/2044 DD 01/10/14	685,000	684,774	807,245	685,000
COMMONWEALTH EDISON CO	5.900% 03/15/2036 DD 03/06/06	190,000	220,848	249,054	—
COMMONWEALTH EDISON CO	6.450% 01/15/2038 DD 01/16/08	275,000	334,681	380,669	—
COMMScope 8/15 TRANCHE 5 TL		202,109	202,109	203,035	—
COMMUNITY HEALTH 5/15 TLH		906,283	891,556	863,669	—
CONCHO RESOURCES INC	3.750% 10/01/2027 DD 09/26/17	375,000	373,635	379,898	—
CONCORDIA 10/15 (USD) TL		196,208	190,121	160,238	—
CONNECTICUT LIGHT & POWER CO/T	3.200% 03/15/2027 DD 03/10/17	1,400,000	1,395,240	1,420,020	—
CONNECTICUT LIGHT & POWER CO/T	6.350% 06/01/2036 DD 06/07/06	75,000	84,874	100,460	—
CONOCO FUNDING CO	7.250% 10/15/2031 DD 10/11/01	180,000	233,046	248,227	—
CONOCOPHILLIPS	5.900% 05/15/2038 DD 05/08/08	1,040,000	1,217,414	1,366,674	—
CONOCOPHILLIPS	5.900% 10/15/2032 DD 10/09/02	25,000	30,719	30,958	—
CONOCOPHILLIPS	6.500% 02/01/2039 DD 02/03/09	570,000	675,306	797,675	—
CONOCOPHILLIPS CANADA FUNDING	5.950% 10/15/2036 DD 10/13/06	835,000	973,752	1,058,571	—
CONOCOPHILLIPS CO	4.950% 03/15/2026 DD 03/08/16	1,500,000	1,645,470	1,702,620	1,500,000
CONOCOPHILLIPS HOLDING CO	6.950% 04/15/2029 DD 04/20/99	690,000	804,361	906,253	—
CONSOLIDATED CONTAINER 5/17	0.000% 05/22/2024 DD 04/26/17	249,375	248,752	250,205	—
CONSOLIDATED EDISON CO OF NEW	3.950% 03/01/2043 DD 02/28/13	350,000	347,564	368,568	—
CONSOLIDATED EDISON CO OF NEW	5.300% 03/01/2035 DD 03/10/05	1,750,000	1,923,754	2,111,830	—
CONSOLIDATED EDISON CO OF NEW	5.500% 12/01/2039 DD 12/04/09	390,000	380,075	494,064	—
CONSOLIDATED EDISON CO OF NEW	5.850% 03/15/2036 DD 03/09/06	255,000	260,840	325,260	—
CONSOLIDATED EDISON CO OF NEW	6.300% 08/15/2037 DD 08/28/07	1,225,000	1,431,655	1,667,715	—
CONSTELLIUM NV 144A	5.750% 05/15/2024 DD 05/07/14	442,000	367,965	450,840	—
CONSTELLIUM NV 144A	6.625% 03/01/2025 DD 02/16/17	500,000	471,563	526,875	500,000
CONSUMERS ENERGY CO	3.250% 08/15/2046 DD 08/10/16	615,000	550,794	590,560	—
CONSUMERS ENERGY CO	3.950% 07/15/2047 DD 02/22/17	615,000	612,429	666,789	615,000
CONSUMERS ENERGY CO	4.350% 08/31/2064 DD 08/18/14	232,000	229,998	251,172	—
CONTINENTAL RESOURCES INC/OK	4.500% 04/15/2023 DD 04/05/13	87,000	78,083	88,740	87,000
CONTINENTAL RESOURCES INC/OK	5.000% 09/15/2022 DD 03/08/12	393,000	345,020	398,895	393,000
COOPERAT CENT DISC	06/15/2018	1,300,000	1,285,880	1,285,880	—
COOPERATIEVE RABOBANK UA	3.750% 07/21/2026 DD 07/21/16	1,840,000	1,786,180	1,863,994	—
COOPERATIEVE RABOBANK UA	5.250% 08/04/2045 DD 08/04/15	2,690,000	2,904,130	3,237,469	—

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COOPERATIEVE RABOBANK UA	5.750% 12/01/2043 DD 11/29/13	525,000	516,227	667,994	—
COOPERATIEVE RABOBANK UA 144A	5.800% 09/30/2039 DD 09/21/10	240,000	233,434	317,004	—
COOPERATIEVE RABOBANK UA/NY	VAR RT 08/09/2019 DD 08/09/16	250,000	250,000	251,475	—
CORNERSTONE CHEMICAL CO 144A	6.750% 08/15/2024 DD 08/09/17	73,000	73,000	72,909	—
CORNING INC	4.375% 11/15/2057 DD 11/13/17	1,020,000	1,019,612	1,012,554	—
COTT BEVERAGES INC	5.375% 07/01/2022 DD 01/01/15	860,000	843,500	894,572	100,000
COTT HOLDINGS INC 144A	5.500% 04/01/2025 DD 03/22/17	108,000	108,000	110,970	108,000
COVERIS HOLDINGS SA 144A	7.875% 11/01/2019 DD 11/01/14	200,000	202,075	198,500	—
CREDIT SUISSE GROUP AG 144A	4.282% 01/09/2028 DD 01/09/17	500,000	500,000	521,300	—
CREDIT SUISSE GROUP AG 144A	VAR RT 12/31/2049 DD 12/11/13	1,100,000	1,168,850	1,256,640	—
CREDIT SUISSE GROUP FUNDING GU	3.750% 03/26/2025 DD 09/26/15	930,000	927,768	948,963	—
CSC HOLDINGS LLC 144A	10.125% 01/15/2023 DD 10/09/15	205,000	205,000	230,881	205,000
CSC HOLDINGS LLC 144A	10.875% 10/15/2025 DD 10/09/15	200,000	200,000	238,000	—
CSC HOLDINGS LLC 144A	6.625% 10/15/2025 DD 10/09/15	880,000	934,125	952,582	—
CSI COMPRESSCO LP / CSI COMPRE	7.250% 08/15/2022 DD 02/15/15	427,000	351,190	402,448	—
CSM BAKERY SUPPLIES 5/13	COV-LITE TL	450,075	443,704	443,773	—
CSX CORP	3.950% 05/01/2050 DD 04/21/15	740,000	733,325	736,307	—
CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	1,025,000	1,205,036	1,174,742	—
DAE FUNDING LLC 144A	4.500% 08/01/2022 DD 08/04/17	116,000	116,538	113,970	—
DAE FUNDING LLC 144A	5.000% 08/01/2024 DD 08/04/17	174,000	174,000	171,825	—
DAIMLER FINANCE NORTH AMERICA	8.500% 01/18/2031 DD 01/18/01	145,000	200,332	219,047	—
DANA FINANCING LUXEMBOURG 144A	5.750% 04/15/2025 DD 04/04/17	675,000	687,375	711,281	—
DANSKE CORP DISC	04/04/2018	1,100,000	1,092,108	1,092,108	—
DAVITA INC	5.125% 07/15/2024 DD 06/13/14	98,000	96,898	98,980	—
DEERE & CO	3.900% 06/09/2042 DD 06/08/12	542,000	499,073	586,509	542,000
DEERE & CO	7.125% 03/03/2031 DD 03/02/01	145,000	181,371	199,482	—
DEL MONTE FOODS 11/13 COV-LITE	TL	876,525	859,980	696,215	—
DELL 10/17 COV-LITE TLB		911,162	910,023	910,442	—
DELL INTERNATIONAL LLC / 144A	5.450% 06/15/2023 DD 06/01/16	960,000	959,587	1,037,414	—
DELL INTERNATIONAL LLC / 144A	5.875% 06/15/2021 DD 06/22/16	100,000	100,000	103,750	—
DELL INTERNATIONAL LLC / 144A	6.020% 06/15/2026 DD 06/01/16	1,055,000	1,054,494	1,163,264	—
DELL INTERNATIONAL LLC / 144A	7.125% 06/15/2024 DD 06/22/16	100,000	100,000	109,486	100,000
DELL INTERNATIONAL LLC / 144A	8.350% 07/15/2046 DD 06/01/16	638,000	744,725	822,089	—
DELMARVA POWER & LIGHT CO	4.150% 05/15/2045 DD 05/11/15	350,000	351,551	383,114	—
DENBURY RESOURCES INC 144A	9.000% 05/15/2021 DD 05/10/16	244,000	247,085	249,185	244,000
DEUTSCHE TELEKOM INTERNATIONAL	VAR RT 06/15/2030 DD 07/06/00	125,000	161,559	184,949	—
DEVON FINANCING CO LLC	7.875% 09/30/2031 DD 10/03/01	645,000	835,739	885,462	—

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DIAGEO CAPITAL PLC	5.875% 09/30/2036 DD 09/28/06	580,000	665,840	763,982	—
DIAMONDBACK ENERGY INC	4.750% 11/01/2024 DD 05/01/17	105,000	105,000	105,394	—
DIEBOLD NIXDORF INC	8.500% 04/15/2024 DD 10/15/16	362,000	361,348	384,625	262,000
DISH DBS CORP	5.000% 03/15/2023 DD 12/27/12	210,000	205,800	198,450	210,000
DISH DBS CORP	5.125% 05/01/2020 DD 04/05/13	160,000	163,200	163,400	—
DISH DBS CORP	5.875% 07/15/2022 DD 05/16/12	475,000	496,375	477,375	475,000
DISH DBS CORP	5.875% 11/15/2024 DD 11/20/14	25,000	25,000	24,344	—
DISH DBS CORP	6.750% 06/01/2021 DD 05/05/11	258,000	255,716	270,900	—
DISH DBS CORP	7.750% 07/01/2026 DD 06/13/16	346,000	362,934	363,733	346,000
DISH DBS CORP	7.875% 09/01/2019 DD 08/17/09	615,000	673,600	658,050	—
DIVERSEY 9/17 (USD) COV-LT TL		250,000	249,375	250,150	—
DJO FINANCE LLC / DJO FIN 144A	8.125% 06/15/2021 DD 05/07/15	427,000	408,775	399,245	—
DNB NOR BANK DISC	06/15/2018	600,000	593,385	593,385	—
DNB NOR BANK DISC	08/24/2018	2,305,000	2,275,093	2,275,093	—
DOLLAR TREE INC	5.750% 03/01/2023 DD 03/01/16	570,000	597,755	597,075	—
DOOSAN BOBCAT/DOOSAN INFRACORE	5/17 COV-LITE TLB	229,538	228,964	230,341	—
DOW CHEMICAL CO/THE	7.375% 11/01/2029 DD 11/01/99	605,000	775,301	806,834	—
DRIVE AUTO RECEIVAB BAA2 144A	1.590% 12/17/2018 DD 03/29/17	15,024	15,024	15,023	—
DTE ELECTRIC CO	3.700% 03/15/2045 DD 03/11/15	915,000	912,859	942,825	—
DTE ELECTRIC CO	3.950% 06/15/2042 DD 06/22/12	120,000	119,478	126,282	—
DTE ELECTRIC CO	4.000% 04/01/2043 DD 03/27/13	535,000	532,587	574,028	535,000
DTE ELECTRIC CO	4.300% 07/01/2044 DD 07/02/14	200,000	199,698	224,320	—
DTE ELECTRIC CO	5.700% 10/01/2037 DD 10/06/05	251,000	296,624	318,677	—
DTE ELECTRIC CO	6.625% 06/01/2036 DD 05/24/06	225,000	304,693	308,846	—
DTZ 8/15 TL	0.000% 11/04/2021 DD 08/12/15	489,950	479,538	483,125	—
DUBOIS CHEMICALS 2/17 TLB	0.000% 03/15/2024 DD 02/27/17	278,597	277,403	279,293	—
DUBOIS CHEMICALS 3/17 DELAYED	0.000% 03/15/2024 DD 02/27/17	20,000	20,000	20,050	—
DUFF & PHELPS 10/17 COV-LITE	0.000% 10/12/2024 DD 09/26/17	—	—	—	—
DUKE ENERGY CAROLINAS LLC	4.250% 12/15/2041 DD 12/08/11	1,435,000	1,415,428	1,579,418	—
DUKE ENERGY CAROLINAS LLC	5.300% 02/15/2040 DD 11/19/09	710,000	836,388	892,520	—
DUKE ENERGY CAROLINAS LLC	6.000% 01/15/2038 DD 01/10/08	100,000	107,307	134,543	—
DUKE ENERGY CAROLINAS LLC	6.000% 12/01/2028 DD 12/04/98	25,000	27,847	30,983	—
DUKE ENERGY CAROLINAS LLC	6.050% 04/15/2038 DD 04/14/08	90,000	93,095	121,967	—
DUKE ENERGY CAROLINAS LLC	6.100% 06/01/2037 DD 06/05/07	50,000	52,772	66,165	—
DUKE ENERGY FLORIDA LLC	6.400% 06/15/2038 DD 06/18/08	190,000	211,626	267,400	—
DUKE ENERGY INDIANA LLC	4.900% 07/15/2043 DD 07/11/13	420,000	418,097	505,382	—
DUKE ENERGY INDIANA LLC	6.350% 08/15/2038 DD 08/21/08	365,000	389,555	501,298	—

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DUKE ENERGY OHIO INC	3.800% 09/01/2023 DD 09/06/13	2,085,000	2,113,398	2,192,419	270,000
DUKE ENERGY PROGRESS LLC	3.700% 10/15/2046 DD 09/16/16	194,000	193,505	198,144	—
DUKE ENERGY PROGRESS LLC	4.100% 03/15/2043 DD 03/12/13	905,000	971,628	982,893	—
DUKE ENERGY PROGRESS LLC	4.100% 05/15/2042 DD 05/18/12	73,000	70,596	79,058	—
DUKE ENERGY PROGRESS LLC	4.150% 12/01/2044 DD 11/20/14	722,000	719,531	787,522	—
DUKE ENERGY PROGRESS LLC	4.200% 08/15/2045 DD 08/13/15	2,389,000	2,397,969	2,634,733	264,000
DUKE ENERGY PROGRESS LLC	4.375% 03/30/2044 DD 03/06/14	966,000	965,807	1,097,772	895,000
DUNN PAPER 9/16 TL		455,435	457,143	458,851	—
DYNEGY 1/17 TLC1		453,786	449,248	455,592	—
EAGLECLAW 6/17 TLB		248,750	246,263	249,529	—
ECOLAB INC 144A	3.950% 12/01/2047 DD 11/27/17	600,000	596,862	613,326	—
EDISON INTERNATIONAL	2.950% 03/15/2023 DD 03/09/16	1,040,000	1,039,542	1,041,622	—
EI DU PONT DE NEMOURS & CO	4.150% 02/15/2043 DD 02/15/13	69,000	68,918	71,046	—
EI DU PONT DE NEMOURS & CO	4.900% 01/15/2041 DD 09/23/10	141,000	139,102	161,083	—
EI DU PONT DE NEMOURS & CO	5.600% 12/15/2036 DD 12/15/06	372,000	421,533	452,006	—
ELDORADO RESORTS 4/17 COV-LITE	TLB	164,957	164,545	164,957	—
ELECTRICITE DE FRANCE SA 144A	6.000% 01/22/2039 DD 01/22/14	330,000	319,945	368,462	—
ELECTRO RENT 1/17 COV LITE TLB		495,000	501,188	499,950	—
ELI LILLY & CO	3.950% 05/15/2047 DD 05/09/17	675,000	671,348	724,727	566,000
ELWOOD ENERGY LLC	8.159% 07/05/2026 DD 01/05/02	165,050	184,856	184,031	—
EMDEON 3/17 COV-LITE TLB		744,375	742,514	745,402	—
EMERSON ELECTRIC CO	6.000% 08/15/2032 DD 08/19/02	165,000	192,621	205,811	—
ENCANA CORP	6.500% 08/15/2034 DD 08/04/04	425,000	472,562	525,181	—
ENCOMPASS HEALTH CORP	5.750% 09/15/2025 DD 09/16/15	370,000	359,825	384,800	370,000
ENCOMPASS HEALTH CORP	5.750% 11/01/2024 DD 09/11/12	236,000	234,392	241,605	—
ENDO DAC / ENDO FINANCE L 144A	6.000% 07/15/2023 DD 07/09/15	475,000	474,313	372,875	—
ENERGY TRANSFER PARTNERS LP	6.125% 12/15/2045 DD 06/23/15	795,000	827,746	863,306	781,000
ENI SPA 144A	5.700% 10/01/2040 DD 10/01/10	245,000	237,915	266,540	—
ENTERPRISE PRODUCTS OPERATING	4.850% 03/15/2044 DD 03/18/13	950,000	948,214	1,034,113	881,000
EP ENERGY LLC / EVEREST A 144A	8.000% 11/29/2024 DD 11/29/16	96,000	96,000	99,120	96,000
EP ENERGY LLC / EVEREST ACQUIS	9.375% 05/01/2020 DD 11/01/12	297,000	279,420	250,965	212,000
EQT CORP	3.900% 10/01/2027 DD 10/04/17	1,185,000	1,184,028	1,178,044	1,185,000
ERESEARCH TECHNOLOGY 4/16	COV-LITE TL	149,242	148,869	150,362	—
ERP OPERATING LP	4.500% 07/01/2044 DD 06/19/14	1,144,000	1,173,428	1,252,337	—
ESTEE LAUDER COS INC/THE	3.700% 08/15/2042 DD 08/02/12	267,000	260,987	265,126	—
EXPERA SPECIALTY 10/16 TLB		790,000	782,100	793,950	—
EXTERRAN ENERGY SOLUTIONS 144A	8.125% 05/01/2025 DD 04/04/17	295,000	298,754	317,125	—

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CORPORATE DEBT					
EXXON MOBIL CORP	3.567% 03/06/2045 DD 03/06/15	67,000	67,000	67,706	—
EXXON MOBIL CORP	VAR RT 03/01/2018 DD 03/06/15	565,000	563,401	564,932	—
FELCOR LODGING LP	5.625% 03/01/2023 DD 03/01/13	192,000	191,040	197,280	192,000
FERRELLGAS LP / FERRELLGAS FIN	VAR RT 06/15/2023 DD 06/15/16	318,000	310,627	291,765	318,000
FIDELITY NATIONAL INFORMATION	3.000% 08/15/2026 DD 08/16/16	1,000,000	972,010	966,570	—
FIDELITY NATIONAL INFORMATION	4.500% 08/15/2046 DD 08/16/16	775,000	762,833	807,845	—
FIFTH THIRD AUTO TRUST 2 1 A2A	1.590% 04/15/2020 DD 09/20/17	490,000	489,957	488,937	—
FIFTH THIRD BANCORP	8.250% 03/01/2038 DD 03/04/08	230,000	346,081	351,212	—
FIRST DATA 6/17 TL		545,508	545,133	545,808	—
FIRST DATA CORP 144A	5.750% 01/15/2024 DD 11/25/15	225,000	225,000	232,875	—
FIRST DATA CORP 144A	7.000% 12/01/2023 DD 11/18/15	495,000	517,965	523,463	—
FLEX ACQUISITION CO INC 144A	6.875% 01/15/2025 DD 01/17/17	80,000	80,000	82,848	—
FLORIDA POWER & LIGHT CO	3.700% 12/01/2047 DD 11/16/17	310,000	307,548	323,116	—
FLORIDA POWER & LIGHT CO	5.125% 06/01/2041 DD 06/10/11	85,000	94,766	104,507	—
FLORIDA POWER & LIGHT CO	5.650% 02/01/2037 DD 01/18/06	277,000	281,230	353,881	—
FLORIDA POWER & LIGHT CO	5.950% 02/01/2038 DD 01/16/08	720,000	855,565	962,388	—
FLORIDA POWER & LIGHT CO	5.960% 04/01/2039 DD 03/17/09	110,000	137,972	148,441	—
FLY LEASING 8/12 TLB		313,294	313,294	313,294	—
FORD CREDIT AUTO LEASE T A A2A	1.560% 11/15/2019 DD 03/28/17	129,925	129,915	129,748	—
FORD CREDIT AUTO OWNER T B A2A	1.080% 03/15/2019 DD 04/26/16	26,335	26,334	26,323	—
FORD CREDIT AUTO OWNER T B A2A	1.490% 05/15/2020 DD 06/27/17	265,000	264,980	264,589	—
FORD MOTOR CO	7.450% 07/16/2031 DD 07/16/99	720,000	918,878	941,191	—
FOX US BIDCO/ROBERTSHAW 8/17	COV-LITE TLB	199,500	198,004	200,831	—
FREEPORT-MCMORAN INC	5.450% 03/15/2043 DD 09/15/13	485,000	247,350	484,394	—
FREEPORT-MCMORAN INC	6.750% 02/01/2022 DD 02/01/17	222,000	232,823	229,770	—
FREEPORT-MCMORAN INC	6.875% 02/15/2023 DD 02/15/17	359,000	332,550	391,310	—
FRONTIER COMMUNICATIONS CORP	10.500% 09/15/2022 DD 03/15/16	179,000	179,000	135,369	179,000
FRONTIER COMMUNICATIONS CORP	11.000% 09/15/2025 DD 03/15/16	174,000	170,123	127,890	—
FRONTIER COMMUNICATIONS CORP	7.625% 04/15/2024 DD 04/10/13	640,000	676,762	424,000	—
FRONTIER COMMUNICATIONS CORP	9.000% 08/15/2031 DD 02/15/02	1,096,000	857,478	731,580	1,096,000
GARDA WORLD 5/17(USD) COV-LITE	TL	426,090	421,830	427,820	—
GARDA WORLD SECURITY CORP 144A	8.750% 05/15/2025 DD 05/08/17	210,000	208,484	225,750	—
GE CAPITAL INTERNATIONAL FUNDI	4.418% 11/15/2035 DD 05/15/16	14,072,000	12,421,349	15,229,563	—
GENERAL ELECTRIC CO	4.125% 10/09/2042 DD 10/09/12	2,215,000	2,223,736	2,320,434	—
GENERAL ELECTRIC CO	5.875% 01/14/2038 DD 01/14/08	1,090,000	1,128,429	1,409,577	—
GENERAL ELECTRIC CO	6.150% 08/07/2037 DD 08/07/07	287,000	312,053	379,024	—
GENERAL MOTORS CO	6.250% 10/02/2043 DD 04/02/14	490,000	573,913	580,390	—

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CORPORATE DEBT					
GENERATION BRANDS 11/17 TL		248,175	246,934	249,415	—
GENESIS ENERGY LP / GENESIS EN	6.500% 10/01/2025 DD 08/14/17	375,000	375,000	380,625	375,000
GENESIS ENERGY LP / GENESIS EN	6.750% 08/01/2022 DD 07/23/15	484,000	466,550	502,150	—
GENWORTH HOLDINGS INC	4.900% 08/15/2023 DD 08/08/13	369,000	306,338	314,573	—
GEORGIA POWER CO	3.250% 03/30/2027 DD 03/03/17	1,180,000	1,178,667	1,183,906	205,000
GILEAD SCIENCES INC	4.500% 02/01/2045 DD 11/17/14	222,000	220,697	246,737	—
GILEAD SCIENCES INC	4.600% 09/01/2035 DD 09/14/15	1,440,000	1,469,992	1,622,549	—
GILEAD SCIENCES INC	4.750% 03/01/2046 DD 09/14/15	6,442,000	6,733,292	7,451,719	—
GLAXOSMITHKLINE CAPITAL INC	4.200% 03/18/2043 DD 03/18/13	710,000	708,510	784,891	—
GLAXOSMITHKLINE CAPITAL INC	5.375% 04/15/2034 DD 04/06/04	150,000	190,545	184,346	—
GLAXOSMITHKLINE CAPITAL INC	6.375% 05/15/2038 DD 05/13/08	2,030,000	2,517,617	2,863,782	—
GLOBAL CASH ACCESS 4/17 TLB		248,750	247,506	250,927	—
GLOBAL TEL LINK 5/13 COV-LT TL	0.000% 05/23/2020 DD 05/07/13	490,875	490,875	491,797	—
GM FINANCIAL AUTOMOBILE 1 A2A	1.670% 09/20/2019 DD 03/15/17	106,459	106,447	106,325	—
GM FINANCIAL AUTOMOBILE 2 A2A	1.280% 10/22/2018 DD 05/18/16	22,627	22,625	22,618	—
GM FINANCIAL AUTOMOBILE 3 A2A	1.720% 01/21/2020 DD 09/20/17	470,000	469,973	468,515	—
GOLDMAN SACHS GROUP INC/THE	4.750% 10/21/2045 DD 10/21/15	2,160,000	2,246,592	2,474,302	—
GOLDMAN SACHS GROUP INC/THE	4.800% 07/08/2044 DD 07/08/14	650,000	706,371	741,364	—
GOLDMAN SACHS GROUP INC/THE	6.125% 02/15/2033 DD 02/13/03	4,380,000	5,232,304	5,582,573	—
GOLDMAN SACHS GROUP INC/THE	6.250% 02/01/2041 DD 01/28/11	1,470,000	1,756,304	1,980,972	—
GOLDMAN SACHS GROUP INC/THE	6.750% 10/01/2037 DD 10/03/07	2,770,000	3,360,154	3,708,033	—
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/31/2038 DD 10/31/17	1,750,000	1,748,028	1,799,683	1,060,000
GREAT-WEST LIFECO FINANCE 144A	4.150% 06/03/2047 DD 05/26/17	600,000	595,308	629,754	—
GRIFFON CORP	5.250% 03/01/2022 DD 02/27/14	998,000	973,185	1,007,980	—
GUARDIAN LIFE INSURANCE C 144A	4.850% 01/24/2077 DD 01/24/17	750,000	731,303	823,590	—
GUGGENHEIM FUNDS 10/16 TL		844,910	840,685	843,499	—
GULFPORT ENERGY CORP	6.000% 10/15/2024 DD 04/15/17	100,000	100,000	100,000	—
GULFPORT ENERGY CORP	6.375% 05/15/2025 DD 05/15/17	280,000	280,000	281,400	25,000
HALLIBURTON CO	5.000% 11/15/2045 DD 11/13/15	566,000	606,940	649,972	—
HALYARD HEALTH 10/14 COV-LITE	TL	1,000,000	995,000	1,001,250	—
HANSON BUILDING 4/17 COV-LITE	TLB	496,231	487,795	463,048	—
HARGRAY COMMUNICATIONS 3/17	COV-LITE TLB	298,500	297,754	298,948	—
HARSCO 10/16 TLB		198,500	196,515	200,733	—
HARTFORD FINANCIAL SERVIC 144A	VAR RT 02/12/2067 DD 02/15/17	846,000	730,404	820,620	—
HCA 3/17 B9 TL		492,528	491,297	494,375	—
HCA INC	5.875% 02/15/2026 DD 11/13/15	765,000	764,838	808,988	—
HCA INC	7.500% 02/15/2022 DD 08/01/11	1,055,000	1,196,785	1,186,875	—

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CORPORATE DEBT					
HEARTHSIDE FOOD 1/17 TLB		482,500	483,706	484,710	—
HEARTLAND DENTAL 7/17 COV-LITE	TL	165,000	164,175	167,166	—
HERTZ CORP/THE	6.250% 10/15/2022 DD 10/16/12	354,000	328,776	341,610	354,000
HERTZ CORP/THE	7.375% 01/15/2021 DD 07/15/11	195,000	185,250	196,950	195,000
HESS CORP	5.800% 04/01/2047 DD 09/28/16	1,130,000	1,153,730	1,257,453	1,130,000
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2045 DD 10/15/16	965,000	942,036	1,021,607	—
HEXION INC	10.000% 04/15/2020 DD 04/15/15	125,000	125,000	118,750	125,000
HEXION INC	6.625% 04/15/2020 DD 03/14/12	864,000	865,225	775,440	—
HEXION INC	7.875% 02/15/2023 DD 02/11/93	210,000	136,500	141,750	—
HIGH RIDGE BRANDS CO 144A	8.875% 03/15/2025 DD 03/22/17	140,000	140,000	124,600	140,000
HIGHPOINT OPERATING CORP	8.750% 06/15/2025 DD 04/28/17	210,000	210,000	232,050	210,000
HOFFMASTER 11/16 COV-LITE TL		495,000	490,050	498,505	—
HOLOGIC INC 144A	5.250% 07/15/2022 DD 07/02/15	350,000	355,411	362,250	350,000
HOME DEPOT INC/THE	3.500% 09/15/2056 DD 09/15/16	910,000	892,683	875,411	—
HOME DEPOT INC/THE	4.200% 04/01/2043 DD 04/05/13	2,960,000	2,844,370	3,260,174	—
HOME DEPOT INC/THE	4.250% 04/01/2046 DD 06/02/15	366,000	365,081	408,749	—
HOME DEPOT INC/THE	4.400% 03/15/2045 DD 06/12/14	294,000	289,434	332,943	—
HOME DEPOT INC/THE	4.875% 02/15/2044 DD 09/10/13	2,162,000	2,377,861	2,614,117	—
HOME DEPOT INC/THE	5.875% 12/16/2036 DD 12/19/06	875,000	675,640	1,184,059	—
HOME DEPOT INC/THE	VAR RT 06/05/2020 DD 06/05/17	255,000	255,000	255,436	—
HOMER CITY 4/17 TL		120,093	111,686	102,479	—
HONDA AUTO RECEIVABLES 20 2 A2	1.460% 10/15/2019 DD 06/27/17	206,671	206,654	206,222	—
HONDA AUTO RECEIVABLES 20 4 A2	1.040% 04/18/2019 DD 10/25/16	151,294	151,290	151,008	—
HONEYWELL INTERNATIONAL INC	VAR RT 10/30/2019 DD 10/30/17	1,095,000	1,095,000	1,092,865	—
HSBC HOLDINGS PLC	4.375% 11/23/2026 DD 11/23/16	2,085,000	2,084,261	2,176,782	—
HSBC HOLDINGS PLC	5.250% 03/14/2044 DD 03/12/14	745,000	736,894	873,609	—
HSBC HOLDINGS PLC	6.100% 01/14/2042 DD 11/17/11	890,000	1,102,122	1,221,881	637,000
HSBC HOLDINGS PLC	6.500% 05/02/2036 DD 05/03/06	480,000	623,952	626,438	—
HSBC HOLDINGS PLC	6.800% 06/01/2038 DD 05/27/08	2,785,000	3,353,488	3,797,208	—
HSBC HOLDINGS PLC	7.350% 11/27/2032 DD 05/27/05	1,180,000	1,579,076	1,578,911	—
HSBC USA INC	2.750% 08/07/2020 DD 08/07/15	905,000	925,419	909,959	—
HSBC USA INC	VAR RT 08/07/2018 DD 08/07/15	125,000	125,000	125,405	—
HUGHES SATELLITE SYSTEMS CORP	7.625% 06/15/2021 DD 12/15/11	1,723,000	1,847,865	1,903,915	—
HUSKY INTERNATIONAL (COV-LITE	0.000% 06/30/2021 DD 06/08/11	437,275	441,101	439,037	—
HYUNDAI AUTO LEASE C A2A 144A	1.890% 03/16/2020 DD 11/15/17	680,000	679,947	678,688	—
HYUNDAI AUTO RECEIVABLES A A2A	1.480% 02/18/2020 DD 03/29/17	261,503	261,502	261,093	—
IASIS 4/17 COV-LITE TLB3		—	—	—	—

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CORPORATE DEBT					
IBM CREDIT LLC	VAR RT 09/06/2019 DD 09/08/17	1,055,000	1,055,000	1,055,971	—
IDERA 6/17 COV-LITE TLB		210,317	208,214	209,791	—
IHEARTCOMMUNICATIONS INC	10.625% 03/15/2023 DD 02/26/15	154,000	154,000	108,570	—
IHEARTCOMMUNICATIONS INC	9.000% 03/01/2021 DD 02/23/11	110,000	97,350	78,650	—
ILLINOIS TOOL WORKS INC	3.900% 09/01/2042 DD 08/28/12	773,000	713,452	828,401	—
ILLINOIS TOOL WORKS INC	4.875% 09/15/2041 DD 03/15/12	393,000	406,720	472,999	—
IMG WORLDWIDE 3/14 COV-LITE	0.000% 05/06/2022 DD 03/21/14	166,667	162,917	166,667	—
IMG WORLDWIDE 5/14 COV-LITE TL		734,933	726,359	737,873	—
INFOR US INC	6.500% 05/15/2022 DD 11/15/15	561,000	530,105	580,635	—
INFOR US INC 144A	5.750% 08/15/2020 DD 08/25/15	229,000	229,110	235,298	—
INTEL CORP	4.000% 12/15/2032 DD 12/11/12	3,093,000	3,100,317	3,403,537	—
INTEL CORP 144A	3.734% 12/08/2047 DD 12/08/17	947,000	910,178	983,403	—
INTELSAT JACKSON HOLDINGS 144A	8.000% 02/15/2024 DD 03/29/16	122,000	122,000	128,405	—
INTELSAT JACKSON HOLDINGS SA	7.500% 04/01/2021 DD 10/01/11	1,613,000	1,533,485	1,467,830	—
INTERNATIONAL BUSINESS MACHINE	4.000% 06/20/2042 DD 06/20/12	957,000	915,221	1,013,482	—
INTERNATIONAL BUSINESS MACHINE	5.875% 11/29/2032 DD 11/27/02	125,000	146,916	161,630	—
INTERNATIONAL GAME TECHNO 144A	6.500% 02/15/2025 DD 02/13/15	1,436,000	1,336,510	1,604,730	—
INTERNATIONAL PAPER CO	4.800% 06/15/2044 DD 06/10/14	1,025,000	1,019,660	1,122,027	—
INTESA SANPAOLO SPA 144A	5.710% 01/15/2026 DD 01/15/16	460,000	442,244	484,601	—
J P MORGAN SECS DISC	08/17/2018	1,300,000	1,278,837	1,278,837	—
JACKSON NATIONAL LIFE GLO 144A	3.050% 04/29/2026 DD 04/29/16	830,000	826,522	817,251	—
JASON 6/14 COV-LITE TL		248,706	228,188	242,489	—
JBS USA LUX SA / JBS USA 144A	5.750% 06/15/2025 DD 06/04/15	390,000	380,427	375,375	230,000
JBS USA LUX SA / JBS USA 144A	7.250% 06/01/2021 DD 05/27/11	285,000	306,731	289,631	285,000
JEFFERIES FINANCE LLC / J 144A	7.375% 04/01/2020 DD 03/26/13	250,000	246,250	257,188	—
JEFFERIES FINANCE LLC / J 144A	7.500% 04/15/2021 DD 10/14/14	357,000	357,000	369,495	—
JOHN SEVIER COMBINED CYCLE GEN	4.626% 01/15/2042 DD 01/17/12	168,792	176,313	186,206	—
JOHNSON & JOHNSON	2.950% 03/03/2027 DD 03/03/17	2,255,000	2,252,677	2,284,992	2,255,000
JOHNSON & JOHNSON	4.375% 12/05/2033 DD 12/05/13	2,056,000	2,116,884	2,344,066	—
JOHNSON & JOHNSON	VAR RT 03/01/2019 DD 03/01/16	320,000	320,000	320,829	—
JPMORGAN CHASE & CO	4.125% 12/15/2026 DD 12/09/14	1,325,000	1,321,635	1,397,756	—
JPMORGAN CHASE & CO	4.850% 02/01/2044 DD 01/28/14	2,245,000	2,389,432	2,651,996	—
JPMORGAN CHASE & CO	5.600% 07/15/2041 DD 07/21/11	5,000	5,669	6,432	—
JPMORGAN CHASE & CO	6.400% 05/15/2038 DD 05/22/08	2,350,000	2,898,421	3,233,459	—
JPMORGAN CHASE & CO	VAR RT 02/01/2028 DD 02/01/17	570,000	570,000	590,663	—
JPMORGAN CHASE & CO	VAR RT 02/22/2048 DD 02/22/17	790,000	790,000	855,064	790,000
JPMORGAN CHASE BANK NA	VAR RT 09/21/2018 DD 09/23/16	615,000	615,000	616,193	—

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CORPORATE DEBT					
KAISER FOUNDATION HOSPITALS	4.875% 04/01/2042 DD 04/11/12	150,000	178,494	178,755	120,000
KB HOME	7.000% 12/15/2021 DD 10/29/13	153,000	154,530	169,830	—
KB HOME	7.625% 05/15/2023 DD 02/17/15	775,000	758,375	887,375	—
KENTUCKY UTILITIES CO	4.375% 10/01/2045 DD 09/28/15	171,000	170,858	190,267	171,000
KENTUCKY UTILITIES CO	4.650% 11/15/2043 DD 11/14/13	256,000	254,157	295,967	—
KIK CUSTOM PRODUCTS 8/15	COV-LITE TL	355,515	346,627	357,648	—
KIMBERLY-CLARK CORP	5.300% 03/01/2041 DD 02/03/11	300,000	373,860	378,516	—
KINDER MORGAN ENERGY PARTNERS	6.500% 09/01/2039 DD 09/16/09	515,000	553,993	607,803	—
KINDER MORGAN ENERGY PARTNERS	6.550% 09/15/2040 DD 05/19/10	500,000	544,936	584,565	—
KINDER MORGAN INC/DE	7.750% 01/15/2032 DD 01/11/02	253,000	241,504	326,712	—
KRAFT HEINZ FOODS CO	5.000% 07/15/2035 DD 07/15/16	370,000	366,481	403,955	—
KRAFT HEINZ FOODS CO	6.500% 02/09/2040 DD 08/09/12	225,000	265,367	285,462	—
KRAFT HEINZ FOODS CO	6.875% 01/26/2039 DD 07/26/12	485,000	592,836	638,449	—
KRONOS 4/17 TLB		495,009	492,534	498,073	—
L BRANDS INC	6.750% 07/01/2036 DD 06/16/16	574,000	566,465	574,000	—
L BRANDS INC	6.875% 11/01/2035 DD 10/30/15	397,000	411,508	400,970	397,000
LADDER CAPITAL FINANCE HO 144A	5.250% 03/15/2022 DD 03/16/17	300,000	300,000	309,375	113,001
LBM 8/17 TL		617,421	616,650	624,367	—
LEVEL 3 PARENT LLC	5.750% 12/01/2022 DD 12/01/14	196,000	203,350	196,794	—
LIBERTY CABLEVISION 6/14 TL		250,000	241,875	241,875	—
LIBERTY MUTUAL GROUP INC 144A	4.850% 08/01/2044 DD 07/24/14	650,000	649,480	722,404	—
LIFEPOINT HEALTH INC	5.375% 05/01/2024 DD 05/01/17	542,000	542,540	531,160	542,000
LIFEPOINT HEALTH INC	5.875% 12/01/2023 DD 12/04/15	337,000	342,500	340,370	337,000
LLOYDS BANKING GROUP PLC	3.750% 01/11/2027 DD 01/11/17	1,045,000	1,037,769	1,061,229	—
LMA SA & LMA AMER DISC	07/12/2018	1,450,000	1,432,302	1,432,302	—
LOCKHEED MARTIN CORP	4.070% 12/15/2042 DD 12/14/12	404,000	368,428	425,307	—
LOUISVILLE GAS & ELECTRIC CO	4.375% 10/01/2045 DD 09/28/15	171,000	170,858	190,267	—
LOUISVILLE GAS & ELECTRIC CO	4.650% 11/15/2043 DD 11/14/13	256,000	254,157	295,506	—
LOWE'S COS INC	3.700% 04/15/2046 DD 04/20/16	2,000,000	1,946,680	2,008,180	—
LOWE'S COS INC	4.375% 09/15/2045 DD 09/16/15	202,000	197,217	223,265	—
LOWE'S COS INC	4.650% 04/15/2042 DD 04/23/12	26,000	25,892	29,712	26,000
LYB INTERNATIONAL FINANCE BV	4.875% 03/15/2044 DD 02/28/14	470,000	464,506	521,667	—
MACQUARIE BK LTD DISC	04/02/2018	1,535,000	1,523,199	1,523,199	—
MALLINCKRODT INTERNATIONAL 144A	5.500% 04/15/2025 DD 04/15/15	483,000	442,948	393,645	483,000
MALLINCKRODT INTERNATIONAL 144A	5.750% 08/01/2022 DD 08/13/14	302,000	302,755	274,065	131,800
MALLINCKRODT INTERNATIONAL FIN	4.750% 04/15/2023 DD 10/15/13	560,000	517,274	439,600	560,000
MASSACHUSETTS ELECTRIC CO 144A	5.900% 11/15/2039 DD 11/18/09	271,000	270,095	357,541	—

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CORPORATE DEBT					
MASSACHUSETTS MUTUAL LIFE 144A	5.375% 12/01/2041 DD 01/17/12	145,000	144,517	176,424	—
MASSACHUSETTS MUTUAL LIFE 144A	8.875% 06/01/2039 DD 06/01/09	184,000	281,749	304,919	—
MASSMUTUAL GLOBAL FUNDING 144A	2.500% 10/17/2022 DD 10/17/12	1,560,000	1,493,420	1,543,526	610,000
MAYO CLINIC	4.128% 11/15/2052 DD 03/17/16	102,000	102,000	108,625	—
MCKESSON CORP	6.000% 03/01/2041 DD 02/28/11	55,000	54,195	67,185	—
MEDTRONIC INC	3.500% 03/15/2025 DD 03/15/15	2,300,000	2,350,278	2,385,905	—
MEDTRONIC INC	4.375% 03/15/2035 DD 03/15/15	2,068,000	2,171,644	2,331,277	—
MEDTRONIC INC	4.625% 03/15/2045 DD 03/15/15	4,994,000	5,450,080	5,818,260	—
MEMORIAL SLOAN-KETTERING CANCER	4.200% 07/01/2055 DD 02/11/15	223,000	245,900	241,101	—
MEMORIAL SLOAN-KETTERING CANCER	5.000% 07/01/2042 DD 12/08/11	300,000	385,116	361,224	—
MEN'S WEARHOUSE INC/THE	7.000% 07/01/2022 DD 01/01/15	415,000	348,840	416,577	415,000
MERCEDES-BENZ AUTO LEASE B A2	1.150% 01/15/2019 DD 10/26/16	110,331	110,328	110,233	—
MERCK & CO INC	1.850% 02/10/2020 DD 02/10/15	700,000	700,308	696,101	276,000
MERCK & CO INC	2.800% 05/18/2023 DD 05/20/13	1,820,000	1,735,135	1,835,161	—
MERCK & CO INC	3.700% 02/10/2045 DD 02/10/15	421,000	418,579	439,499	—
MERCK & CO INC	4.150% 05/18/2043 DD 05/20/13	1,176,000	1,181,158	1,314,968	—
MERITAGE HOMES CORP	4.500% 03/01/2018 DD 03/13/13	880,000	884,400	881,100	—
MERITAGE HOMES CORP	5.125% 06/06/2027 DD 06/06/17	288,000	288,690	293,040	58,000
MERITOR INC	6.250% 02/15/2024 DD 02/13/14	455,000	426,893	478,888	—
METLIFE INC	4.050% 03/01/2045 DD 03/05/15	203,000	201,987	212,896	—
METLIFE INC	4.125% 08/13/2042 DD 08/13/12	56,000	55,647	59,280	—
METLIFE INC	5.700% 06/15/2035 DD 06/23/05	475,000	544,612	601,716	—
METLIFE INC	6.400% 12/15/2066 DD 12/21/06	1,160,000	1,211,619	1,334,360	74,000
METLIFE INC	6.500% 12/15/2032 DD 12/10/02	1,076,000	1,406,202	1,409,162	—
MGM RESORTS INTERNATIONAL	6.000% 03/15/2023 DD 11/25/14	567,000	550,688	612,360	—
MGM RESORTS INTERNATIONAL	6.625% 12/15/2021 DD 12/20/12	905,000	971,546	992,966	—
MICRO FOCUS 4/17	0.000% 06/21/2024 DD 04/06/17	435,511	434,422	435,511	—
MICRO FOCUS 4/17 (USD)	COV-LITE TLB3	64,489	64,328	64,489	—
MICRO FOCUS 4/17 COV-LITE TLB2		500,000	500,000	499,895	—
MICROSOFT CORP	1.100% 08/08/2019 DD 08/08/16	380,000	375,630	374,919	—
MICROSOFT CORP	3.450% 08/08/2036 DD 08/08/16	1,240,000	1,235,201	1,278,428	—
MICROSOFT CORP	3.500% 02/12/2035 DD 02/12/15	4,209,000	3,994,273	4,379,296	—
MICROSOFT CORP	3.500% 11/15/2042 DD 11/07/12	2,710,000	2,364,236	2,719,810	363,000
MICROSOFT CORP	3.625% 12/15/2023 DD 12/06/13	1,370,000	1,363,260	1,443,377	—
MICROSOFT CORP	3.700% 08/08/2046 DD 08/08/16	2,265,000	2,148,074	2,361,285	—
MICROSOFT CORP	3.750% 02/12/2045 DD 02/12/15	1,500,000	1,494,435	1,580,250	—
MICROSOFT CORP	3.750% 05/01/2043 DD 05/02/13	1,500,000	1,329,720	1,573,005	547,000

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CORPORATE DEBT					
MICROSOFT CORP	3.950% 08/08/2056 DD 08/08/16	1,250,000	1,272,950	1,334,238	—
MICROSOFT CORP	4.000% 02/12/2055 DD 02/12/15	1,799,000	1,754,563	1,924,624	—
MICROSOFT CORP	4.250% 02/06/2047 DD 02/06/17	885,000	882,619	1,011,794	—
MICROSOFT CORP	4.450% 11/03/2045 DD 11/03/15	1,920,000	1,985,496	2,250,432	—
MICROSOFT CORP	4.500% 02/06/2057 DD 02/06/17	1,805,000	1,847,714	2,137,337	—
MICROSOFT CORP	4.500% 10/01/2040 DD 09/27/10	77,000	76,161	89,993	—
MICROSOFT CORP	4.750% 11/03/2055 DD 11/03/15	1,345,000	1,340,745	1,664,733	1,210,000
MICROSOFT CORP	5.200% 06/01/2039 DD 05/18/09	25,000	26,052	31,611	—
MICROSOFT CORP	5.300% 02/08/2041 DD 02/08/11	109,000	108,078	139,219	—
MIDAMERICAN ENERGY CO	4.250% 05/01/2046 DD 10/15/15	2,210,000	2,309,728	2,481,034	—
MISYS 6/17 (USD) COV-LITE TLB		249,375	248,128	249,981	—
MOHEGAN TRIBAL 9/16 TLA		255,000	253,725	256,275	—
MONSANTO CO	4.700% 07/15/2064 DD 07/01/14	218,000	197,824	227,500	—
MONSANTO CO	5.500% 07/30/2035 DD 07/15/05	840,000	937,843	992,796	—
MORGAN STANLEY	4.000% 07/23/2025 DD 07/23/15	1,100,000	1,118,095	1,151,755	—
MORGAN STANLEY	4.300% 01/27/2045 DD 01/27/15	5,315,000	5,563,659	5,732,653	—
MORGAN STANLEY	4.375% 01/22/2047 DD 01/20/17	3,235,000	3,208,844	3,546,142	—
MORGAN STANLEY	6.375% 07/24/2042 DD 07/24/12	865,000	1,092,640	1,202,653	—
MORGAN STANLEY	VAR RT 07/22/2038 DD 07/24/17	3,180,000	3,180,000	3,292,858	—
MORGAN STANLEY	VAR RT 12/31/2049 DD 03/19/15	466,000	466,000	484,058	466,000
MOUNT SINAI HOSPITALS GROUP IN	3.981% 07/01/2048 DD 12/21/17	167,000	167,000	167,172	—
MYLAN INC	4.200% 11/29/2023 DD 11/29/13	520,000	517,982	538,975	—
MYLAN NV	5.250% 06/15/2046 DD 12/15/16	345,000	344,945	378,020	345,000
NATIONAL AUST BK DISC	05/24/2018	1,400,000	1,385,145	1,385,145	—
NATIONAL AUSTRALIA BANK LTD/NE	2.625% 07/23/2020 DD 07/23/15	1,440,000	1,467,806	1,447,603	—
NATIONAL BK CANADA IB NT	VAR RT 03/20/2018 DD 03/22/17	485,000	485,000	485,000	—
NATIONAL RURAL UTILITIES COOPE	4.023% 11/01/2032 DD 10/16/12	200,000	219,274	210,056	—
NATIONWIDE MUTUAL INSURAN 144A	7.875% 04/01/2033 DD 03/25/03	290,000	302,762	415,486	—
NATIONWIDE MUTUAL INSURAN 144A	9.375% 08/15/2039 DD 08/10/09	340,000	459,050	578,238	—
NAVIENT CORP	4.875% 06/17/2019 DD 12/16/13	210,000	211,575	213,549	149,000
NAVIENT CORP	5.000% 10/26/2020 DD 11/06/14	32,000	31,797	32,440	—
NAVIENT CORP	5.500% 01/15/2019 DD 09/20/13	185,000	191,475	188,238	—
NAVIENT CORP	5.875% 10/25/2024 DD 11/06/14	302,000	291,091	299,735	302,000
NAVIENT CORP	6.500% 06/15/2022 DD 03/07/17	125,000	124,948	131,188	—
NAVIENT CORP	6.625% 07/26/2021 DD 07/29/16	130,000	130,000	137,150	—
NAVIENT PRIVATE EDU AA A1 144A	VAR RT 12/15/2025 DD 02/04/16	—	—	—	—
NBCUNIVERSAL MEDIA LLC	4.450% 01/15/2043 DD 10/05/12	2,575,000	2,429,400	2,809,891	—

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CORPORATE DEBT					
NBCUNIVERSAL MEDIA LLC	5.950% 04/01/2041 DD 04/01/11	105,000	104,707	136,865	—
NBG HOME 4/17 COV-LITE TL		149,063	146,081	150,180	—
NCL CORP LTD 144A	4.750% 12/15/2021 DD 12/14/16	349,000	351,170	361,215	—
NEP 1/14 ADD-ON TL		497,500	498,122	498,122	—
NEUSTAR 8/17 TLB1		61,442	61,442	62,313	—
NEUSTAR 8/17 TLB2		119,700	119,102	120,658	—
NEVADA POWER CO	5.375% 09/15/2040 DD 09/14/10	73,000	72,773	90,590	—
NEVADA POWER CO	5.450% 05/15/2041 DD 05/12/11	63,000	62,981	78,039	—
NEVADA POWER CO	6.650% 04/01/2036 DD 10/01/06	640,000	810,840	889,446	—
NEVADA POWER CO	6.750% 07/01/2037 DD 06/28/07	35,000	38,394	49,510	—
NEW GOLD INC 144A	6.250% 11/15/2022 DD 11/14/12	139,000	143,518	143,517	—
NEW GOLD INC 144A	6.375% 05/15/2025 DD 05/18/17	359,000	364,398	380,540	—
NEW YORK LIFE INSURANCE C 144A	6.750% 11/15/2039 DD 10/08/09	1,496,000	1,866,019	2,162,752	—
NEWELL BRANDS INC	4.200% 04/01/2026 DD 03/30/16	950,000	997,063	992,189	—
NEXEN ENERGY ULC	5.875% 03/10/2035 DD 03/10/05	65,000	76,467	79,595	—
NEXEN ENERGY ULC	6.400% 05/15/2037 DD 05/04/07	306,000	394,930	399,110	—
NEXEN ENERGY ULC	7.500% 07/30/2039 DD 07/30/09	85,000	101,448	125,574	85,000
NGPL PIPECO LLC 144A	4.375% 08/15/2022 DD 08/01/17	107,000	107,000	108,806	—
NGPL PIPECO LLC 144A	4.875% 08/15/2027 DD 08/01/17	23,000	23,000	23,862	—
NISOURCE INC	5.650% 02/01/2045 DD 10/10/13	605,000	618,772	757,593	—
NISSAN AUTO LEASE TRUST A A2A	1.220% 08/15/2018 DD 05/25/16	1,299	1,299	1,299	—
NISSAN AUTO LEASE TRUST B A2A	1.830% 12/16/2019 DD 10/10/17	585,000	584,958	583,590	—
NISSAN AUTO RECEIVABLES B A2A	1.050% 04/15/2019 DD 04/27/16	55,990	55,986	55,968	—
NISSAN MASTER OWNER TRUST A A1	VAR RT 06/15/2021 DD 07/19/16	310,000	310,000	312,024	—
NOBLE HOLDING INTERNATIONAL LT	6.050% 03/01/2041 DD 02/03/11	344,000	201,720	235,640	—
NOBLE HOLDING INTERNATIONAL LT	VAR RT 04/01/2045 DD 03/16/15	291,000	200,295	230,617	—
NORBORD INC 144A	6.250% 04/15/2023 DD 04/16/15	516,000	510,280	563,085	—
NORDEA BANK AB 144A	VAR RT 09/30/2019 DD 09/30/16	545,000	545,000	548,880	—
NORFOLK SOUTHERN CORP	4.837% 10/01/2041 DD 04/01/12	44,000	44,447	51,282	—
NORFOLK SOUTHERN CORP 144A	4.050% 08/15/2052 DD 08/15/17	398,000	405,829	412,515	398,000
NORTH AMERICAN BANCARD 6/17 TL	0.000% 07/01/2024 DD 06/05/17	248,750	247,506	249,218	—
NORTHERN STATES POWER CO/MN	4.125% 05/15/2044 DD 05/13/14	1,210,000	1,206,479	1,319,795	140,000
NORTHERN STATES POWER CO/MN	4.850% 08/15/2040 DD 08/11/10	140,000	162,632	165,049	—
NORTHERN STATES POWER CO/MN	5.250% 07/15/2035 DD 07/21/05	270,000	290,646	322,666	—
NORTHERN STATES POWER CO/MN	5.350% 11/01/2039 DD 11/17/09	137,000	136,740	171,977	—
NORTHERN STATES POWER CO/MN	6.250% 06/01/2036 DD 05/25/06	365,000	396,408	492,958	—
NORTHROP GRUMMAN CORP	4.030% 10/15/2047 DD 10/13/17	1,800,000	1,797,192	1,881,180	—

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CORPORATE DEBT					
NORTHWESTERN MUTUAL LIFE 144A	6.063% 03/30/2040 DD 03/26/10	356,000	461,950	477,944	—
NOVA CHEMICALS CORP 144A	4.875% 06/01/2024 DD 06/09/17	171,000	171,000	170,572	—
NOVA CHEMICALS CORP 144A	5.250% 06/01/2027 DD 06/09/17	514,000	514,856	512,715	—
NOVARTIS CAPITAL CORP	3.100% 05/17/2027 DD 02/17/17	2,430,000	2,408,349	2,477,531	463,475
NOVARTIS CAPITAL CORP	4.400% 05/06/2044 DD 02/21/14	890,000	957,657	1,020,394	—
NOVELIS CORP 144A	5.875% 09/30/2026 DD 09/14/16	292,000	292,860	297,840	—
NOVELIS CORP 144A	6.250% 08/15/2024 DD 08/29/16	283,000	294,480	296,442	—
NPC INTERNATIONAL 3/17	0.000% 04/19/2024 DD 03/18/17	248,750	248,439	250,616	—
NRG ENERGY INC	6.250% 05/01/2024 DD 11/01/14	410,000	410,000	429,475	199,500
NRG ENERGY INC	7.250% 05/15/2026 DD 11/15/16	254,000	258,125	276,540	100,000
NUSTAR LOGISTICS LP	4.800% 09/01/2020 DD 08/12/10	1,188,000	1,075,740	1,205,820	—
NUSTAR LOGISTICS LP	5.625% 04/28/2027 DD 04/28/17	239,000	239,000	243,182	239,000
NUSTAR LOGISTICS LP	VAR RT 04/15/2018 DD 04/04/08	250,000	283,750	254,062	—
OASIS PETROLEUM INC	6.500% 11/01/2021 DD 11/10/11	52,000	47,645	53,105	52,000
OASIS PETROLEUM INC	6.875% 03/15/2022 DD 03/15/14	482,000	482,943	494,652	482,000
OCCIDENTAL PETROLEUM 10/14 TL		—	—	—	—
OCCIDENTAL PETROLEUM CORP	4.625% 06/15/2045 DD 06/23/15	754,000	812,502	854,749	—
OHIO POWER CO	5.850% 10/01/2035 DD 10/14/05	529,000	629,527	666,138	—
OHIO POWER CO	6.600% 02/15/2033 DD 08/15/03	235,000	247,974	309,366	—
OKLAHOMA GAS & ELECTRIC CO	3.850% 08/15/2047 DD 08/11/17	340,000	338,919	353,926	200,000
ONCOR ELECTRIC DELIVERY CO LLC	7.000% 05/01/2032 DD 11/01/02	75,000	90,863	103,666	—
ONCOR ELECTRIC DELIVERY CO LLC	7.250% 01/15/2033 DD 07/15/03	360,000	425,930	508,561	—
ONCOR ELECTRIC DELIVERY CO LLC	7.500% 09/01/2038 DD 03/01/09	355,000	513,967	537,008	—
ONEMAIN FINANCIAL HOLDING 144A	6.750% 12/15/2019 DD 12/11/14	248,000	249,127	256,234	—
ONEMAIN FINANCIAL HOLDING 144A	7.250% 12/15/2021 DD 12/11/14	382,000	384,173	396,974	—
ORACLE CORP	3.900% 05/15/2035 DD 05/05/15	1,000,000	988,218	1,059,290	—
ORACLE CORP	4.000% 07/15/2046 DD 07/07/16	1,940,000	1,819,235	2,064,179	—
ORACLE CORP	4.125% 05/15/2045 DD 05/05/15	1,075,000	1,070,582	1,159,430	—
ORACLE CORP	4.300% 07/08/2034 DD 07/08/14	2,500,000	2,569,379	2,778,375	—
ORACLE CORP	4.375% 05/15/2055 DD 05/05/15	1,485,000	1,485,256	1,659,814	—
ORACLE CORP	5.375% 07/15/2040 DD 07/15/11	2,888,000	3,172,884	3,651,385	—
ORACLE CORP	6.125% 07/08/2039 DD 07/08/09	1,780,000	2,175,825	2,444,510	—
ORACLE CORP	6.500% 04/15/2038 DD 04/09/08	100,000	110,453	140,810	—
ORTHO-CLINICAL DIAGNOSTIC 144A	6.625% 05/15/2022 DD 05/16/14	332,000	297,620	333,660	332,000
OWENS-BROCKWAY GLASS CONT 144A	5.875% 08/15/2023 DD 08/24/15	370,000	365,279	398,675	—
OWENS-BROCKWAY GLASS CONT 144A	6.375% 08/15/2025 DD 08/24/15	131,000	132,238	146,392	—
PABST BREWING 11/14 TL		477,902	477,305	475,714	—

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CORPORATE DEBT					
PACIFIC GAS & ELECTRIC CO	3.750% 08/15/2042 DD 08/16/12	59,000	58,947	56,848	—
PACIFIC GAS & ELECTRIC CO	4.250% 03/15/2046 DD 11/05/15	284,000	278,689	298,072	—
PACIFIC GAS & ELECTRIC CO	4.600% 06/15/2043 DD 06/14/13	2,426,000	2,436,266	2,651,642	—
PACIFIC GAS & ELECTRIC CO	5.400% 01/15/2040 DD 11/18/09	399,000	393,330	481,254	399,000
PACIFIC GAS & ELECTRIC CO	5.800% 03/01/2037 DD 03/13/07	1,012,000	1,076,030	1,262,885	1,012,000
PACIFIC GAS & ELECTRIC CO	6.050% 03/01/2034 DD 03/23/04	1,270,000	1,514,491	1,600,759	—
PACIFIC LIFE INSURANCE CO 144A	VAR RT 10/24/2067 DD 10/24/17	2,177,000	2,171,563	2,183,749	—
PACIFICORP	5.750% 04/01/2037 DD 03/14/07	625,000	777,708	806,937	—
PACIFICORP	6.250% 10/15/2037 DD 10/03/07	275,000	301,554	375,787	—
PACKAGING COORDINATORS 6/16	0.000% 06/30/2023 DD 06/13/16	492,500	487,575	493,116	—
PARKER-HANNIFIN CORP	4.450% 11/21/2044 DD 11/21/14	93,000	92,877	103,839	—
PARSLEY ENERGY LLC / PARS 144A	5.250% 08/15/2025 DD 02/13/17	114,000	114,595	114,285	114,000
PARSLEY ENERGY LLC / PARS 144A	5.375% 01/15/2025 DD 12/13/16	249,000	252,148	251,490	—
PDC ENERGY INC	6.125% 09/15/2024 DD 03/15/17	406,000	411,650	420,210	—
PEAK 10 7/17 TLB		149,625	148,877	149,392	—
PECO ENERGY CO	4.150% 10/01/2044 DD 09/15/14	344,000	342,820	375,954	344,000
PECO ENERGY CO	5.950% 10/01/2036 DD 09/25/06	500,000	645,050	665,055	—
PEPSICO INC	3.450% 10/06/2046 DD 10/06/16	1,800,000	1,785,348	1,746,234	—
PEPSICO INC	4.000% 05/02/2047 DD 05/02/17	1,195,000	1,189,826	1,272,926	75,000
PEPSICO INC	4.450% 04/14/2046 DD 10/14/15	389,000	387,969	442,036	—
PEPSICO INC	4.600% 07/17/2045 DD 07/17/15	336,000	334,807	390,271	—
PEPSICO INC	4.875% 11/01/2040 DD 10/26/10	976,000	1,012,529	1,175,094	—
PEPSICO INC	5.500% 01/15/2040 DD 01/14/10	190,000	226,453	243,652	125,000
PEPSICO INC	VAR RT 10/15/2018 DD 10/10/17	935,000	935,000	934,215	—
PETRO-CANADA	6.800% 05/15/2038 DD 05/15/08	680,000	810,877	937,196	—
PETSMART 9/16 TLB		491,211	492,756	391,588	—
PETSMART INC 144A	5.875% 06/01/2025 DD 05/31/17	211,000	208,335	161,942	—
PFIZER INC	7.200% 03/15/2039 DD 03/24/09	580,000	751,486	889,453	—
PHARMACIA LLC	VAR RT 12/01/2028 DD 12/01/99	100,000	111,637	130,482	—
PHILIP MORRIS INTERNATIONAL IN	2.750% 02/25/2026 DD 02/25/16	1,000,000	954,060	979,230	1,000,000
PHILIP MORRIS INTERNATIONAL IN	6.375% 05/16/2038 DD 05/16/08	4,305,000	5,434,289	5,825,784	—
PIEDMONT NATURAL GAS CO INC	3.640% 11/01/2046 DD 07/28/16	1,000,000	900,550	984,590	—
PILGRIM'S PRIDE CORP 144A	5.750% 03/15/2025 DD 03/11/15	143,000	143,000	147,826	—
PLY GEM INDUSTRIES INC	6.500% 02/01/2022 DD 08/01/14	889,000	876,334	917,892	—
PLY GEM INDUSTRIES INC	6.500% 02/01/2022 DD 09/19/14	216,000	223,020	223,830	—
PNC BANK NA	VAR RT 06/01/2018 DD 06/01/15	440,000	440,000	440,554	—
PNC BANK NA	VAR RT 12/07/2018 DD 12/09/16	390,000	390,000	390,702	—

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CORPORATE DEBT					
POST HOLDINGS 5/17 TLA		248,750	248,128	249,506	—
POST HOLDINGS INC 144A	8.000% 07/15/2025 DD 08/18/15	387,000	408,713	435,375	—
POTOMAC ELECTRIC POWER CO	4.950% 11/15/2043 DD 11/21/13	540,000	535,999	645,948	—
POTOMAC ELECTRIC POWER CO	6.500% 11/15/2037 DD 11/16/07	1,075,000	1,416,386	1,489,133	—
POTOMAC ELECTRIC POWER CO	7.900% 12/15/2038 DD 12/10/08	250,000	325,558	390,370	—
POWER PRODUCTS 6/17 TLB		198,998	198,998	200,864	—
PPG INDUSTRIES INC	5.500% 11/15/2040 DD 11/12/10	11,000	10,917	13,469	—
PPL ELECTRIC UTILITIES CORP	4.125% 06/15/2044 DD 06/05/14	377,000	380,560	411,529	—
PPL ELECTRIC UTILITIES CORP	4.750% 07/15/2043 DD 07/11/13	888,000	882,370	1,056,622	—
PRE PAID LEGAL 7/13 TLB	0.000% 07/01/2019 DD 05/16/13	767,624	769,114	768,261	—
PRECISION CASTPARTS CORP	4.200% 06/15/2035 DD 06/10/15	595,000	610,564	636,573	—
PRECISION CASTPARTS CORP	4.375% 06/15/2045 DD 06/10/15	195,000	194,353	219,277	—
PRINTPACK 7/16 TL		567,856	568,790	569,986	—
PROCTER & GAMBLE CO/THE	3.500% 10/25/2047 DD 10/25/17	1,150,000	1,135,039	1,161,212	—
PROGRESSIVE CORP/THE	4.125% 04/15/2047 DD 04/06/17	200,000	199,758	215,998	—
PROGRESSIVE CORP/THE	4.350% 04/25/2044 DD 04/25/14	527,000	525,335	585,813	—
PROTECTION ONE 12/16 COV-LITE	TL	744,384	744,384	749,349	—
PROVIDENCE ST JOSEPH HEALTH OB	3.744% 10/01/2047 DD 09/28/16	233,000	233,000	230,891	—
PRUDENTIAL FINANCIAL INC	3.500% 05/15/2024 DD 05/15/14	1,000,000	1,017,770	1,038,680	255,000
PRUDENTIAL FINANCIAL INC	VAR RT 05/15/2045 DD 05/18/15	720,000	720,000	771,480	540,000
PRUDENTIAL FINANCIAL INC	VAR RT 09/15/2042 DD 08/09/12	130,000	134,801	142,025	—
PRUDENTIAL FINANCIAL INC 144A	3.905% 12/07/2047 DD 12/07/17	2,555,000	2,625,186	2,606,126	—
PRUDENTIAL INSURANCE CO O 144A	8.300% 07/01/2025 DD 07/01/95	475,000	585,594	623,015	—
PSEG POWER LLC	8.625% 04/15/2031 DD 10/15/01	55,000	70,738	72,516	—
PUBLIC SERVICE CO OF COLORADO	3.550% 06/15/2046 DD 06/13/16	825,000	816,420	815,694	—
PUBLIC SERVICE CO OF COLORADO	3.950% 03/15/2043 DD 03/26/13	42,000	41,716	43,752	—
PUBLIC SERVICE CO OF COLORADO	4.300% 03/15/2044 DD 03/10/14	1,231,000	1,226,458	1,371,593	—
PUBLIC SERVICE CO OF COLORADO	4.750% 08/15/2041 DD 08/09/11	1,030,000	1,095,571	1,198,343	—
PUBLIC SERVICE CO OF COLORADO	6.500% 08/01/2038 DD 08/13/08	70,000	79,477	98,769	—
PUBLIC SERVICE CO OF OKLAHOMA	6.625% 11/15/2037 DD 11/14/07	419,000	546,399	568,294	—
PUBLIC SERVICE ELECTRIC & GAS	2.375% 05/15/2023 DD 05/10/13	2,205,000	2,197,966	2,167,603	6,000
PUBLIC SERVICE ELECTRIC & GAS	3.650% 09/01/2042 DD 09/13/12	150,000	131,312	154,130	4,000
PUBLIC SERVICE ELECTRIC & GAS	4.050% 05/01/2045 DD 05/12/15	770,000	766,165	812,204	—
PUBLIC SERVICE ELECTRIC & GAS	5.375% 11/01/2039 DD 11/24/09	195,000	194,374	244,836	—
PUBLIC SERVICE ELECTRIC & GAS	5.700% 12/01/2036 DD 12/18/06	125,000	142,295	159,504	—
PUBLIC SERVICE ELECTRIC & GAS	5.800% 05/01/2037 DD 05/14/07	135,000	166,001	176,013	—
QUALCOMM INC	3.250% 05/20/2027 DD 05/26/17	2,000,000	2,001,319	1,952,780	2,000,000

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CORPORATE DEBT					
QUALCOMM INC	4.650% 05/20/2035 DD 05/20/15	1,195,000	1,289,728	1,286,011	—
QUIKRETE 11/16 COV-LITE TLB		384,615	382,692	385,096	—
QUINCY NEWSPAPERS 10/15 TLB		439,568	434,069	440,667	—
QUORUM 4/16TLB		939,408	933,830	947,628	—
RADIO SYSTEMS 5/17 COV-LITE	TLB	248,750	247,506	249,683	—
REALOGY 1/17 TLB		285,737	284,308	286,274	—
RED OAK POWER LLC	9.200% 11/30/2029 DD 08/31/00	560,000	586,600	635,600	—
REGAL ENTERTAINMENT GROUP	5.750% 02/01/2025 DD 01/17/13	491,000	466,918	503,275	—
REGIONALCARE HOSPITAL PAR 144A	8.250% 05/01/2023 DD 04/29/16	720,000	720,000	759,600	—
REVLON 7/16 COV-LITE TLB		493,750	494,367	365,528	—
REVLON CONSUMER PRODUCTS CORP	VAR RT 02/15/2021 DD 08/15/13	849,000	844,778	640,995	849,000
REYNOLDS GROUP ISSUER INC 144A	5.125% 07/15/2023 DD 06/27/16	120,000	120,000	124,200	—
REYNOLDS GROUP ISSUER INC 144A	7.000% 07/15/2024 DD 06/27/16	65,000	65,000	69,550	65,000
RIO TINTO ALCAN INC	7.250% 03/15/2031 DD 03/23/01	420,000	481,345	555,341	—
RIO TINTO FINANCE USA PLC	4.125% 08/21/2042 DD 08/21/12	580,000	536,262	620,664	580,000
RITE AID 2/13 2ND LIEN TL		1,196,000	1,211,820	1,199,492	—
RITE AID CORP 144A	6.125% 04/01/2023 DD 04/02/15	174,000	174,000	157,035	174,000
RIVERBED TECHNOLOGY 5/16 TL		495,168	495,168	487,121	—
RIVERBED TECHNOLOGY INC 144A	8.875% 03/01/2023 DD 03/09/15	275,000	278,125	259,531	—
RIVERS PITTSBURGH BORROWE 144A	6.125% 08/15/2021 DD 07/25/16	397,000	402,303	394,022	—
ROGERS COMMUNICATIONS INC	5.000% 03/15/2044 DD 03/10/14	1,115,000	1,106,426	1,287,725	—
ROWAN COS INC	4.875% 06/01/2022 DD 05/21/12	532,000	378,385	501,410	532,000
ROWAN COS INC	7.375% 06/15/2025 DD 12/19/16	39,000	39,000	39,683	39,000
ROYAL BANK OF CANADA	4.650% 01/27/2026 DD 01/27/16	665,000	715,986	716,617	—
ROYAL BANK OF CANADA	VAR RT 04/15/2019 DD 04/15/16	420,000	420,000	422,717	—
ROYAL BANK OF CANADA	VAR RT 10/26/2020 DD 10/26/17	935,000	935,000	934,009	—
ROYAL BANK OF SCOTLAND GROUP P	VAR RT 12/31/2049 DD 08/15/16	200,000	200,000	225,250	—
RUSSELL IVNESTMENT 5/16	COV-LITE TLB	298,485	298,374	300,070	—
SAN DIEGO GAS & ELECTRIC CO	3.950% 11/15/2041 DD 11/17/11	665,000	619,674	704,055	—
SAN DIEGO GAS & ELECTRIC CO	4.500% 08/15/2040 DD 08/26/10	58,000	57,360	67,608	—
SANTANDER DRIVE AUTO REC 2 A2A	1.380% 07/15/2019 DD 05/11/16	—	—	—	—
SANTANDER DRIVE AUTO RECE 3 A2	1.670% 06/15/2020 DD 09/20/17	390,000	389,997	389,302	—
SCIENTIFIC GAMES INTERNAT 144A	7.000% 01/01/2022 DD 11/21/14	609,000	622,458	641,734	—
SCIENTIFIC GAMES INTERNATIONAL	10.000% 12/01/2022 DD 11/21/14	789,000	688,114	865,927	—
SEAGATE HDD CAYMAN	4.750% 06/01/2023 DD 05/22/13	396,000	362,838	401,940	173,000
SEAGATE HDD CAYMAN	4.875% 06/01/2027 DD 05/14/15	482,000	375,537	460,874	—
SEAWORLD 3/17 B5 TLB		248,125	248,435	244,713	—

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CORPORATE DEBT					
SEAWORLD 5/13 TLB		242,972	243,276	239,429	—
SECURUS TECHNOLOGIES 5/17 TL	0.000% 11/01/2024 DD 05/25/17	250,000	248,750	252,345	—
SHELL INTERNATIONAL FINANCE BV	4.000% 05/10/2046 DD 05/10/16	2,775,000	2,799,891	2,955,514	1,440,000
SHELL INTERNATIONAL FINANCE BV	4.125% 05/11/2035 DD 05/11/15	1,060,000	1,051,160	1,156,312	—
SHELL INTERNATIONAL FINANCE BV	4.375% 05/11/2045 DD 05/11/15	190,000	189,622	213,630	—
SHELL INTERNATIONAL FINANCE BV	4.550% 08/12/2043 DD 08/12/13	2,631,000	2,657,936	2,992,473	—
SHELL INTERNATIONAL FINANCE BV	6.375% 12/15/2038 DD 12/11/08	1,065,000	1,267,625	1,484,748	—
SIEMENS FINANCIERINGSMAAT 144A	4.400% 05/27/2045 DD 05/27/15	250,000	248,145	280,395	—
SIMON PROPERTY GROUP LP	3.300% 01/15/2026 DD 01/13/16	960,000	954,250	961,997	—
SIMON PROPERTY GROUP LP	4.750% 03/15/2042 DD 03/13/12	866,000	972,596	971,652	—
SIMON PROPERTY GROUP LP	6.750% 02/01/2040 DD 01/25/10	1,028,000	1,269,944	1,433,793	—
SKANDINAVISKA ENS DISC	07/17/2018	1,640,000	1,620,628	1,620,627	—
SM ENERGY CO	5.625% 06/01/2025 DD 05/21/15	208,000	193,165	201,760	—
SM ENERGY CO	6.500% 11/15/2021 DD 11/08/11	416,000	416,213	421,200	416,000
SM ENERGY CO	6.750% 09/15/2026 DD 09/12/16	79,000	79,000	81,370	79,000
SOCIETE GENERALE DISC	06/06/2018	1,400,000	1,386,957	1,386,957	—
SOCIETE GENERALE SA 144A	VAR RT 12/31/2049 DD 09/13/16	400,000	431,000	433,520	—
SOLENIS 7/14 (USD) COV-LITE TL		966,370	959,122	968,187	—
SOLERA 3/16 (USD) COV-LITE TL		491,250	476,513	494,143	—
SOPHIA LP / SOPHIA FINANC 144A	9.000% 09/30/2023 DD 09/30/15	482,000	497,668	509,715	—
SOUTH CAROLINA ELECTRIC & GAS	6.050% 01/15/2038 DD 01/14/08	515,000	675,455	643,688	—
SOUTHEAST POWERGEN (SEPG)	11/14 TLB	227,641	206,015	217,966	—
SOUTHERN CALIFORNIA EDISON CO	3.600% 02/01/2045 DD 01/16/15	442,000	440,303	445,624	—
SOUTHERN CALIFORNIA EDISON CO	4.000% 04/01/2047 DD 03/24/17	980,000	979,314	1,052,589	—
SOUTHERN CALIFORNIA EDISON CO	4.050% 03/15/2042 DD 03/13/12	540,000	516,946	579,836	—
SOUTHERN CALIFORNIA EDISON CO	4.650% 10/01/2043 DD 10/02/13	492,000	488,615	576,609	—
SOUTHERN CALIFORNIA EDISON CO	5.350% 07/15/2035 DD 06/27/05	700,000	825,979	860,580	—
SOUTHERN CALIFORNIA EDISON CO	5.500% 03/15/2040 DD 03/11/10	390,000	382,461	499,469	—
SOUTHERN CALIFORNIA EDISON CO	5.550% 01/15/2036 DD 01/19/05	335,000	390,419	413,005	—
SOUTHERN CALIFORNIA EDISON CO	6.050% 03/15/2039 DD 03/20/09	575,000	603,985	770,155	—
SOUTHERN CO GAS CAPITAL CORP	3.950% 10/01/2046 DD 09/13/16	610,000	608,920	605,663	50,000
SOUTHERN CO GAS CAPITAL CORP	5.875% 03/15/2041 DD 03/21/11	270,000	269,549	335,046	—
SOUTHERN CO/THE	4.400% 07/01/2046 DD 05/24/16	950,000	953,857	1,011,721	—
SPIRIT REALTY LP	4.450% 09/15/2026 DD 03/15/17	700,000	695,646	697,025	—
SPRINGLEAF FINANCE CORP	7.750% 10/01/2021 DD 09/24/13	767,000	738,306	843,700	504,500
SPRINT CAPITAL CORP	6.900% 05/01/2019 DD 05/06/99	305,000	326,350	319,106	—
SPRINT COMMUNICATIONS INC	7.000% 08/15/2020 DD 08/14/12	205,000	217,300	217,300	—

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CORPORATE DEBT					
SPRINT COMMUNICATIONS INC 144A	9.000% 11/15/2018 DD 11/09/11	883,000	968,361	929,446	—
SPRINT CORP	7.875% 09/15/2023 DD 09/15/14	665,000	621,267	708,225	—
STARWOOD PROPERTY TRUST INC	5.000% 12/15/2021 DD 06/15/17	100,000	100,000	103,750	—
STATOIL ASA	1.150% 05/15/2018 DD 05/15/13	390,000	387,102	389,056	—
STATOIL ASA	3.950% 05/15/2043 DD 05/15/13	110,000	109,846	115,064	—
STATOIL ASA	4.250% 11/23/2041 DD 11/23/11	770,000	812,706	832,670	—
STATOIL ASA	4.800% 11/08/2043 DD 11/08/13	830,000	825,418	972,154	—
STATOIL ASA	5.100% 08/17/2040 DD 08/17/10	138,000	137,558	166,385	—
SUMMIT MIDSTREAM HOLDINGS LLC	5.750% 04/15/2025 DD 02/15/17	157,000	157,000	158,317	—
SUNCOKE ENERGY PARTNERS L 144A	7.500% 06/15/2025 DD 05/24/17	309,000	304,573	322,905	—
SUNCOR ENERGY INC	4.000% 11/15/2047 DD 11/15/17	875,000	870,608	895,510	—
SUNOCO LP / SUNOCO FINANCE COR	5.500% 08/01/2020 DD 08/01/16	220,000	220,000	226,409	—
SUNOCO LP / SUNOCO FINANCE COR	6.250% 04/15/2021 DD 04/07/16	333,000	335,008	346,153	—
SUNOCO LP / SUNOCO FINANCE COR	6.375% 04/01/2023 DD 10/01/16	390,000	381,075	410,963	—
SURGERY CENTER 8/17 COV-LITE	TL	249,375	248,752	246,465	—
SVENSKA HANDELSBANKEN AB	VAR RT 09/08/2020 DD 09/08/17	550,000	550,000	550,869	—
TARGA RESOURCES PARTNERS LP /	5.125% 02/01/2025 DD 10/06/16	190,000	190,344	194,512	190,000
TARGA RESOURCES PARTNERS LP /	6.750% 03/15/2024 DD 09/14/15	290,000	275,338	311,025	—
TARGET CORP	3.625% 04/15/2046 DD 04/11/16	1,000,000	999,090	973,310	—
TARGET CORP	3.900% 11/15/2047 DD 10/20/17	1,761,000	1,753,833	1,792,487	—
TCI COMMUNICATIONS INC	7.125% 02/15/2028 DD 02/24/98	238,000	286,705	311,459	—
TEACHERS INSURANCE & ANNU 144A	4.270% 05/15/2047 DD 05/08/17	1,320,000	1,315,776	1,395,953	—
TEACHERS INSURANCE & ANNU 144A	4.900% 09/15/2044 DD 09/18/14	100,000	99,907	114,388	—
TEACHERS INSURANCE & ANNU 144A	6.850% 12/16/2039 DD 12/16/09	53,000	68,306	74,881	—
TEAM HEALTH 1/17 TL		347,375	346,507	338,041	—
TECK RESOURCES LTD	3.750% 02/01/2023 DD 08/08/12	97,000	77,236	97,242	97,000
TECK RESOURCES LTD	6.000% 08/15/2040 DD 08/17/10	383,000	314,913	426,087	—
TECK RESOURCES LTD 144A	8.500% 06/01/2024 DD 06/07/16	75,000	75,000	84,750	—
TELEFONICA EMISIONES SAU	5.213% 03/08/2047 DD 03/08/17	535,000	552,969	607,145	—
TEMPO ACQUISITION 5/17	COV-LITE TLB	746,250	742,519	743,138	—
TEMPUR SEALY INTERNATIONAL INC	5.500% 06/15/2026 DD 05/24/16	125,000	125,105	128,150	54,000
TEMPUR SEALY INTERNATIONAL INC	5.625% 10/15/2023 DD 09/24/15	225,000	226,225	234,000	225,000
TENET HEALTHCARE CORP	6.000% 10/01/2020 DD 09/27/13	375,000	393,281	396,487	—
TENET HEALTHCARE CORP	6.750% 06/15/2023 DD 06/16/15	143,000	143,330	138,710	143,000
TENET HEALTHCARE CORP	8.125% 04/01/2022 DD 09/27/13	869,000	906,395	884,207	—
TENET HEALTHCARE CORP 144A	5.125% 05/01/2025 DD 06/14/17	292,000	292,000	284,700	292,000
TERRAFORM GLOBAL OPERATIN 144A	VAR RT 08/15/2022 DD 08/05/15	325,000	320,206	359,531	—

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CORPORATE DEBT					
TEXAS HEALTH RESOURCES	4.330% 11/15/2055 DD 05/05/15	140,000	140,000	153,527	—
TEXAS INSTRUMENTS INC	1.750% 05/01/2020 DD 05/06/15	430,000	430,886	426,246	—
THERMASYS (4/12) TL	0.000% 05/03/2019 DD 01/10/12	—	—	—	—
THERMO FISHER SCIENTIFIC INC	4.100% 08/15/2047 DD 08/14/17	1,080,000	1,067,310	1,112,605	687,844
TJX COS INC/THE	2.500% 05/15/2023 DD 05/02/13	1,115,000	1,114,008	1,104,552	—
T-MOBILE USA INC	4.000% 04/15/2022 DD 03/16/17	160,000	160,000	164,101	160,000
TORONTO-DOMINION BANK/THE	1.400% 04/30/2018 DD 04/30/13	495,000	493,253	494,366	—
TORONTO-DOMINION BANK/THE	VAR RT 10/24/2019 DD 10/24/17	825,000	825,000	825,313	—
TOSCO CORP	7.800% 01/01/2027 DD 07/01/97	100,000	120,886	132,431	—
TOSCO CORP	8.125% 02/15/2030 DD 02/15/00	30,000	40,132	42,644	—
TOYOTA AUTO RECEIVABLES B A2A	1.460% 01/15/2020 DD 05/17/17	230,000	229,994	229,501	—
TOYOTA MOTOR CREDIT CORP	1.550% 10/18/2019 DD 10/18/16	875,000	874,108	867,230	875,000
TOYOTA MOTOR CREDIT CORP	VAR RT 01/09/2019 DD 01/09/17	590,000	590,000	590,431	—
TRANSCANADA PIPELINES LTD	5.000% 10/16/2043 DD 10/07/13	530,000	526,242	627,758	72,000
TRANSCANADA PIPELINES LTD	5.850% 03/15/2036 DD 03/20/06	310,000	335,070	388,790	—
TRANSCANADA PIPELINES LTD	6.100% 06/01/2040 DD 06/01/10	1,775,000	2,074,753	2,328,321	1,420,000
TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	1,510,000	2,044,636	2,275,026	—
TRAVELERS COS INC/THE	3.750% 05/15/2046 DD 05/11/16	261,000	259,183	266,322	—
TRAVELERS COS INC/THE	4.600% 08/01/2043 DD 08/01/13	785,000	784,984	906,322	—
TRIUMPH GROUP INC	5.250% 06/01/2022 DD 06/03/14	261,000	247,947	255,780	27,000
TRIUMPH GROUP INC 144A	7.750% 08/15/2025 DD 08/17/17	374,000	374,000	396,907	—
TROJAN BATTERY 7/13 TL		493,629	493,012	491,161	—
TRONOX FINANCE LLC 144A	7.500% 03/15/2022 DD 03/19/15	56,000	56,000	58,520	—
UBS AG LONDON BRH IB NT	VAR RT 01/26/2018 DD 06/28/17	340,000	340,000	340,000	—
UBS AG/LONDON 144A	VAR RT 12/07/2018 DD 06/08/17	235,000	235,000	235,214	—
ULTRA RESOURCES (UPL) 4/17	COV-LITE TL	200,000	198,000	199,550	—
ULTRA RESOURCES INC 144A	6.875% 04/15/2022 DD 04/12/17	79,000	79,000	79,198	—
ULTRA RESOURCES INC 144A	7.125% 04/15/2025 DD 04/12/17	391,000	391,420	390,023	391,000
UNILEVER CAPITAL CORP	1.800% 05/05/2020 DD 05/05/17	790,000	789,637	784,178	—
UNION ELECTRIC CO	3.900% 09/15/2042 DD 09/11/12	1,350,000	1,321,399	1,434,469	—
UNION PACIFIC CORP	3.600% 09/15/2037 DD 09/19/17	581,000	580,425	601,951	—
UNION PACIFIC CORP	3.799% 10/01/2051 DD 10/04/16	1,435,000	1,363,033	1,463,112	—
UNION PACIFIC CORP	4.050% 03/01/2046 DD 03/01/16	745,000	735,181	805,613	—
UNION PACIFIC CORP	4.150% 01/15/2045 DD 08/12/14	1,280,000	1,260,442	1,383,859	—
UNION PACIFIC CORP	4.250% 04/15/2043 DD 03/15/13	695,000	788,554	762,151	—
UNION PACIFIC CORP	4.300% 06/15/2042 DD 06/11/12	52,000	51,939	57,133	—
UNITED AIRLINES 2013-1 CLASS A	4.300% 02/15/2027 DD 08/15/13	—	—	—	—

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CORPORATE DEBT					
UNITED AIRLINES 2014-1 CLASS B	4.750% 10/11/2023 DD 04/07/14	164,786	167,464	170,422	—
UNITED CONTINENTAL HOLDINGS IN	6.375% 06/01/2018 DD 05/07/13	825,000	868,350	837,375	378,000
UNITED PARCEL SERVICE INC	3.750% 11/15/2047 DD 11/14/17	1,000,000	997,490	1,032,510	—
UNITED PARCEL SERVICE INC	6.200% 01/15/2038 DD 01/15/08	90,000	105,828	123,874	—
UNITED PARCEL SERVICE OF AMERI	STEP 04/01/2030 DD 10/01/1997	250,000	353,941	357,500	—
UNITED RENTALS NORTH AMERICA I	5.500% 05/15/2027 DD 11/07/16	182,000	182,000	191,555	—
UNITED RENTALS NORTH AMERICA I	5.500% 07/15/2025 DD 03/26/15	87,000	78,083	92,220	—
UNITED SITE 8/17 COV-LITE TLB		—	—	—	—
UNITED TECHNOLOGIES CORP	4.050% 05/04/2047 DD 05/04/17	1,520,000	1,515,805	1,590,954	—
UNITED TECHNOLOGIES CORP	4.500% 06/01/2042 DD 06/01/12	2,345,000	2,484,752	2,599,128	—
UNITED TECHNOLOGIES CORP	5.400% 05/01/2035 DD 04/29/05	1,850,000	2,107,705	2,240,609	—
UNITED TECHNOLOGIES CORP	5.700% 04/15/2040 DD 02/26/10	295,000	295,764	375,771	—
UNITED TECHNOLOGIES CORP	6.125% 07/15/2038 DD 05/16/08	425,000	452,825	563,427	—
UNITED TECHNOLOGIES CORP	7.500% 09/15/2029 DD 09/17/99	120,000	146,504	165,497	—
UNITEDHEALTH GROUP INC	3.750% 10/15/2047 DD 10/25/17	1,264,000	1,252,321	1,289,621	—
UNITEDHEALTH GROUP INC	3.950% 10/15/2042 DD 10/22/12	112,000	109,458	116,416	—
UNITEDHEALTH GROUP INC	4.200% 01/15/2047 DD 12/20/16	945,000	937,941	1,018,294	—
UNITEDHEALTH GROUP INC	4.250% 03/15/2043 DD 02/28/13	1,770,000	1,711,396	1,940,663	—
UNITEDHEALTH GROUP INC	4.250% 04/15/2047 DD 03/13/17	220,000	219,582	242,130	—
UNITEDHEALTH GROUP INC	4.625% 07/15/2035 DD 07/23/15	280,000	279,966	326,082	—
UNITEDHEALTH GROUP INC	4.625% 11/15/2041 DD 11/10/11	117,000	115,540	133,493	—
UNITEDHEALTH GROUP INC	5.700% 10/15/2040 DD 10/25/10	85,000	107,696	110,333	—
UNITEDHEALTH GROUP INC	5.950% 02/15/2041 DD 02/17/11	935,000	1,087,274	1,245,990	—
UNITEDHEALTH GROUP INC	6.625% 11/15/2037 DD 11/19/07	155,000	211,161	220,179	—
UNITEDHEALTH GROUP INC	6.875% 02/15/2038 DD 02/07/08	875,000	1,103,619	1,269,126	—
UNITI GROUP LP / UNITI FI 144A	7.125% 12/15/2024 DD 12/15/16	118,000	118,590	107,380	—
UNITI GROUP LP / UNITI GROUP F	8.250% 10/15/2023 DD 04/24/15	671,000	701,563	644,999	671,000
UNITYMEDIA GMBH 144A	6.125% 01/15/2025 DD 10/22/14	225,000	225,000	237,375	—
UNIVERSAL SERVICES 7/15	COV-LITE TL	787,970	773,442	781,075	—
UNIVISION COMMUNICATIONS 144A	5.125% 02/15/2025 DD 02/19/15	307,000	302,395	298,941	307,000
UNIVISION COMMUNICATIONS 144A	6.750% 09/15/2022 DD 08/29/12	1,800,000	1,888,249	1,869,750	889,000
UPCB FINANCE IV LTD 144A	5.375% 01/15/2025 DD 04/15/15	600,000	571,500	604,140	—
US AIRWAYS 2012-2 CLASS B PASS	6.750% 12/03/2022 DD 12/13/12	135,198	144,324	146,839	—
US BANK NA/CINCINNATI OH	VAR RT 04/26/2019 DD 04/26/16	465,000	465,000	466,623	—
US BANK NA/CINCINNATI OH	VAR RT 10/23/2020 DD 10/24/17	1,220,000	1,220,000	1,219,000	—
US SECURITY 7/16 COV-LITE TL		493,769	488,831	498,914	—
UTILITY ONE 4/17 COV-LITE TLB		248,750	252,481	253,725	—

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CORPORATE DEBT					
UTILITY SERVICES 11/15 TLB		486,173	484,958	488,201	—
VALEANT 3/15 F1 TLB		169,067	168,222	171,353	—
VALEANT PHARMACEUTICALS I 144A	5.875% 05/15/2023 DD 03/27/15	575,000	514,625	533,312	—
VALEANT PHARMACEUTICALS I 144A	6.375% 10/15/2020 DD 10/04/12	296,000	303,678	298,960	296,000
VALEANT PHARMACEUTICALS I 144A	6.500% 03/15/2022 DD 03/21/17	83,000	83,000	87,150	—
VALEANT PHARMACEUTICALS I 144A	7.500% 07/15/2021 DD 07/12/13	92,000	99,512	93,610	92,000
VALERO ENERGY CORP	10.500% 03/15/2039 DD 03/17/09	75,000	98,065	128,332	—
VARSITY BRANDS 12/14 COV-LITE	TLB	—	—	—	—
VENTAS REALTY LP	4.125% 01/15/2026 DD 07/16/15	690,000	684,604	720,146	—
VEREIT OPERATING PARTNERSHIP L	4.125% 06/01/2021 DD 06/02/16	150,000	150,656	155,710	150,000
VERIZON COMMUNICATIONS INC	4.522% 09/15/2048 DD 03/13/15	797,000	647,251	784,766	742,000
VERIZON COMMUNICATIONS INC	5.500% 03/16/2047 DD 03/16/17	470,000	469,107	535,523	220,000
VERSO PAPER 7/16 EXIT TL		38,619	38,909	39,327	—
VERTIV 3/17 COV-LITE TLB		649,383	641,949	648,298	—
VIKING CRUISES LTD 144A	6.250% 05/15/2025 DD 05/08/15	199,000	199,000	204,970	—
VIRGIN MEDIA FINANCE PLC 144A	5.750% 01/15/2025 DD 01/28/15	500,000	466,250	510,000	500,000
VIRGIN MEDIA FINANCE PLC 144A	6.375% 04/15/2023 DD 02/22/13	300,000	315,000	309,375	—
VIRGIN MEDIA SECURED FINA 144A	5.250% 01/15/2026 DD 03/30/15	325,000	313,625	328,250	—
VIRGIN MEDIA SECURED FINA 144A	5.500% 08/15/2026 DD 04/26/16	200,000	200,000	205,000	—
VIRGINIA ELECTRIC & POWER CO	4.450% 02/15/2044 DD 02/07/14	2,362,000	2,498,152	2,664,856	—
VIRGINIA ELECTRIC & POWER CO	4.650% 08/15/2043 DD 08/15/13	1,525,000	1,524,268	1,776,396	—
VIRGINIA ELECTRIC & POWER CO	6.000% 05/15/2037 DD 05/17/07	423,000	508,723	557,895	—
VIRGINIA ELECTRIC & POWER CO	6.350% 11/30/2037 DD 12/04/07	150,000	203,039	206,779	—
VIRGINIA ELECTRIC & POWER CO	8.875% 11/15/2038 DD 11/06/08	715,000	1,124,842	1,231,888	—
VISA INC	4.150% 12/14/2035 DD 12/14/15	527,000	553,830	585,107	—
VISTRA ENERGY CORP	6.750% 11/01/2019 DD 05/01/15	124,000	128,030	127,410	—
VISTRA ENERGY CORP	7.625% 11/01/2024 DD 05/01/15	385,000	370,563	412,912	385,000
VISTRA ENERGY CORP 144A	8.000% 01/15/2025 DD 10/11/16	149,000	147,895	161,292	149,000
VISTRA ENERGY CORP 144A	8.125% 01/30/2026 DD 08/21/17	283,000	280,903	309,177	283,000
VMWARE INC	2.950% 08/21/2022 DD 08/21/17	990,000	987,941	987,238	890,000
W/S PACKAGING 8/13 TLB		296,224	272,773	279,932	—
WACHOVIA CORP	STEP 08/01/2026 DD 08/01/1996	335,000	374,440	427,976	—
WALMART INC	3.625% 12/15/2047 DD 10/20/17	925,000	923,594	969,076	—
WALMART INC	5.800% 02/15/2018 DD 08/24/07	370,000	416,150	371,635	—
WALMART INC	VAR RT 10/09/2019 DD 10/20/17	250,000	250,000	249,902	—
WALT DISNEY CO/THE	3.000% 07/30/2046 DD 07/12/16	94,000	90,439	83,578	94,000
WALT DISNEY CO/THE	3.700% 12/01/2042 DD 11/30/12	67,000	66,519	67,657	—

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CORPORATE DEBT					
WALT DISNEY CO/THE	4.125% 06/01/2044 DD 06/02/14	393,000	392,328	424,432	393,000
WALT DISNEY CO/THE	4.375% 08/16/2041 DD 08/22/11	330,000	366,808	365,214	—
WALT DISNEY CO/THE	VAR RT 01/08/2019 DD 01/08/16	1,175,000	1,175,000	1,178,243	—
WASTEQUIP 8/13 TL		1,424,643	1,429,482	1,424,643	—
WEATHERFORD INTERNATIONAL LLC	6.800% 06/15/2037 DD 12/15/07	163,000	119,930	135,290	147,000
WEATHERFORD INTERNATIONAL LTD	6.750% 09/15/2040 DD 09/23/10	237,000	170,509	194,340	237,000
WEEKLEY HOMES LLC / WEEKLEY FI	6.000% 02/01/2023 DD 02/04/13	299,000	290,404	297,505	—
WELLS FARGO & CO	3.900% 05/01/2045 DD 04/30/15	3,355,000	3,345,599	3,479,907	—
WELLS FARGO & CO	4.125% 08/15/2023 DD 08/15/13	1,470,000	1,474,154	1,550,188	374,000
WELLS FARGO & CO	4.300% 07/22/2027 DD 07/22/15	482,000	480,168	513,238	482,000
WELLS FARGO & CO	4.400% 06/14/2046 DD 06/14/16	1,620,000	1,619,458	1,708,517	—
WELLS FARGO & CO	4.650% 11/04/2044 DD 11/04/14	500,000	515,985	545,245	—
WELLS FARGO & CO	4.750% 12/07/2046 DD 12/08/16	915,000	913,262	1,022,641	—
WELLS FARGO & CO	4.900% 11/17/2045 DD 11/17/15	849,000	842,531	960,881	—
WELLS FARGO & CO	5.375% 02/07/2035 DD 02/07/05	1,670,000	1,912,104	2,041,375	—
WELLS FARGO & CO	5.375% 11/02/2043 DD 10/28/13	3,747,000	3,895,481	4,461,890	—
WELLS FARGO & CO	5.606% 01/15/2044 DD 11/26/13	365,000	384,761	450,009	—
WELLS FARGO BANK NA	6.600% 01/15/2038 DD 12/07/07	1,500,000	1,843,179	2,092,170	—
WELLS FARGO BANK NA	VAR RT 01/22/2018 DD 01/29/16	570,000	570,000	570,142	—
WELLS FARGO BANK NA	VAR RT 11/28/2018 DD 12/08/16	845,000	845,000	847,712	—
WESCO AIRCRAFT 9/16 TLA		237,342	237,935	228,591	—
WESTERN DIGITAL CORP	10.500% 04/01/2024 DD 10/01/16	417,000	417,000	483,199	—
WESTERN DIGITAL CORP 144A	7.375% 04/01/2023 DD 04/13/16	246,000	246,000	265,372	—
WESTERN GAS PARTNERS LP	5.450% 04/01/2044 DD 03/20/14	800,000	824,041	850,088	—
WESTERN GENERATION 11/16 TLB		191,531	189,615	191,531	—
WESTPAC BANKING CORP	VAR RT 07/30/2018 DD 07/30/13	120,000	119,850	120,410	—
WESTPAC BANKING IB NT	VAR RT 08/13/2018 DD 08/18/17	910,000	910,000	910,000	—
WHEELABRATOR TECHNOLOGIES	10/14 TLB	239,406	240,304	241,652	—
WHEELABRATOR TECHNOLOGIES	10/14 TLC	9,562	9,598	9,652	—
WHITING PETROLEUM CORP	5.750% 03/15/2021 DD 09/12/13	411,000	359,905	421,789	411,000
WILDHORSE RESOURCE DEVELOPMENT	6.875% 02/01/2025 DD 08/01/17	320,000	318,386	327,200	—
WILLIAM LYON HOMES INC	5.875% 01/31/2025 DD 01/31/17	304,000	302,060	310,460	304,000
WINDSTREAM SERVICES LLC / 144A	6.375% 08/01/2023 DD 11/06/17	540,000	473,140	324,000	152,000
WINDSTREAM SERVICES LLC / 144A	8.625% 10/31/2025 DD 11/06/17	119,000	114,275	114,537	—
WISCONSIN POWER & LIGHT CO	6.375% 08/15/2037 DD 08/15/07	75,000	86,326	102,629	—
WISCONSIN PUBLIC SERVICE CORP	4.752% 11/01/2044 DD 11/21/13	1,125,000	1,125,000	1,343,014	1,125,000
WORLD KITCHEN 5/17 TLB		248,750	247,506	249,683	—

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CORPORATE DEBT					
WPX ENERGY INC	5.250% 09/15/2024 DD 09/08/14	239,000	235,415	238,175	100,000
WPX ENERGY INC	6.000% 01/15/2022 DD 11/14/11	16,000	15,920	16,720	16,000
WPX ENERGY INC	8.250% 08/01/2023 DD 07/22/15	365,000	358,036	414,275	2,000
WTG HOLDINGS 12/13 COV-LITE TL		855,192	856,261	858,039	—
WYETH LLC	5.950% 04/01/2037 DD 03/27/07	60,000	65,502	80,438	—
XERIUM TECHNOLOGIES INC	9.500% 08/15/2021 DD 08/09/16	469,000	471,220	474,862	—
XOPACK / COVERIS 6/17 (USD)	TL	492,308	489,895	492,460	—
XTO ENERGY INC	6.750% 08/01/2037 DD 07/19/07	100,000	134,083	142,324	—
ZIGGO SECURED FINANCE BV 144A	5.500% 01/15/2027 DD 09/23/16	1,004,000	998,375	996,470	—
ZIMMER BIOMET HOLDINGS INC	4.250% 08/15/2035 DD 03/19/15	115,000	114,243	113,358	—
TOTAL CORPORATE DEBT			\$ 789,306,599	\$ 840,700,075	
OTHER INVESTMENTS					
ALAMEDA CNTY CA JT PWRS AUTH L	7.046% 12/01/2044 DD 11/04/10	135,000	\$ 198,400	\$ 203,392	—
AMERICAN MUNI PWR-OHIO INC OHR	7.499% 02/15/2050 DD 12/07/10	240,000	245,143	364,639	—
BNP PARIBAS TRI REPO	1.380% 01/02/2018 DD 12/29/17	124,870	124,870	124,870	—
CALIFORNIA ST	7.300% 10/01/2039 DD 10/15/09	330,000	426,527	492,314	—
CREDIT AGRICOLE TRI REPO	1.380% 01/02/2018 DD 12/29/17	118,304	118,304	118,304	—
DIST OF COLUMBIA WTR & SWR AUT	4.814% 10/01/2040 DD 07/23/14	91,000	91,000	106,375	—
J P MORGAN CHASE TRI REPO	1.350% 01/02/2018 DD 12/29/17	1,024,219	1,024,219	1,024,219	—
LOS ANGELES CA DEPT OF ARPTS	6.582% 05/15/2039 DD 12/03/09	105,000	116,538	139,179	—
NEW YORK ST DORM AUTH ST PERSO	5.289% 03/15/2033 DD 10/14/10	75,000	71,840	87,973	—
NEW YORK ST DORM AUTH ST PERSO	5.389% 03/15/2040 DD 10/14/10	160,000	151,566	201,877	—
OHIO ST UNIV	4.800% 06/01/2111 DD 10/26/11	618,000	621,775	694,169	—
OHIO UNIV GEN RECPTS ATHENS	5.590% 12/01/2114 DD 11/14/14	300,000	300,000	358,872	—
PORT AUTH OF NEW YORK & NEW JE	6.040% 12/01/2029 DD 07/01/09	95,000	99,483	121,031	—
PORT AUTH OF NEW YORK & NEW JE	5.647% 11/01/2040 DD 11/01/10	355,000	351,713	465,628	—
PORT AUTH OF NEW YORK & NEW JE	5.647% 11/01/2040 DD 11/01/10	25,000	30,522	32,791	—
PORT AUTH OF NEW YORK & NEW JE	4.458% 10/01/2062 DD 10/10/12	110,000	110,000	127,020	—
SOCIETE GENERALE TRI REPO	1.370% 01/02/2018 DD 12/29/17	376,623	376,623	376,623	—
UNIV OF CALIFORNIA CA REVENUES	4.767% 05/15/2115 DD 04/08/15	95,000	95,992	103,872	—
UNIV OF CALIFORNIA CA REVENUES	4.858% 05/15/2039 DD 03/01/12	85,000	90,980	94,880	—
US 10YR NOTE FUTURE (CBT)	EXP MAR 18	(214)	0	151,639	—
US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 18	146	0	-91,248	—
US LONG BOND FUTURE (CBT)	EXP MAR 18	67	0	-20,938	—
US ULTRA BOND (CBT)	EXP MAR 18	35	0	28,165	—
TOTAL OTHER INVESTMENTS			\$ 4,645,495	\$ 5,305,646	

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INTEREST BEARING CASH					
AUD (AUSTRALIAN DOLLARS)		— \$	— \$	—	—
BNY MELLON CASH RESERVE	0.100% 12/31/2049 DD 06/26/97	1,081,547	1,081,547	1,081,547	—
BRL (BRAZILIAN REAL)		11,674	3,534	3,519	—
CAD (CANADIAN DOLLARS)		14,869	11,867	11,867	—
CHF (SWISS FRANC)		67	68	69	—
EUR (EURO)		213,885	253,372	256,833	—
GBP (GREAT BRITISH POUNDS)		38,068	50,882	51,497	—
ICAP CAPITAL MKT TD	1.310% 01/02/2018 DD 12/29/17	274,750	274,750	274,750	—
ICAP CAPITAL MKT TD	1.300% 01/02/2018 DD 12/29/17	126,599	126,599	126,599	—
ICAP CAPITAL MKT TD	1.300% 01/02/2018 DD 12/29/17	329,899	329,899	329,899	—
ICAP CAPITAL MKT TD	1.250% 01/02/2018 DD 12/29/17	550,129	550,129	550,129	—
JPY (JAPANESE YEN)		(261)	(2)	(2)	—
KRW (SOUTH KOREAN WON)		4	—	—	—
LUMMIS (J M) TD	1.310% 01/02/2018 DD 12/29/17	121,167	121,167	121,167	—
LUMMIS (J M) TD	1.300% 01/02/2018 DD 12/29/17	248,982	248,982	248,982	—
NATIXIS NY INSTL C/D	VAR RT 07/13/2018 DD 10/16/17	1,770,000	1,770,000	1,770,000	—
PHP (PHILIPPINES PESO)		76,500	1,532	1,532	—
SUMITOMO MITSUI BKG INSTL C/D	VAR RT 05/03/2018 DD 11/03/17	1,140,000	1,140,000	1,140,000	—
SUMITOMO MITSUI BKG INSTL C/D	VAR RT 01/22/2018 DD 06/21/17	365,000	365,000	365,000	—
TWD (TAIWAN DOLLAR)		185,612	6,187	6,237	—
TOTAL INTEREST-BEARING CASH			\$ 6,335,513	\$ 6,339,625	
INSURANCE COMPANY GENERAL					
CIGNA IPG GR1835 GENERAL ACCT		949,777	\$ 949,777	\$ 949,777	—
CIGNA IPG GR2385 GENERAL ACCT		1,585,116	1,585,116	1,585,116	—
TOTAL INSURANCE COMPANY GENERAL			\$ 2,534,893	\$ 2,534,893	
TOTAL INVESTMENTS AT FAIR VALUE			\$2,649,684,813	\$3,205,701,176	

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
ABENGOA SA		\$ (794)	\$ 567
ABENGOA SA		(3,404)	2,591
AIR METHODS 4/17 COV-LITE TLB		(244,631)	246,167
ALLIED IRISH BANKS PLC		(792,408)	964,833
AMERICAN AXLE 2/17 COV-LITE	TLB	(99,750)	100,125
ANHEUSER-BUSCH INBEV WORL 144A	4.439% 10/06/2048 DD 04/06/17	(278)	275
ARCELORMITTAL		(1,570,672)	2,424,779
ASSOCIATED ASPHALT 3/17 TLB		(149,250)	149,250
ATLANTIC ASSET DISC	05/03/2017	(822,621)	823,607
ATLANTIC ASSET DISC	05/22/2017	(899,352)	899,406
ATLANTIC ASSET DISC	01/04/2018	(640,459)	644,091
AUDIO VISUAL SERVICES 1/14 2ND	LIEN TL	(99,250)	100,000
AUSTRALIA & NZ BK DISC	05/15/2017	(962,949)	962,942
AUTOBAHN FDG CO DISC	02/16/2017	(1,099,380)	1,099,380
AUTOBAHN FDG CO DISC	07/17/2017	(899,056)	899,482
AV HOMES INC 144A	6.625% 05/15/2022 DD 05/18/17	(186,150)	189,255
BANCO ABC BRASIL SA		—	2,971
BANCO ABC BRASIL SA		—	2,534
BANCO BPM SPA		(1,469,545)	1,037,818
BANK TOKYO-MITSUB DISC	08/04/2017	(546,418)	549,310
BANK TOKYO-MITSUB DISC	02/06/2018	(1,489,500)	1,496,500
BARCLAYS BANK PLC TRI REPO	0.500% 01/04/2017 DD 01/03/17	(145,012)	145,012
BARCLAYS BANK PLC TRI REPO	0.790% 05/30/2017 DD 05/26/17	(304,769)	304,769
BARCLAYS BANK PLC TRI REPO	0.780% 04/11/2017 DD 04/10/17	(381,716)	381,716
BARCLAYS BANK PLC TRI REPO	0.760% 05/10/2017 DD 05/09/17	(235,971)	235,971
BARCLAYS BANK PLC TRI REPO	0.770% 05/09/2017 DD 05/08/17	(193,034)	193,034
BARCLAYS BANK PLC TRI REPO	0.760% 05/11/2017 DD 05/10/17	(133,420)	133,420
BARCLAYS BANK PLC TRI REPO	1.030% 08/01/2017 DD 07/31/17	(1,806,673)	1,806,673
BARCLAYS BANK PLC TRI REPO	1.010% 07/31/2017 DD 07/28/17	(1,243,296)	1,243,296
BARCLAYS BANK PLC TRI REPO	1.020% 08/02/2017 DD 08/01/17	(2,172,991)	2,172,991
BARCLAYS BANK PLC TRI REPO	1.010% 08/04/2017 DD 08/03/17	(1,993,771)	1,993,771
BARCLAYS BANK PLC TRI REPO	1.010% 08/03/2017 DD 08/02/17	(1,993,225)	1,993,225
BARCLAYS BANK PLC TRI REPO	1.010% 08/07/2017 DD 08/04/17	(1,702,142)	1,702,142
BARCLAYS BANK PLC TRI REPO	1.010% 08/08/2017 DD 08/07/17	(1,367,341)	1,367,341
BARCLAYS BANK PLC TRI REPO	1.010% 08/09/2017 DD 08/08/17	(664,612)	664,612
BARCLAYS BANK PLC TRI REPO	1.020% 08/11/2017 DD 08/10/17	(527,907)	527,907
BARCLAYS BANK PLC TRI REPO	1.010% 08/10/2017 DD 08/09/17	(1,179,912)	1,179,912
BARCLAYS BANK PLC TRI REPO	1.030% 08/14/2017 DD 08/11/17	(443,192)	443,192
BARCLAYS BANK PLC TRI REPO	1.050% 08/16/2017 DD 08/15/17	(561,636)	561,636
BARCLAYS BANK PLC TRI REPO	1.030% 08/15/2017 DD 08/14/17	(464,325)	464,325
BARCLAYS BANK PLC TRI REPO	1.010% 06/23/2017 DD 06/22/17	(110,909)	110,909
BARCLAYS BANK PLC TRI REPO	1.050% 07/05/2017 DD 07/03/17	(182,768)	182,768

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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
BARCLAYS BANK PLC TRI REPO	1.000% 07/12/2017 DD 07/11/17	(348,075)	348,075
BARCLAYS BANK PLC TRI REPO	1.010% 07/17/2017 DD 07/14/17	(316,674)	316,674
BARCLAYS BANK PLC TRI REPO	1.010% 07/14/2017 DD 07/13/17	(169,740)	169,740
BARCLAYS BANK PLC TRI REPO	1.030% 07/18/2017 DD 07/17/17	(641,229)	641,229
BARCLAYS BANK PLC TRI REPO	1.020% 07/19/2017 DD 07/18/17	(447,797)	447,797
BARCLAYS BANK PLC TRI REPO	1.020% 07/21/2017 DD 07/20/17	(627,836)	627,836
BARCLAYS BANK PLC TRI REPO	1.010% 07/20/2017 DD 07/19/17	(930,821)	930,821
BARCLAYS BANK PLC TRI REPO	1.010% 07/24/2017 DD 07/21/17	(567,139)	567,139
BARCLAYS BANK PLC TRI REPO	1.030% 07/25/2017 DD 07/24/17	(485,122)	485,122
BARCLAYS BANK PLC TRI REPO	1.020% 07/27/2017 DD 07/26/17	(178,917)	178,917
BARCLAYS BANK PLC TRI REPO	1.030% 07/26/2017 DD 07/25/17	(337,349)	337,349
BARCLAYS BANK PLC TRI REPO	1.030% 10/17/2017 DD 10/16/17	(1,222,306)	1,222,306
BARCLAYS BANK PLC TRI REPO	1.030% 10/18/2017 DD 10/17/17	(1,053,878)	1,053,878
BARCLAYS BANK PLC TRI REPO	1.030% 10/20/2017 DD 10/19/17	(660,023)	660,023
BARCLAYS BANK PLC TRI REPO	1.030% 10/19/2017 DD 10/18/17	(451,127)	451,127
BARCLAYS BANK PLC TRI REPO	1.040% 10/25/2017 DD 10/24/17	(808,890)	808,890
BARCLAYS BANK PLC TRI REPO	1.030% 10/26/2017 DD 10/25/17	(734,669)	734,669
BARCLAYS BANK PLC TRI REPO	1.020% 08/16/2017 DD 08/15/17	(382,809)	382,809
BARCLAYS BANK PLC TRI REPO	1.030% 08/17/2017 DD 08/16/17	(486,728)	486,728
BARCLAYS BANK PLC TRI REPO	1.030% 08/17/2017 DD 08/16/17	(486,728)	486,728
BARCLAYS BANK PLC TRI REPO	1.030% 08/18/2017 DD 08/17/17	(595,935)	595,935
BARCLAYS BANK PLC TRI REPO	1.030% 08/21/2017 DD 08/18/17	(1,848,035)	1,848,035
BARCLAYS BANK PLC TRI REPO	1.010% 08/23/2017 DD 08/22/17	(786,182)	786,182
BARCLAYS BANK PLC TRI REPO	1.020% 08/22/2017 DD 08/21/17	(362,589)	362,589
BARCLAYS BANK PLC TRI REPO	1.010% 08/24/2017 DD 08/23/17	(653,377)	653,377
BARCLAYS BANK PLC TRI REPO	1.040% 08/25/2017 DD 08/24/17	(695,311)	695,311
BARCLAYS BANK PLC TRI REPO	1.030% 08/29/2017 DD 08/28/17	(188,170)	188,170
BARCLAYS BANK PLC TRI REPO	1.030% 08/28/2017 DD 08/25/17	(820,253)	820,253
BARCLAYS BANK PLC TRI REPO	1.020% 08/30/2017 DD 08/29/17	(288,985)	288,985
BARCLAYS BANK PLC TRI REPO	1.060% 09/01/2017 DD 08/31/17	(354,775)	354,775
BARCLAYS BANK PLC TRI REPO	1.020% 08/31/2017 DD 08/30/17	(329,013)	329,013
BARCLAYS BANK PLC TRI REPO	1.050% 09/05/2017 DD 09/01/17	(313,891)	313,891
BARCLAYS BANK PLC TRI REPO	1.020% 09/07/2017 DD 09/06/17	(125,261)	125,261
BARCLAYS BANK PLC TRI REPO	1.020% 09/13/2017 DD 09/12/17	(161,788)	161,788
BARCLAYS BANK PLC TRI REPO	1.020% 09/14/2017 DD 09/13/17	(150,063)	150,063
BARCLAYS BANK PLC TRI REPO	1.010% 09/20/2017 DD 09/19/17	(105,436)	105,436
BARCLAYS BANK PLC TRI REPO	1.300% 12/19/2017 DD 12/18/17	(229,901)	229,901
BARCLAYS BANK PLC TRI REPO	1.040% 10/27/2017 DD 10/26/17	(5,712,850)	5,712,850
BARCLAYS BANK PLC TRI REPO	1.030% 10/30/2017 DD 10/27/17	(20,120,797)	20,120,797
BARCLAYS BANK PLC TRI REPO	1.020% 10/31/2017 DD 10/30/17	(12,248,656)	12,248,656
BARCLAYS BANK PLC TRI REPO	1.050% 11/01/2017 DD 10/31/17	(142,961)	142,961
BARCLAYS BANK PLC TRI REPO	1.040% 11/03/2017 DD 11/02/17	(208,244)	208,244
BARCLAYS BANK PLC TRI REPO	1.030% 11/02/2017 DD 11/01/17	(257,629)	257,629

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BARCLAYS BANK PLC TRI REPO	1.040% 11/06/2017 DD 11/03/17	(168,911)	168,911
BARCLAYS BANK PLC TRI REPO	1.030% 11/07/2017 DD 11/06/17	(173,164)	173,164
BARCLAYS BANK PLC TRI REPO	1.040% 11/09/2017 DD 11/08/17	(132,477)	132,477
BARCLAYS BANK PLC TRI REPO	1.030% 11/08/2017 DD 11/07/17	(184,843)	184,843
BARCLAYS BANK PLC TRI REPO	1.040% 11/10/2017 DD 11/09/17	(164,398)	164,398
BARCLAYS BANK PLC TRI REPO	1.040% 11/13/2017 DD 11/10/17	(106,744)	106,744
BARCLAYS BANK PLC TRI REPO	1.040% 11/14/2017 DD 11/13/17	(151,765)	151,765
BARCLAYS BANK PLC TRI REPO	1.070% 11/16/2017 DD 11/15/17	(223,342)	223,342
BARCLAYS BANK PLC TRI REPO	1.070% 11/17/2017 DD 11/16/17	(164,966)	164,966
BARCLAYS BANK PLC TRI REPO	1.050% 11/21/2017 DD 11/20/17	(127,203)	127,203
BARCLAYS BANK PLC TRI REPO	1.060% 11/20/2017 DD 11/17/17	(154,442)	154,442
BARCLAYS BANK PLC TRI REPO	1.030% 11/22/2017 DD 11/21/17	(170,119)	170,119
BARCLAYS BANK PLC TRI REPO	1.030% 11/24/2017 DD 11/22/17	(125,359)	125,359
BARCLAYS BANK PLC TRI REPO	1.040% 11/28/2017 DD 11/27/17	(14,439,549)	14,439,549
BARCLAYS BANK PLC TRI REPO	1.050% 11/27/2017 DD 11/24/17	(406,874)	406,874
BARCLAYS BANK PLC TRI REPO	1.010% 11/30/2017 DD 11/29/17	(207,517)	207,517
BARCLAYS BANK PLC TRI REPO	1.030% 11/29/2017 DD 11/28/17	(207,215)	207,215
BARCLAYS BANK PLC TRI REPO	1.030% 12/01/2017 DD 11/30/17	(144,379)	144,379
BARCLAYS BANK PLC TRI REPO	1.010% 12/05/2017 DD 12/04/17	(107,587)	107,587
BARCLAYS BANK PLC TRI REPO	1.020% 12/04/2017 DD 12/01/17	(143,528)	143,528
BARCLAYS BANK PLC TRI REPO	1.030% 12/06/2017 DD 12/05/17	(124,769)	124,769
BARCLAYS BANK PLC TRI REPO	1.030% 12/08/2017 DD 12/07/17	(116,743)	116,743
BARTON CAP CORP DISC	05/09/2017	(529,049)	529,052
BARTON CAP CORP DISC	06/07/2017	(523,608)	524,376
BARTON CAP CORP DISC	07/07/2017	(549,745)	549,872
BARTON CAP CORP DISC	12/05/2017	(1,595,692)	1,596,040
BARTON CAP CORP DISC	02/14/2018	(1,793,583)	1,793,955
BLUELINE RENTAL FINANCE C 144A	9.250% 03/15/2024 DD 03/16/17	(18,000)	18,315
BNP PARIBAS DISC	09/13/2017	(647,969)	648,240
BNP PARIBAS DISC	11/16/2017	(496,562)	497,322
BNP PARIBAS SA 144A	3.800% 01/10/2024 DD 01/10/17	(677,933)	686,582
BNP PARIBAS SA 144A	2.950% 05/23/2022 DD 05/23/17	(1,073,656)	1,083,245
BNP PARIBAS TRI REPO	1.020% 07/28/2017 DD 07/27/17	(195,851)	195,851
BNP PARIBAS TRI REPO	1.040% 08/01/2017 DD 07/31/17	(372,160)	372,160
BNP PARIBAS TRI REPO	1.010% 07/31/2017 DD 07/28/17	(185,809)	185,809
BNP PARIBAS TRI REPO	1.020% 08/02/2017 DD 08/01/17	(229,051)	229,051
BNP PARIBAS TRI REPO	1.020% 08/11/2017 DD 08/10/17	(137,238)	137,238
BNP PARIBAS TRI REPO	1.010% 08/10/2017 DD 08/09/17	(134,717)	134,717
BNP PARIBAS TRI REPO	1.000% 07/12/2017 DD 07/11/17	(122,749)	122,749
BNP PARIBAS TRI REPO	1.010% 07/17/2017 DD 07/14/17	(147,632)	147,632
BNP PARIBAS TRI REPO	1.030% 07/18/2017 DD 07/17/17	(150,761)	150,761
BNP PARIBAS TRI REPO	1.020% 07/19/2017 DD 07/18/17	(138,708)	138,708
BNP PARIBAS TRI REPO	1.020% 07/21/2017 DD 07/20/17	(162,038)	162,038

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BNP PARIBAS TRI REPO	1.010% 07/20/2017 DD 07/19/17	(162,280)	162,280
BNP PARIBAS TRI REPO	1.010% 07/24/2017 DD 07/21/17	(127,281)	127,281
BNP PARIBAS TRI REPO	1.030% 07/25/2017 DD 07/24/17	(229,800)	229,800
BNP PARIBAS TRI REPO	1.020% 07/26/2017 DD 07/25/17	(196,567)	196,567
BNP PARIBAS TRI REPO	1.020% 10/17/2017 DD 10/16/17	(121,352)	121,352
BNP PARIBAS TRI REPO	1.030% 10/18/2017 DD 10/17/17	(194,697)	194,697
BNP PARIBAS TRI REPO	1.030% 10/20/2017 DD 10/19/17	(104,168)	104,168
BNP PARIBAS TRI REPO	1.030% 10/19/2017 DD 10/18/17	(111,727)	111,727
BNP PARIBAS TRI REPO	1.030% 08/17/2017 DD 08/16/17	(110,481)	110,481
BNP PARIBAS TRI REPO	1.040% 08/18/2017 DD 08/17/17	(189,061)	189,061
BNP PARIBAS TRI REPO	1.030% 08/21/2017 DD 08/18/17	(123,911)	123,911
BNP PARIBAS TRI REPO	1.020% 08/22/2017 DD 08/21/17	(148,673)	148,673
BNP PARIBAS TRI REPO	1.010% 08/24/2017 DD 08/23/17	(133,279)	133,279
BNP PARIBAS TRI REPO	1.010% 08/23/2017 DD 08/22/17	(178,685)	178,685
BNP PARIBAS TRI REPO	1.040% 08/25/2017 DD 08/24/17	(136,688)	136,688
BNP PARIBAS TRI REPO	1.030% 08/28/2017 DD 08/25/17	(138,416)	138,416
BNP PARIBAS TRI REPO	1.020% 08/30/2017 DD 08/29/17	(184,999)	184,999
BNP PARIBAS TRI REPO	1.020% 08/31/2017 DD 08/30/17	(237,888)	237,888
BNP PARIBAS TRI REPO	1.020% 09/07/2017 DD 09/06/17	(148,080)	148,080
BNP PARIBAS TRI REPO	1.020% 09/13/2017 DD 09/12/17	(57,058)	57,058
BNP PARIBAS TRI REPO	1.010% 09/27/2017 DD 09/26/17	(244,000)	244,000
BNP PARIBAS TRI REPO	1.010% 10/04/2017 DD 10/03/17	(104,379)	104,379
BNP PARIBAS TRI REPO	1.300% 12/18/2017 DD 12/15/17	(130,910)	130,910
BNP PARIBAS TRI REPO	1.300% 12/20/2017 DD 12/19/17	(143,207)	143,207
BNP PARIBAS TRI REPO	1.040% 10/27/2017 DD 10/26/17	(133,067)	133,067
BNP PARIBAS TRI REPO	1.020% 10/31/2017 DD 10/30/17	(187,975)	187,975
BNP PARIBAS TRI REPO	1.040% 11/15/2017 DD 11/14/17	(127,169)	127,169
BNP PARIBAS TRI REPO	1.060% 11/17/2017 DD 11/16/17	(101,646)	101,646
BNP PARIBAS TRI REPO	1.040% 11/28/2017 DD 11/27/17	(197,543)	197,543
BNP PARIBAS TRI REPO	1.030% 12/07/2017 DD 12/06/17	(113,335)	113,335
BNP PARIBAS TRI REPO	1.280% 12/15/2017 DD 12/14/17	(141,172)	141,172
BWAY 12/16 TL		(712,202)	714,873
BWAY 8/14 COV-LITE TLB		698,497	(714,873)
CAFECO LLC DISC	05/17/2018	(1,289,651)	1,290,073
CAPITAL AUTOMOTIVE 3 / 17 2ND	LIEN TL	(149,250)	150,750
CARAUSTAR 3/17 COV-LITE TLB		(99,750)	101,000
CARDTRONICS INC / CARDTRO 144A	5.500% 05/01/2025 DD 04/04/17	(100,000)	101,250
CDW LLC / CDW FINANCE CORP	5.000% 09/01/2025 DD 03/02/17	(80,000)	80,000
CENOVUS ENERGY INC 144A	4.250% 04/15/2027 DD 04/07/17	(779,867)	771,418
CENOVUS ENERGY INC 144A	5.400% 06/15/2047 DD 04/07/17	(209,775)	207,785
CEQUEL/SUDDENLINK 3/17	INCREMENTAL COV-LITE TLB	(466,049)	463,724
CHARIOT FDG LLC DISC	08/02/2017	(599,060)	599,302
CHARTA LLC DISC	06/28/2017	(623,192)	624,253

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CHARTA LLC DISC	12/13/2017	(1,493,635)	1,499,175
CHARTER COMMUNICATIONS OP 144A	5.375% 05/01/2047 DD 04/20/17	(854,726)	866,594
CHENIERE CORPUS CHRISTI H 144A	5.125% 06/30/2027 DD 05/19/17	(17,000)	17,202
CHEUNG KONG PROPERTY HOLDINGS		(158,087)	169,795
CITIBANK NY ST TRI REPO	0.510% 01/04/2017 DD 01/03/17	(113,903)	113,903
CITIBANK NY ST TRI REPO	1.040% 08/01/2017 DD 07/31/17	(408,170)	408,170
CITIBANK NY ST TRI REPO	1.020% 07/31/2017 DD 07/28/17	(229,136)	229,136
CITIBANK NY ST TRI REPO	1.010% 08/04/2017 DD 08/03/17	(242,324)	242,324
CITIBANK NY ST TRI REPO	1.010% 08/03/2017 DD 08/02/17	(186,116)	186,116
CITIBANK NY ST TRI REPO	1.010% 08/07/2017 DD 08/04/17	(173,250)	173,250
CITIBANK NY ST TRI REPO	1.010% 08/08/2017 DD 08/07/17	(176,814)	176,814
CITIBANK NY ST TRI REPO	1.010% 08/10/2017 DD 08/09/17	(117,695)	117,695
CITIBANK NY ST TRI REPO	1.020% 08/11/2017 DD 08/10/17	(109,186)	109,186
CITIBANK NY ST TRI REPO	1.080% 07/03/2017 DD 06/30/17	(44,962)	44,962
CITIBANK NY ST TRI REPO	1.030% 07/18/2017 DD 07/17/17	(112,107)	112,107
CITIBANK NY ST TRI REPO	1.020% 07/19/2017 DD 07/18/17	(116,516)	116,516
CITIBANK NY ST TRI REPO	1.020% 07/21/2017 DD 07/20/17	(101,717)	101,717
CITIBANK NY ST TRI REPO	1.020% 10/17/2017 DD 10/16/17	(108,773)	108,773
CITIBANK NY ST TRI REPO	1.030% 08/17/2017 DD 08/16/17	(101,048)	101,048
CITIBANK NY ST TRI REPO	1.030% 08/18/2017 DD 08/17/17	(125,326)	125,326
CITIBANK NY ST TRI REPO	1.020% 08/22/2017 DD 08/21/17	(119,807)	119,807
CITIBANK NY ST TRI REPO	1.010% 08/23/2017 DD 08/22/17	(115,353)	115,353
CITIBANK NY ST TRI REPO	1.040% 09/05/2017 DD 09/01/17	(289,487)	289,487
CITIBANK NY ST TRI REPO	1.040% 09/18/2017 DD 09/15/17	(143,299)	143,299
CITIBANK NY ST TRI REPO	1.020% 09/19/2017 DD 09/18/17	(113,846)	113,846
CITIBANK NY ST TRI REPO	1.020% 10/31/2017 DD 10/30/17	(163,106)	163,106
CITIBANK NY ST TRI REPO	1.050% 11/28/2017 DD 11/27/17	(137,832)	137,832
CITIGROUP GLOBAL TRI REPO	0.800% 04/03/2017 DD 03/31/17	(119,167)	119,167
CITIGROUP GLOBAL TRI REPO	1.020% 07/31/2017 DD 07/28/17	(130,468)	130,468
CITIGROUP GLOBAL TRI REPO	1.040% 08/01/2017 DD 07/31/17	(306,653)	306,653
CITIGROUP GLOBAL TRI REPO	1.010% 08/03/2017 DD 08/02/17	(122,861)	122,861
CITIGROUP GLOBAL TRI REPO	1.010% 08/07/2017 DD 08/04/17	(134,331)	134,331
CITIGROUP GLOBAL TRI REPO	1.010% 08/04/2017 DD 08/03/17	(154,175)	154,175
CITIGROUP GLOBAL TRI REPO	1.010% 08/08/2017 DD 08/07/17	(130,147)	130,147
CITIGROUP GLOBAL TRI REPO	1.010% 08/09/2017 DD 08/08/17	(162,091)	162,091
CITIGROUP GLOBAL TRI REPO	1.030% 08/14/2017 DD 08/11/17	(133,515)	133,515
CITIGROUP GLOBAL TRI REPO	1.030% 08/15/2017 DD 08/14/17	(151,308)	151,308
CITIGROUP GLOBAL TRI REPO	1.010% 07/20/2017 DD 07/19/17	(102,764)	102,764
CITIGROUP GLOBAL TRI REPO	1.010% 07/24/2017 DD 07/21/17	(103,148)	103,148
CITIGROUP GLOBAL TRI REPO	1.030% 08/21/2017 DD 08/18/17	(102,476)	102,476
CITIGROUP GLOBAL TRI REPO	1.010% 08/24/2017 DD 08/23/17	(117,208)	117,208

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
CITIGROUP GLOBAL TRI REPO	1.040% 08/25/2017 DD 08/24/17	(123,299)	123,299
CITIGROUP GLOBAL TRI REPO	1.030% 08/28/2017 DD 08/25/17	(104,217)	104,217
CITIGROUP GLOBAL TRI REPO	1.040% 09/05/2017 DD 09/01/17	(107,706)	107,706
CITIGROUP GLOBAL TRI REPO	1.060% 09/01/2017 DD 08/31/17	(107,055)	107,055
CITIGROUP GLOBAL TRI REPO	1.020% 10/31/2017 DD 10/30/17	(123,138)	123,138
CITYMD 5/17 COV-LITE TL		(54,863)	55,138
COLLATERALIZED CP DISC	07/20/2017	(769,935)	773,784
COLLATERALIZED CP DISC	01/18/2018	(1,260,819)	1,267,301
COMCAST CORP	4.000% 08/15/2047 DD 08/07/17	(822,446)	827,037
COMCAST CORP 144A	3.969% 11/01/2047 DD 10/19/17	(866)	852
COMCAST CORP 144A	3.999% 11/01/2049 DD 10/19/17	(3,694)	3,602
COMCAST CORP 144A	4.049% 11/01/2052 DD 10/19/17	(912)	880
COMWLTH BK AUST DISC	10/18/2017	(1,093,346)	1,095,395
CONSTELLIS 4/17 COV-LITE TLB		(99,000)	99,050
CRC FDG LLC DISC	05/24/2017	(972,425)	972,744
CRC FDG LLC DISC	12/07/2017	(921,917)	924,716
CREDIT AGRICOLE TRI REPO	0.510% 03/07/2017 DD 03/06/17	(16,789)	16,789
CREDIT AGRICOLE TRI REPO	0.760% 05/25/2017 DD 05/24/17	(176,606)	176,606
CREDIT AGRICOLE TRI REPO	0.770% 05/30/2017 DD 05/26/17	(1,300,421)	1,300,421
CREDIT AGRICOLE TRI REPO	0.770% 04/11/2017 DD 04/10/17	(333,182)	333,182
CREDIT AGRICOLE TRI REPO	0.760% 05/10/2017 DD 05/09/17	(330,589)	330,589
CREDIT AGRICOLE TRI REPO	0.760% 05/09/2017 DD 05/08/17	(529,110)	529,110
CREDIT AGRICOLE TRI REPO	0.750% 05/11/2017 DD 05/10/17	(355,807)	355,807
CREDIT AGRICOLE TRI REPO	1.030% 07/28/2017 DD 07/27/17	(546,226)	546,226
CREDIT AGRICOLE TRI REPO	1.040% 08/01/2017 DD 07/31/17	(6,536,541)	6,536,541
CREDIT AGRICOLE TRI REPO	1.020% 07/31/2017 DD 07/28/17	(2,928,853)	2,928,853
CREDIT AGRICOLE TRI REPO	1.030% 08/02/2017 DD 08/01/17	(3,694,620)	3,694,620
CREDIT AGRICOLE TRI REPO	1.000% 08/03/2017 DD 08/02/17	(4,377,818)	4,377,818
CREDIT AGRICOLE TRI REPO	1.000% 08/07/2017 DD 08/04/17	(3,365,293)	3,365,293
CREDIT AGRICOLE TRI REPO	1.000% 08/04/2017 DD 08/03/17	(4,143,172)	4,143,172
CREDIT AGRICOLE TRI REPO	1.010% 08/08/2017 DD 08/07/17	(3,014,280)	3,014,280
CREDIT AGRICOLE TRI REPO	1.010% 08/09/2017 DD 08/08/17	(2,125,460)	2,125,460
CREDIT AGRICOLE TRI REPO	1.020% 08/11/2017 DD 08/10/17	(1,450,927)	1,450,927
CREDIT AGRICOLE TRI REPO	1.010% 08/10/2017 DD 08/09/17	(2,736,978)	2,736,978
CREDIT AGRICOLE TRI REPO	1.030% 08/14/2017 DD 08/11/17	(1,341,580)	1,341,580
CREDIT AGRICOLE TRI REPO	1.030% 08/15/2017 DD 08/14/17	(1,060,656)	1,060,656
CREDIT AGRICOLE TRI REPO	1.010% 06/23/2017 DD 06/22/17	(195,109)	195,109
CREDIT AGRICOLE TRI REPO	1.010% 07/12/2017 DD 07/11/17	(1,933,319)	1,933,319
CREDIT AGRICOLE TRI REPO	1.010% 07/17/2017 DD 07/14/17	(859,486)	859,486
CREDIT AGRICOLE TRI REPO	1.010% 07/14/2017 DD 07/13/17	(468,059)	468,059
CREDIT AGRICOLE TRI REPO	1.030% 07/18/2017 DD 07/17/17	(1,287,590)	1,287,590
CREDIT AGRICOLE TRI REPO	1.020% 07/19/2017 DD 07/18/17	(1,020,355)	1,020,355
CREDIT AGRICOLE TRI REPO	1.020% 07/21/2017 DD 07/20/17	(1,254,402)	1,254,402

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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 TRI REPO	1.010% 07/20/2017 DD 07/19/17	(1,645,304)	1,645,304
CREDIT AGRICOLE TRI REPO	1.010% 07/24/2017 DD 07/21/17	(1,205,066)	1,205,066
CREDIT AGRICOLE TRI REPO	1.030% 07/25/2017 DD 07/24/17	(1,155,906)	1,155,906
CREDIT AGRICOLE TRI REPO	1.030% 07/27/2017 DD 07/26/17	(808,850)	808,850
CREDIT AGRICOLE TRI REPO	1.030% 07/26/2017 DD 07/25/17	(945,194)	945,194
CREDIT AGRICOLE TRI REPO	1.020% 10/06/2017 DD 10/05/17	(25,955)	25,955
CREDIT AGRICOLE TRI REPO	1.030% 10/17/2017 DD 10/16/17	(1,561,591)	1,561,591
CREDIT AGRICOLE TRI REPO	1.030% 10/18/2017 DD 10/17/17	(1,409,489)	1,409,489
CREDIT AGRICOLE TRI REPO	1.030% 10/20/2017 DD 10/19/17	(1,435,828)	1,435,828
CREDIT AGRICOLE TRI REPO	1.030% 10/19/2017 DD 10/18/17	(1,507,851)	1,507,851
CREDIT AGRICOLE TRI REPO	1.030% 10/26/2017 DD 10/25/17	(779,041)	779,041
CREDIT AGRICOLE TRI REPO	1.040% 10/25/2017 DD 10/24/17	(1,917,964)	1,917,964
CREDIT AGRICOLE TRI REPO	1.040% 08/16/2017 DD 08/15/17	(1,628,375)	1,628,375
CREDIT AGRICOLE TRI REPO	1.030% 08/18/2017 DD 08/17/17	(1,577,001)	1,577,001
CREDIT AGRICOLE TRI REPO	1.030% 08/17/2017 DD 08/16/17	(1,163,008)	1,163,008
CREDIT AGRICOLE TRI REPO	1.030% 08/21/2017 DD 08/18/17	(1,748,743)	1,748,743
CREDIT AGRICOLE TRI REPO	1.020% 08/22/2017 DD 08/21/17	(1,256,379)	1,256,379
CREDIT AGRICOLE TRI REPO	1.010% 08/24/2017 DD 08/23/17	(1,818,386)	1,818,386
CREDIT AGRICOLE TRI REPO	1.010% 08/23/2017 DD 08/22/17	(2,058,892)	2,058,892
CREDIT AGRICOLE TRI REPO	1.040% 08/25/2017 DD 08/24/17	(1,950,397)	1,950,397
CREDIT AGRICOLE TRI REPO	1.020% 08/28/2017 DD 08/25/17	(2,016,931)	2,016,931
CREDIT AGRICOLE TRI REPO	1.020% 08/29/2017 DD 08/28/17	(204,417)	204,417
CREDIT AGRICOLE TRI REPO	1.020% 08/30/2017 DD 08/29/17	(370,841)	370,841
CREDIT AGRICOLE TRI REPO	1.020% 08/31/2017 DD 08/30/17	(418,052)	418,052
CREDIT AGRICOLE TRI REPO	1.050% 09/01/2017 DD 08/31/17	(130,687)	130,687
CREDIT AGRICOLE TRI REPO	1.020% 09/13/2017 DD 09/12/17	(234,643)	234,643
CREDIT AGRICOLE TRI REPO	1.040% 09/18/2017 DD 09/15/17	(188,664)	188,664
CREDIT AGRICOLE TRI REPO	1.030% 09/19/2017 DD 09/18/17	(63,540)	63,540
CREDIT AGRICOLE TRI REPO	1.010% 10/05/2017 DD 10/04/17	(268,523)	268,523
CREDIT AGRICOLE TRI REPO	1.020% 10/04/2017 DD 10/03/17	(191,010)	191,010
CREDIT AGRICOLE TRI REPO	1.300% 12/18/2017 DD 12/15/17	(130,616)	130,616
CREDIT AGRICOLE TRI REPO	1.290% 12/20/2017 DD 12/19/17	(76,991)	76,991
CREDIT AGRICOLE TRI REPO	1.320% 12/26/2017 DD 12/22/17	(163,131)	163,131
CREDIT AGRICOLE TRI REPO	1.330% 12/28/2017 DD 12/27/17	(79,043)	79,043
CREDIT AGRICOLE TRI REPO	1.320% 12/27/2017 DD 12/26/17	(184,480)	184,480
CREDIT AGRICOLE TRI REPO	1.030% 10/27/2017 DD 10/26/17	(4,795,651)	4,795,651
CREDIT AGRICOLE TRI REPO	1.030% 10/30/2017 DD 10/27/17	(15,111,987)	15,111,987
CREDIT AGRICOLE TRI REPO	1.050% 11/01/2017 DD 10/31/17	(52,678)	52,678
CREDIT AGRICOLE TRI REPO	1.020% 10/31/2017 DD 10/30/17	(11,315,434)	11,315,434
CREDIT AGRICOLE TRI REPO	1.040% 11/03/2017 DD 11/02/17	(98,650)	98,650
CREDIT AGRICOLE TRI REPO	1.030% 11/07/2017 DD 11/06/17	(173,963)	173,963
CREDIT AGRICOLE TRI REPO	1.030% 11/08/2017 DD 11/07/17	(199,156)	199,156
CREDIT AGRICOLE TRI REPO	1.030% 11/09/2017 DD 11/08/17	(154,225)	154,225

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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 TRI REPO	1.040% 11/13/2017 DD 11/10/17	(223,436)	223,436
CREDIT AGRICOLE TRI REPO	1.040% 11/15/2017 DD 11/14/17	(39,025)	39,025
CREDIT AGRICOLE TRI REPO	1.040% 11/14/2017 DD 11/13/17	(87,112)	87,112
CREDIT AGRICOLE TRI REPO	1.060% 11/16/2017 DD 11/15/17	(133,294)	133,294
CREDIT AGRICOLE TRI REPO	1.070% 11/17/2017 DD 11/16/17	(147,673)	147,673
CREDIT AGRICOLE TRI REPO	1.050% 11/21/2017 DD 11/20/17	(90,163)	90,163
CREDIT AGRICOLE TRI REPO	1.070% 11/20/2017 DD 11/17/17	(109,823)	109,823
CREDIT AGRICOLE TRI REPO	1.040% 11/22/2017 DD 11/21/17	(114,495)	114,495
CREDIT AGRICOLE TRI REPO	1.060% 11/27/2017 DD 11/24/17	(256,555)	256,555
CREDIT AGRICOLE TRI REPO	1.060% 11/28/2017 DD 11/27/17	(7,761,028)	7,761,028
CREDIT AGRICOLE TRI REPO	1.030% 11/29/2017 DD 11/28/17	(123,279)	123,279
CREDIT AGRICOLE TRI REPO	1.010% 11/30/2017 DD 11/29/17	(210,311)	210,311
CREDIT AGRICOLE TRI REPO	1.030% 12/01/2017 DD 11/30/17	(192,784)	192,784
CREDIT AGRICOLE TRI REPO	1.010% 12/05/2017 DD 12/04/17	(162,892)	162,892
CREDIT AGRICOLE TRI REPO	1.020% 12/04/2017 DD 12/01/17	(246,471)	246,471
CREDIT AGRICOLE TRI REPO	1.030% 12/06/2017 DD 12/05/17	(161,812)	161,812
CREDIT AGRICOLE TRI REPO	1.030% 12/08/2017 DD 12/07/17	(57,663)	57,663
CREDIT AGRICOLE TRI REPO	1.030% 12/07/2017 DD 12/06/17	(1,432)	1,432
CREDIT AGRICOLE TRI REPO	1.020% 12/13/2017 DD 12/12/17	(66,389)	66,389
CREDIT AGRICOLE TRI REPO	1.020% 12/14/2017 DD 12/13/17	(93,820)	93,820
CREDIT AGRICOLE TRI REPO	1.270% 12/15/2017 DD 12/14/17	(105,505)	105,505
CREDIT SUISSE FST DISC	06/26/2018	(3,954,289)	3,958,400
CYXTERA 3/17 COV-LITE TLB		(49,750)	50,375
DAE FUNDING LLC 144A	4.000% 08/01/2020 DD 08/04/17	(43,000)	43,538
DANSKE CORP DISC	08/01/2017	(996,920)	997,933
DANSKE CORP DISC	10/17/2017	(882,124)	884,447
DANSKE CORP DISC	04/13/2018	(1,193,464)	1,192,533
DBS BANK LTD DISC	05/22/2017	(698,775)	699,538
DBS BANK LTD DISC	06/06/2017	(649,906)	649,894
DBS BANK LTD DISC	07/10/2017	(997,801)	998,756
DBS BANK LTD DISC	08/07/2017	(623,896)	624,175
DBS BANK LTD DISC	08/21/2017	(498,578)	499,068
DBS BANK LTD DISC	12/04/2017	(1,496,371)	1,498,144
DBS BANK LTD DISC	02/02/2018	(1,119,706)	1,120,829
DBS BANK LTD DISC	02/13/2018	(1,741,775)	1,742,548
DBS BANK LTD DISC	03/15/2018	(1,592,000)	1,592,510
DEUTSCHE BK FINL TRI REPO	0.770% 05/25/2017 DD 05/24/17	(301,350)	301,350
DEUTSCHE BK FINL TRI REPO	0.820% 05/30/2017 DD 05/26/17	(741,966)	741,966
DEUTSCHE BK FINL TRI REPO	0.800% 04/11/2017 DD 04/10/17	(385,386)	385,386
DEUTSCHE BK FINL TRI REPO	0.770% 05/10/2017 DD 05/09/17	(557,538)	557,538
DEUTSCHE BK FINL TRI REPO	0.780% 05/09/2017 DD 05/08/17	(765,775)	765,775
DEUTSCHE BK FINL TRI REPO	0.760% 05/11/2017 DD 05/10/17	(531,651)	531,651
DEUTSCHE BK FINL TRI REPO	1.040% 07/28/2017 DD 07/27/17	(1,031,369)	1,031,369

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
DEUTSCHE BK FINL TRI REPO	1.030% 07/31/2017 DD 07/28/17	(4,829,036)	4,829,036
DEUTSCHE BK FINL TRI REPO	1.030% 08/02/2017 DD 08/01/17	(905,769)	905,769
DEUTSCHE BK FINL TRI REPO	1.000% 08/04/2017 DD 08/03/17	(420,458)	420,458
DEUTSCHE BK FINL TRI REPO	1.000% 08/03/2017 DD 08/02/17	(170,081)	170,081
DEUTSCHE BK FINL TRI REPO	1.000% 08/07/2017 DD 08/04/17	(334,215)	334,215
DEUTSCHE BK FINL TRI REPO	1.000% 08/08/2017 DD 08/07/17	(437,561)	437,561
DEUTSCHE BK FINL TRI REPO	1.000% 08/09/2017 DD 08/08/17	(422,236)	422,236
DEUTSCHE BK FINL TRI REPO	1.010% 08/11/2017 DD 08/10/17	(354,631)	354,631
DEUTSCHE BK FINL TRI REPO	1.000% 08/10/2017 DD 08/09/17	(691,802)	691,802
DEUTSCHE BK FINL TRI REPO	1.040% 08/14/2017 DD 08/11/17	(302,979)	302,979
DEUTSCHE BK FINL TRI REPO	1.070% 08/16/2017 DD 08/15/17	(382,484)	382,484
DEUTSCHE BK FINL TRI REPO	1.050% 08/15/2017 DD 08/14/17	(259,101)	259,101
DEUTSCHE BK FINL TRI REPO	1.010% 07/12/2017 DD 07/11/17	(786,159)	786,159
DEUTSCHE BK FINL TRI REPO	1.010% 07/17/2017 DD 07/14/17	(755,329)	755,329
DEUTSCHE BK FINL TRI REPO	1.010% 07/14/2017 DD 07/13/17	(288,667)	288,667
DEUTSCHE BK FINL TRI REPO	1.040% 07/18/2017 DD 07/17/17	(1,986,673)	1,986,673
DEUTSCHE BK FINL TRI REPO	1.020% 07/19/2017 DD 07/18/17	(1,310,688)	1,310,688
DEUTSCHE BK FINL TRI REPO	1.020% 07/21/2017 DD 07/20/17	(1,743,221)	1,743,221
DEUTSCHE BK FINL TRI REPO	1.010% 07/20/2017 DD 07/19/17	(2,237,838)	2,237,838
DEUTSCHE BK FINL TRI REPO	1.010% 07/24/2017 DD 07/21/17	(1,757,191)	1,757,191
DEUTSCHE BK FINL TRI REPO	1.040% 07/25/2017 DD 07/24/17	(1,904,007)	1,904,007
DEUTSCHE BK FINL TRI REPO	1.040% 07/27/2017 DD 07/26/17	(1,847,074)	1,847,074
DEUTSCHE BK FINL TRI REPO	1.040% 07/26/2017 DD 07/25/17	(1,678,689)	1,678,689
DEUTSCHE BK FINL TRI REPO	1.030% 10/17/2017 DD 10/16/17	(609,567)	609,567
DEUTSCHE BK FINL TRI REPO	1.040% 10/18/2017 DD 10/17/17	(604,925)	604,925
DEUTSCHE BK FINL TRI REPO	1.030% 10/20/2017 DD 10/19/17	(437,975)	437,975
DEUTSCHE BK FINL TRI REPO	1.030% 10/19/2017 DD 10/18/17	(319,865)	319,865
DEUTSCHE BK FINL TRI REPO	1.050% 10/25/2017 DD 10/24/17	(502,746)	502,746
DEUTSCHE BK FINL TRI REPO	1.030% 10/26/2017 DD 10/25/17	(403,402)	403,402
DEUTSCHE BK FINL TRI REPO	1.050% 08/17/2017 DD 08/16/17	(495,446)	495,446
DEUTSCHE BK FINL TRI REPO	1.050% 08/18/2017 DD 08/17/17	(1,376,817)	1,376,817
DEUTSCHE BK FINL TRI REPO	1.050% 08/21/2017 DD 08/18/17	(1,642,414)	1,642,414
DEUTSCHE BK FINL TRI REPO	1.010% 08/23/2017 DD 08/22/17	(1,684,701)	1,684,701
DEUTSCHE BK FINL TRI REPO	1.020% 08/22/2017 DD 08/21/17	(870,685)	870,685
DEUTSCHE BK FINL TRI REPO	1.010% 08/24/2017 DD 08/23/17	(1,511,378)	1,511,378
DEUTSCHE BK FINL TRI REPO	1.050% 08/25/2017 DD 08/24/17	(1,696,781)	1,696,781
DEUTSCHE BK FINL TRI REPO	1.040% 08/28/2017 DD 08/25/17	(1,061,200)	1,061,200
DEUTSCHE BK FINL TRI REPO	1.020% 08/30/2017 DD 08/29/17	(219,630)	219,630
DEUTSCHE BK FINL TRI REPO	1.070% 09/01/2017 DD 08/31/17	(196,464)	196,464
DEUTSCHE BK FINL TRI REPO	1.020% 08/31/2017 DD 08/30/17	(262,324)	262,324
DEUTSCHE BK FINL TRI REPO	1.060% 09/05/2017 DD 09/01/17	(507,300)	507,300
DEUTSCHE BK FINL TRI REPO	1.030% 09/13/2017 DD 09/12/17	(151,702)	151,702
DEUTSCHE BK FINL TRI REPO	1.030% 09/14/2017 DD 09/13/17	(111,265)	111,265

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
DEUTSCHE BK FINL TRI REPO	1.050% 09/18/2017 DD 09/15/17	(134,329)	134,329
DEUTSCHE BK FINL TRI REPO	1.010% 09/20/2017 DD 09/19/17	(134,219)	134,219
DEUTSCHE BK FINL TRI REPO	1.360% 12/26/2017 DD 12/22/17	(19,281)	19,281
DEUTSCHE BK FINL TRI REPO	1.040% 10/27/2017 DD 10/26/17	(2,489,574)	2,489,574
DEUTSCHE BK FINL TRI REPO	1.030% 10/30/2017 DD 10/27/17	(7,139,491)	7,139,491
DEUTSCHE BK FINL TRI REPO	1.030% 10/31/2017 DD 10/30/17	(5,612,482)	5,612,482
DEUTSCHE BK FINL TRI REPO	1.040% 11/28/2017 DD 11/27/17	(604,510)	604,510
DNB NOR BANK DISC	05/26/2017	(899,310)	899,328
DURAVANT 7/17 DELAYED TL	0.000% 07/19/2024 DD 07/11/17	(11,504)	11,561
DURAVANT 7/17 TLB		(114,757)	115,476
EAGLE II ACQUISTIN CO 144A	6.000% 04/01/2025 DD 03/29/17	(40,000)	40,650
ENAGAS SA		(11,936)	12,131
EP ENERGY LLC / EVEREST A 144A	8.000% 02/15/2025 DD 02/06/17	(111,000)	111,000
FAIRWAY FIN CORP DISC	05/22/2017	(797,214)	798,100
FAIRWAY FIN CORP DISC	10/12/2017	(747,547)	749,661
FEDERATION DES DISC	05/15/2017	(798,060)	798,311
FEDERATION DES DISC	06/01/2017	(573,619)	574,473
FEDERATION DES DISC	07/06/2017	(709,371)	709,822
FEDERATION DES DISC	07/14/2017	(399,591)	399,806
FEDERATION DES DISC	03/20/2018	(933,845)	935,519
FIRST DATA 4/17 TL		(445,801)	448,594
FLOW TRADERS		(686,591)	553,892
FMG RESOURCES AUGUST 2006 144A	4.750% 05/15/2022 DD 05/12/17	(157,000)	158,374
GARTNER INC 144A	5.125% 04/01/2025 DD 03/30/17	(80,000)	81,000
GOTHAM FDG CORP DISC	06/23/2017	(524,567)	524,648
GOTHAM FDG CORP DISC	01/12/2018	(863,771)	868,412
HAMILTON SUNDSTRAND/ ACCUDYNE	7/17 COV-LITE TL	(64,838)	65,325
HD SUPPLY WATERWORKS 7/17 TLB		(59,850)	60,450
HELIX 2/17 TL		(152,547)	155,613
HOMER CITY 2/17 TL		(73,470)	73,470
HOSTESS BRANDS 7/15 COV-LITE	TLB	488,819	(498,101)
HUDBAY MINERALS INC		(458,192)	364,132
ING (US) FUNDING DISC	07/06/2017	(794,994)	796,473
INTELSAT JACKSON HOLDINGS 144A	9.750% 07/15/2025 DD 07/05/17	(290,000)	290,968
J P MORGAN CHASE TRI REPO	1.010% 10/06/2017 DD 10/05/17	(193,266)	193,266
J P MORGAN CHASE TRI REPO	1.010% 10/12/2017 DD 10/11/17	(200,763)	200,763
J P MORGAN CHASE TRI REPO	1.020% 10/17/2017 DD 10/16/17	(358,900)	358,900
J P MORGAN CHASE TRI REPO	1.020% 10/18/2017 DD 10/17/17	(353,236)	353,236
J P MORGAN CHASE TRI REPO	1.020% 10/19/2017 DD 10/18/17	(247,042)	247,042
J P MORGAN CHASE TRI REPO	1.020% 10/20/2017 DD 10/19/17	(254,544)	254,544
J P MORGAN CHASE TRI REPO	1.030% 10/25/2017 DD 10/24/17	(328,967)	328,967
J P MORGAN CHASE TRI REPO	1.020% 10/26/2017 DD 10/25/17	(210,742)	210,742

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
J P MORGAN CHASE TRI REPO	1.010% 10/04/2017 DD 10/03/17	(174,320)	174,320
J P MORGAN CHASE TRI REPO	1.000% 10/05/2017 DD 10/04/17	(188,573)	188,573
J P MORGAN CHASE TRI REPO	1.290% 12/18/2017 DD 12/15/17	(265,863)	265,863
J P MORGAN CHASE TRI REPO	1.290% 12/20/2017 DD 12/19/17	(144,939)	144,939
J P MORGAN CHASE TRI REPO	1.290% 12/19/2017 DD 12/18/17	(135,839)	135,839
J P MORGAN CHASE TRI REPO	1.320% 12/26/2017 DD 12/22/17	(133,353)	133,353
J P MORGAN CHASE TRI REPO	1.310% 12/28/2017 DD 12/27/17	(188,044)	188,044
J P MORGAN CHASE TRI REPO	1.030% 10/27/2017 DD 10/26/17	(1,469,336)	1,469,336
J P MORGAN CHASE TRI REPO	1.010% 10/31/2017 DD 10/30/17	(3,532,852)	3,532,852
J P MORGAN CHASE TRI REPO	1.020% 10/30/2017 DD 10/27/17	(4,318,247)	4,318,247
J P MORGAN CHASE TRI REPO	1.030% 11/06/2017 DD 11/03/17	(130,457)	130,457
J P MORGAN CHASE TRI REPO	1.020% 11/08/2017 DD 11/07/17	(128,268)	128,268
J P MORGAN CHASE TRI REPO	1.020% 11/07/2017 DD 11/06/17	(139,932)	139,932
J P MORGAN CHASE TRI REPO	1.020% 11/09/2017 DD 11/08/17	(100,636)	100,636
J P MORGAN CHASE TRI REPO	1.030% 11/10/2017 DD 11/09/17	(151,151)	151,151
J P MORGAN CHASE TRI REPO	1.030% 11/14/2017 DD 11/13/17	(198,733)	198,733
J P MORGAN CHASE TRI REPO	1.030% 11/15/2017 DD 11/14/17	(134,626)	134,626
J P MORGAN CHASE TRI REPO	1.050% 11/16/2017 DD 11/15/17	(265,213)	265,213
J P MORGAN CHASE TRI REPO	1.060% 11/17/2017 DD 11/16/17	(256,032)	256,032
J P MORGAN CHASE TRI REPO	1.040% 11/21/2017 DD 11/20/17	(128,708)	128,708
J P MORGAN CHASE TRI REPO	1.050% 11/20/2017 DD 11/17/17	(156,639)	156,639
J P MORGAN CHASE TRI REPO	1.020% 11/22/2017 DD 11/21/17	(172,420)	172,420
J P MORGAN CHASE TRI REPO	1.020% 11/24/2017 DD 11/22/17	(124,889)	124,889
J P MORGAN CHASE TRI REPO	1.030% 11/27/2017 DD 11/24/17	(539,389)	539,389
J P MORGAN CHASE TRI REPO	1.030% 11/28/2017 DD 11/27/17	(20,087,932)	20,087,932
J P MORGAN CHASE TRI REPO	1.000% 11/30/2017 DD 11/29/17	(437,664)	437,664
J P MORGAN CHASE TRI REPO	1.020% 11/29/2017 DD 11/28/17	(292,979)	292,979
J P MORGAN CHASE TRI REPO	1.030% 12/01/2017 DD 11/30/17	(342,496)	342,496
J P MORGAN CHASE TRI REPO	1.000% 12/05/2017 DD 12/04/17	(294,634)	294,634
J P MORGAN CHASE TRI REPO	1.010% 12/04/2017 DD 12/01/17	(548,270)	548,270
J P MORGAN CHASE TRI REPO	1.020% 12/06/2017 DD 12/05/17	(415,617)	415,617
J P MORGAN CHASE TRI REPO	1.020% 12/08/2017 DD 12/07/17	(157,270)	157,270
J P MORGAN CHASE TRI REPO	1.270% 12/15/2017 DD 12/14/17	(202,911)	202,911
J2 CLOUD LLC/GLOBAL INC 144A	6.000% 07/15/2025 DD 06/27/16	(103,000)	104,416
JACKSON NATIONAL LIFE GLO 144A	3.250% 01/30/2024 DD 01/30/17	(799,400)	817,256
K HOVNANIAN ENTERPRISES I 144A	10.000% 07/15/2022 DD 07/27/17	(150,000)	153,750
KAR AUCTION SERVICES INC 144A	5.125% 06/01/2025 DD 05/31/17	(75,000)	75,750
KOPPERS INC 144A	6.000% 02/15/2025 DD 01/25/17	(65,000)	66,300
LANDESBANK HSN-TH DISC	02/14/2018	(1,588,738)	1,594,627
LIBERTY ST FDG DISC	06/26/2017	(872,528)	873,584
LIBERTY ST FDG DISC	07/05/2017	(872,479)	873,755
LIBERTY ST FDG DISC	10/23/2017	(448,007)	447,973
LITHIA MOTORS INC 144A	5.250% 08/01/2025 DD 07/24/17	(62,000)	62,775

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LMA SA & LMA AMER DISC	09/08/2017	(860,167)	862,746
LMA SA & LMA AMER DISC	09/12/2017	(421,838)	423,864
LMA SA & LMA AMER DISC	03/01/2018	(1,348,157)	1,354,379
LUMILEDS 3/17 COV-LITE TLB		(84,575)	85,850
MACQUARIE BK LTD DISC	03/19/2018	(866,042)	865,789
MAN WAH HOLDINGS LTD		(599,451)	612,379
MANHATTAN AST FDG DISC	06/14/2017	(523,524)	524,553
MATAHARI DEPARTMENT STORE TBK		(447,758)	295,085
MERRILL LYNCH TRI REPO	0.800% 05/30/2017 DD 05/26/17	(163,206)	163,206
MERRILL LYNCH TRI REPO	0.820% 04/03/2017 DD 03/31/17	(100,850)	100,850
MERRILL LYNCH TRI REPO	0.780% 04/11/2017 DD 04/10/17	(243,049)	243,049
MERRILL LYNCH TRI REPO	0.760% 05/09/2017 DD 05/08/17	(107,835)	107,835
MERRILL LYNCH TRI REPO	1.040% 08/01/2017 DD 07/31/17	(459,830)	459,830
MERRILL LYNCH TRI REPO	1.020% 07/31/2017 DD 07/28/17	(279,291)	279,291
MERRILL LYNCH TRI REPO	1.020% 08/02/2017 DD 08/01/17	(123,208)	123,208
MERRILL LYNCH TRI REPO	1.000% 08/04/2017 DD 08/03/17	(277,259)	277,259
MERRILL LYNCH TRI REPO	1.000% 08/03/2017 DD 08/02/17	(229,031)	229,031
MERRILL LYNCH TRI REPO	1.010% 08/07/2017 DD 08/04/17	(223,046)	223,046
MERRILL LYNCH TRI REPO	1.010% 08/08/2017 DD 08/07/17	(225,919)	225,919
MERRILL LYNCH TRI REPO	1.010% 08/10/2017 DD 08/09/17	(151,241)	151,241
MERRILL LYNCH TRI REPO	1.010% 08/09/2017 DD 08/08/17	(120,008)	120,008
MERRILL LYNCH TRI REPO	1.020% 08/11/2017 DD 08/10/17	(134,134)	134,134
MERRILL LYNCH TRI REPO	1.030% 08/14/2017 DD 08/11/17	(111,070)	111,070
MERRILL LYNCH TRI REPO	1.050% 08/16/2017 DD 08/15/17	(160,680)	160,680
MERRILL LYNCH TRI REPO	1.010% 07/12/2017 DD 07/11/17	(168,092)	168,092
MERRILL LYNCH TRI REPO	1.010% 07/20/2017 DD 07/19/17	(123,756)	123,756
MERRILL LYNCH TRI REPO	1.030% 10/17/2017 DD 10/16/17	(202,776)	202,776
MERRILL LYNCH TRI REPO	1.030% 10/18/2017 DD 10/17/17	(219,724)	219,724
MERRILL LYNCH TRI REPO	1.030% 10/19/2017 DD 10/18/17	(44,464)	44,464
MERRILL LYNCH TRI REPO	1.030% 10/20/2017 DD 10/19/17	(138,577)	138,577
MERRILL LYNCH TRI REPO	1.030% 08/17/2017 DD 08/16/17	(124,615)	124,615
MERRILL LYNCH TRI REPO	1.030% 08/18/2017 DD 08/17/17	(158,369)	158,369
MERRILL LYNCH TRI REPO	1.030% 08/21/2017 DD 08/18/17	(116,764)	116,764
MERRILL LYNCH TRI REPO	1.010% 08/23/2017 DD 08/22/17	(154,671)	154,671
MERRILL LYNCH TRI REPO	1.010% 08/24/2017 DD 08/23/17	(130,184)	130,184
MERRILL LYNCH TRI REPO	1.030% 08/28/2017 DD 08/25/17	(118,093)	118,093
MERRILL LYNCH TRI REPO	1.040% 09/05/2017 DD 09/01/17	(265,014)	265,014
MERRILL LYNCH TRI REPO	1.040% 10/27/2017 DD 10/26/17	(465,093)	465,093
MERRILL LYNCH TRI REPO	1.030% 10/30/2017 DD 10/27/17	(1,329,058)	1,329,058
MERRILL LYNCH TRI REPO	1.020% 10/31/2017 DD 10/30/17	(1,243,562)	1,243,562
MERRILL LYNCH TRI REPO	1.030% 11/24/2017 DD 11/22/17	(80,197)	80,197
MERRILL LYNCH TRI REPO	1.040% 11/28/2017 DD 11/27/17	(143,674)	143,674

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METLIFE SHORT DISC	01/10/2018	(1,098,828)	1,099,005
METLIFE SHORT DISC	02/12/2018	(1,290,631)	1,296,021
MICRON TECHNOLOGY INC	7.500% 09/15/2023 DD 04/26/16	(76,000)	84,645
NATIONAL AUST BK DISC	09/01/2017	(968,897)	972,697
NATIONAL AUSTRALIA BANK L 144A	3.500% 01/10/2027 DD 01/10/17	(299,700)	307,956
NATIONAL BK CANADA DISC	04/20/2018	(1,382,924)	1,385,766
NATIXIS NY BRH DISC	06/07/2017	(598,215)	598,102
NIEUW AMSTERDAM DISC	08/04/2017	(747,934)	749,052
NIEUW AMSTERDAM DISC	02/06/2018	(1,290,770)	1,296,158
NORDEA BANK AB DISC	07/25/2017	(997,438)	998,274
NORDEA BANK AB DISC	10/19/2017	(817,476)	821,566
NORDEA BANK AB DISC	04/17/2018	(2,034,921)	2,036,760
NRW BANK DISC	04/18/2017	(1,196,659)	1,198,595
NRW BANK DISC	06/02/2017	(1,149,917)	1,149,941
NRW BANK DISC	07/12/2017	(927,607)	928,828
NRW BANK DISC	01/19/2018	(1,344,020)	1,347,212
OVERSEA-CHINESE BK IB NT	VAR RT 07/19/2017 DD 01/19/17	(1,250,000)	1,250,221
OVERSEA-CHINESE DISC	03/12/2018	(1,638,220)	1,642,278
PARK AEROSPACE HOLDINGS L 144A	5.250% 08/15/2022 DD 02/03/17	(495,749)	499,730
PEABODY ENERGY CORP	6.500% 09/15/2020 DD 08/25/10	(23,650)	23,650
PENN NATIONAL GAMING INC 144A	5.625% 01/15/2027 DD 01/19/17	(60,000)	60,000
PROJECT ALPHA (QLIK) 3/17	COV-LITE TLB	(74,625)	74,906
PSP CAPITAL INC DISC	07/20/2017	(697,557)	698,960
RBS SECURITIES TRI REPO	0.500% 03/07/2017 DD 03/06/17	(244,029)	244,029
RBS SECURITIES TRI REPO	0.480% 01/04/2017 DD 01/03/17	(502,540)	502,540
RBS SECURITIES TRI REPO	0.760% 05/25/2017 DD 05/24/17	(143,496)	143,496
RBS SECURITIES TRI REPO	0.780% 05/30/2017 DD 05/26/17	(1,575,514)	1,575,514
RBS SECURITIES TRI REPO	0.770% 04/03/2017 DD 03/31/17	(2,369,651)	2,369,651
RBS SECURITIES TRI REPO	0.780% 04/11/2017 DD 04/10/17	(1,543,048)	1,543,048
RBS SECURITIES TRI REPO	0.760% 05/10/2017 DD 05/09/17	(502,157)	502,157
RBS SECURITIES TRI REPO	0.760% 05/09/2017 DD 05/08/17	(673,143)	673,143
RBS SECURITIES TRI REPO	0.750% 05/11/2017 DD 05/10/17	(443,119)	443,119
RBS SECURITIES TRI REPO	1.010% 07/27/2017 DD 07/26/17	(8,350,346)	8,350,346
RBS SECURITIES TRI REPO	1.020% 07/28/2017 DD 07/27/17	(6,668,092)	6,668,092
RBS SECURITIES TRI REPO	1.010% 07/31/2017 DD 07/28/17	(17,981,602)	17,981,602
RBS SECURITIES TRI REPO	1.010% 08/02/2017 DD 08/01/17	(7,230,616)	7,230,616
RBS SECURITIES TRI REPO	1.020% 08/01/2017 DD 07/31/17	(16,465,686)	16,465,686
RBS SECURITIES TRI REPO	1.000% 08/03/2017 DD 08/02/17	(9,558,494)	9,558,494
RBS SECURITIES TRI REPO	1.000% 08/07/2017 DD 08/04/17	(6,910,441)	6,910,441
RBS SECURITIES TRI REPO	1.000% 08/04/2017 DD 08/03/17	(8,908,133)	8,908,133
RBS SECURITIES TRI REPO	1.000% 08/08/2017 DD 08/07/17	(6,620,700)	6,620,700
RBS SECURITIES TRI REPO	1.000% 08/09/2017 DD 08/08/17	(6,058,162)	6,058,162
RBS SECURITIES TRI REPO	1.010% 08/11/2017 DD 08/10/17	(4,002,679)	4,002,679

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RBS SECURITIES TRI REPO	1.000% 08/10/2017 DD 08/09/17	(6,989,435)	6,989,435
RBS SECURITIES TRI REPO	1.020% 08/14/2017 DD 08/11/17	(3,842,272)	3,842,272
RBS SECURITIES TRI REPO	1.020% 08/15/2017 DD 08/14/17	(3,101,403)	3,101,403
RBS SECURITIES TRI REPO	1.000% 06/23/2017 DD 06/22/17	(188,637)	188,637
RBS SECURITIES TRI REPO	1.030% 07/05/2017 DD 07/03/17	(331,686)	331,686
RBS SECURITIES TRI REPO	1.040% 07/03/2017 DD 06/30/17	(213,756)	213,756
RBS SECURITIES TRI REPO	0.990% 07/12/2017 DD 07/11/17	(2,419,678)	2,419,678
RBS SECURITIES TRI REPO	1.010% 07/14/2017 DD 07/13/17	(855,011)	855,011
RBS SECURITIES TRI REPO	1.010% 07/17/2017 DD 07/14/17	(1,810,599)	1,810,599
RBS SECURITIES TRI REPO	1.020% 07/18/2017 DD 07/17/17	(3,586,251)	3,586,251
RBS SECURITIES TRI REPO	1.010% 07/19/2017 DD 07/18/17	(2,527,782)	2,527,782
RBS SECURITIES TRI REPO	0.990% 07/20/2017 DD 07/19/17	(3,163,128)	3,163,128
RBS SECURITIES TRI REPO	1.000% 07/24/2017 DD 07/21/17	(2,993,890)	2,993,890
RBS SECURITIES TRI REPO	1.000% 07/21/2017 DD 07/20/17	(2,820,920)	2,820,920
RBS SECURITIES TRI REPO	1.010% 07/25/2017 DD 07/24/17	(5,763,018)	5,763,018
RBS SECURITIES TRI REPO	1.010% 07/26/2017 DD 07/25/17	(5,667,097)	5,667,097
RBS SECURITIES TRI REPO	1.010% 10/06/2017 DD 10/05/17	(239,603)	239,603
RBS SECURITIES TRI REPO	1.010% 10/12/2017 DD 10/11/17	(179,097)	179,097
RBS SECURITIES TRI REPO	1.020% 10/17/2017 DD 10/16/17	(3,694,545)	3,694,545
RBS SECURITIES TRI REPO	1.020% 10/18/2017 DD 10/17/17	(3,267,179)	3,267,179
RBS SECURITIES TRI REPO	1.020% 10/19/2017 DD 10/18/17	(2,408,033)	2,408,033
RBS SECURITIES TRI REPO	1.020% 10/20/2017 DD 10/19/17	(2,236,682)	2,236,682
RBS SECURITIES TRI REPO	1.020% 10/26/2017 DD 10/25/17	(2,886,020)	2,886,020
RBS SECURITIES TRI REPO	1.030% 10/25/2017 DD 10/24/17	(4,549,171)	4,549,171
RBS SECURITIES TRI REPO	1.030% 08/16/2017 DD 08/15/17	(4,479,755)	4,479,755
RBS SECURITIES TRI REPO	1.020% 08/18/2017 DD 08/17/17	(3,792,689)	3,792,689
RBS SECURITIES TRI REPO	1.020% 08/17/2017 DD 08/16/17	(3,176,415)	3,176,415
RBS SECURITIES TRI REPO	1.020% 08/21/2017 DD 08/18/17	(4,157,683)	4,157,683
RBS SECURITIES TRI REPO	1.010% 08/22/2017 DD 08/21/17	(2,675,894)	2,675,894
RBS SECURITIES TRI REPO	1.000% 08/24/2017 DD 08/23/17	(3,792,097)	3,792,097
RBS SECURITIES TRI REPO	1.000% 08/23/2017 DD 08/22/17	(4,245,022)	4,245,022
RBS SECURITIES TRI REPO	1.030% 08/25/2017 DD 08/24/17	(4,865,664)	4,865,664
RBS SECURITIES TRI REPO	1.020% 08/28/2017 DD 08/25/17	(4,720,321)	4,720,321
RBS SECURITIES TRI REPO	1.010% 08/30/2017 DD 08/29/17	(3,129,510)	3,129,510
RBS SECURITIES TRI REPO	1.020% 08/29/2017 DD 08/28/17	(2,908,773)	2,908,773
RBS SECURITIES TRI REPO	1.040% 09/01/2017 DD 08/31/17	(3,028,322)	3,028,322
RBS SECURITIES TRI REPO	1.010% 08/31/2017 DD 08/30/17	(3,814,261)	3,814,261
RBS SECURITIES TRI REPO	1.030% 09/05/2017 DD 09/01/17	(2,595,949)	2,595,949
RBS SECURITIES TRI REPO	1.010% 09/07/2017 DD 09/06/17	(438,913)	438,913
RBS SECURITIES TRI REPO	1.020% 09/13/2017 DD 09/12/17	(657,230)	657,230
RBS SECURITIES TRI REPO	1.020% 09/14/2017 DD 09/13/17	(385,882)	385,882
RBS SECURITIES TRI REPO	1.030% 09/18/2017 DD 09/15/17	(497,835)	497,835
RBS SECURITIES TRI REPO	1.020% 09/19/2017 DD 09/18/17	(138,565)	138,565

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RBS SECURITIES TRI REPO	1.000% 10/05/2017 DD 10/04/17	(390,806)	390,806
RBS SECURITIES TRI REPO	1.010% 10/04/2017 DD 10/03/17	(583,543)	583,543
RBS SECURITIES TRI REPO	1.030% 10/27/2017 DD 10/26/17	(12,482,231)	12,482,231
RBS SECURITIES TRI REPO	1.020% 10/30/2017 DD 10/27/17	(33,792,062)	33,792,062
RBS SECURITIES TRI REPO	1.030% 11/01/2017 DD 10/31/17	(167,984)	167,984
RBS SECURITIES TRI REPO	1.010% 10/31/2017 DD 10/30/17	(27,176,289)	27,176,289
RBS SECURITIES TRI REPO	1.020% 11/02/2017 DD 11/01/17	(201,966)	201,966
RBS SECURITIES TRI REPO	1.030% 11/03/2017 DD 11/02/17	(239,155)	239,155
RBS SECURITIES TRI REPO	1.030% 11/06/2017 DD 11/03/17	(206,714)	206,714
RBS SECURITIES TRI REPO	1.020% 11/08/2017 DD 11/07/17	(348,902)	348,902
RBS SECURITIES TRI REPO	1.020% 11/07/2017 DD 11/06/17	(432,570)	432,570
RBS SECURITIES TRI REPO	1.020% 11/09/2017 DD 11/08/17	(249,641)	249,641
RBS SECURITIES TRI REPO	1.030% 11/10/2017 DD 11/09/17	(188,633)	188,633
RBS SECURITIES TRI REPO	1.030% 11/13/2017 DD 11/10/17	(182,186)	182,186
REYNOLDS GROUP 1/17 (USD) TL		(993,762)	999,981
SIEMENS GAMESA RENEWABLE ENERG		(1,873)	2,341
SKANDINAVISKA ENS DISC	06/21/2017	(698,250)	699,300
SKANDINAVISKA ENS DISC	10/20/2017	(950,424)	955,819
SKANDINAVISKA ENS DISC	02/01/2018	(1,290,041)	1,296,643
SOCIETE GENERALE DISC	09/26/2017	(817,420)	822,197
SOCIETE GENERALE DISC	01/31/2018	(1,589,760)	1,594,839
SOCIETE GENERALE SA 144A	VAR RT 12/31/2049 DD 09/29/15	(407,000)	459,000
SOCIETE GENERALE SA 144A	4.000% 01/12/2027 DD 01/12/17	(978,341)	951,440
SOCIETE GENERALE TRI REPO	0.480% 01/04/2017 DD 01/03/17	(112,890)	112,890
SOCIETE GENERALE TRI REPO	0.830% 05/30/2017 DD 05/26/17	(294,342)	294,342
SOCIETE GENERALE TRI REPO	0.780% 04/03/2017 DD 03/31/17	(205,177)	205,177
SOCIETE GENERALE TRI REPO	0.770% 04/11/2017 DD 04/10/17	(392,675)	392,675
SOCIETE GENERALE TRI REPO	0.770% 05/09/2017 DD 05/08/17	(175,023)	175,023
SOCIETE GENERALE TRI REPO	0.750% 05/11/2017 DD 05/10/17	(103,195)	103,195
SOCIETE GENERALE TRI REPO	1.050% 08/01/2017 DD 07/31/17	(1,829,385)	1,829,385
SOCIETE GENERALE TRI REPO	1.000% 07/31/2017 DD 07/28/17	(1,140,571)	1,140,571
SOCIETE GENERALE TRI REPO	1.020% 08/02/2017 DD 08/01/17	(1,658,499)	1,658,499
SOCIETE GENERALE TRI REPO	1.000% 08/03/2017 DD 08/02/17	(1,418,593)	1,418,593
SOCIETE GENERALE TRI REPO	1.000% 08/07/2017 DD 08/04/17	(1,366,027)	1,366,027
SOCIETE GENERALE TRI REPO	1.000% 08/04/2017 DD 08/03/17	(1,676,358)	1,676,358
SOCIETE GENERALE TRI REPO	1.000% 08/08/2017 DD 08/07/17	(1,181,871)	1,181,871
SOCIETE GENERALE TRI REPO	1.000% 08/09/2017 DD 08/08/17	(614,695)	614,695
SOCIETE GENERALE TRI REPO	1.020% 08/11/2017 DD 08/10/17	(546,338)	546,338
SOCIETE GENERALE TRI REPO	1.000% 08/10/2017 DD 08/09/17	(1,009,170)	1,009,170
SOCIETE GENERALE TRI REPO	1.050% 08/14/2017 DD 08/11/17	(555,023)	555,023
SOCIETE GENERALE TRI REPO	1.040% 08/15/2017 DD 08/14/17	(381,040)	381,040
SOCIETE GENERALE TRI REPO	1.000% 07/12/2017 DD 07/11/17	(450,973)	450,973

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
 (ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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	1.000% 07/17/2017 DD 07/14/17	(278,847)	278,847
SOCIETE GENERALE TRI REPO	1.000% 07/14/2017 DD 07/13/17	(146,353)	146,353
SOCIETE GENERALE TRI REPO	1.020% 07/18/2017 DD 07/17/17	(639,797)	639,797
SOCIETE GENERALE TRI REPO	1.020% 07/19/2017 DD 07/18/17	(471,596)	471,596
SOCIETE GENERALE TRI REPO	1.010% 07/21/2017 DD 07/20/17	(582,387)	582,387
SOCIETE GENERALE TRI REPO	1.000% 07/20/2017 DD 07/19/17	(929,375)	929,375
SOCIETE GENERALE TRI REPO	1.000% 07/24/2017 DD 07/21/17	(528,214)	528,214
SOCIETE GENERALE TRI REPO	1.020% 07/25/2017 DD 07/24/17	(425,541)	425,541
SOCIETE GENERALE TRI REPO	1.010% 07/27/2017 DD 07/26/17	(143,418)	143,418
SOCIETE GENERALE TRI REPO	1.020% 07/26/2017 DD 07/25/17	(298,235)	298,235
SOCIETE GENERALE TRI REPO	1.040% 10/17/2017 DD 10/16/17	(1,324,236)	1,324,236
SOCIETE GENERALE TRI REPO	1.050% 10/18/2017 DD 10/17/17	(1,231,273)	1,231,273
SOCIETE GENERALE TRI REPO	1.030% 10/20/2017 DD 10/19/17	(732,586)	732,586
SOCIETE GENERALE TRI REPO	1.030% 10/19/2017 DD 10/18/17	(716,914)	716,914
SOCIETE GENERALE TRI REPO	1.030% 10/26/2017 DD 10/25/17	(569,120)	569,120
SOCIETE GENERALE TRI REPO	1.040% 10/25/2017 DD 10/24/17	(626,492)	626,492
SOCIETE GENERALE TRI REPO	1.040% 08/17/2017 DD 08/16/17	(309,941)	309,941
SOCIETE GENERALE TRI REPO	1.060% 08/16/2017 DD 08/15/17	(677,975)	677,975
SOCIETE GENERALE TRI REPO	1.040% 08/18/2017 DD 08/17/17	(623,133)	623,133
SOCIETE GENERALE TRI REPO	1.040% 08/21/2017 DD 08/18/17	(334,764)	334,764
SOCIETE GENERALE TRI REPO	1.020% 08/22/2017 DD 08/21/17	(390,988)	390,988
SOCIETE GENERALE TRI REPO	1.010% 08/24/2017 DD 08/23/17	(569,412)	569,412
SOCIETE GENERALE TRI REPO	1.010% 08/23/2017 DD 08/22/17	(695,936)	695,936
SOCIETE GENERALE TRI REPO	1.050% 08/25/2017 DD 08/24/17	(552,759)	552,759
SOCIETE GENERALE TRI REPO	1.040% 08/28/2017 DD 08/25/17	(732,678)	732,678
SOCIETE GENERALE TRI REPO	1.010% 08/30/2017 DD 08/29/17	(278,549)	278,549
SOCIETE GENERALE TRI REPO	1.010% 08/31/2017 DD 08/30/17	(316,439)	316,439
SOCIETE GENERALE TRI REPO	1.080% 09/01/2017 DD 08/31/17	(286,647)	286,647
SOCIETE GENERALE TRI REPO	1.060% 09/05/2017 DD 09/01/17	(574,954)	574,954
SOCIETE GENERALE TRI REPO	1.310% 12/18/2017 DD 12/15/17	(127,383)	127,383
SOCIETE GENERALE TRI REPO	1.320% 12/28/2017 DD 12/27/17	(118,425)	118,425
SOCIETE GENERALE TRI REPO	1.040% 10/27/2017 DD 10/26/17	(3,916,945)	3,916,945
SOCIETE GENERALE TRI REPO	1.030% 10/30/2017 DD 10/27/17	(12,797,948)	12,797,948
SOCIETE GENERALE TRI REPO	1.020% 10/31/2017 DD 10/30/17	(9,342,807)	9,342,807
SOCIETE GENERALE TRI REPO	1.030% 11/07/2017 DD 11/06/17	(132,031)	132,031
SOCIETE GENERALE TRI REPO	1.040% 11/28/2017 DD 11/27/17	(926,158)	926,158
SOCIETE GENERALE TRI REPO	1.000% 11/30/2017 DD 11/29/17	(129,447)	129,447
SOCIETE GENERALE TRI REPO	1.030% 12/01/2017 DD 11/30/17	(111,587)	111,587
SOCIETE GENERALE TRI REPO	1.010% 12/04/2017 DD 12/01/17	(172,371)	172,371
SOCIETE GENERALE TRI REPO	1.010% 12/06/2017 DD 12/05/17	(126,172)	126,172
STARBIRD FDG CORP DISC	10/18/2017	(1,046,431)	1,049,307
STARBIRD FDG CORP DISC	04/16/2018	(1,557,597)	1,559,843
SUMITOMO MTSU BKG DISC	07/20/2017	(993,681)	995,267

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS

(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2017

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
SUMITOMO MTSU BKG DISC	01/19/2018	(998,691)	998,625
SUMITOMO TR & BKG DISC	08/21/2017	(995,933)	997,153
SVENSKA HDLSBK DISC	09/05/2017	(1,140,541)	1,142,453
SVENSKA HDLSBK DISC	02/09/2018	(1,290,947)	1,296,178
SWEDBANK (FOR AB) DISC	06/20/2017	(698,213)	699,353
SWEDBANK (FOR AB) DISC	09/20/2017	(598,145)	598,155
SWEDBANK (FOR AB) DISC	03/01/2018	(1,290,714)	1,294,684
SWEDBANK (FOR AB) DISC	04/24/2018	(3,175,974)	3,178,733
SYMANTEC CORP 144A	5.000% 04/15/2025 DD 02/09/17	(79,000)	79,889
THUNDER BAY FDG DISC	05/10/2017	(896,730)	898,225
THUNDER BAY FDG DISC	07/12/2017	(1,098,106)	1,098,652
THUNDER BAY FDG DISC	12/15/2017	(745,659)	749,557
THUNDER BAY FDG DISC	03/06/2018	(1,214,273)	1,214,795
UNITED OVERSEAS DISC	07/24/2017	(894,313)	895,656
UNITED OVERSEAS DISC	09/12/2017	(596,135)	598,397
UNITED OVERSEAS DISC	02/09/2018	(1,456,352)	1,459,772
UNITED OVERSEAS DISC	02/20/2018	(1,094,196)	1,096,022
UNITED OVERSEAS DISC	05/21/2018	(1,636,800)	1,636,204
US 10 YR TREAS NTS FUTURE(CBT)	EXP JUN 17	—	(338,314)
US 10 YR TREAS NTS FUTURE(CBT)	EXP SEP 17	—	(253,053)
US 10YR TREAS NTS FUTURE (CBT)	EXP DEC 17	—	397,273
US 5 YEAR NOTE FUTURE (CBT)	EXP DEC 17	—	(208,951)
US 5YR TREAS NTS FUTURE (CBT)	EXP SEP 17	—	115,796
US TREAS BD FUTURE (CBT)	EXP MAR 17	—	41,742
US TREAS BD FUTURE (CBT)	EXP JUN 17	—	66,044
US TREAS BD FUTURE (CBT)	EXP SEP 17	—	245,083
US TREAS BD FUTURE (CBT)	EXP DEC 17	—	(35,629)
US ULTRA BOND (CBT)	EXP JUN 17	—	611,252
US ULTRA BOND (CBT)	EXP SEP 17	—	127,406
US ULTRA BOND (CBT)	EXP DEC 17	—	(55,391)
USG CORP 144A	4.875% 06/01/2027 DD 05/15/17	(78,000)	78,780
VERTIV INTERMEDIATE HOLDI 144A	12.000% 02/15/2022 DD 02/09/17	(158,760)	165,856
VICTORY RECVBLS DISC	06/19/2017	(848,625)	849,157
VICTORY RECVBLS DISC	07/17/2017	(649,393)	649,632
VICTORY RECVBLS DISC	12/07/2017	(1,346,119)	1,349,578
VICTORY RECVBLS DISC	03/15/2018	(1,294,659)	1,294,322
WIDSTREAM 2 /17 B7 TLB		(248,750)	250,000
ZAYO GROUP LLC / ZAYO CAP 144A	5.750% 01/15/2027 DD 01/27/17	(45,000)	45,563

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 32
Schedule of Amortization Bases
as of January 1, 2017

Type of Base		Date Established	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1	Shortfall	01/01/2017	7	(7,950,584)	(1,305,581)
2	Shortfall	01/01/2016	6	214,347,953	39,890,118
3	Shortfall	01/01/2015	5	18,040,425	3,908,026
4	Shortfall	01/01/2014	4	(149,059,385)	(39,573,043)
5	Shortfall	01/01/2013	3	(68,060,428)	(23,617,496)
6	Shortfall	01/01/2012	2	(48,625,731)	(24,808,287)
7	Shortfall	01/01/2011	1	13,787,467	13,787,467
8	Shortfall	01/01/2010	8	216,001,953	35,360,373
9	Shortfall	01/01/2009	6	72,374,488	15,673,843
Total				260,856,158	19,315,420

Plan Name: Rockwell Collins
EIN / PN: 52-2314475/001
Plan Sponsor: Rockwell Collins
Valuation Date: January 1, 2017