Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

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

OMB Nos. 1210-0110
1210-0089

2017

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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
RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

1b Three-digit plan number (PN) ▶ 003

1c Effective date of plan 01/01/1955

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)

AETNA INC.

151 FARMINGTON AVE., REAG
HARTFORD, CT 06156

2b Employer Identification Number (EIN)
23-2229683

2c Plan Sponsor's telephone number
800-238-6247

2d Business code (see instructions)
524140

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.	10/12/2018	KAY MOONEY
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/12/2018	KAY MOONEY
	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

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

4 If the name and/or EIN of the plan sponsor 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**	62757
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	18029
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	15014
b	Retired or separated participants receiving benefits	**6b**	25180
c	Other retired or separated participants entitled to future benefits	**6c**	17701
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	57895
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	2610
f	Total. Add lines **6d** and **6e**.	**6f**	60505
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	44
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

1C 1A 3H 1I

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] 1 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **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

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

A Name of plan
RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500
AETNA INC.

D Employer Identification Number (EIN)
23-2229683

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

1 Coverage Information:

(a) Name of insurance carrier
AETNA LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
06-6033492	60054	GA-641	57895	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
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	1108145654

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

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

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

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

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

b	Balance at the end of the previous year			**7b**	0
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)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

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

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

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

A Name of plan
RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

B Three-digit plan number (PN) ▶ 003

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

D Employer Identification Number (EIN)
23-2229683

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	5913973499
b Actuarial value	**2b**	6005624243

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	27264	2900695551	2900695551
b For terminated vested participants	17464	819619460	819619460
c For active participants	18029	1032096894	1032830459
d Total	62757	4752411905	4753145470

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**	10300000

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

09/19/2018
Date

ERIC A. KEENER
Type or print name of actuary

17-06663
Most recent enrollment number

AON CONSULTING, INC.
Firm name

203-852-1100
Telephone number (including area code)

201 MERRITT 7, SUITE 2
NORWALK, CT 06851-1056
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)	442398481	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	442398481	0
10	Interest on line 9 using prior year's actual return of 7.74 %	34241642	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.03%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	476640123	0

Part III Funding Percentages

14	Funding target attainment percentage	14	116.32%
15	Adjusted funding target attainment percentage	15	126.35%
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	128.58%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

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

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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**	60

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

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6)	**31a**	10300000
b Excess assets, if applicable, but not greater than line 31a	**31b**	10300000

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

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

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

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

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

a Schedule elected	☐ 2 plus 7 years	☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008	☐ 2009	☐ 2010	☐ 2011

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

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**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
RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500
AETNA INC.

D Employer Identification Number (EIN)
23-2229683

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . ☐ Yes ☒ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

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(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)

AETNA LIFE INSURANCE COMPANY

06-6033492

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 15 19 66 50 28	SUBSIDIARY	2470806	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

HEWITT ASSOCIATES, LLC

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 15	NONE	1565533	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLACKROCK FINANCIAL MANAGEMENT INC

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1484634	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MFS INSTITUTIONAL ADVISORS INC.

04-3247425

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	NONE	1327956	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

PACIFIC INVESTMENT MANAGEMENTCO LLC

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1221187	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

ARROWSTREET CAPITAL LP

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	NONE	1191533	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

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

AQR CAPITAL MANAGEMENT LLC

13-3987414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1187241	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BARROW HANLEY MEWHINNEY & STRAUSS

75-2403190

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	NONE	1181184	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

ALIGHT SOLUTIONS LLC

82-1061233

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 15	NONE	1066178	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

DE SHAW INVESTMENT MANAGEMENT

20-2455619

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1049688	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	825892	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

WELLINGTON MANAGEMENT CO LLP

30-0835489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	801212	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

JENNISON ASSOCIATES LLC

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	769130	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ARONSON JOHNSON OTIZ LP

23-2312104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	710424	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JPMORGAN INVESTMENT MANAGEMENT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28	NONE	666229	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

JPMORGAN CHASE BANK NA

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 19 62	TRUSTEE	619019	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

CAPITAL GUARDIAN TRUST COMPANY

95-2553868

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	610855	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	604426	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

VOYA INVESTMENT MANAGEMENT CO. LLC

02-0488491

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	604159	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ALLIANCEBERNSTEIN LP

13-4064930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	577140	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AETNA INC

23-2229683

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35	EMPLOYER	514598	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

HOOD RIVER CAPITAL MANAGEMENT

46-1294859

(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 68	NONE	497771	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

REDWOOD INVESTMENTS, LLC

20-1400026

(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 68	NONE	426134	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

T. ROWE PRICE TRUST COMPANY

52-1309931

(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 24 68	NONE	389312	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

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

RUSSELL IMPLEMENTATION SERVICES INC

91-0604934

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 71	NONE	327958	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

NEBRODI PARTNERS, LLC

47-2345033

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	NONE	319170	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RUSSELL INVESTMENTS CAPITAL LLC

91-1659779

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	NONE	254421	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

ARES MANAGEMENT LIMITED

27-2078839

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	250201	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

INVESCO ADVISERS INC.

58-1707262

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	199650	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AON CONSULTING LLC

22-2232264

(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 15	NONE	148355	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

KPMG LLP

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	117718	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CAPITAL INTERNATIONAL INC

95-4154361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	72410	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

STATESTREET GLOBAL ADVISOR TRUST CO

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?
28 19	NONE	33941	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

BNYMELLON ANALYTICAL SERVICES LLC

91-1934665

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	NONE	27812	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

EVESTMENT ALLIANCE LLC

58-2540972

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	NONE	20538	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

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
RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

B Three-digit plan number (PN) ▶ 003

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
AETNA INC.

D Employer Identification Number (EIN)
23-2229683

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

a Name of MTIA, CCT, PSA, or 103-12 IE: AETNA LIFE INSURANCE COMPANY SA 174

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
06-6033492-012	P	47397509

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

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-0025081-044	C	140627626

a Name of MTIA, CCT, PSA, or 103-12 IE: INVESCO ACTIVE MULTI-SECTOR CRDT FD

b Name of sponsor of entity listed in (a): INVESCO ADVISERS, INC.

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)
98-1146176-001	E	78453809

a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS EQUITY TRUST

b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
52-1309931-006	C	79582609

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

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a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

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 01/01/2017 and ending 12/31/2017

A Name of plan
RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500
AETNA INC.

D Employer Identification Number (EIN)
23-2229683

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	154795634	201708787
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	45814866	85686594
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	23564260	1828505
(2) U.S. Government securities	1c(2)	668993253	904927468
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	129880923	116135163
(B) All other	1c(3)(B)	1280783174	1624001615
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	38907513	44267310
(B) Common	1c(4)(B)	2078197191	1709121944
(5) Partnership/joint venture interests	1c(5)	501212394	702885401
(6) Real estate (other than employer real property)	1c(6)	472542465	479119695
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	196531700	220210235
(10) Value of interest in pooled separate accounts	1c(10)	43573378	48255604
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	55105084	78453809
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	160627267	184603072
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	119617653	150139230

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	**1d(1)**		
	(2) Employer real property	**1d(2)**		
e	Buildings and other property used in plan operation	**1e**		
f	Total assets (add all amounts in lines 1a through 1e)	**1f**	5970146755	6551344432
	Liabilities			
g	Benefit claims payable	**1g**		
h	Operating payables	**1h**		
i	Acquisition indebtedness	**1i**		
j	Other liabilities	**1j**	56173256	220735863
k	Total liabilities (add all amounts in lines 1g through1j)	**1k**	56173256	220735863
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	**1l**	5913973499	6330608569

Part II Income and Expense Statement

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

	Income		(a) Amount	(b) Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	**2a(1)(A)**		
	(B) Participants	**2a(1)(B)**		
	(C) Others (including rollovers)	**2a(1)(C)**		
	(2) Noncash contributions	**2a(2)**		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	**2a(3)**		0
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	**2b(1)(A)**	22511178	
	(B) U.S. Government securities	**2b(1)(B)**	17395244	
	(C) Corporate debt instruments	**2b(1)(C)**	79014254	
	(D) Loans (other than to participants)	**2b(1)(D)**		
	(E) Participant loans	**2b(1)(E)**		
	(F) Other	**2b(1)(F)**	12573921	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	**2b(1)(G)**		131494597
	(2) Dividends: **(A)** Preferred stock	**2b(2)(A)**	500423	
	(B) Common stock	**2b(2)(B)**	35758798	
	(C) Registered investment company shares (e.g. mutual funds)	**2b(2)(C)**	14712505	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	**2b(2)(D)**		50971726
	(3) Rents	**2b(3)**		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	**2b(4)(A)**	11935917351	
	(B) Aggregate carrying amount (see instructions)	**2b(4)(B)**	11675838684	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	**2b(4)(C)**		260078667
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	**2b(5)(A)**	6687963	
	(B) Other	**2b(5)(B)**	347199719	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	**2b(5)(C)**		353887682

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		29095926
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		322240
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		3548375
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		12459933
c Other income	2c		-1436072
d Total income. Add all **income** amounts in column (b) and enter total	2d		840423074
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	391479819	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		391479819
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)	1491256	
(2) Contract administrator fees	2i(2)	4792767	
(3) Investment advisory and management fees	2i(3)	21693929	
(4) Other	2i(4)	4330233	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		32308185
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		423788004
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		416635070
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)** [X] Disclaimer **(4)** [ ] Adverse

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

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

(1) Name: KPMG LLC **(2)** EIN: 13-5565207

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	

			Yes	No	Amount
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e	Was this plan covered by a fidelity bond?	4e	X		60000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g	X		480249714
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j		X	
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

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 4125797. (See instructions.)

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

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

OMB No. 1210-0110

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
RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500
AETNA INC.

D Employer Identification Number (EIN)
23-2229683

Part I 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): 06-6033492

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** 1900

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**

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): _____

---

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: 39 % Investment-Grade Debt: 45 % High-Yield Debt: 1 % Real Estate: 8 % Other: 7 %

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

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

Independent Auditors' Report

Plan Administrator
Retirement Plan for Employees of Aetna Inc.:

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of the Retirement Plan for Employees of Aetna Inc. (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2017 and 2016, the related statements of changes in net assets available for benefits for the years ended December 31, 2017 and 2016, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditors' Responsibility

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

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in notes 2(c) and 4, which was certified by Aetna Life Insurance Company, JP Morgan Chase Bank N.A., and State Street Bank and Trust Company, the custodians of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the custodians hold the Plan's investment assets and execute investment transactions. The plan administrator has obtained certifications from the custodians as of and for the years ended December 31, 2017 and 2016, that the information provided to the plan administrator by the custodians is complete and accurate.

Disclaimer of Opinion

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

KPMG LLP is a Delaware limited liability partnership and the U.S. member firm of the KPMG network of independent member firms affiliated with KPMG International Cooperative ("KPMG International"), a Swiss entity.

Other Matter – Supplemental Schedules

The supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2017 is required by the DOL's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and is presented for the purpose of additional analysis and is not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on this supplemental schedule.

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

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

KPMG LLP

October 12, 2018

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Cash Balance Only Participants

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

Weighted Average Retirement Age **60**

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Prior Plan Transition Participants

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

Weighted Average Retirement Age **61**

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 24—Change in Actuarial Assumptions

The 2017 valuation reflects the following change in non-prescribed actuarial assumptions:

- A change in the assumed expenses payable from the trust from $10,600,000 to $10,300,000.

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2017

Number of Participants, Average Compensation and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29			63 $315 $1,455	3						
30-34			448 $502 $2,552	309 $1,297 $6,835	12					
35-39		1	512 $459 $2,710	756 $1,537 $9,047	450 $2,874 $16,601	20 $5,539 $20,534				
40-44	1	1	466 $502 $3,415	712 $1,606 $10,819	1,136 $3,654 $21,201	364 $7,811 $31,071	35 $6,545 $31,992			
45-49	3		419 $611 $4,220	639 $2,212 $14,933	1,100 $4,407 $26,397	783 $9,078 $40,947	585 $11,800 $51,460	56 $13,281 $62,396		
50-54	6	2	365 $604 $4,838	513 $2,089 $16,524	803 $4,731 $33,896	596 $9,468 $53,464	772 $14,275 $71,129	372 $18,312 $92,733	68 $16,336 $101,749	
55-59	4		289 $500 $5,190	448 $1,867 $18,452	617 $4,205 $37,931	351 $9,276 $61,657	420 $13,352 $78,945	420 $21,083 $121,639	327 $21,875 $139,265	30 $20,668 $162,448
60-64		1	231 $439 $5,288	341 $1,798 $19,455	436 $4,297 $44,132	287 $8,898 $67,634	195 $13,179 $94,097	160 $17,374 $118,371	144 $22,491 $172,533	118 $22,639 $203,650
65-69			68 $547 $7,272	95 $1,618 $20,836	156 $5,048 $57,215	89 $7,676 $74,776	50 $10,401 $89,854	39 $18,724 $144,084	28 $26,119 $239,849	39 $23,405 $267,368
70+			5	13	30 $3,769 $39,902	12	3	1	3	2

N-17823

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Interest Rates for Minimum Funding Purposes	Based on average segment rates for the 24-month period ending December 2016, each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA.
1st Segment Rate	4.16%.
2nd Segment Rate	5.72%.
3rd Segment Rate	6.48%.
Interest Rates for Maximum Funding Purposes	Based on average segment rates for the 24-month period ending December 2016 without regard to HATFA.
1st Segment Rate	1.57%.
2nd Segment Rate	3.77%.
3rd Segment Rate	4.73%.
Salary Increases	Not applicable.
Cash Balance Interest Crediting Rate	5.00%.
Cost of Living Increases	2.75%.
Optional Payment Form Election Percentage	For cash balance participants: 50% of participants are assumed to elect a 100% lump sum option, and 50% of participants are assumed to elect a 100% single life annuity option. For non-cash balance participants: 100% of participants are assumed to elect a single life annuity option.
Lump Sum Conversion Interest Rate	Same as funding interest rates above.
Lump Sum Conversion Mortality	Current 417(e) table for lump sums.
Mortality Rates	
Healthy and Disabled	2017 Static Mortality Table for Annuitants and Non-Annuitants per §1.430(h)(3)-1(e).

Withdrawal Rates	See Tables 1–2.
Disability Rates	See Table 3.
Retirement Age	Active participants: See withdrawal rates in Tables 1–2. 50% of participants who terminate from active status are assumed to commence benefits immediately and 50% are assumed to defer commencement to age 58. 100% of participants who elected the Early Retirement Program during 2016 are assumed to retire immediately. Terminated vested participants Pre-01/01/1999): Participants with 15 or more years of service: 70% of participants are assumed to commence benefits at age 50 (or current age, if older) and 30% of participants are assumed to commence benefits at age 62 (or current age, if older). Participants with less than 15 years of service: Age 65. Terminated vested participants (Post-12/31/1998): 100% assumed to defer commencement to age 58. Deferred spouses (Pre-01/01/1999): Date upon which the participant would have turned age 50. Deferred spouses (Post-12/31/1998): Immediate. Disableds: Age 65.
Decrement Timing	Middle of year decrements, with 100% retirement occurring at beginning of year.
Surviving Spouse Benefit	It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.
Compensation Limit	Not applicable.
Benefit Limit	Projected benefits are limited by the current IRC section 415 maximum benefit of $215,000.

Valuation of Plan Assets	Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value. A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).
Expected Return on Assets	
2015 Plan Year	7.00%. The applicable third segment rate limitation is 6.81%.
2016 Plan Year	6.90%. The applicable third segment rate limitation is 6.65%.
Trust Expenses Included in Target Normal Cost	$10,300,000.
Actuarial Method	Standard unit credit cost method.
Valuation Date	January 1, 2017.

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Table 1
Withdrawal and Retirement Rates—Cash Balance Only Participants

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

Table 2

Withdrawal and Retirement Rates—FAP Transition Participants

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

Table 3
Disability Rates

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, Part V—Summary of Plan Provisions

Effective Date	January 1, 1955. The most recent amendment was adopted July 24, 2014.
Coverage	All regular employees of Aetna Inc. working at least 20 hours per week, excluding certain acquisition employees.
Eligibility to Participate	First anniversary of date of hire.
Plan Status	Participation and benefit accruals were frozen effective December 31, 2010.
Eligibility for Benefits	
Basic Termination Benefit	Prior to January 1, 2008, age 65 or five years of Vesting Service. Effective January 1, 2008, age 65 or three years of Vesting Service.
Preretirement Death Benefit	Death of an active participant or death of a terminated vested participant prior to the annuity starting date.
Disability Benefit	Total disability and qualifies for Aetna's LTD Plan.
Amount of Benefits	
Basic Termination Benefit	Account balance based on annual pension credits through date of termination and annual interest credits through date of commencement. Prior to January 1, 2007: For employees hired before January 1, 2002, annual pension credits vary by age and service and range between 1.3% and 14.6% of Earnings below the Social Security Wage Base and 2.6% and 20.6% of Earnings above the Social Security Wage Base, subject to a minimum of between 2.5% and 6.0% of Earnings based on age plus service points. For employees hired after January 1, 2002, pension credits range from 2.5% to 6.0% of Earnings based on age plus service points. Effective January 1, 2007: Pension credits for all employees range from 2.5% to 4.0% of Earnings based on age plus service points. Annual interest credits are credited on the beginning of year account balance at the 30-year Treasury rate for the prior October. For employees terminating mid-year, a pension credit is provided based on the current year's Earnings and a prorated interest credit. For US Healthcare, NYLCare and PHC employees, service from date of hire is used to determine the pension credit percentage. For all other acquired employees, service from the later of date of acquisition or date of hire is used.

Preretirement Death Benefit	Account balance as of date of death. For the spouse or non-spouse beneficiary, the optional forms are a 100% lump sum, a single life annuity, or a full cash refund annuity. For the estate or secondary beneficiary, a 100% lump sum only.
Disability Benefit	Vested account balance. Pension credits continue while on disability based on 50% of the participant's Disability Eligible Pay in effect immediately prior to becoming disabled. Disability Eligible Pay ceases at the earlier of when LTD benefits stop or participant terminates employment.
Normal Form of Benefits	
Single	Account balance converted to an actuarially equivalent life annuity using the Section 417(e) interest rate for October of the prior year and the Section 417(e) mortality table.
Married	Account balance converted to an actuarially equivalent 50% joint and survivor annuity.
Optional Forms	Actuarially equivalent optional forms as follows: (a) Life annuity; (b) Life annuity with a period certain of 10 years; (c) Joint and survivor annuity with survivor annuities of 100%, 75% or 50%, upon the death of the participant; (d) Full cash refund annuity; (e) Lump sum with the remaining account balance, if any, converted to an annuity. The maximum lump sum is equal to 50% of the account balance, or 100% of the account balance if the account balance is less than $25,000; and (f) 100% lump sum for participants terminating on or after January 1, 1999 with a benefit commencement date on or after December 1, 2014.
417(e) Basis for Converting Basic Termination Benefit to Single Life Annuity	Prior to January 1, 2008: 30-year Treasury rate and 1994 Group Annuity Reserving Table, weighted 50% male and 50% female, as published in Revenue Ruling 2001-62. Effective January 1, 2008: PPA segment rates and unisex mortality tables published in Revenue Ruling 2007-67 and subsequent guidance.

Definitions

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

Transition Benefits for Prior Plan Participants

Basic Termination Benefit	Account balance accrued in 2007 and subsequent years, plus the greater of the account balance accrued through 2006 and the lump sum value of the prior plan final average pay benefit. The lump sum value of the prior plan final average pay benefit is determined assuming the most valuable commencement age, the plan's current Section 417(e) interest rate, and a 5-year average of COLAs. The prior plan final average pay benefit continues to accrue (service and pay) through December 31, 2006. After that date, the benefit is frozen.
417(e) Basis for Calculating Lump Sum Value of Prior Plan Final Average Pay Benefit and Converting Basic Termination Benefit to Single Life Annuity	Prior to January 1, 2008: 30-year Treasury rate and 1994 Group Annuity Reserving Table, weighted 50% male and 50% female, as published in Revenue Ruling 2001-62. Effective January 1, 2008: PPA segment rates and unisex mortality tables published in Revenue Ruling 2007-67 and subsequent guidance.
Preretirement Death Benefit	Same as Basic Termination Benefit.
Disability Benefit	Same as Basic Termination Benefit. The pension credit continues and the prior plan final average pay benefit continues based on the greater of 100% of the participant's base pay at time of disability and 50% of Disability Eligible Pay. After December 31, 2006, pension credits based only on 50% of Disability Eligible Pay.
Optional Forms	In addition to the optional forms indicated above, annuity forms as follows commencing at age 50 with 15 years of vesting service or age 65 or later where the annuity forms have a social security supplement until age 62 and a cost-of-living adjustment. (a) Life annuity; (b) Life annuity with a period certain of 10, 15, or 20 years; (c) Joint and survivor annuity with survivor annuities of 100%, 80%, 50%, or 25%, upon the death of the participant; (d) Joint and survivor annuity with a survivor annuity of 80% upon the joint annuitant's death or 50% upon the participant's death; and (e) Joint and survivor annuity with a survivor annuity of 50% or 75% upon the death of either the participant or the joint annuitant.

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

Eligibility for Basic Termination Benefit	Three years of vesting service.
Basic Termination Benefit	Through December 31, 2006, annual pension credit never less than 5%.

Changes in Plan Provisions Since the Prior Year

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

- An update to the applicable mortality table under IRC section 417(e) to the 2017 plan year table published in IRS Notice 2016-50.

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

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

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

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

A Name of plan
RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
AETNA INC

D Employer Identification Number (EIN)
23-2229683

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	5,913,973,499
b Actuarial value	**2b**	6,005,624,243

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	27,264	2,900,695,551	2,900,695,551
b For terminated vested participants	17,464	819,619,460	819,619,460
c For active participants	18,029	1,032,096,894	1,032,830,459
d Total	62,757	4,752,411,905	4,753,145,470

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**	10,300,000

Statement by Enrolled Actuary

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

SIGN HERE Eric A. Keener EAK

Signature of actuary

09/19/2018
Date

Eric A. Keener
Type or print name of actuary

1706663
Most recent enrollment number

Aon Consulting, Inc.
Firm name

203-852-1100
Telephone number (including area code)

201 Merritt 7, Suite 2
Norwalk CT 06851-1056
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)	442,398,481	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	442,398,481	0
10	Interest on line 9 using prior year's actual return of 7.74%	34,241,642	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.03%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	476,640,123	0

Part III Funding Percentages

14	Funding target attainment percentage	14	116.32%
15	Adjusted funding target attainment percentage	15	126.35%
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	128.58%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.16 %	5.72 %	6.48%	☐ N/A, full yield curve used

b Applicable month (enter code) — **21b**

22 Weighted average retirement age	**22**	60

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

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	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**	10,300,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	10,300,000

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

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

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Cash Balance Only Participants

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

Weighted Average Retirement Age **60**

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Prior Plan Transition Participants

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

Weighted Average Retirement Age **61**

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Interest Rates for Minimum Funding Purposes	Based on average segment rates for the 24-month period ending December 2016, each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA.
1st Segment Rate	4.16%.
2nd Segment Rate	5.72%.
3rd Segment Rate	6.48%.
Interest Rates for Maximum Funding Purposes	Based on average segment rates for the 24-month period ending December 2016 without regard to HATFA.
1st Segment Rate	1.57%.
2nd Segment Rate	3.77%.
3rd Segment Rate	4.73%.
Salary Increases	Not applicable.
Cash Balance Interest Crediting Rate	5.00%.
Cost of Living Increases	2.75%.
Optional Payment Form Election Percentage	For cash balance participants: 50% of participants are assumed to elect a 100% lump sum option, and 50% of participants are assumed to elect a 100% single life annuity option. For non-cash balance participants: 100% of participants are assumed to elect a single life annuity option.
Lump Sum Conversion Interest Rate	Same as funding interest rates above.
Lump Sum Conversion Mortality	Current 417(e) table for lump sums.
Mortality Rates	
Healthy and Disabled	2017 Static Mortality Table for Annuitants and Non-Annuitants per §1.430(h)(3)-1(e).

Withdrawal Rates	See Tables 1–2.
Disability Rates	See Table 3.
Retirement Age	Active participants: See withdrawal rates in Tables 1–2. 50% of participants who terminate from active status are assumed to commence benefits immediately and 50% are assumed to defer commencement to age 58. 100% of participants who elected the Early Retirement Program during 2016 are assumed to retire immediately. Terminated vested participants Pre-01/01/1999): Participants with 15 or more years of service: 70% of participants are assumed to commence benefits at age 50 (or current age, if older) and 30% of participants are assumed to commence benefits at age 62 (or current age, if older). Participants with less than 15 years of service: Age 65. Terminated vested participants (Post-12/31/1998): 100% assumed to defer commencement to age 58. Deferred spouses (Pre-01/01/1999): Date upon which the participant would have turned age 50. Deferred spouses (Post-12/31/1998): Immediate. Disableds: Age 65.
Decrement Timing	Middle of year decrements, with 100% retirement occurring at beginning of year.
Surviving Spouse Benefit	It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.
Compensation Limit	Not applicable.
Benefit Limit	Projected benefits are limited by the current IRC section 415 maximum benefit of $215,000.

Valuation of Plan Assets	Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value. A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).
Expected Return on Assets	
2015 Plan Year	7.00%. The applicable third segment rate limitation is 6.81%.
2016 Plan Year	6.90%. The applicable third segment rate limitation is 6.65%.
Trust Expenses Included in Target Normal Cost	$10,300,000.
Actuarial Method	Standard unit credit cost method.
Valuation Date	January 1, 2017.

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Table 1
Withdrawal and Retirement Rates—Cash Balance Only Participants

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

Table 2

Withdrawal and Retirement Rates—FAP Transition Participants

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

Table 3
Disability Rates

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, Part V—Summary of Plan Provisions

Effective Date	January 1, 1955. The most recent amendment was adopted July 24, 2014.
Coverage	All regular employees of Aetna Inc. working at least 20 hours per week, excluding certain acquisition employees.
Eligibility to Participate	First anniversary of date of hire.
Plan Status	Participation and benefit accruals were frozen effective December 31, 2010.
Eligibility for Benefits	
Basic Termination Benefit	Prior to January 1, 2008, age 65 or five years of Vesting Service. Effective January 1, 2008, age 65 or three years of Vesting Service.
Preretirement Death Benefit	Death of an active participant or death of a terminated vested participant prior to the annuity starting date.
Disability Benefit	Total disability and qualifies for Aetna's LTD Plan.
Amount of Benefits	
Basic Termination Benefit	Account balance based on annual pension credits through date of termination and annual interest credits through date of commencement. Prior to January 1, 2007: For employees hired before January 1, 2002, annual pension credits vary by age and service and range between 1.3% and 14.6% of Earnings below the Social Security Wage Base and 2.6% and 20.6% of Earnings above the Social Security Wage Base, subject to a minimum of between 2.5% and 6.0% of Earnings based on age plus service points. For employees hired after January 1, 2002, pension credits range from 2.5% to 6.0% of Earnings based on age plus service points. Effective January 1, 2007: Pension credits for all employees range from 2.5% to 4.0% of Earnings based on age plus service points. Annual interest credits are credited on the beginning of year account balance at the 30-year Treasury rate for the prior October. For employees terminating mid-year, a pension credit is provided based on the current year's Earnings and a prorated interest credit. For US Healthcare, NYLCare and PHC employees, service from date of hire is used to determine the pension credit percentage. For all other acquired employees, service from the later of date of acquisition or date of hire is used.

Preretirement Death Benefit	Account balance as of date of death. For the spouse or non-spouse beneficiary, the optional forms are a 100% lump sum, a single life annuity, or a full cash refund annuity. For the estate or secondary beneficiary, a 100% lump sum only.
Disability Benefit	Vested account balance. Pension credits continue while on disability based on 50% of the participant's Disability Eligible Pay in effect immediately prior to becoming disabled. Disability Eligible Pay ceases at the earlier of when LTD benefits stop or participant terminates employment.
Normal Form of Benefits	
Single	Account balance converted to an actuarially equivalent life annuity using the Section 417(e) interest rate for October of the prior year and the Section 417(e) mortality table.
Married	Account balance converted to an actuarially equivalent 50% joint and survivor annuity.
Optional Forms	Actuarially equivalent optional forms as follows: (a) Life annuity; (b) Life annuity with a period certain of 10 years; (c) Joint and survivor annuity with survivor annuities of 100%, 75% or 50%, upon the death of the participant; (d) Full cash refund annuity; (e) Lump sum with the remaining account balance, if any, converted to an annuity. The maximum lump sum is equal to 50% of the account balance, or 100% of the account balance if the account balance is less than $25,000; and (f) 100% lump sum for participants terminating on or after January 1, 1999 with a benefit commencement date on or after December 1, 2014.
417(e) Basis for Converting Basic Termination Benefit to Single Life Annuity	Prior to January 1, 2008: 30-year Treasury rate and 1994 Group Annuity Reserving Table, weighted 50% male and 50% female, as published in Revenue Ruling 2001-62. Effective January 1, 2008: PPA segment rates and unisex mortality tables published in Revenue Ruling 2007-67 and subsequent guidance.

Definitions

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

Transition Benefits for Prior Plan Participants

Basic Termination Benefit	Account balance accrued in 2007 and subsequent years, plus the greater of the account balance accrued through 2006 and the lump sum value of the prior plan final average pay benefit. The lump sum value of the prior plan final average pay benefit is determined assuming the most valuable commencement age, the plan's current Section 417(e) interest rate, and a 5-year average of COLAs. The prior plan final average pay benefit continues to accrue (service and pay) through December 31, 2006. After that date, the benefit is frozen.
417(e) Basis for Calculating Lump Sum Value of Prior Plan Final Average Pay Benefit and Converting Basic Termination Benefit to Single Life Annuity	Prior to January 1, 2008: 30-year Treasury rate and 1994 Group Annuity Reserving Table, weighted 50% male and 50% female, as published in Revenue Ruling 2001-62. Effective January 1, 2008: PPA segment rates and unisex mortality tables published in Revenue Ruling 2007-67 and subsequent guidance.
Preretirement Death Benefit	Same as Basic Termination Benefit.
Disability Benefit	Same as Basic Termination Benefit. The pension credit continues and the prior plan final average pay benefit continues based on the greater of 100% of the participant's base pay at time of disability and 50% of Disability Eligible Pay. After December 31, 2006, pension credits based only on 50% of Disability Eligible Pay.
Optional Forms	In addition to the optional forms indicated above, annuity forms as follows commencing at age 50 with 15 years of vesting service or age 65 or later where the annuity forms have a social security supplement until age 62 and a cost-of-living adjustment. (a) Life annuity; (b) Life annuity with a period certain of 10, 15, or 20 years; (c) Joint and survivor annuity with survivor annuities of 100%, 80%, 50%, or 25%, upon the death of the participant; (d) Joint and survivor annuity with a survivor annuity of 80% upon the joint annuitant's death or 50% upon the participant's death; and (e) Joint and survivor annuity with a survivor annuity of 50% or 75% upon the death of either the participant or the joint annuitant.

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

Eligibility for Basic Termination Benefit	Three years of vesting service.
Basic Termination Benefit	Through December 31, 2006, annual pension credit never less than 5%.

Changes in Plan Provisions Since the Prior Year

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

- An update to the applicable mortality table under IRC section 417(e) to the 2017 plan year table published in IRS Notice 2016-50.

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 24—Change in Actuarial Assumptions

The 2017 valuation reflects the following change in non-prescribed actuarial assumptions:

- A change in the assumed expenses payable from the trust from $10,600,000 to $10,300,000.

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

Schedule SB Attachment (Form 5500)—2017 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2017

Number of Participants, Average Compensation and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29			63 $315 $1,455	3						
30-34			448 $502 $2,552	309 $1,297 $6,835	12					
35-39		1	512 $459 $2,710	756 $1,537 $9,047	450 $2,874 $16,601	20 $5,539 $20,534				
40-44	1	1	466 $502 $3,415	712 $1,606 $10,819	1,136 $3,654 $21,201	364 $7,811 $31,071	35 $6,545 $31,992			
45-49	3		419 $611 $4,220	639 $2,212 $14,933	1,100 $4,407 $26,397	783 $9,078 $40,947	585 $11,800 $51,460	56 $13,281 $62,396		
50-54	6	2	365 $604 $4,838	513 $2,089 $16,524	803 $4,731 $33,896	596 $9,468 $53,464	772 $14,275 $71,129	372 $18,312 $92,733	68 $16,336 $101,749	
55-59	4		289 $500 $5,190	448 $1,867 $18,452	617 $4,205 $37,931	351 $9,276 $61,657	420 $13,352 $78,945	420 $21,083 $121,639	327 $21,875 $139,265	30 $20,668 $162,448
60-64		1	231 $439 $5,288	341 $1,798 $19,455	436 $4,297 $44,132	287 $8,898 $67,634	195 $13,179 $94,097	160 $17,374 $118,371	144 $22,491 $172,533	118 $22,639 $203,650
65-69			68 $547 $7,272	95 $1,618 $20,836	156 $5,048 $57,215	89 $7,676 $74,776	50 $10,401 $89,854	39 $18,724 $144,084	28 $26,119 $239,849	39 $23,405 $267,368
70+			5	13	30 $3,769 $39,902	12	3	1	3	2

N-17823

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2017

EIN 23-2229683/Plan #003

(a)	(b) Identity of issuer, borrower, lessor or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair/current value
*	PIMCO Separate Account G01709	** Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	$ 541,788,068	689,677,953
*	Dodge & Cox Separate Account G09237	** Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	574,976,715	653,226,061
*	JP Morgan Asset Management Separate Account G09238	** Individual Separate Account investing primarily in U.S. government, agency and corporate bonds, and mortgage pass-through securities.	392,100,805	394,126,503
*	Arrowstreet Account Separate Account G10541	** Individual Separate Account investing primarily in international equity securities.	256,628,940	297,357,394
*	Jennison Fund Separate Account G14069	** Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	369,983,864	390,823,999
*	LSV Asset Separate Account P65709	** Individual Separate Account investing primarily in U.S. large capitalization equity securities.	145,049,379	209,788,355
*	MFS Fund Separate Account G15349	** Individual Separate Account investing primarily in U.S. and international equity securities.	120,124,792	204,115,332
*	AQR Account Separate Account G10540	** Individual Separate Account investing primarily in international equity securities.	209,591,055	249,387,481
*	Barrow, Hanley Separate Account G80500	** Individual Separate Account investing primarily in U.S. and international equity securities.	213,615,940	241,831,412
*	Aronson + Johnson + Ortiz Separate Account P53292	** Individual Separate Account investing primarily in U.S. small and mid capitalization equity securities.	101,845,564	116,014,245
*	Wellington Account Separate Account G10542	** Individual Separate Account investing primarily in international equity securities.	108,274,260	123,840,962
	Hood River Account P71573	** Individual Separate Account investing primarily in U.S. small capitalization equity securities.	52,968,688	63,304,917
	Redwood Account P71579	** Individual Separate Account investing primarily in U.S. small capitalization equity securities.	51,950,906	61,215,516
*	Russell Overlay Fund Separate Account G09724	** Individual Separate Account investing primarily in financial futures, foreign exchange and forward currency contracts, short-term Government securities, cash vehicles and equity, and fixed-income securities.	40,115,296	39,936,272
*	Disbursement Fund Separate Account P14320	** Individual Separate Account investing primarily in money market securities.	54,619,340	64,131,881
*	Transition Fund Separate Account G15348	** Individual Separate Account investing primarily in money market securities.	40,276	40,255
		Subtotal JPMorgan Investments [1]	3,233,673,888	3,798,818,538
*	Aetna Life Insurance Company Separate Account 90 (2)	** ALIC Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	548,833,644	627,820,598
*	Aetna Life Insurance Company Separate Account No. 151 (3)	** ALIC Individual Separate Account investing primarily in U.S. government, agency and corporate bonds, and mortgage pass-through securities.	510,192,573	520,093,957
*	Aetna Life Insurance Company Separate Account No. 174	** ALIC Pooled Separate Account investing primarily in money market securities.	47,397,509	48,255,604
	D.E. Shaw All Country Global Alpha Extension Fund, L.L.C.	Equity participation in a limited liability company that invests primarily in global equity securities, swaps, options, warrants and other derivative instruments through its interests in D.E. Shaw All Country Global Alpha Extension Portfolios, L.L.C.	224,430,940	242,870,406
*	State Street Russell 1000 Index Securities Lending Fund (CM62)	Commingled Collective Trust Account investing primarily in U.S. large and mid-cap capitalization equity securities.	81,260,380	140,627,626
	AB Emerging Markets Value Delaware Business Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	64,438,894	73,607,510
	T. Rowe Price Emerging Markets Equity Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	60,000,000	79,582,609
	UBS Trumbull Property Fund	Units in a private Real Estate Investment Trust (REIT) investing primarily in U.S. real estate properties.	162,442,866	210,258,145
	UBS Trumbull Property Inc. Fund	Units in a private REIT investing primarily in U.S. participating mortgage loans and real estate properties.	117,776,625	152,128,104
	UBS AgriVest Farmland Fund, Inc.	Shares in a private REIT investing primarily in U.S. agricultural properties.	69,791,487	91,813,894
	Allegis Value Trust	Shares in a private REIT investing primarily in U.S. real estate properties.	34,074,256	24,919,552
	APP Hedge Funds, LLC	Limited liability company investing in funds primarily utilizing convertible bond arbitrage, long/short equity market neutral, merger arbitrage, distressed debt, long/short equity, hedge equity and global asset allocation investment strategies.	132,665,152	167,472,174
	Ares Institutional Loan Fund (Cayman Feeder) L.P.	Participating Notes in a limited liability company that invests primarily in senior secured floating rate bank loans and high yield corporate debt securities through its interested in Ares Institutional Loan Fund B.V.	44,831,246	45,015,689
	Invesco Active Multi-Sector Credit Fund (Cayman) Ltd.	Participating Notes in Invesco Active Multi-Sector Credit Fund, Ltd., a limited liability company investing primarily in senior secured floating rate loans, investment grade securities and corporate bonds.	70,000,000	78,453,809

(Continued)

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2017

EIN 23-2229683/Plan #003

(a)	(b) Identity of issuer, borrower, lessor or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair/current value
	Court Square Capital Partners II, L.P.	** Limited partnership investing primarily in private equity investments.	$ 10,971,557	6,094,882
	Court Square Capital Partners III, L.P.	** Limited partnership investing primarily in private equity investments.	14,394,712	13,136,404
	Kohlberg TE Investors VI, L.P.	** Limited partnership investing primarily in private equity investments.	3,597,431	1,088,596
	Kohlberg TE Investors VII, L.P.	** Limited partnership investing primarily in private equity investments.	14,151,855	18,812,610
	Kohlberg TE Investors VIII, L.P.	** Limited partnership investing primarily in private equity investments.	4,873,131	4,743,906
	TPG Opportunity Partners II (B), L.P.	** Limited partnership investing primarily in private equity investments.	—	6,656,143
	TPG Opportunity Partners III, L.P.	** Limited partnership investing primarily in private equity investments.	6,105,903	7,727,620
	TPG Partners V, L.P.	** Limited partnership investing primarily in private equity investments.	8,495,919	7,501,649
	Oak Hill Capital Partners III, LP	** Limited partnership investing primarily in private equity investments.	13,922,866	18,136,562
	Oak Hill Capital Partners IV (Onshore Tax Exempt), L.P.	** Limited partnership investing primarily in private equity investments.	12,503,941	8,461,573
	Green Equity Investors Side VII, L.P.	** Limited partnership investing primarily in private equity investments.	6,621,438	6,556,869
	Crescent Mezzanine Partners VIB, LP	** Limited partnership investing primarily in private mezzanine debt and equity investments.	12,010,153	10,949,350
	Crescent Mezzanine Partners VIIB, LP	** Limited partnership investing primarily in private mezzanine debt and equity investments.	6,272,587	6,575,821
	TCW/Crescent Mezzanine Partners V, LP	** Limited partnership investing primarily in private mezzanine debt and equity investments.	4,336,373	3,129,025
	The Resolute Fund II, L.P.	** Limited partnership investing primarily in private equity investments.	12,227,069	10,345,494
	Towerbrook Investors III, LP	** Limited partnership investing primarily in private equity investments.	7,941,846	5,440,967
	Montagu IV LP	** Limited partnership investing primarily in private equity investments.	13,085,921	16,874,493
	Wellspring Capital Partners V, LP	** Limited partnership investing primarily in private equity investments.	8,587,298	11,687,658
		Total investments	$ 5,561,909,460	6,465,657,837

* Party in interest

(1) Refer to Attachment 1 for the detail of investments, excluding noninterest-bearing cash of $176,010,690

(2) Refer to Attachment 2 for the detail of investments, excluding noninterest-bearing cash of $17,239,857

(3) Refer to Attachment 3 for the detail of investments, excluding noninterest-bearing cash of $8,458,240

** These items have been certified as to their completeness and accuracy by the Plan's trustee.

See accompanying independent auditors' report.

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
CHF	SWISS FRANC		5,901.770	5,966	6,056
CASH	U. S. DOLLAR		123,275,250.010	123,275,250	123,275,250
USIT	USD IM FOR CENTRAL CLEARING BROKER CITIB		342,000.000	342,000	342,000
SWCCUSBOA	USD SWAPS CASH COLLATERAL CLIENT OWNED B		359,574.000	359,574	359,574
	TOTAL NONINTEREST-BEARING CASH			176,002,088	176,010,690

GENERAL INVESTMENTS

INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)

GBP COLL	BRITISH POUND STERLING	CASH COLLATERAL	39,050.650	52,465	52,826
CCSALXUS0	CASH COLLATERAL FUTURES CITI USD		268,823.160	268,823	268,823
CCSALTUS9	CASH TBA COLLATERAL INT PMT		30,000.000	30,000	30,000
EXCCBKEUR	EXCESS CASH CITI (CBK/SAL)	EUR	113,308.120	134,901	136,060
EXCCBKUSD	EXCESS CASH CITI (CBK/SAL)	USD	54,884.700	54,885	54,885
EXCCBKGBP	EXCESS CASH CITI (CBK/SAL)	GBP	22,884.320	30,711	30,957
EXCFOBUSD	EXCESS CASH CREDIT SUISSE (FBF/FOB)	USD	64.680	65	65
CCNOMDUS8	NOMURA SECURITIES INTERNATIONAL INC.		114,000.000	114,000	114,000

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
FWCCUSSAL USD FORWARDS CASH COLLATERAL CLIENT OWNE		1,140,889.790	1,140,890	1,140,890
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)			1,826,740	1,828,505
U.S. GOVERNMENT SECURITIES				

3134A4KY9 FEDERAL HOME LOAN MORTGAGE CORP DISCOUNT	SEMI-ANN. 0.000% 07/15/2032	1,600,000.000	850,144	1,023,776
31358DDR2 FEDERAL NATIONAL MORTGAGE ASSOCIATION DI	SEMI-ANN. 0.000% 05/15/2030	4,000,000.000	1,650,822	2,757,800
3135G0K36 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	SEMI-ANN. 2.125% 04/24/2026	600,000.000	594,912	578,994
31359MGK3 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	SEMI-ANN. 6.625% 11/15/2030	3,000,000.000	3,851,615	4,218,930
31398AFD9 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	SEMI-ANN. 5.625% 07/15/2037	1,400,000.000	1,871,978	1,964,970
31348UCE7 FHLMC MORTPASS ARM 01/AUG/2025 86 PN# 86	MONTHLY FLOATING 08/01/2025	1,807.950	1,826	1,858
3128NHQ97 FHLMC MORTPASS ARM 01/MAR/2036 1J PN# 1J	MONTHLY FLOATING 03/01/2036	19,078.610	20,188	20,413
312906XG0 FHLMC REMICS 1125 Z 8.25% 15/AUG/2021	MONTHLY 8.250% 08/15/2021	529.870	552	570
312914PK4 FHLMC REMICS 1464 JD 8% 15/FEB/2023	MONTHLY 8.000% 02/15/2023	33,167.860	35,886	35,969
3133T1CA8 FHLMC REMICS 1584 L 6.5% 15/SEP/2023	MONTHLY 6.500% 09/15/2023	9,155.360	9,353	9,842
3133T1MB5 FHLMC REMICS 1590 I 6.5% 15/OCT/2023	MONTHLY 6.500% 10/15/2023	12,934.840	13,009	13,772
3133T1C59 FHLMC REMICS 1602 PJ 6.5% 15/OCT/2023	MONTHLY 6.500% 10/15/2023	31,530.850	32,318	33,763
3133T3TG3 FHLMC REMICS 1658 HZ 7.5% 15/JAN/2024	MONTHLY 7.500% 01/15/2024	8,708.440	9,326	9,537

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3133T4UA2 FHLMC REMICS 1706 K 7% 15/MAR/2024	MONTHLY 7.000% 03/15/2024	54,603.550	58,323	59,124
3133T7JS9 FHLMC REMICS 1865 PE 7% 15/JUL/2026	MONTHLY 7.000% 07/15/2026	62,347.030	63,083	68,139
3133TBEZ9 FHLMC REMICS 1987 PE 7.5% 15/SEP/2027	MONTHLY 7.500% 09/15/2027	7,202.870	7,608	8,244
3133TEV68 FHLMC REMICS 2071 ZE 6.5% 15/JUL/2028	MONTHLY 6.500% 07/15/2028	87,192.810	89,975	97,411
3133TEYR9 FHLMC REMICS 2078 QN 6.5% 15/AUG/2028	MONTHLY 6.500% 08/15/2028	37,513.450	38,791	41,201
3133TJR70 FHLMC REMICS 2137 PG 6% 15/MAR/2029	MONTHLY 6.000% 03/15/2029	382,821.840	429,000	422,339
3133TNK45 FHLMC REMICS 2224 CB 8% 15/MAR/2030	MONTHLY 8.000% 03/15/2030	14,537.400	15,346	16,826
3133TUYS1 FHLMC REMICS 2353 AZ 6% 15/SEP/2031	MONTHLY 6.000% 09/15/2031	46,985.860	45,367	50,513
3133TUUZ9 FHLMC REMICS 2357 GM 5.5% 15/SEP/2031	MONTHLY 5.500% 09/15/2031	8,776.720	8,567	9,562
31339GK42 FHLMC REMICS 2367 ME 6.5% 15/OCT/2031	MONTHLY 6.500% 10/15/2031	42,402.000	43,409	46,888
31339MXM5 FHLMC REMICS 2399 XG 6.5% 15/JAN/2032	MONTHLY 6.500% 01/15/2032	74,737.730	84,127	82,400
31339NPT7 FHLMC REMICS 2429 HB 6.5% 15/DEC/2023	MONTHLY 6.500% 12/15/2023	62,726.130	63,177	67,592
3133TVUN4 FHLMC REMICS 2434 ZA 6.5% 15/APR/2032	MONTHLY 6.500% 04/15/2032	48,884.140	51,786	54,468
3133TVYW0 FHLMC REMICS 2435 ZL 6.5% 15/APR/2032	MONTHLY 6.500% 04/15/2032	26,413.640	27,172	29,303
31392MM82 FHLMC REMICS 2466 DH 6.5% 15/JUN/2032	MONTHLY 6.500% 06/15/2032	32,796.880	33,791	36,561
31392T6Y8 FHLMC REMICS 2485 AE 5.5% 15/AUG/2017	MONTHLY 5.500% 08/15/2017	.320	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31392RW56 FHLMC REMICS 2492 GN 5.8% 15/AUG/2032	MONTHLY 5.800% 08/15/2032	106,135.220	105,041	116,264
31392V2R2 FHLMC REMICS 2494 CF 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017	.470	0	0
31392VKE1 FHLMC REMICS 2497 OE 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017	.600	1	1
31392UXQ2 FHLMC REMICS 2500 TE 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017	.530	1	1
31392ULX0 FHLMC REMICS 2503 TG 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017	.450	0	0
31392W3P3 FHLMC REMICS 2508 AQ 5.5% 15/OCT/2017	MONTHLY 5.500% 10/15/2017	.400	0	0
31392XUX4 FHLMC REMICS 2525 AM 4.5% 15/APR/2032	MONTHLY 4.500% 04/15/2032	431,954.160	464,081	458,060
31393HGW6 FHLMC REMICS 2543 YX 6% 15/DEC/2032	MONTHLY 6.000% 12/15/2032	90,774.660	96,108	100,015
31393J3Z9 FHLMC REMICS 2554 MN 5.5% 15/JAN/2033	MONTHLY 5.500% 01/15/2033	125,190.670	136,849	137,758
31393MGX3 FHLMC REMICS 2585 DG 4.5% 15/MAR/2023	MONTHLY 4.500% 03/15/2023	26,590.840	26,117	27,140
31393MW98 FHLMC REMICS 2586 WG 4% 15/MAR/2033	MONTHLY 4.000% 03/15/2033	774,476.330	779,317	806,841
31393QXY3 FHLMC REMICS 2610 VB 5.5% 15/JUL/2024	MONTHLY 5.500% 07/15/2024	26,271.090	25,651	27,690
31393RDS6 FHLMC REMICS 2613 BY 5.5% 15/MAY/2033	MONTHLY 5.500% 05/15/2033	225,909.660	243,503	250,914
31393RLB4 FHLMC REMICS 2629 DB 5% 15/JUN/2023	MONTHLY 5.000% 06/15/2023	192,000.000	190,099	206,595
31393RY20 FHLMC REMICS 2631 SA FLOATING 15/JUN/203	MONTHLY FLOATING 06/15/2033	27,442.420	29,912	34,546
31394G4Y6 FHLMC REMICS 2648 BK 5% 15/JUL/2033	MONTHLY 5.000% 07/15/2033	34,523.660	32,212	36,772

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31394GH22 FHLMC REMICS 2649 KA 4.5% 15/JUL/2018	MONTHLY 4.500% 07/15/2018	4,423.080	4,214	4,437
31394GJP9 FHLMC REMICS 2649 QH 4.5% 15/JUL/2018	MONTHLY 4.500% 07/15/2018	8,310.850	8,049	8,336
31394HR86 FHLMC REMICS 2656 AC 6% 15/AUG/2033	MONTHLY 6.000% 08/15/2033	691,658.370	771,196	762,417
31394HLY5 FHLMC REMICS 2663 BC 4% 15/AUG/2018	MONTHLY 4.000% 08/15/2018	9,729.920	8,666	9,760
31394JKA4 FHLMC REMICS 2673 PE 5.5% 15/SEP/2033	MONTHLY 5.500% 09/15/2033	148,345.230	167,167	163,614
31394L7G1 FHLMC REMICS 2695 DG 4% 15/OCT/2018	MONTHLY 4.000% 10/15/2018	31,183.450	27,485	31,294
31394LSS2 FHLMC REMICS 2700 PH 4.5% 15/NOV/2033	MONTHLY 4.500% 11/15/2033	622,779.870	665,207	658,209
31394MJT8 FHLMC REMICS 2714 BQ 4.5% 15/DEC/2018	MONTHLY 4.500% 12/15/2018	17,985.570	17,589	18,036
31394PRY1 FHLMC REMICS 2744 VD 5.5% 15/FEB/2026	MONTHLY 5.500% 02/15/2026	723,579.890	795,712	741,525
31394PXG3 FHLMC REMICS 2756 NA 5% 15/FEB/2024	MONTHLY 5.000% 02/15/2024	238,353.180	225,318	250,105
31394WFQ6 FHLMC REMICS 2779 AY 4.5% 15/APR/2019	MONTHLY 4.500% 04/15/2019	14,249.500	13,246	14,294
31394YH98 FHLMC REMICS 2793 PE 5% 15/MAY/2034	MONTHLY 5.000% 05/15/2034	952,789.890	875,652	1,028,589
31394XY26 FHLMC REMICS 2798 JL 4.5% 15/MAY/2019	MONTHLY 4.500% 05/15/2019	36,586.530	34,283	37,002
31395AJY2 FHLMC REMICS 2810 ME 5.5% 15/JUN/2034	MONTHLY 5.500% 06/15/2034	523,330.630	575,089	575,336
31395AX83 FHLMC REMICS 2829 DK 4.5% 15/JUL/2019	MONTHLY 4.500% 07/15/2019	15,568.220	14,466	15,665
31395FEG5 FHLMC REMICS 2836 YE 5% 15/AUG/2034	MONTHLY 5.000% 08/15/2034	404,206.690	442,859	436,968

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31395FHB3 FHLMC REMICS 2854 AK 4% 15/SEP/2019	MONTHLY 4.000% 09/15/2019	41,280.030	36,900	41,656
31395HMH0 FHLMC REMICS 2877 PA 5.5% 15/JUL/2033	MONTHLY 5.500% 07/15/2033	1,825.920	1,916	1,828
31395HZQ6 FHLMC REMICS 2886 CK 5% 15/NOV/2019	MONTHLY 5.000% 11/15/2019	63,078.300	58,328	64,001
31395LK83 FHLMC REMICS 2920 HD 4.5% 15/JAN/2020	MONTHLY 4.500% 01/15/2020	65,875.330	59,545	66,389
31395MZZ5 FHLMC REMICS 2931 GD 5% 15/FEB/2035	MONTHLY 5.000% 02/15/2035	216,361.790	234,482	231,141
31395PK27 FHLMC REMICS 2945 HB 5% 15/MAR/2020	MONTHLY 5.000% 03/15/2020	91,845.740	88,976	92,869
31395RD62 FHLMC REMICS 2960 JH 5.5% 15/APR/2035	MONTHLY 5.500% 04/15/2035	805,579.350	903,759	886,473
31395VNZ8 FHLMC REMICS 2985 LA 4.5% 15/JUN/2035	MONTHLY 4.500% 06/15/2035	117,214.080	123,734	123,416
31395VG60 FHLMC REMICS 2989 TG 5% 15/JUN/2025	MONTHLY 5.000% 06/15/2025	96,277.020	104,867	102,465
31395V4J5 FHLMC REMICS 2990 SL FLOATING 15/JUN/203	MONTHLY FLOATING 06/15/2034	38,737.590	49,003	47,771
31395XZV0 FHLMC REMICS 3017 ML 5% 15/AUG/2035	MONTHLY 5.000% 08/15/2035	472,000.000	516,840	518,231
31396AXW9 FHLMC REMICS 3036 NE 5% 15/SEP/2035	MONTHLY 5.000% 09/15/2035	359,174.730	393,745	387,331
31396CQA1 FHLMC REMICS 3046 NE 5.5% 15/OCT/2035	MONTHLY 5.500% 10/15/2035	616,828.100	691,619	679,999
31396ERE8 FHLMC REMICS 3064 OE 5.5% 15/NOV/2035	MONTHLY 5.500% 11/15/2035	170,866.090	190,516	186,905
31396FZ71 FHLMC REMICS 3077 TO ZEROCPN 15/APR/2035	MONTHLY 0.000% 04/15/2035	52,958.750	195,548	48,486
31396FWU3 FHLMC REMICS 3081 CQ 5.5% 15/DEC/2035	MONTHLY 5.500% 12/15/2035	115,895.330	128,599	127,731

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31396GCR0 FHLMC REMICS 3084 BH 5.5% 15/DEC/2035	MONTHLY 5.500% 12/15/2035	717,166.200	794,894	790,501
31396GS85 FHLMC REMICS 3098 KG 5.5% 15/JAN/2036	MONTHLY 5.500% 01/15/2036	621,220.610	690,178	687,558
31396JLH6 FHLMC REMICS 3122 OP ZEROCPN 15/MAR/2036	MONTHLY 0.000% 03/15/2036	36,238.660	184,157	33,495
31396NUH7 FHLMC REMICS 3151 UC 5.5% 15/AUG/2035	MONTHLY 5.500% 08/15/2035	45,198.540	43,337	45,880
31396TUG6 FHLMC REMICS 3171 MO ZEROCPN 15/JUN/2036	MONTHLY 0.000% 06/15/2036	60,035.220	277,472	55,099
31396UNR7 FHLMC REMICS 3188 GE 6% 15/JUL/2026	MONTHLY 6.000% 07/15/2026	298,157.080	317,910	333,947
31397AJ95 FHLMC REMICS 3200 PO ZEROCPN 15/AUG/2036	MONTHLY 0.000% 08/15/2036	23,309.490	106,762	20,358
31397BP96 FHLMC REMICS 3232 ST FLOATING 15/OCT/203	MONTHLY FLOATING 10/15/2036	41,457.340	5,080	6,072
31397FDQ2 FHLMC REMICS 3275 FL FLOATING 15/FEB/203	MONTHLY FLOATING 02/15/2037	18,430.510	17,371	18,468
31397FR79 FHLMC REMICS 3290 SB FLOATING 15/MAR/203	MONTHLY FLOATING 03/15/2037	61,280.660	5,127	7,851
31397GUS7 FHLMC REMICS 3305 TA 5.5% 15/APR/2027	MONTHLY 5.500% 04/15/2027	56,811.680	61,570	61,953
31397P4L1 FHLMC REMICS 3383 SA FLOATING 15/NOV/203	MONTHLY FLOATING 11/15/2037	57,825.010	10,816	7,284
31397PXH8 FHLMC REMICS 3405 PE 5% 15/JAN/2038	MONTHLY 5.000% 01/15/2038	407,673.030	448,695	443,746
31397T4Y5 FHLMC REMICS 3424 PI FLOATING 15/APR/203	MONTHLY FLOATING 04/15/2038	85,451.010	13,722	12,833
31397RSZ0 FHLMC REMICS 3431 AT 5% 15/MAR/2023	MONTHLY 5.000% 03/15/2023	340,000.000	379,738	351,545
31397YS36 FHLMC REMICS 3501 A 4.5% 15/JAN/2039	MONTHLY 4.500% 01/15/2039	533,236.600	565,897	552,075

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31398E5C4 FHLMC REMICS 3541 MB 4% 15/JUN/2024	MONTHLY 4.000% 06/15/2024	750,000.000	793,594	790,465
31398E4H4 FHLMC REMICS 3546 NB 4% 15/JUN/2024	MONTHLY 4.000% 06/15/2024	1,031,393.580	1,107,459	1,080,883
31398EP81 FHLMC REMICS 3549 AW 5% 15/JUL/2039	MONTHLY 5.000% 07/15/2039	24,275.550	25,398	25,585
31398J3B7 FHLMC REMICS 3569 NY 5% 15/AUG/2039	MONTHLY 5.000% 08/15/2039	500,000.000	555,000	533,831
31398JUA9 FHLMC REMICS 3575 EB 4% 15/SEP/2024	MONTHLY 4.000% 09/15/2024	403,394.820	438,755	422,637
31398KW97 FHLMC REMICS 3599 DY 4.5% 15/NOV/2029	MONTHLY 4.500% 11/15/2029	1,000,000.000	1,073,750	1,087,401
31398LQM3 FHLMC REMICS 3607 BO ZEROCPN 15/APR/2036	MONTHLY 0.000% 04/15/2036	64,531.370	149,146	56,766
31398LSE9 FHLMC REMICS 3611 PO ZEROCPN 15/JUL/2034	MONTHLY 0.000% 07/15/2034	60,872.660	226,821	53,178
31398V5Q5 FHLMC REMICS 3647 GA 5% 15/NOV/2028	MONTHLY 5.000% 11/15/2028	30,418.520	31,749	30,530
31398V5S1 FHLMC REMICS 3647 GC 5% 15/MAR/2030	MONTHLY 5.000% 03/15/2030	228,000.000	248,378	255,549
31398WZT4 FHLMC REMICS 3652 PB 5% 15/JAN/2034	MONTHLY 5.000% 01/15/2034	419,000.000	464,021	459,960
31398VXZ4 FHLMC REMICS 3653 HJ 5% 15/APR/2040	MONTHLY 5.000% 04/15/2040	151,497.070	164,516	163,962
31398VRS7 FHLMC REMICS 3662 PJ 5% 15/APR/2040	MONTHLY 5.000% 04/15/2040	273,790.410	297,576	296,330
31398VRZ1 FHLMC REMICS 3662 QB 5% 15/MAR/2038	MONTHLY 5.000% 03/15/2038	517,723.370	564,966	550,334
31398Q4P9 FHLMC REMICS 3674 HJ 5.5% 15/APR/2040	MONTHLY 5.500% 04/15/2040	302,461.550	335,071	329,830
3137A04H5 FHLMC REMICS 3677 KB 4.5% 15/MAY/2040	MONTHLY 4.500% 05/15/2040	1,400,000.000	1,470,438	1,481,913

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3137A05F8 FHLMC REMICS 3677 PB 4.5% 15/MAY/2040	MONTHLY 4.500% 05/15/2040	406,996.710	452,784	428,886
3137GARP4 FHLMC REMICS 3740 SB FLOATING 15/OCT/204	MONTHLY FLOATING 10/15/2040	284,099.250	28,740	40,464
3137A26U0 FHLMC REMICS 3745 VE 4% 15/SEP/2029	MONTHLY 4.000% 09/15/2029	276,000.000	275,138	286,219
31398QTF4 FHLMC REMICS 3747 HI 4.5% 15/JUL/2037	MONTHLY 4.500% 07/15/2037	30,036.670	659	518
31398QTQ0 FHLMC REMICS 3747 HX 4.5% 15/NOV/2039	MONTHLY 4.500% 11/15/2039	900,000.000	945,563	962,807
3137A5HP2 FHLMC REMICS 3787 AY 3.5% 15/JAN/2026	MONTHLY 3.500% 01/15/2026	1,270,762.010	1,321,990	1,316,572
3137A7H29 FHLMC REMICS 3800 HE 4.5% 15/JAN/2040	MONTHLY 4.500% 01/15/2040	255,000.000	275,719	273,896
3137A6US9 FHLMC REMICS 3808 DB 3.5% 15/FEB/2031	MONTHLY 3.500% 02/15/2031	400,000.000	398,750	409,425
3137A6QZ8 FHLMC REMICS 3816 HA 3.5% 15/NOV/2025	MONTHLY 3.500% 11/15/2025	607,500.490	617,374	629,424
3137A7XV7 FHLMC REMICS 3827 BM 5.5% 15/AUG/2039	MONTHLY 5.500% 08/15/2039	230,627.540	253,474	241,814
3137A7TL4 FHLMC REMICS 3828 B 3.5% 15/MAR/2031	MONTHLY 3.500% 03/15/2031	525,000.000	525,328	542,848
3137A8VY1 FHLMC REMICS 3844 QB 4.5% 15/APR/2041	MONTHLY 4.500% 04/15/2041	584,000.000	602,798	634,678
3137A96G6 FHLMC REMICS 3851 PG 4% 15/DEC/2039	MONTHLY 4.000% 12/15/2039	1,000,000.000	1,038,750	1,061,456
3137ABB59 FHLMC REMICS 3852 TP FLOATING 15/MAY/204	MONTHLY FLOATING 05/15/2041	209,107.440	231,325	235,959
3137ABHD6 FHLMC REMICS 3874 DW 3.5% 15/JUN/2021	MONTHLY 3.500% 06/15/2021	500,000.000	499,258	511,711
3137ADZD2 FHLMC REMICS 3911 B 3.5% 15/AUG/2026	MONTHLY 3.500% 08/15/2026	1,000,000.000	1,023,750	1,036,940

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3137AFM90 FHLMC REMICS 3923 PQ 4% 15/SEP/2040	MONTHLY 4.000% 09/15/2040	190,683.760	194,736	199,331
3137AGLW8 FHLMC REMICS 3946 LN 3.5% 15/APR/2041	MONTHLY 3.500% 04/15/2041	90,444.390	91,603	92,556
3137AHUT3 FHLMC REMICS 3951 ME 4% 15/NOV/2041	MONTHLY 4.000% 11/15/2041	1,400,000.000	1,530,375	1,495,976
3137AHEZ7 FHLMC REMICS 3956 EB 3.25% 15/NOV/2041	MONTHLY 3.250% 11/15/2041	1,100,000.000	1,117,188	1,109,002
3137AHH68 FHLMC REMICS 3959 PB 3% 15/NOV/2026	MONTHLY 3.000% 11/15/2026	600,000.000	599,063	610,387
3137AHJE9 FHLMC REMICS 3964 QB 3% 15/NOV/2026	MONTHLY 3.000% 11/15/2026	970,674.000	920,320	952,048
3137AJUS1 FHLMC REMICS 3967 VQ 4% 15/AUG/2028	MONTHLY 4.000% 08/15/2028	750,000.000	771,094	797,542
3137AKHT1 FHLMC REMICS 3989 JW 3.5% 15/JAN/2042	MONTHLY 3.500% 01/15/2042	1,250,000.000	1,187,500	1,285,688
3137ALQC6 FHLMC REMICS 4003 WV 3.5% 15/APR/2022	MONTHLY 3.500% 04/15/2022	93,296.990	95,979	93,531
3137ANNR2 FHLMC REMICS 4034 PJ 2% 15/MAR/2042	MONTHLY 2.000% 03/15/2042	323,380.800	296,298	314,752
3137AQU22 FHLMC REMICS 4048 CE 4% 15/MAY/2042	MONTHLY 4.000% 05/15/2042	611,000.000	616,537	659,769
3137ARAY2 FHLMC REMICS 4065 QA 3% 15/AUG/2041	MONTHLY 3.000% 08/15/2041	65,504.300	63,990	66,250
3137B0FC3 FHLMC REMICS 4185 PB 3% 15/MAR/2043	MONTHLY 3.000% 03/15/2043	1,119,481.000	1,109,686	1,085,380
3137B2KH2 FHLMC REMICS 4217 KY 3% 15/JUN/2043	MONTHLY 3.000% 06/15/2043	300,000.000	265,875	292,451
3137B2NA4 FHLMC REMICS 4219 JA 3.5% 15/AUG/2039	MONTHLY 3.500% 08/15/2039	493,863.650	520,254	506,658
3137B4FJ0 FHLMC REMICS 4238 UY 3% 15/AUG/2033	MONTHLY 3.000% 08/15/2033	700,000.000	695,563	691,357

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3137B53S0 FHLMC REMICS 4259 LA 3% 15/FEB/2040	MONTHLY 3.000% 02/15/2040 299,995.510	289,871	301,638
3137B6N49 FHLMC REMICS 4281 DZ 3% 15/DEC/2043	MONTHLY 3.000% 12/15/2043 5,636,640.020	4,223,235	5,181,357
3137BS3J0 FHLMC REMICS 4616 HP 3% 15/SEP/2046	MONTHLY 3.000% 09/15/2046 867,496.630	866,954	867,800
3128HXKY0 FHLMC STRIPS 262 35 3.5% 15/JUL/2042	MONTHLY 3.500% 07/15/2042 367,087.040	385,097	377,222
3132WFG45 FHLMCGLD MORTPASS 3.5% 01/JUL/2046 Q4 PN	MONTHLY 3.500% 07/01/2046 604,393.570	638,391	621,613
3132H3XT5 FHLMCGLD MORTPASS 3.5% 01/JUN/2042 U9 PN	MONTHLY 3.500% 06/01/2042 372,664.250	391,763	383,952
3128M8RN6 FHLMCGLD MORTPASS 4.5% 01/MAY/2041 G0 PN	MONTHLY 4.500% 05/01/2041 371,507.050	387,993	396,368
3128H4XA2 FHLMCGLD MORTPASS 4% 01/JUN/2018 E9 PN#	MONTHLY 4.000% 06/01/2018 2,090.560	1,982	2,152
3128MCGL3 FHLMCGLD MORTPASS 5.5% 01/FEB/2024 G1 PN	MONTHLY 5.500% 02/01/2024 40,170.530	43,114	41,918
31292YUF2 FHLMCGLD MORTPASS 6.5% 01/AUG/2028 C1 PN	MONTHLY 6.500% 08/01/2028 4,888.270	4,952	5,415
3128FCER0 FHLMCGLD MORTPASS 6.5% 01/MAY/2026 D7 PN	MONTHLY 6.500% 05/01/2026 2,414.880	2,450	2,675
31293NPB0 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029 1,998.010	1,987	2,232
31293PF59 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029 6,062.610	6,030	6,772
31292GU38 FHLMCGLD MORTPASS 6% 01/FEB/2028 C0 PN#	MONTHLY 6.000% 02/01/2028 1,117.560	1,112	1,252
31293JRP6 FHLMCGLD MORTPASS 6% 01/FEB/2029 C2 PN#	MONTHLY 6.000% 02/01/2029 430.590	428	481
31335HSA2 FHLMCGLD MORTPASS 6% 01/JAN/2022 C9 PN#	MONTHLY 6.000% 01/01/2022 2,665.780	2,757	2,978

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31293JM63 FHLMCGLD MORTPASS 6% 01/JAN/2029 C2 PN#	MONTHLY 6.000% 01/01/2029 1,943.020	1,933	2,170
31293QE25 FHLMCGLD MORTPASS 6% 01/MAY/2029 C2 PN#	MONTHLY 6.000% 05/01/2029 15,716.100	15,633	17,555
31293DBD3 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028 11,905.740	11,842	13,299
31293EJ92 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028 5,535.940	5,507	6,184
31335GQE8 FHLMCGLD MORTPASS 7.5% 01/DEC/2026 C8 PN	MONTHLY 7.500% 12/01/2026 1,951.940	2,032	2,209
31335GNS0 FHLMCGLD MORTPASS 7.5% 01/MAY/2026 C8 PN	MONTHLY 7.500% 05/01/2026 1,299.090	1,353	1,459
3128FNAQ2 FHLMCGLD MORTPASS 7.5% 01/MAY/2027 D7 PN	MONTHLY 7.500% 05/01/2027 152.430	159	156
31292GQ90 FHLMCGLD MORTPASS 7.5% 01/OCT/2026 C0 PN	MONTHLY 7.500% 10/01/2026 2,417.320	2,517	2,622
31283GDX2 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022 436.580	474	441
31283GD95 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022 269.750	293	273
31295W6C7 FHLMCGLD MORTPASS 9.5% 01/MAY/2019 A0 PN	MONTHLY 9.500% 05/01/2019 .030	0	0
31364HR74 FNMA INTEREST STRIP 293 1 ZEROCPN 25/DEC	MONTHLY 0.000% 12/25/2024 42,525.150	165,847	40,220
3136FCZH2 FNMA INTEREST STRIP 365 8 5.5% 25/MAY/20	MONTHLY 5.500% 05/25/2036 31,419.950	12,088	6,922
31403JCF1 FNMA MORTPASS ARM 01/AUG/2033 LB PN# 749	MONTHLY FLOATING 08/01/2033 83,107.920	81,160	86,984
31402Q3W9 FNMA MORTPASS ARM 01/FEB/2035 LB PN# 735	MONTHLY FLOATING 02/01/2035 25,612.010	25,288	26,417
3138L2RN9 FNMA MORTPASS ARM 01/JAN/2023 HA PN# AM2	MONTHLY FLOATING 01/01/2023 449,002.730	449,283	449,025

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31406US90 FNMA MORTPASS ARM 01/MAY/2035 WD PN# 820	MONTHLY FLOATING 05/01/2035 18,875.220	18,427	19,648
3138LJ5D8 FNMA MORTPASS 01/SEP/2037 HY AN6243	MONTHLY 3.460% 09/01/2037 3,947,000.000	4,109,197	4,098,881
3138L3W84 FNMA MORTPASS 1.735% 01/MAY/2020 HX PN#	MONTHLY 1.735% 05/01/2020 436,155.360	438,609	430,490
3138L0CT6 FNMA MORTPASS 1.94% 01/JUL/2019 HX PN# A	MONTHLY 1.940% 07/01/2019 468,360.210	468,653	466,328
31373UAF4 FNMA MORTPASS 10% 01/FEB/2025 CL PN# 303	MONTHLY 10.000% 02/01/2025 117.650	132	119
31362TMY6 FNMA MORTPASS 10% 01/JUL/2020 CL PN# 070	MONTHLY 10.000% 07/01/2020 384.430	430	389
3138L33G8 FNMA MORTPASS 2.01% 01/JUN/2020 HX PN# A	MONTHLY 2.010% 06/01/2020 900,000.000	904,781	894,492
3138L1YR4 FNMA MORTPASS 2.34% 01/DEC/2022 HY PN# A	MONTHLY 2.340% 12/01/2022 549,476.020	559,779	545,910
3138LEJP7 FNMA MORTPASS 2.35% 01/AUG/2028 HY PN# A	MONTHLY 2.350% 08/01/2028 660,000.000	613,001	628,868
3138L3U37 FNMA MORTPASS 2.35% 01/MAY/2023 HY PN# A	MONTHLY 2.350% 05/01/2023 363,213.550	364,916	361,049
3138L8S54 FNMA MORTPASS 2.395% 01/JAN/2022 HX PN#	MONTHLY 2.395% 01/01/2022 625,197.350	636,163	622,121
3138L3Y66 FNMA MORTPASS 2.4% 01/JUL/2023 HY PN# AM	MONTHLY 2.400% 07/01/2023 600,280.870	575,191	597,898
3138L2RF6 FNMA MORTPASS 2.41% 01/JAN/2023 HY PN# A	MONTHLY 2.410% 01/01/2023 684,113.660	691,382	682,342
3138L03Q2 FNMA MORTPASS 2.45% 01/NOV/2022 HY PN# A	MONTHLY 2.450% 11/01/2022 500,000.000	503,438	499,560
3138LFM21 FNMA MORTPASS 2.46% 01/OCT/2026 HY PN# A	MONTHLY 2.460% 10/01/2026 1,000,000.000	956,406	971,960
3138L3TA3 FNMA MORTPASS 2.52% 01/MAY/2023 HY PN# A	MONTHLY 2.520% 05/01/2023 550,000.000	550,172	548,867

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3138L27K7 FNMA MORTPASS 2.53% 01/MAR/2023 HY PN# A	MONTHLY 2.530% 03/01/2023	365,228.260	369,794	366,174
3138LEW49 FNMA MORTPASS 2.57% 01/AUG/2028 HY PN# A	MONTHLY 2.570% 08/01/2028	1,100,000.000	1,046,977	1,070,982
3138L76A9 FNMA MORTPASS 2.59% 01/NOV/2021 HX PN# A	MONTHLY 2.590% 11/01/2021	499,244.260	501,428	501,391
31381VD93 FNMA MORTPASS 2.65% 01/AUG/2022 HY PN# 4	MONTHLY 2.650% 08/01/2022	600,000.000	601,125	604,848
31381VFW0 FNMA MORTPASS 2.67% 01/JUL/2022 HY PN# 4	MONTHLY 2.670% 07/01/2022	600,000.000	600,375	605,316
3138L3V77 FNMA MORTPASS 2.68% 01/MAY/2023 HY PN# A	MONTHLY 2.680% 05/01/2023	910,282.700	927,919	919,003
3138L9ZL9 FNMA MORTPASS 2.68% 01/MAY/2025 HY PN# A	MONTHLY 2.680% 05/01/2025	860,742.790	848,336	863,420
3138EK7G4 FNMA MORTPASS 2.705% 01/APR/2023 XY PN#	MONTHLY 2.705% 04/01/2023	442,414.100	453,889	446,325
31381TYT1 FNMA MORTPASS 2.75% 01/MAR/2022 HY PN# 4	MONTHLY 2.750% 03/01/2022	1,254,105.960	1,263,120	1,268,328
3138L9T85 FNMA MORTPASS 2.81% 01/APR/2025 HY PN# A	MONTHLY 2.810% 04/01/2025	1,200,000.000	1,210,875	1,209,384
31381UYJ0 FNMA MORTPASS 2.9% 01/JUN/2022 HY PN# 47	MONTHLY 2.900% 06/01/2022	223,717.020	233,260	227,511
3138L9B43 FNMA MORTPASS 2.92% 01/MAR/2035 HY PN# A	MONTHLY 2.920% 03/01/2035	1,100,000.000	1,080,922	1,041,557
3138LJZY9 FNMA MORTPASS 2.99% 01/JUL/2029 HY PN# A	MONTHLY 2.990% 07/01/2029	500,000.000	497,578	499,835
3138L9PP1 FNMA MORTPASS 3.03% 01/APR/2027 HY PN# A	MONTHLY 3.030% 04/01/2027	600,000.000	610,125	608,322
3138L9US9 FNMA MORTPASS 3.03% 01/APR/2030 HY PN# A	MONTHLY 3.030% 04/01/2030	1,500,000.000	1,508,203	1,496,370
31381S6J6 FNMA MORTPASS 3.03% 01/DEC/2021 HY PN# 4	MONTHLY 3.030% 12/01/2021	239,994.040	258,594	244,897

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3138LJX54 FNMA MORTPASS 3.04% 01/JUL/2029 HY PN# A	MONTHLY 3.040% 07/01/2029	500,000.000	500,000	502,345
3138L3QT5 FNMA MORTPASS 3.05% 01/OCT/2020 HX PN# A	MONTHLY 3.050% 10/01/2020	469,074.210	478,749	476,622
3138LJUY4 FNMA MORTPASS 3.06% 01/JUL/2029 HY PN# A	MONTHLY 3.060% 07/01/2029	496,709.630	499,193	503,505
3138LGEU6 FNMA MORTPASS 3.09% 01/DEC/2036 HY PN# A	MONTHLY 3.090% 12/01/2036	1,300,000.000	1,330,875	1,282,242
3138LLZH1 FNMA MORTPASS 3.1% 01/JAN/2028 HY PN# AN	MONTHLY 3.100% 01/01/2028	1,200,000.000	1,213,500	1,221,240
3138LCA70 FNMA MORTPASS 3.1% 01/SEP/2025 HY PN# AN	MONTHLY 3.100% 09/01/2025	900,000.000	912,656	921,816
31381SM90 FNMA MORTPASS 3.11% 01/OCT/2021 HY PN# 4	MONTHLY 3.110% 10/01/2021	210,775.490	211,335	215,569
3138L9FB3 FNMA MORTPASS 3.18% 01/JUL/2035 HY PN# A	MONTHLY 3.180% 07/01/2035	1,053,424.510	1,086,879	1,048,874
3138LAWG0 FNMA MORTPASS 3.18% 01/SEP/2030 MI PN# A	MONTHLY 3.180% 09/01/2030	444,781.330	449,320	451,760
3138LFBV9 FNMA MORTPASS 3.28% 01/JAN/2032 HY PN# A	MONTHLY 3.280% 01/01/2032	6,000,000.000	6,200,156	6,132,240
3138LJMH0 FNMA MORTPASS 3.29% 01/JUL/2032 HY PN# A	MONTHLY 3.290% 07/01/2032	3,321,500.000	3,423,999	3,405,800
3138LHTX2 FNMA MORTPASS 3.34% 01/APR/2032 HY PN# A	MONTHLY 3.340% 04/01/2032	6,265,000.000	6,497,490	6,402,955
31381PEB0 FNMA MORTPASS 3.37% 01/NOV/2020 HY PN# 4	MONTHLY 3.370% 11/01/2020	289,499.270	273,034	296,919
3138L5G20 FNMA MORTPASS 3.38% 01/DEC/2023 HY PN# A	MONTHLY 3.380% 12/01/2023	1,250,000.000	1,301,172	1,299,988
31381PUY2 FNMA MORTPASS 3.48% 01/DEC/2020 HY PN# 4	MONTHLY 3.480% 12/01/2020	291,054.290	276,229	299,573
31418AHQ4 FNMA MORTPASS 3.5% 01/AUG/2032 CT PN# MA	MONTHLY 3.500% 08/01/2032	259,953.600	276,808	270,497

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31418ATV0 FNMA MORTPASS 3.5% 01/JUN/2043 CR PN# MA	MONTHLY 3.500% 06/01/2043	457,636.590	481,753	471,727
31418AS33 FNMA MORTPASS 3.5% 01/MAY/2043 CR PN# MA	MONTHLY 3.500% 05/01/2043	523,827.750	558,859	539,904
31381NT60 FNMA MORTPASS 3.59% 01/OCT/2020 HY PN# 4	MONTHLY 3.590% 10/01/2020	558,976.140	542,382	576,612
3138L5EA4 FNMA MORTPASS 3.69% 01/NOV/2023 HY PN# A	MONTHLY 3.690% 11/01/2023	800,000.000	811,625	843,672
3138L7JC1 FNMA MORTPASS 3.7% 01/SEP/2034 HY PN# AM	MONTHLY 3.700% 09/01/2034	1,232,387.430	1,374,882	1,315,709
3138L4NR0 FNMA MORTPASS 3.76% 01/AUG/2023 HY PN# A	MONTHLY 3.760% 08/01/2023	469,002.020	475,011	494,783
31381R5T7 FNMA MORTPASS 3.77% 01/SEP/2021 HY PN# 4	MONTHLY 3.770% 09/01/2021	800,000.000	882,000	836,840
3138EJHW1 FNMA MORTPASS 3.817% 01/MAY/2022 XY PN#	MONTHLY 3.817% 05/01/2022	386,292.540	430,897	402,922
3138EGTT1 FNMA MORTPASS 3.847% 01/JUN/2018 XX PN#	MONTHLY 3.847% 06/01/2018	502,716.720	536,022	503,446
3138L5BH2 FNMA MORTPASS 3.86% 01/NOV/2023 HY PN# A	MONTHLY 3.860% 11/01/2023	1,000,000.000	1,043,945	1,063,040
31381NLA9 FNMA MORTPASS 4.04% 01/OCT/2020 HY PN# 4	MONTHLY 4.040% 10/01/2020	400,000.000	436,063	417,472
31381LR82 FNMA MORTPASS 4.18% 01/DEC/2019 HY PN# 4	MONTHLY 4.180% 12/01/2019	870,450.940	953,416	901,570
3138L5MP2 FNMA MORTPASS 4.24% 01/DEC/2029 HY PN# A	MONTHLY 4.240% 12/01/2029	1,878,103.980	1,953,228	2,041,649
31381Q6B7 FNMA MORTPASS 4.295% 01/JUN/2021 HY PN#	MONTHLY 4.295% 06/01/2021	654,779.210	718,774	693,424
31418M5M0 FNMA MORTPASS 4.369% 01/FEB/2020 XY PN#	MONTHLY 4.369% 02/01/2020	710,732.120	737,051	740,000
31381RP32 FNMA MORTPASS 4.5% 01/AUG/2021 HY PN# 46	MONTHLY 4.500% 08/01/2021	1,200,000.000	1,332,000	1,284,396

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31402SJ32 FNMA MORTPASS 4.5% 01/SEP/2028 GL PN# 73	MONTHLY 4.500% 09/01/2028	15,870.220	14,710	16,205
31403T3E2 FNMA MORTPASS 4% 01/JAN/2025 CT PN# 7577	MONTHLY 4.000% 01/01/2025	233,064.360	217,478	243,757
31418AHB7 FNMA MORTPASS 4% 01/JUL/2042 CR PN# MA11	MONTHLY 4.000% 07/01/2042	439,410.770	465,638	463,069
31408JQ53 FNMA MORTPASS 4% 01/JUN/2024 CT PN# 8528	MONTHLY 4.000% 06/01/2024	.010	0	0
31389EV85 FNMA MORTPASS 5.5% 01/AUG/2029 CL PN# 62	MONTHLY 5.500% 08/01/2029	18,191.770	17,521	19,913
31418XEZ7 FNMA MORTPASS 5% 01/AUG/2040 CL PN# AD91	MONTHLY 5.000% 08/01/2040	296,564.260	321,494	321,247
31390MLR3 FNMA MORTPASS 5% 01/DEC/2032 K2 PN# 6502	MONTHLY 5.000% 12/01/2032	6,525.440	6,430	6,648
31410GB51 FNMA MORTPASS 6.5% 01/OCT/2036 CL PN# 88	MONTHLY 6.500% 10/01/2036	28,651.560	32,412	33,131
31410GRK1 FNMA MORTPASS 6.5% 01/OCT/2037 CL PN# 88	MONTHLY 6.500% 10/01/2037	31,178.800	34,282	35,240
31416BQA9 FNMA MORTPASS 6.5% 01/OCT/2038 CL PN# 99	MONTHLY 6.500% 10/01/2038	59,483.970	65,404	67,313
31402RDG1 FNMA MORTPASS 6% 01/APR/2035 CL PN# 7355	MONTHLY 6.000% 04/01/2035	137,938.840	151,043	156,733
3138EGBP8 FNMA MORTPASS 6% 01/DEC/2032 CL PN# AL00	MONTHLY 6.000% 12/01/2032	80,627.760	89,283	91,288
31406MEL6 FNMA MORTPASS 6% 01/NOV/2034 GO PN# 8138	MONTHLY 6.000% 11/01/2034	11,558.780	11,559	12,557
31410F6B6 FNMA MORTPASS 7% 01/APR/2037 CL PN# 8883	MONTHLY 7.000% 04/01/2037	71,919.220	80,010	84,110
31371YEX5 FNMA MORTPASS 7% 01/MAR/2024 CL PN# 2657	MONTHLY 7.000% 03/01/2024	917.280	945	925
31372LUC0 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2760	MONTHLY 7.000% 05/01/2024	861.290	887	880

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31372NHM9 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2775	MONTHLY 7.000% 05/01/2024	4,327.540	4,459	4,544
31372VCR5 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2836	MONTHLY 7.000% 05/01/2024	1,209.080	1,246	1,208
31372VLE4 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2839	MONTHLY 7.000% 05/01/2024	1,314.860	1,355	1,354
31372V2H8 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2843	MONTHLY 7.000% 05/01/2024	740.480	763	742
31416AVB3 FNMA MORTPASS 7% 01/NOV/2038 CL PN# 9944	MONTHLY 7.000% 11/01/2038	13,982.410	15,800	16,361
31413MDZ7 FNMA MORTPASS 7% 01/OCT/2037 CL PN# 9493	MONTHLY 7.000% 10/01/2037	4,695.910	5,306	5,102
31376QPN7 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3623	MONTHLY 8.000% 10/01/2026	5,223.780	5,496	5,236
313614Y94 FNMA MORTPASS 9% 01/OCT/2019 CL PN# 0502	MONTHLY 9.000% 10/01/2019	2,219.210	2,408	2,293
31358PCT2 FNMA REMICS G92-39 ZB 7% 25/JUL/2022	MONTHLY 7.000% 07/25/2022	61,227.210	63,982	65,526
31358PKY2 FNMA REMICS G92-44 ZQ 8% 25/JUL/2022	MONTHLY 8.000% 07/25/2022	98.670	102	98
313603FQ0 FNMA REMICS 1989-82 G 8.4% 25/NOV/2019	MONTHLY 8.400% 11/25/2019	24,019.990	25,527	25,005
31358EN57 FNMA REMICS 1990-94 D 6.5% 25/AUG/2020	MONTHLY 6.500% 08/25/2020	1,420.920	1,469	1,469
31358GR74 FNMA REMICS 1991-57 Z 6.5% 25/MAY/2021	MONTHLY 6.500% 05/25/2021	3,227.320	3,357	3,363
31358FB40 FNMA REMICS 1991-8 G 6.5% 25/FEB/2021	MONTHLY 6.500% 02/25/2021	6,473.740	6,694	6,731
31358QMH5 FNMA REMICS 1992-172 M 7% 25/SEP/2022	MONTHLY 7.000% 09/25/2022	45,157.320	46,744	47,724
31358RNS8 FNMA REMICS 1992-198 O 7.5% 25/NOV/2022	MONTHLY 7.500% 11/25/2022	55,584.950	60,518	60,095

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31358MNJ9 FNMA REMICS 1992-36 PM 7.75% 25/MAR/2022	MONTHLY 7.750% 03/25/2022	25,739.790	27,252	27,600
31359BQP5 FNMA REMICS 1993-113 PK 6.5% 25/JUL/2023	MONTHLY 6.500% 07/25/2023	45,849.610	45,298	49,842
31359DDX8 FNMA REMICS 1993-138 L 7% 25/AUG/2023	MONTHLY 7.000% 08/25/2023	23,239.080	24,118	25,154
31359FTM0 FNMA REMICS 1993-223 ZA 6.5% 25/DEC/2023	MONTHLY 6.500% 12/25/2023	44,340.620	45,671	47,719
31358U5G7 FNMA REMICS 1993-56 PZ 7% 25/MAY/2023	MONTHLY 7.000% 05/25/2023	36,778.960	38,365	39,871
31359AUG2 FNMA REMICS 1993-96 PZ 7% 25/JUN/2023	MONTHLY 7.000% 06/25/2023	44,844.190	46,061	48,278
31359HNW0 FNMA REMICS 1994-63 PK 7% 25/APR/2024	MONTHLY 7.000% 04/25/2024	158,839.470	166,106	174,084
31359H2L7 FNMA REMICS 1994-88 PK 7.5% 25/JUL/2024	MONTHLY 7.500% 07/25/2024	18,126.650	19,180	20,060
31359LCA1 FNMA REMICS 1994-96 B 8% 25/SEP/2024	MONTHLY 8.000% 09/25/2024	37,428.070	41,328	42,069
31359TNY0 FNMA REMICS 1998-25 Z 6.5% 18/MAY/2028	MONTHLY 6.500% 05/18/2028	6,052.460	6,215	6,710
31359VH97 FNMA REMICS 1999-19 PH 6% 25/MAY/2029	MONTHLY 6.000% 05/25/2029	60,021.180	63,536	65,938
31359XSV2 FNMA REMICS 2000-2 ZE 7.5% 25/FEB/2030	MONTHLY 7.500% 02/25/2030	52,896.000	54,973	60,397
313920UV0 FNMA REMICS 2001-47 ZC 6% 25/SEP/2031	MONTHLY 6.000% 09/25/2031	75,354.300	73,646	84,518
313920YX2 FNMA REMICS 2001-48 Z 6.5% 25/SEP/2021	MONTHLY 6.500% 09/25/2021	29,899.220	30,551	31,556
313921YB8 FNMA REMICS 2001-53 OP 6% 25/OCT/2031	MONTHLY 6.000% 10/25/2031	25,610.480	25,929	28,151
313921DF2 FNMA REMICS 2001-55 PC 6.5% 25/OCT/2031	MONTHLY 6.500% 10/25/2031	9,165.790	9,506	10,289

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3139214L9 FNMA REMICS 2001-60 QS FLOATING 25/SEP/2	MONTHLY FLOATING 09/25/2031	40,768.590	42,731	57,492
31392BKK1 FNMA REMICS 2001-80 Z 6% 25/JAN/2032	MONTHLY 6.000% 01/25/2032	139,384.110	129,528	149,767
31392BQR0 FNMA REMICS 2001-81 HE 6.5% 25/JAN/2032	MONTHLY 6.500% 01/25/2032	186,600.700	212,375	209,489
31392BVX1 FNMA REMICS 2002-1 HC 6.5% 25/FEB/2022	MONTHLY 6.500% 02/25/2022	28,821.460	30,425	30,484
31392EGV6 FNMA REMICS 2002-52 FG FLOATING 25/SEP/2	MONTHLY FLOATING 09/25/2032	6,459.250	6,451	6,493
31392ELB4 FNMA REMICS 2002-58 HC 5.5% 25/SEP/2017	MONTHLY 5.500% 09/25/2017	.610	1	1
31392FNE3 FNMA REMICS 2002-75 GB 5.5% 25/NOV/2032	MONTHLY 5.500% 11/25/2032	52,329.050	56,810	53,751
31392FX93 FNMA REMICS 2002-82 QE 5.5% 25/DEC/2032	MONTHLY 5.500% 12/25/2032	27,311.180	26,594	29,910
31393UFV0 FNMA REMICS 2003-119 ME 4.5% 25/APR/2033	MONTHLY 4.500% 04/25/2033	759.330	717	763
31392GWP6 FNMA REMICS 2003-12 C 5% 25/FEB/2018	MONTHLY 5.000% 02/25/2018	314.720	302	314
31393UYD9 FNMA REMICS 2003-128 NG 4% 25/JAN/2019	MONTHLY 4.000% 01/25/2019	32,975.580	30,676	33,107
31392JLB3 FNMA REMICS 2003-15 CN 5% 25/MAR/2018	MONTHLY 5.000% 03/25/2018	2,710.200	2,567	2,711
31392JQR3 FNMA REMICS 2003-16 BC 5% 25/MAR/2018	MONTHLY 5.000% 03/25/2018	1,489.170	1,405	1,489
31393ANT0 FNMA REMICS 2003-22 UD 4% 25/APR/2033	MONTHLY 4.000% 04/25/2033	291,753.470	303,606	303,914
31393AC88 FNMA REMICS 2003-24 BC 5% 25/APR/2018	MONTHLY 5.000% 04/25/2018	6,129.390	6,055	6,137
31393ASV0 FNMA REMICS 2003-27 OZ 4.5% 25/APR/2018	MONTHLY 4.500% 04/25/2018	22.660	22	23

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31393AXB8 FNMA REMICS 2003-30 HW 4.5% 25/APR/2018	MONTHLY 4.500% 04/25/2018	3,436.040	3,285	3,438
31393A5B9 FNMA REMICS 2003-43 YA 4% 25/MAR/2033	MONTHLY 4.000% 03/25/2033	57,030.440	52,587	57,870
31393CUT8 FNMA REMICS 2003-44 CL 4% 25/JUN/2033	MONTHLY 4.000% 06/25/2033	399,642.600	410,383	418,923
31393CRH8 FNMA REMICS 2003-47 PE 5.75% 25/JUN/2033	MONTHLY 5.750% 06/25/2033	102,425.690	112,731	114,020
31393CLX9 FNMA REMICS 2003-48 GH 5.5% 25/JUN/2033	MONTHLY 5.500% 06/25/2033	212,598.380	239,572	234,806
31393CY80 FNMA REMICS 2003-49 JE 3% 25/APR/2033	MONTHLY 3.000% 04/25/2033	2,918.730	2,605	2,925
31393C3W1 FNMA REMICS 2003-49 YC 4% 25/JUN/2023	MONTHLY 4.000% 06/25/2023	68,289.780	71,747	70,068
31393DDG3 FNMA REMICS 2003-58 M 3.5% 25/JUL/2033	MONTHLY 3.500% 07/25/2033	86,092.330	76,393	87,963
31393DLT6 FNMA REMICS 2003-64 AH 6% 25/JUL/2033	MONTHLY 6.000% 07/25/2033	170,255.650	176,997	188,566
31393EMU0 FNMA REMICS 2003-84 GE 4.5% 25/SEP/2018	MONTHLY 4.500% 09/25/2018	28,758.220	27,036	28,894
31393TAH9 FNMA REMICS 2003-92 PE 4.5% 25/SEP/2018	MONTHLY 4.500% 09/25/2018	27,195.080	25,219	27,260
31394BE67 FNMA REMICS 2004-101 AR 5.5% 25/JAN/2035	MONTHLY 5.500% 01/25/2035	5,948.350	6,131	6,403
31394BG65 FNMA REMICS 2004-101 HB 5% 25/JAN/2020	MONTHLY 5.000% 01/25/2020	17,510.790	16,816	17,571
31394BG81 FNMA REMICS 2004-101 HD 5% 25/JAN/2020	MONTHLY 5.000% 01/25/2020	15,280.420	14,900	15,333
31393XTD9 FNMA REMICS 2004-18 CB 4% 25/APR/2019	MONTHLY 4.000% 04/25/2019	22,904.410	20,507	22,943
31393XN60 FNMA REMICS 2004-27 HB 4% 25/MAY/2019	MONTHLY 4.000% 05/25/2019	27,634.150	23,619	27,824

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31394ABD7 FNMA REMICS 2004-53 NC 5.5% 25/JUL/2024	MONTHLY 5.500% 07/25/2024	25,363.880	25,205	26,844
31394AVD5 FNMA REMICS 2004-59 BG ZEROCPN 25/DEC/20	MONTHLY 0.000% 12/25/2032	28,562.860	89,777	25,013
31394ARP3 FNMA REMICS 2004-61 SH FLOATING 25/NOV/2	MONTHLY FLOATING 11/25/2032	37,894.300	43,294	55,827
31394AZG4 FNMA REMICS 2004-68 LC 5% 25/SEP/2029	MONTHLY 5.000% 09/25/2029	69,573.870	69,681	75,258
31394UKE1 FNMA REMICS 2005-102 PG 5% 25/NOV/2035	MONTHLY 5.000% 11/25/2035	265,404.990	291,448	284,860
31394UN81 FNMA REMICS 2005-106 US FLOATING 25/NOV/	MONTHLY FLOATING 11/25/2035	29,477.380	39,030	42,411
31394DFP0 FNMA REMICS 2005-29 KA 4.5% 25/FEB/2035	MONTHLY 4.500% 02/25/2035	16,285.630	16,876	16,211
31394DGG9 FNMA REMICS 2005-29 WC 4.75% 25/APR/2035	MONTHLY 4.750% 04/25/2035	88,980.420	95,487	94,440
31394CBB7 FNMA REMICS 2005-3 AP 5.5% 25/FEB/2035	MONTHLY 5.500% 02/25/2035	28,315.620	28,386	30,564
31394CBV3 FNMA REMICS 2005-3 CM 6% 25/FEB/2035	MONTHLY 6.000% 02/25/2035	475,000.000	532,203	540,749
31394DZR4 FNMA REMICS 2005-48 MD 5% 25/APR/2034	MONTHLY 5.000% 04/25/2034	1,526.860	1,453	1,525
31394EF29 FNMA REMICS 2005-67 HG 5.5% 25/JAN/2035	MONTHLY 5.500% 01/25/2035	58,313.990	56,975	59,916
31394FCA1 FNMA REMICS 2005-76 PZ 5.5% 25/SEP/2035	MONTHLY 5.500% 09/25/2035	663,060.660	652,474	762,010
31394U4J8 FNMA REMICS 2005-99 AC 5.5% 25/DEC/2035	MONTHLY 5.500% 12/25/2035	541,000.000	585,448	577,412
31395BZL0 FNMA REMICS 2006-27 OH ZEROCPN 25/APR/20	MONTHLY 0.000% 04/25/2036	91,916.770	429,423	82,782
31395DFA2 FNMA REMICS 2006-39 WC 5.5% 25/JAN/2036	MONTHLY 5.500% 01/25/2036	181,339.350	199,473	193,648

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31394VYC8 FNMA REMICS 2006-4 PZ 6% 25/FEB/2036	MONTHLY 6.000% 02/25/2036 1,346,761.710	1,348,371	1,681,603
31395DTS8 FNMA REMICS 2006-50 PS ZEROCPN 25/JUN/20	MONTHLY 0.000% 06/25/2036 71,984.020	229,023	64,872
31395NC96 FNMA REMICS 2006-58 FL FLOATING 25/JUL/2	MONTHLY FLOATING 07/25/2036 17,658.280	16,875	17,784
31396KGX4 FNMA REMICS 2006-77 PC 6.5% 25/AUG/2036	MONTHLY 6.500% 08/25/2036 261,232.120	275,078	292,545
31396K4K5 FNMA REMICS 2006-95 SG FLOATING 25/OCT/2	MONTHLY FLOATING 10/25/2036 14,478.890	16,886	22,647
31396XXQ2 FNMA REMICS 2007-100 SM FLOATING 25/OCT/	MONTHLY FLOATING 10/25/2037 75,424.900	14,689	11,464
31396X6G4 FNMA REMICS 2007-116 HI VARIABLE 25/JAN/	MONTHLY FLOATING 01/25/2038 124,428.390	4,165	5,045
31396WCQ7 FNMA REMICS 2007-53 SH FLOATING 25/JUN/2	MONTHLY FLOATING 06/25/2037 76,778.520	12,528	11,533
31396WWB8 FNMA REMICS 2007-61 PE 5.5% 25/JUL/2037	MONTHLY 5.500% 07/25/2037 575,016.320	648,403	631,277
31396WLY0 FNMA REMICS 2007-65 KI FLOATING 25/JUL/2	MONTHLY FLOATING 07/25/2037 46,227.930	19,459	6,321
31396XJE5 FNMA REMICS 2007-77 FG FLOATING 25/MAR/2	MONTHLY FLOATING 03/25/2037 24,664.660	23,038	24,812
31396XUU6 FNMA REMICS 2007-88 VI FLOATING 25/SEP/2	MONTHLY FLOATING 09/25/2037 119,382.350	(99)	20,380
31396YCX8 FNMA REMICS 2008-1 BI FLOATING 25/FEB/20	MONTHLY FLOATING 02/25/2038 60,363.030	7,385	8,073
31396YKW1 FNMA REMICS 2008-10 XI FLOATING 25/MAR/2	MONTHLY FLOATING 03/25/2038 24,132.270	1,285	2,669
31396Y5B4 FNMA REMICS 2008-32 SA FLOATING 25/APR/2	MONTHLY FLOATING 04/25/2038 22,993.180	10,031	2,655
31396YEP3 FNMA REMICS 2008-4 SD FLOATING 25/FEB/20	MONTHLY FLOATING 02/25/2038 129,262.720	5,822	21,302

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
31397LYN3 FNMA REMICS 2008-47 SI FLOATING 25/JUN/2	MONTHLY FLOATING 06/25/2023	(22)	1,369
	26,593.330		
31397LC23 FNMA REMICS 2008-53 CI FLOATING 25/JUL/2	MONTHLY FLOATING 07/25/2038	3,160	5,439
	32,369.160		
31397MHG5 FNMA REMICS 2008-70 BY 4% 25/AUG/2023	MONTHLY 4.000% 08/25/2023	187,902	177,034
	176,072.620		
31397MRK5 FNMA REMICS 2008-80 SA FLOATING 25/SEP/2	MONTHLY FLOATING 09/25/2038	(42)	7,613
	58,636.020		
31397NUJ2 FNMA REMICS 2009-19 PW 4.5% 25/OCT/2036	MONTHLY 4.500% 10/25/2036	379,275	368,680
	348,758.900		
31396QAF6 FNMA REMICS 2009-37 KI FLOATING 25/JUN/2	MONTHLY FLOATING 06/25/2039	13,721	4,151
	39,571.620		
31396QKF5 FNMA REMICS 2009-52 PI 5% 25/JUL/2039	MONTHLY 5.000% 07/25/2039	42,867	19,666
	98,749.530		
31397M5Z6 FNMA REMICS 2009-6 GS FLOATING 25/FEB/20	MONTHLY FLOATING 02/25/2039	4,606	6,978
	42,452.930		
31396QTN9 FNMA REMICS 2009-62 HJ 6% 25/MAY/2039	MONTHLY 6.000% 05/25/2039	110,060	110,227
	102,073.080		
31396Q4D8 FNMA REMICS 2009-69 HJ 6% 25/APR/2039	MONTHLY 6.000% 04/25/2039	47,184	45,034
	44,404.300		
31396Q4T3 FNMA REMICS 2009-69 MB 4% 25/SEP/2029	MONTHLY 4.000% 09/25/2029	142,921	143,895
	136,848.570		
31398FTC5 FNMA REMICS 2009-86 IP 5.5% 25/OCT/2039	MONTHLY 5.500% 10/25/2039	16,923	7,597
	42,058.680		
31398FRT0 FNMA REMICS 2009-86 OT ZEROCPN 25/OCT/20	MONTHLY 0.000% 10/25/2037	555,806	116,107
	128,250.240		
31398FVM0 FNMA REMICS 2009-92 AD 6% 25/NOV/2039	MONTHLY 6.000% 11/25/2039	271,257	266,199
	243,143.670		
31398F4S7 FNMA REMICS 2009-99 SC FLOATING 25/DEC/2	MONTHLY FLOATING 12/25/2039	5,730	3,529
	27,613.410		
31398GX38 FNMA REMICS 2010-10 NT 5% 25/FEB/2040	MONTHLY 5.000% 02/25/2040	545,625	545,259
	500,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31398NAJ3 FNMA REMICS 2010-102 PN 5% 25/SEP/2040	MONTHLY 5.000% 09/25/2040	314,000.000	347,166	349,020
31398NWX8 FNMA REMICS 2010-111 AE 5.5% 25/APR/2038	MONTHLY 5.500% 04/25/2038	1,967.040	2,119	1,966
31398NU85 FNMA REMICS 2010-123 BP 4.5% 25/NOV/2040	MONTHLY 4.500% 11/25/2040	1,200,000.000	1,307,250	1,278,977
31398SM59 FNMA REMICS 2010-135 HE 3% 25/JAN/2021	MONTHLY 3.000% 01/25/2021	70,381.540	73,065	70,635
31398SXH1 FNMA REMICS 2010-141 AL 4% 25/DEC/2040	MONTHLY 4.000% 12/25/2040	988,000.000	993,978	1,030,953
31398SRR6 FNMA REMICS 2010-143 BD 4.5% 25/DEC/2030	MONTHLY 4.500% 12/25/2030	483,524.220	513,799	512,652
31398SUH4 FNMA REMICS 2010-145 A 3.5% 25/AUG/2025	MONTHLY 3.500% 08/25/2025	29,833.340	30,598	30,023
31398G7D5 FNMA REMICS 2010-2 LC 5% 25/FEB/2040	MONTHLY 5.000% 02/25/2040	500,000.000	538,125	562,971
31398M3F1 FNMA REMICS 2010-32 GL 4% 25/APR/2030	MONTHLY 4.000% 04/25/2030	109,459.560	112,949	116,080
31398PKD0 FNMA REMICS 2010-35 SB FLOATING 25/APR/2	MONTHLY FLOATING 04/25/2040	80,490.020	22,962	11,924
31398MJ80 FNMA REMICS 2010-37 CY 5% 25/APR/2040	MONTHLY 5.000% 04/25/2040	793,541.140	868,288	858,993
31398PEC9 FNMA REMICS 2010-38 KC 4.5% 25/APR/2040	MONTHLY 4.500% 04/25/2040	1,497,334.000	1,565,650	1,625,059
31398PC56 FNMA REMICS 2010-41 DC 4.5% 25/MAY/2025	MONTHLY 4.500% 05/25/2025	757,351.780	839,240	784,742
31398PA74 FNMA REMICS 2010-41 NB 5% 25/MAY/2040	MONTHLY 5.000% 05/25/2040	449,964.170	481,743	475,392
31398PSE0 FNMA REMICS 2010-42 S FLOATING 25/MAY/20	MONTHLY FLOATING 05/25/2040	22,821.040	9,345	2,993
31398MCZ7 FNMA REMICS 2010-9 PE 4.5% 25/OCT/2039	MONTHLY 4.500% 10/25/2039	168,611.060	174,196	175,586

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3136A1DG7 FNMA REMICS 2011-104 KY 4% 25/MAR/2039	MONTHLY 4.000% 03/25/2039	1,672,633.500	1,730,132	1,726,628
3136A2WC3 FNMA REMICS 2011-126 KB 4% 25/DEC/2041	MONTHLY 4.000% 12/25/2041	1,200,000.000	1,306,500	1,285,117
3136A2MD2 FNMA REMICS 2011-128 KB 4.5% 25/DEC/2041	MONTHLY 4.500% 12/25/2041	800,000.000	915,000	883,850
31397SCQ5 FNMA REMICS 2011-22 MA 6.5% 25/APR/2038	MONTHLY 6.500% 04/25/2038	135,012.700	150,835	142,812
31397UJT7 FNMA REMICS 2011-51 B 3.5% 25/JUN/2031	MONTHLY 3.500% 06/25/2031	500,000.000	503,066	524,193
3136A1MA0 FNMA REMICS 2011-99 DB 5% 25/OCT/2041	MONTHLY 5.000% 10/25/2041	143,899.440	157,300	156,123
3136A8QB9 FNMA REMICS 2012-100 EW 3% 25/SEP/2027	MONTHLY 3.000% 09/25/2027	1,604,941.000	1,498,614	1,575,297
3136AAJ71 FNMA REMICS 2012-137 CF FLOATING 25/AUG/	MONTHLY FLOATING 08/25/2041	245,315.170	245,124	245,483
3136ABDL4 FNMA REMICS 2012-147 WN 4.5% 25/JAN/2033	MONTHLY 4.500% 01/25/2033	99,558.970	107,336	107,394
3136A4JR1 FNMA REMICS 2012-20 TD 4.5% 25/FEB/2042	MONTHLY 4.500% 02/25/2042	402,577.490	421,782	421,916
3136A4FQ7 FNMA REMICS 2012-20 ZJ 3.5% 25/MAR/2042	MONTHLY 3.500% 03/25/2042	2,452,276.270	2,328,984	2,471,662
3136A35F4 FNMA REMICS 2012-28 B 6.5% 25/JUN/2039	MONTHLY 6.500% 06/25/2039	48,597.940	54,217	52,715
3136A42W8 FNMA REMICS 2012-34 KA 3.5% 25/SEP/2041	MONTHLY 3.500% 09/25/2041	156,011.640	151,526	158,825
3136A5Z66 FNMA REMICS 2012-50 HB 4% 25/MAR/2042	MONTHLY 4.000% 03/25/2042	234,346.140	240,278	243,225
3136A6MD3 FNMA REMICS 2012-60 JV 4.5% 25/SEP/2041	MONTHLY 4.500% 09/25/2041	128,808.450	138,066	135,495
3136A7D66 FNMA REMICS 2012-83 TN 5% 25/AUG/2042	MONTHLY 5.000% 08/25/2042	218,079.660	237,843	235,567

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3136AGA69 FNMA REMICS 2013-101 E 3% 25/OCT/2033	MONTHLY 3.000% 10/25/2033	1,075,000.000	951,469	1,073,828
3136AGSP8 FNMA REMICS 2013-104 CY 5% 25/OCT/2043	MONTHLY 5.000% 10/25/2043	500,000.000	551,250	567,394
3136ACJP7 FNMA REMICS 2013-17 YM 4% 25/MAR/2033	MONTHLY 4.000% 03/25/2033	379,803.970	403,057	398,271
3136ADVK2 FNMA REMICS 2013-26 QJ 3% 25/APR/2028	MONTHLY 3.000% 04/25/2028	1,000,000.000	1,018,438	992,814
3136ADYG8 FNMA REMICS 2013-27 PE 3% 25/APR/2043	MONTHLY 3.000% 04/25/2043	1,000,000.000	1,002,500	989,713
3136AEHL4 FNMA REMICS 2013-57 DK 3.5% 25/JUN/2033	MONTHLY 3.500% 06/25/2033	201,137.350	205,789	207,360
3136AFW83 FNMA REMICS 2013-83 CA 3.5% 25/OCT/2037	MONTHLY 3.500% 10/25/2037	400,528.670	415,048	408,534
3136AKKF9 FNMA REMICS 2014-43 PZ 3% 25/JUL/2043	MONTHLY 3.000% 07/25/2043	444,226.030	415,641	411,251
3136ASMM5 FNMA REMICS 2016-38 NA 3% 25/JAN/2046	MONTHLY 3.000% 01/25/2046	442,086.600	459,632	445,126
3137BLVZ8 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 2.597% 09/25/2020	219,799.750	221,991	220,822
3137BS6Q1 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 2.356% 08/25/2022	397,000.000	404,927	396,143
3137B04Y7 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 2.615% 01/25/2023	1,200,000.000	1,179,516	1,203,493
3137BUWM6 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 2.932% 01/25/2023	577,000.000	588,515	586,758
3137B36J2 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY FLOATING 02/25/2023	384,000.000	379,018	399,270
3137B7YY9 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.490% 01/25/2024	1,000,000.000	1,057,891	1,049,876
3137BBBD1 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.389% 03/25/2024	229,000.000	235,859	239,321

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3137FCM43 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.136% 10/25/2024	813,000.000	837,376	836,201
3137BJP64 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.205% 03/25/2025	1,112,000.000	1,145,332	1,148,452
3137BJQ71 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 2.770% 05/25/2025	700,000.000	690,942	697,849
3137BLAC2 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY FLOATING 06/25/2025	900,000.000	926,987	933,260
3137BLMZ8 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.010% 07/25/2025	391,000.000	402,719	398,159
3137BTAC5 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.300% 10/25/2026	1,000,000.000	1,024,229	1,036,102
3137F2LJ3 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.117% 06/25/2027	479,000.000	493,347	488,783
3137FCJK1 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY FLOATING 11/25/2027	437,000.000	450,103	451,300
30295AAN8 FREMF 2016-K722 MORTGAGE TRUST 2016-K722	MONTHLY FLOATING 07/25/2049	370,000.000	349,524	376,537
36206TXU1 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026	837.530	850	929
36206TXW7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026	2,730.450	2,771	3,029
36206UPC7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026	4,585.160	4,654	5,087
36207AUK6 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026	616.540	626	684
36206TXR8 GNMA I MORTPASS 6.5% 15/MAR/2026 SF PN#	MONTHLY 6.500% 03/15/2026	6,135.890	6,228	6,807
36206H6A1 GNMA I MORTPASS 7.5% 15/AUG/2026 SF PN#	MONTHLY 7.500% 08/15/2026	11,666.970	12,152	12,026
36204DH28 GNMA I MORTPASS 7.5% 15/DEC/2023 SF PN#	MONTHLY 7.500% 12/15/2023	3,230.630	3,381	3,410

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
36207CC97 GNMA I MORTPASS 7.5% 15/JAN/2027 SF PN#	MONTHLY 7.500% 01/15/2027	10,098.420	10,518	10,317
36207FUM1 GNMA I MORTPASS 7.5% 15/JUN/2026 SF PN#	MONTHLY 7.500% 06/15/2026	2,983.920	3,108	2,998
36208ST85 GNMA I MORTPASS 7.5% 15/MAR/2028 SF PN#	MONTHLY 7.500% 03/15/2028	3,378.200	3,518	3,388
36204CK75 GNMA I MORTPASS 7.5% 15/NOV/2023 SF PN#	MONTHLY 7.500% 11/15/2023	1,909.120	1,998	1,914
36224PR26 GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	MONTHLY 7.500% 10/15/2022	679.120	711	714
36203LBV3 GNMA I MORTPASS 7.5% 15/OCT/2023 SF PN#	MONTHLY 7.500% 10/15/2023	884.950	926	945
36207SH22 GNMA I MORTPASS 7.5% 15/OCT/2026 SF PN#	MONTHLY 7.500% 10/15/2026	14,356.580	14,953	14,396
36203SSX6 GNMA I MORTPASS 7% 15/SEP/2023 SF PN# 35	MONTHLY 7.000% 09/15/2023	9,357.570	9,679	9,466
36225ALU2 GNMA I MORTPASS 8% 15/DEC/2023 SP PN# 78	MONTHLY 8.000% 12/15/2023	13,723.020	14,559	14,917
36224FUB4 GNMA I MORTPASS 8% 15/JUN/2022 SF PN# 32	MONTHLY 8.000% 06/15/2022	5,096.810	5,407	5,160
36225AE63 GNMA I MORTPASS 9.5% 15/AUG/2022 SP PN#	MONTHLY 9.500% 08/15/2022	2,379.890	2,598	2,519
36225ATF7 GNMA I MORTPASS 9.5% 15/DEC/2021 SP PN#	MONTHLY 9.500% 12/15/2021	2,019.270	2,204	2,144
36225AAS9 GNMA I MORTPASS 9.5% 15/OCT/2024 SP PN#	MONTHLY 9.500% 10/15/2024	151.960	168	153
362202WC3 GNMA I MORTPASS 9.5% 15/SEP/2020 SF PN#	MONTHLY 9.500% 09/15/2020	2,787.420	3,043	2,798
36217GUM7 GNMA I MORTPASS 9% 15/JAN/2020 SF PN# 19	MONTHLY 9.000% 01/15/2020	4,160.840	4,518	4,213
36202EWE5 GNMA II MORTPASS 6% 20/SEP/2038 SF PN# 0	MONTHLY 6.000% 09/20/2038	143,650.550	160,799	160,435

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3837H2FG9 GNMA 1999-13 Z 7.5% 16/MAY/2029	MONTHLY 7.500% 05/16/2029	122,813.790	126,963	124,562
3837H4ND3 GNMA 2000-9 Z 8% 20/JUN/2030	MONTHLY 8.000% 06/20/2030	35,576.670	38,055	41,236
38373RTN9 GNMA 2001-35 AZ 6.5% 20/AUG/2031	MONTHLY 6.500% 08/20/2031	257,336.960	268,401	291,051
38373RZH5 GNMA 2001-52 E 6% 20/OCT/2031	MONTHLY 6.000% 10/20/2031	44,215.840	44,934	49,800
38373WGH5 GNMA 2002-17 BX 6% 20/MAR/2032	MONTHLY 6.000% 03/20/2032	38,326.330	38,710	38,956
38373VWR7 GNMA 2002-69 PD 5.5% 20/OCT/2032	MONTHLY 5.500% 10/20/2032	85,394.200	93,560	95,606
38374HGZ7 GNMA 2004-55 MC 5.5% 20/JUL/2034	MONTHLY 5.500% 07/20/2034	576,000.000	640,114	637,363
38374JLG9 GNMA 2004-89 LS FLOATING 16/OCT/2034	MONTHLY FLOATING 10/16/2034	51,128.650	52,663	72,845
38374JXC5 GNMA 2004-90 SI FLOATING 20/OCT/2034	MONTHLY FLOATING 10/20/2034	151,267.650	(213)	22,473
38374JA97 GNMA 2004-95 SA FLOATING 16/NOV/2034	MONTHLY FLOATING 11/16/2034	25,756.240	24,887	29,025
38374L3B5 GNMA 2005-68 KI FLOATING 20/SEP/2035	MONTHLY FLOATING 09/20/2035	326,710.440	(479)	47,074
38374MU98 GNMA 2006-17 TW 6% 20/APR/2036	MONTHLY 6.000% 04/20/2036	626,081.240	708,046	721,071
38375JTD7 GNMA 2007-17 JI FLOATING 16/APR/2037	MONTHLY FLOATING 04/16/2037	90,636.390	(201)	15,576
38375KYH9 GNMA 2007-42 SB FLOATING 20/JUL/2037	MONTHLY FLOATING 07/20/2037	142,779.840	(229)	21,105
38375K3J9 GNMA 2007-50 AI FLOATING 20/AUG/2037	MONTHLY FLOATING 08/20/2037	95,039.420	10,900	15,141
38375LGF1 GNMA 2007-53 SW FLOATING 20/SEP/2037	MONTHLY FLOATING 09/20/2037	15,877.220	18,239	20,625

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38375L3P3 GNMA 2007-71 SB FLOATING 20/JUL/2036	MONTHLY FLOATING 07/20/2036 3,880.610	45	31
38375LV72 GNMA 2007-72 US FLOATING 20/NOV/2037	MONTHLY FLOATING 11/20/2037 72,064.940	6,869	10,890
38375LD23 GNMA 2007-73 MI FLOATING 20/NOV/2037	MONTHLY FLOATING 11/20/2037 113,129.490	(156)	16,837
38375JMV4 GNMA 2007-9 CI FLOATING 20/MAR/2037	MONTHLY FLOATING 03/20/2037 160,518.780	(230)	25,495
38375PR78 GNMA 2008-20 PO ZEROCPN 20/SEP/2037	MONTHLY 0.000% 09/20/2037 29,447.820	89,368	28,017
38373W7P7 GNMA 2008-25 SA FLOATING 20/MAR/2038	MONTHLY FLOATING 03/20/2038 216,044.050	(330)	31,411
38375PX30 GNMA 2008-29 PO ZEROCPN 17/FEB/2033	MONTHLY 0.000% 02/17/2033 35,636.360	102,892	33,917
38375QKS7 GNMA 2008-40 SA FLOATING 16/MAY/2038	MONTHLY FLOATING 05/16/2038 291,830.820	(597)	45,612
38375QQM4 GNMA 2008-43 NB 5.5% 20/MAY/2038	MONTHLY 5.500% 05/20/2038 316,032.370	352,103	345,163
38375QX87 GNMA 2008-51 PG 5% 20/JUN/2038	MONTHLY 5.000% 06/20/2038 58,870.190	63,249	63,064
38375XHK3 GNMA 2008-57 AI FLOATING 20/JUL/2038	MONTHLY FLOATING 07/20/2038 86,835.510	(144)	13,019
38375XHT4 GNMA 2008-62 SA FLOATING 20/JUL/2038	MONTHLY FLOATING 07/20/2038 71,589.910	4,548	11,191
38375PQ61 GNMA 2008-7 SP FLOATING 20/OCT/2037	MONTHLY FLOATING 10/20/2037 31,312.570	29,202	36,147
38375XML5 GNMA 2008-71 SC FLOATING 20/AUG/2038	MONTHLY FLOATING 08/20/2038 14,188.710	1,128	1,621
38375DUZ9 GNMA 2008-76 US FLOATING 20/SEP/2038	MONTHLY FLOATING 09/20/2038 89,663.280	10,609	12,451
38375Y2X9 GNMA 2008-93 AS FLOATING 20/DEC/2038	MONTHLY FLOATING 12/20/2038 72,880.590	(94)	8,765

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
38375DYP7 GNMA 2008-95 DS FLOATING 20/DEC/2038	MONTHLY FLOATING 12/20/2038	27,910	27,780
	161,708.710		
38376JFW9 GNMA 2009-106 ST FLOATING 20/FEB/2038	MONTHLY FLOATING 02/20/2038	44,561	61,406
	413,041.670		
38374XC29 GNMA 2009-24 DS FLOATING 20/MAR/2039	MONTHLY FLOATING 03/20/2039	2,258	1,745
	40,785.640		
38374TXN9 GNMA 2009-31 TS FLOATING 20/MAR/2039	MONTHLY FLOATING 03/20/2039	5,657	8,131
	86,804.990		
38374UVQ1 GNMA 2009-42 SC FLOATING 20/JUN/2039	MONTHLY FLOATING 06/20/2039	8,719	14,225
	107,659.260		
38374UF97 GNMA 2009-43 SA FLOATING 20/JUN/2039	MONTHLY FLOATING 06/20/2039	7,388	11,283
	84,291.670		
38373AGM2 GNMA 2009-72 SM FLOATING 16/AUG/2039	MONTHLY FLOATING 08/16/2039	14,263	13,125
	89,784.440		
38376CXX2 GNMA 2009-79 OK ZEROCPN 16/NOV/2037	MONTHLY 0.000% 11/16/2037	290,315	61,106
	67,575.730		
38376WGQ2 GNMA 2010-14 QP 6% 20/DEC/2039	MONTHLY 6.000% 12/20/2039	17,619	16,534
	16,354.320		
38377NF41 GNMA 2010-157 OP ZEROCPN 20/DEC/2040	MONTHLY 0.000% 12/20/2040	801,472	185,020
	214,495.490		
38376LK65 GNMA 2011-97 WA VARIABLE 20/NOV/2038	MONTHLY FLOATING 11/20/2038	126,895	125,967
	111,863.770		
38376RFG6 GNMA 2015-H20 FA FLOATING 20/AUG/2065	MONTHLY FLOATING 08/20/2065	481,246	482,424
	482,848.520		
38376RKA3 GNMA 2015-H26 FG FLOATING 20/OCT/2065	MONTHLY FLOATING 10/20/2065	534,345	541,537
	540,766.870		
76116FAD9 RESOLUTION FUNDING CORP BOND ZERO CPN 15	SEMI-ANN. 0.000% 07/15/2020	520,680	521,802
	550,000.000		
76116EGK0 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 01/15/2027	29,020	31,220
	40,000.000		
76116EHH6 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 04/15/2027	143,432	154,468
	200,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
76116EHL7 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 10/15/2028	88,244	95,228
	130,000.000		
76116FAB3 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 01/15/2030	333,635	422,244
	600,000.000		
76116FAC1 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 04/15/2030	11,526,343	20,096,076
	28,600,000.000		
02R032620 TBA FGLMC SINGLE FAMILY 30YR 3.5 2/18	3.500% 02/15/2048	5,131,250	5,126,250
	5,000,000.000		
02R040623 TBA FGLMC SINGLE FAMILY 30YR 4 2/18	4.000% 02/15/2048	15,625,781	15,663,300
	15,000,000.000		
01F032625 TBA FNMA SINGLE FAMILY 30YR 3.5 2/18	3.500% 02/25/2048	5,116,992	5,125,600
	5,000,000.000		
01F032633 TBA FNMA SINGLE FAMILY 30YR 3.5 3/18	3.500% 03/25/2048	12,264,922	12,282,720
	12,000,000.000		
880591EQ1 TENNESSEE VALLEY AUTHORITY BOND FIXED 1.	SEMI-ANN. 1.750% 10/15/2018	121,419	122,016
	122,000.000		
880591DM1 TENNESSEE VALLEY AUTHORITY BOND FIXED 7.	SEMI-ANN. 7.125% 05/01/2030	5,870,640	5,767,120
	4,000,000.000		
880591CS9 TENNESSEE VALLEY AUTHORITY PUTABLE BOND	SEMI-ANN. 5.880% 04/01/2036	397,977	421,821
	300,000.000		
912810RT7 UNITED STATES OF AMERICA BOND FIXED 2.25	SEMI-ANN. 2.250% 08/15/2046	37,710,135	39,183,215
	43,437,000.000		
912810RK6 UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 02/15/2045	38,074,503	40,396,935
	42,375,000.000		
912810RQ3 UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 02/15/2046	35,752,390	36,522,408
	38,380,000.000		
912810RS9 UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 05/15/2046	19,540,297	18,240,219
	19,175,000.000		
912810QX9 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 08/15/2042	11,221,766	11,227,493
	11,150,000.000		
912810QY7 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 11/15/2042	54,875,673	55,197,201
	54,850,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
912810RY6 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 08/15/2047	53,701,649	53,902,294
	53,835,000.000		
912810RZ3 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 11/15/2047	15,325,374	15,275,010
	15,250,000.000		
912810RB6 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 05/15/2043	9,707,437	10,097,317
	9,820,000.000		
912810RN0 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 08/15/2045	10,902,017	10,532,399
	10,270,000.000		
912810QZ4 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 02/15/2043	8,680,141	10,421,098
	9,700,000.000		
912810RM2 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 05/15/2045	13,730,364	14,261,716
	13,580,000.000		
912810RX8 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 05/15/2047	5,992,616	6,035,915
	5,741,000.000		
912810RJ9 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 11/15/2044	6,101,590	6,302,100
	6,000,000.000		
912810QB7 UNITED STATES OF AMERICA BOND FIXED 4.25	SEMI-ANN. 4.250% 05/15/2039	5,489,824	5,687,775
	4,500,000.000		
912810QD3 UNITED STATES OF AMERICA BOND FIXED 4.37	SEMI-ANN. 4.375% 11/15/2039	7,950,078	7,977,416
	6,200,000.000		
912810EW4 UNITED STATES OF AMERICA BOND FIXED 6% 1	SEMI-ANN. 6.000% 02/15/2026	8,107,449	7,912,901
	6,241,000.000		
912810EH7 UNITED STATES OF AMERICA BOND FIXED 7.87	SEMI-ANN. 7.875% 02/15/2021	4,090,987	3,710,606
	3,150,000.000		
912833LM0 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2023	93,624	96,529
	110,000.000		
912803DH3 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2039	2,228,450	2,813,650
	5,000,000.000		
912803DY6 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2042	2,117,155	3,515,324
	6,910,000.000		
912803EP4 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2045	946,725	999,446
	2,155,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
912833LL2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2023	733,736	1,681,306
	1,890,000.000		
912803EF6 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2044	16,461,306	16,658,191
	34,310,000.000		
912803EL3 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2045	1,929,655	1,901,595
	4,045,000.000		
912833WQ9 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2028	1,464,711	1,848,480
	2,400,000.000		
9128337P9 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2031	1,746,460	2,259,136
	3,200,000.000		
9128337V6 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2034	3,017,234	5,692,544
	8,800,000.000		
912803DM2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2040	1,294,835	1,645,080
	3,000,000.000		
912803EC3 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2043	142,653	148,962
	300,000.000		
912803DZ3 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2042	261,884	353,122
	700,000.000		
912828B25 UNITED STATES OF AMERICA NOTES FIXED .62	SEMI-ANN. FLOATING 01/15/2024	1,066,110	1,075,711
	1,000,000.000		
912828N71 UNITED STATES OF AMERICA NOTES FIXED .62	SEMI-ANN. FLOATING 01/15/2026	1,038,962	1,054,777
	1,000,000.000		
912828VA5 UNITED STATES OF AMERICA NOTES FIXED 1.1	SEMI-ANN. 1.125% 04/30/2020	4,746,100	4,910,750
	5,000,000.000		
912828SD3 UNITED STATES OF AMERICA NOTES FIXED 1.2	SEMI-ANN. 1.250% 01/31/2019	5,858,227	5,962,500
	6,000,000.000		
912828C24 UNITED STATES OF AMERICA NOTES FIXED 1.5	SEMI-ANN. 1.500% 02/28/2019	10,010,938	9,960,200
	10,000,000.000		
912828UB4 UNITED STATES OF AMERICA NOTES FIXED 1%	SEMI-ANN. 1.000% 11/30/2019	12,163,390	12,368,267
	12,575,000.000		
912828RC6 UNITED STATES OF AMERICA NOTES FIXED 2.1	SEMI-ANN. 2.125% 08/15/2021	4,950,941	5,007,250
	5,000,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
912828QY9 UNITED STATES OF AMERICA NOTES FIXED 2.2	SEMI-ANN. 2.250% 07/31/2018	8,000,000.000	8,060,625	8,029,680
9128282R0 UNITED STATES OF AMERICA NOTES FIXED 2.2	SEMI-ANN. 2.250% 08/15/2027	4,100,000.000	4,040,182	4,042,354
9128283F5 UNITED STATES OF AMERICA NOTES FIXED 2.2	SEMI-ANN. 2.250% 11/15/2027	160,000.000	158,300	157,744
912828M80 UNITED STATES OF AMERICA NOTES FIXED 2%	SEMI-ANN. 2.000% 11/30/2022	7,000,000.000	6,935,742	6,936,300
912828U24 UNITED STATES OF AMERICA NOTES FIXED 2%	SEMI-ANN. 2.000% 11/15/2026	10,000,000.000	9,719,414	9,677,700
911760GT7 VENDEE MORTGAGE TRUST 1995-3 1995-3 1Z 7	MONTHLY 7.250% 09/15/2025	92,036.200	94,789	102,820
92260MAH6 VENDEE MORTGAGE TRUST 1996-1 1996-1 1Z 6	MONTHLY 6.750% 02/15/2026	32,859.360	35,598	36,388
911760TM8 VENDEE MORTGAGE TRUST 2003-2 2003-2 Z 5%	MONTHLY 5.000% 05/15/2033	844,346.030	921,380	913,133
92262BAF2 VENDEE MORTGAGE TRUST 2011-2 2011-2 DZ 3	MONTHLY 3.750% 10/15/2041	1,268,537.980	1,159,341	1,309,596
TOTAL U.S. GOVERNMENT SECURITIES			680,093,248	703,418,366
CORPORATE DEBT INSTRUMENTS: PREFERRED				

010392EE4 ALABAMA POWER CO CALLABLE NOTES FIXED 5. RATINGS: A2 A	SEMI-ANN. 5.600% 03/15/2033	650,000.000	756,776	774,527
010392EZ7 ALABAMA POWER CO CALLABLE NOTES FIXED 6. RATINGS: A2 A	SEMI-ANN. 6.125% 05/15/2038	596,000.000	654,931	783,269
020002AT8 ALLSTATE CORP/THE CALLABLE NOTES FIXED 5 RATINGS: A3 A-	SEMI-ANN. 5.950% 04/01/2036	650,000.000	840,392	840,333
12667FJL0 ALTERNATIVE LOAN TRUST 2004-12CB 2004-12 RATINGS: A2 AAA	MONTHLY 5.000% 07/25/2019	31,835.330	31,767	32,204
031162AZ3 AMGEN INC CALLABLE NOTES FIXED 5.7% 01/F RATINGS: A3 A+	SEMI-ANN. 5.700% 02/01/2019	80,000.000	79,822	83,036

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
046353AD0 ASTRAZENECA PLC CALLABLE NOTES FIXED 6.4	SEMI-ANN. 6.450% 09/15/2037	917,533	957,919
RATINGS: A1 AA-	705,000.000		
00206RAJ1 AT&T INC CALLABLE BOND FIXED 5.5% 01/FEB	SEMI-ANN. 5.500% 02/01/2018	148,672	149,426
RATINGS: A2 A	149,000.000		
00206RAR3 AT&T INC CALLABLE NOTES FIXED 5.8% 15/FE	SEMI-ANN. 5.800% 02/15/2019	161,733	156,697
RATINGS: A2 A	151,000.000		
59018YN64 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 6.875% 04/25/2018	1,156,411	1,116,808
RATINGS: A2 A	1,100,000.000		
63858SBC2 BANK OF AMERICA CORP PUTABLE MEDIUM TERM	SEMI-ANN. 6.975% 03/07/2037	554,800	647,430
RATINGS: A3 A-	500,000.000		
06050TJZ6 BANK OF AMERICA NA NOTES FIXED 6% 15/OCT	SEMI-ANN. 6.000% 10/15/2036	926,024	1,158,023
RATINGS: A1 A	888,000.000		
06423KAA9 BANK ONE CAPITAL III CALLABLE BOND FIXED	SEMI-ANN. 8.750% 09/01/2030	2,222,528	2,757,581
RATINGS: A2 BBB+	1,875,000.000		
07387ACJ2 BEAR STEARNS ARM TRUST 2005-5 2005-5 A1	MONTHLY FLOATING 08/25/2035	48,503	51,116
RATINGS: A1 AAA	50,197.100		
084664BE0 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 5.400% 05/15/2018	199,708	202,498
RATINGS: AA2 AA+	200,000.000		
084664BL4 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 5.750% 01/15/2040	456,207	540,663
RATINGS: AA2 AA+	410,000.000		
12189TAA2 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 7.000% 12/15/2025	545,596	710,591
RATINGS: A3 BBB+	558,000.000		
12189TAZ7 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 6.150% 05/01/2037	5,302,646	6,099,139
RATINGS: A3 BBB+	4,550,000.000		
136375BQ4 CANADIAN NATIONAL RAILWAY CO CALLABLE BO	SEMI-ANN. 6.375% 11/15/2037	1,814,934	2,318,118
RATINGS: A3 A-	1,650,000.000		
12669F3A9 CHL MORTGAGE PASS-THROUGH TRUST 2004-HYB	MONTHLY FLOATING 04/20/2035	2,862	3,057
RATINGS: AA1 AAA	3,074.840		
171232AS0 CHUBB CORP/THE CALLABLE NOTES FIXED 6.5%	SEMI-ANN. 6.500% 05/15/2038	4,497,581	5,516,956
RATINGS: A2 A+	3,898,000.000		
171232AQ4 CHUBB CORP/THE CALLABLE NOTES FIXED 6% 1	SEMI-ANN. 6.000% 05/11/2037	635,680	666,850
RATINGS: A2 A+	500,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
17275RAF9 CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.500% 01/15/2040	425,000.000	494,586	562,360
RATINGS: A1 A+				
17275RAD4 CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.900% 02/15/2039	450,000.000	516,452	615,236
RATINGS: A1 A+				
172967BU4 CITIGROUP INC NOTES FIXED 5.875% 22/FEB/	SEMI-ANN. 5.875% 02/22/2033	106,000.000	122,637	127,541
RATINGS: BAA1 A-				
172967BL4 CITIGROUP INC NOTES FIXED 6.625% 15/JUN/	SEMI-ANN. 6.625% 06/15/2032	6,650,000.000	7,109,045	8,474,295
RATINGS: BAA1 A-				
172967EW7 CITIGROUP INC NOTES FIXED 8.125% 15/JUL/	SEMI-ANN. 8.125% 07/15/2039	1,343,000.000	1,932,514	2,147,363
RATINGS: A3 A				
20825CAP9 CONOCOPHILLIPS CALLABLE BOND FIXED 5.9%	SEMI-ANN. 5.900% 05/15/2038	1,755,000.000	2,106,491	2,306,263
RATINGS: A1 A				
20825CAQ7 CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5%	SEMI-ANN. 6.500% 02/01/2039	4,358,000.000	4,879,040	6,098,716
RATINGS: A1 A				
208251AE8 CONOCOPHILLIPS HOLDING CO CALLABLE NOTES	SEMI-ANN. 6.950% 04/15/2029	240,000.000	253,718	315,218
RATINGS: A1 A				
209111ES8 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 6.300% 08/15/2037	505,000.000	682,553	687,507
RATINGS: A3 A-				
21079NAA9 CONTINENTAL AIRLINES 2007-1 CLASS A PASS	SEMI-ANN. 5.983% 10/19/2023	107,841.790	114,177	117,580
RATINGS: BAA1 A				
22540VWZ1 CSFB MORTGAGE-BACKED PASS-THROUGH CERTIF	MONTHLY FLOATING 08/25/2032	3,064.000	3,177	3,141
RATINGS: AAA AAA				
126673BC5 CWABS INC ASSET-BACKED CERTIFICATES TRUS	MONTHLY FLOATING 10/25/2034	22,837.570	21,924	22,484
RATINGS: AA1 AA+				
25746UAV1 DOMINION RESOURCES INC/VA CALLABLE NOTES	SEMI-ANN. 5.950% 06/15/2035	100,000.000	127,217	126,302
RATINGS: BAA2 A-				
25746UBD0 DOMINION RESOURCES INC/VA CALLABLE NOTES	SEMI-ANN. 7.000% 06/15/2038	650,000.000	859,411	897,689
RATINGS: BAA2 A-				
263901AB6 DUKE ENERGY INDIANA LLC CALLABLE BOND FI	SEMI-ANN. 6.450% 04/01/2039	380,000.000	514,303	531,764
RATINGS: A2 A				
29268BAC5 ENEL FINANCE INTERNATIONAL NV CALLABLE N	SEMI-ANN. 6.800% 09/15/2037	3,640,000.000	3,638,244	4,867,736
RATINGS: A2 A-				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
29268BAF8 ENEL FINANCE INTERNATIONAL NV CALLABLE N	SEMI-ANN. 6.000% 10/07/2039	1,225,000.000	1,260,329	1,524,206
RATINGS: A2 A-				
30161MAG8 EXELON GENERATION CO LLC CALLABLE NOTES	SEMI-ANN. 6.250% 10/01/2039	770,000.000	888,441	900,754
RATINGS: A3 BBB				
341081FA0 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 5.950% 02/01/2038	550,000.000	641,637	735,158
RATINGS: AA3 A				
31359KH75 FNMA REMICS 1996-51 E 7.25% 18/NOV/2026	MONTHLY 7.250% 11/18/2026	6,108.830	6,288	6,856
RATINGS: AAA N/R				
36962GXZ2 GENERAL ELECTRIC CO CALLABLE MEDIUM TERM	SEMI-ANN. 6.750% 03/15/2032	230,000.000	240,873	315,072
RATINGS: AA2 AA+				
36962G3P7 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX	SEMI-ANN. 5.875% 01/14/2038	750,000.000	927,920	969,893
RATINGS: AA2 AA+				
377372AE7 GLAXOSMITHKLINE CAPITAL INC CALLABLE BON	SEMI-ANN. 6.375% 05/15/2038	495,000.000	645,637	698,311
RATINGS: A1 A+				
38141GCU6 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 6.125% 02/15/2033	715,000.000	788,954	911,310
RATINGS: A1 A				
38141EA25 GOLDMAN SACHS GROUP INC/THE MEDIUM TERM	SEMI-ANN. 7.500% 02/15/2019	700,000.000	815,957	739,788
RATINGS: A1 A				
38141EA58 GOLDMAN SACHS GROUP INC/THE MEDIUM TERM	SEMI-ANN. 5.375% 03/15/2020	1,200,000.000	1,243,574	1,272,396
RATINGS: A1 A				
38141GFD1 GOLDMAN SACHS GROUP INC/THE NOTES FIXED	SEMI-ANN. 6.750% 10/01/2037	2,120,000.000	2,484,136	2,837,917
RATINGS: A2 A-				
36228FC38 GSAA TRUST 2004-NC1 AF6 STEP 25/NOV/2033	MONTHLY FLOATING 11/25/2033	2,355.650	1,896	2,428
RATINGS: AAA				
406216AY7 HALLIBURTON CO CALLABLE NOTES FIXED 7.45	SEMI-ANN. 7.450% 09/15/2039	250,000.000	297,012	357,495
RATINGS: A2 A				
4042Q1AD9 HSBC BANK USA NA NOTES FIXED 7% 15/JAN/2	SEMI-ANN. 7.000% 01/15/2039	1,555,000.000	1,813,991	2,297,606
RATINGS: A1 AA-				
404280AG4 HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MA	SEMI-ANN. 6.500% 05/02/2036	5,625,000.000	6,251,361	7,341,075
RATINGS: A1 A				
404280AH2 HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE	SEMI-ANN. 6.500% 09/15/2037	4,175,000.000	4,306,818	5,490,459
RATINGS: A1 A				

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
459200GM7	INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 7.625% 10/15/2018	99,628	104,433
RATINGS: A1 A+		100,000.000		
466247K93	JP MORGAN MORTGAGE TRUST 2006-A2 2006-A2	MONTHLY FLOATING 11/25/2033	95,206	97,699
RATINGS: A3 AAA		95,985.980		
46625HHF0	JPMORGAN CHASE & CO BOND FIXED 6.4% 15/M	SEMI-ANN. 6.400% 05/15/2038	3,571,864	3,611,843
RATINGS: AA3 A+		2,625,000.000		
487836AT5	KELLOGG CO CALLABLE BOND FIXED 7.45% 01/	SEMI-ANN. 7.450% 04/01/2031	254,880	268,880
RATINGS: A3 BBB+		200,000.000		
494368BC6	KIMBERLY-CLARK CORP CALLABLE NOTES FIXED	SEMI-ANN. 6.625% 08/01/2037	343,427	355,868
RATINGS: A2 A		250,000.000		
500472AC9	KONINKLIJKE PHILIPS NV CALLABLE NOTES FI	SEMI-ANN. 6.875% 03/11/2038	5,847,455	7,436,098
RATINGS: A3 A-		5,375,000.000		
575767AG3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO N	SEMI-ANN. 8.875% 06/01/2039	483,504	533,609
RATINGS: A1 AA-		322,000.000		
576433UE4	MASTR ADJUSTABLE RATE MORTGAGES TRUST 20	MONTHLY FLOATING 04/21/2034	35,170	37,678
RATINGS: AAA AAA		36,827.300		
59022CAJ2	MERRILL LYNCH & CO INC CALLABLE NOTES FI	SEMI-ANN. 6.110% 01/29/2037	573,309	620,053
RATINGS: A3 A-		485,000.000		
59023VAA8	MERRILL LYNCH & CO INC CALLABLE NOTES FI	SEMI-ANN. 7.750% 05/14/2038	940,858	1,371,027
RATINGS: A3 A-		915,000.000		
5899292M9	MERRILL LYNCH MORTGAGE INVESTORS TRUST S	MONTHLY FLOATING 10/25/2028	57,557	58,267
RATINGS: AAA AAA		59,413.770		
59156RAJ7	METLIFE INC CALLABLE BOND FIXED 6.375% 1	SEMI-ANN. 6.375% 06/15/2034	228,780	271,748
RATINGS: A3 A-		200,000.000		
59156RAT5	METLIFE INC CALLABLE NOTES FIXED 7.717%	SEMI-ANN. 7.717% 02/15/2019	175,445	170,003
RATINGS: A3 A-		160,000.000		
595620AH8	MIDAMERICAN ENERGY CO CALLABLE NOTES FIX	SEMI-ANN. 5.300% 03/15/2018	74,743	75,543
RATINGS: A2 A-		75,000.000		
6174466Q7	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 6.625% 04/01/2018	678,893	657,124
RATINGS: A2 A		650,000.000		
61745MA52	MORGAN STANLEY MORTGAGE LOAN TRUST 2004-	MONTHLY FLOATING 04/25/2034	147,132	146,893
RATINGS: AAA AAA		139,461.660		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
61980AAD5 MOTIVA ENTERPRISES LLC CALLABLE NOTES FI	SEMI-ANN. 6.850% 01/15/2040	1,350,000.000	1,682,413	1,695,411
RATINGS: A2 A				
64952GAF5 NEW YORK LIFE INSURANCE CO CALLABLE NOTE	SEMI-ANN. 6.750% 11/15/2039	1,210,000.000	1,531,525	1,749,285
RATINGS: AA2 AA				
668131AA3 NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	SEMI-ANN. 6.063% 03/30/2040	1,047,000.000	1,236,002	1,405,639
RATINGS: AA2 AA				
670346AH8 NUCOR CORP CALLABLE NOTES FIXED 6.4% 01/	SEMI-ANN. 6.400% 12/01/2037	300,000.000	382,464	401,643
RATINGS: A2 A				
68389XAC9 ORACLE CORP CALLABLE NOTES FIXED 5.75% 1	SEMI-ANN. 5.750% 04/15/2018	200,000.000	199,906	202,292
RATINGS: A2 A				
68389XAH8 ORACLE CORP CALLABLE NOTES FIXED 6.125%	SEMI-ANN. 6.125% 07/08/2039	385,000.000	485,158	528,728
RATINGS: A2 A				
694308GE1 PACIFIC GAS & ELECTRIC CO CALLABLE BOND	SEMI-ANN. 6.050% 03/01/2034	385,000.000	485,011	485,269
RATINGS: A3 BBB+				
694308GQ4 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 6.250% 03/01/2039	2,600,000.000	3,029,190	3,379,610
RATINGS: A3 BBB+				
717081CY7 PFIZER INC CALLABLE NOTES FIXED 7.2% 15/	SEMI-ANN. 7.200% 03/15/2039	1,000,000.000	1,446,830	1,533,540
RATINGS: A1 AA				
73755LAF4 POTASH CORP OF SASKATCHEWAN INC CALLABLE	SEMI-ANN. 6.500% 05/15/2019	400,000.000	487,657	420,620
RATINGS: BAA1 A-				
737679DB3 POTOMAC ELECTRIC POWER CO CALLABLE BOND	SEMI-ANN. 6.500% 11/15/2037	200,000.000	199,502	277,048
RATINGS: A3 BBB+				
743917AH9 PRUDENTIAL INSURANCE CO OF AMERICA/THE N	SEMI-ANN. 8.300% 07/01/2025	300,000.000	397,389	393,483
RATINGS: BAA1 A-				
013716AU9 RIO TINTO ALCAN INC CALLABLE NOTES FIXED	SEMI-ANN. 6.125% 12/15/2033	200,000.000	255,020	254,852
RATINGS: A3 BBB+				
81744FFJ1 SEQUOIA MORTGAGE TRUST 2004-11 2004-11 A	MONTHLY FLOATING 12/20/2034	140,073.700	132,720	137,970
RATINGS: AA3 AAA				
81744FBS5 SEQUOIA MORTGAGE TRUST 2004-5 2004-5 A1	MONTHLY FLOATING 06/20/2034	2,505.030	2,529	2,471
RATINGS: AAA AAA				
822582AJ1 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.300% 09/22/2019	100,000.000	99,654	103,590
RATINGS: AA1 AA				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
822582AD4 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 6.375% 12/15/2038	3,375,000.000	4,013,717	4,705,189
RATINGS: AA1 AA				
822582AN2 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 5.500% 03/25/2040	1,725,000.000	2,053,589	2,193,579
RATINGS: AA1 AA				
842400FJ7 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 5.500% 08/15/2018	100,000.000	99,432	102,210
RATINGS: A1 A				
842400FL2 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 6.050% 03/15/2039	100,000.000	99,181	133,940
RATINGS: A1 A				
842400EB5 SOUTHERN CALIFORNIA EDISON CO CALLABLE N	SEMI-ANN. 6.650% 04/01/2029	200,000.000	228,968	256,112
RATINGS: A3 BBB+				
86359BBS9 STRUCTURED ASSET SECURITIES CORP 2003-37	MONTHLY FLOATING 12/25/2033	28,797.560	28,663	28,878
RATINGS: AA2 AAA				
878091BC0 TEACHERS INSURANCE & ANNUITY ASSOCIATION	SEMI-ANN. 6.850% 12/16/2039	120,000.000	152,756	169,541
RATINGS: AA2 AA				
8935268Z9 TRANSCANADA PIPELINES LTD CALLABLE BOND	SEMI-ANN. 7.625% 01/15/2039	130,000.000	138,470	195,863
RATINGS: A3 A-				
89417EAD1 TRAVELERS COS INC/THE CALLABLE MEDIUM TE	SEMI-ANN. 6.250% 06/15/2037	1,475,000.000	1,518,858	2,009,806
RATINGS: A2 A-				
792860AK4 TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN. 6.750% 06/20/2036	350,000.000	392,595	495,775
RATINGS: A2 A-				
893939AE8 TRAVELERS PROPERTY CASUALTY CORP BOND FI	SEMI-ANN. 7.750% 04/15/2026	150,000.000	191,081	197,241
RATINGS: A2 A-				
89420GAE9 TRAVELERS PROPERTY CASUALTY CORP CALLABL	SEMI-ANN. 6.375% 03/15/2033	1,050,000.000	1,216,263	1,383,827
RATINGS: A2 A-				
911308AA2 UNITED PARCEL SERVICE OF AMERICA INC BON	SEMI-ANN. 8.375% 04/01/2020	150,000.000	193,872	169,860
RATINGS: AA3 AA-				
83162CQH9 UNITED STATES SMALL BUSINESS ADMINISTRAT	SEMI-ANN. 5.820% 06/01/2026	217,743.160	226,045	232,763
RATINGS: AAA AAA				
91324PBK7 UNITEDHEALTH GROUP INC CALLABLE BOND FIX	SEMI-ANN. 6.875% 02/15/2038	2,000,000.000	2,850,900	2,900,860
RATINGS: BAA1 A-				
91324PAR3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.800% 03/15/2036	3,625,000.000	3,269,211	4,713,696
RATINGS: BAA1 A-				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
927804FG4 VIRGINIA ELECTRIC AND POWER CO CALLABLE RATINGS: BAA1 A-	SEMI-ANN. 8.875% 11/15/2038 2,540,000.000	3,611,350	4,376,217
92857WAQ3 VODAFONE GROUP PLC CALLABLE BOND FIXED 6 RATINGS: BAA1 A-	SEMI-ANN. 6.150% 02/27/2037 150,000.000	199,643	188,145
92976GAG6 WACHOVIA BANK NA NOTES FIXED 5.85% 01/FE RATINGS: AA3 AA-	SEMI-ANN. 5.850% 02/01/2037 2,500,000.000	2,846,008	3,205,975
337358BD6 WACHOVIA CORP PUTABLE BOND FIXED 6.55% 1 RATINGS: A2 A+	SEMI-ANN. 6.550% 10/15/2035 200,000.000	210,056	253,560
337358BA2 WACHOVIA CORP PUTABLE BOND FIXED 7.5% 15 RATINGS: A2 A+	SEMI-ANN. 7.500% 04/15/2035 200,000.000	214,150	275,730
92922FAS7 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: AAA AAA	MONTHLY FLOATING 08/25/2033 126,580.190	125,354	128,143
92922FBV9 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: A1 AAA	MONTHLY FLOATING 09/25/2033 37,626.790	37,217	38,332
92922FJF6 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: AAA AAA	MONTHLY FLOATING 10/25/2033 43,577.340	43,550	44,031
92976GAJ0 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX RATINGS: AA3 AA-	SEMI-ANN. 6.600% 01/15/2038 7,610,000.000	7,807,230	10,614,276
949779AB8 WELLS FARGO MORTGAGE BACKED SECURITIES 2 RATINGS: AAA AAA	MONTHLY FLOATING 12/25/2034 30,633.180	28,489	31,112
94980MAB4 WELLS FARGO MORTGAGE BACKED SECURITIES 2 RATINGS: A1 AAA	MONTHLY FLOATING 09/25/2034 162,755.480	152,474	166,608
961214BK8 WESTPAC BANKING CORP NOTES FIXED 4.875% RATINGS: AA1 AA	SEMI-ANN. 4.875% 11/19/2019 161,000.000	160,886	168,778
983024AN0 WYETH LLC CALLABLE NOTES FIXED 5.95% 01/ RATINGS: A1 AA	SEMI-ANN. 5.950% 04/01/2037 935,000.000	1,183,271	1,253,498
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED		126,899,514	149,289,919

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CORPORATE DEBT INSTRUMENTS: ALL OTHER			
002824BM1 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 3.875% 09/15/2025 258,000.000	263,623	266,963
002824BG4 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 11/30/2036 2,060,000.000	2,081,246	2,314,616
002824BH2 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 4.900% 11/30/2046 5,350,000.000	5,400,625	6,133,775
00287YAX7 ABBVIE INC CALLABLE NOTES FIXED 2.85% 14	SEMI-ANN. 2.850% 05/14/2023 151,000.000	150,980	150,669
00287YAP4 ABBVIE INC CALLABLE NOTES FIXED 3.2% 06/	SEMI-ANN. 3.200% 11/06/2022 205,000.000	204,710	208,167
00287YAM1 ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/	SEMI-ANN. 4.400% 11/06/2042 3,100,000.000	3,093,471	3,323,665
00287YAR0 ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/	SEMI-ANN. 4.500% 05/14/2035 1,670,000.000	1,652,620	1,834,228
006278AT2 ADAMS MILL CLO LTD 2014-1A A2R FLOATING	QUARTERLY FLOATING 07/15/2026 1,900,000.000	1,900,000	1,903,838
00751YAC0 ADVANCE AUTO PARTS INC CALLABLE NOTES FI	SEMI-ANN. 4.500% 12/01/2023 255,000.000	268,313	268,099
00115AAG4 AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN. 3.750% 12/01/2047 695,000.000	693,325	711,160
00774MAB1 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 3.650% 07/21/2027 407,000.000	404,941	402,792
001055AF9 AFLAC INC CALLABLE NOTES FIXED 6.45% 15/	SEMI-ANN. 6.450% 08/15/2040 235,000.000	278,339	322,058
008916AQ1 AGRIUM INC CALLABLE BOND FIXED 4.125% 15	SEMI-ANN. 4.125% 03/15/2035 40,000.000	39,644	41,324
008916AJ7 AGRIUM INC CALLABLE BOND FIXED 6.125% 15	SEMI-ANN. 6.125% 01/15/2041 100,000.000	107,185	127,210
00138CAD0 AIG GLOBAL FUNDING NOTES FIXED 2.15% 02/	SEMI-ANN. 2.150% 07/02/2020 350,000.000	349,780	346,566

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
00908PAA5 AIR CANADA 2017-1 CLASS AA PASS THROUGH	SEMI-ANN. 3.300% 07/15/2031	157,000.000	157,000	156,215
00912XAV6 AIR LEASE CORP CALLABLE NOTES FIXED 3.62	SEMI-ANN. 3.625% 04/01/2027	250,000.000	241,837	249,803
00913RAD8 AIR LIQUIDE FINANCE SA CALLABLE NOTES FI	SEMI-ANN. 2.500% 09/27/2026	385,000.000	383,545	368,553
010392FK9 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.550% 12/01/2023	61,000.000	60,827	62,983
010392FR4 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.700% 12/01/2047	1,600,000.000	1,597,936	1,633,376
010392FL7 ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.150% 08/15/2044	365,000.000	362,095	393,875
010392FP8 ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.300% 01/02/2046	1,300,000.000	1,307,155	1,451,970
012873AK1 ALBERTA ENERGY CO LTD CALLABLE NOTES FIX RATINGS: BAA2 BBB+	SEMI-ANN. 7.375% 11/01/2031	200,000.000	243,588	257,708
01609WAU6 ALIBABA GROUP HOLDING LTD CALLABLE NOTES	SEMI-ANN. 4.000% 12/06/2037	600,000.000	599,178	620,910
00507UAR2 ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	SEMI-ANN. 3.450% 03/15/2022	80,000.000	79,886	81,284
00507UAS0 ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	SEMI-ANN. 3.800% 03/15/2025	100,000.000	102,399	101,805
00507UAF8 ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	SEMI-ANN. 3.850% 06/15/2024	285,000.000	280,448	292,051
00507UAT8 ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	SEMI-ANN. 4.550% 03/15/2035	755,000.000	771,242	798,918
00507UAU5 ALLERGAN FUNDING SCS CALLABLE NOTES FIXE	SEMI-ANN. 4.750% 03/15/2045	903,000.000	897,853	961,298
018490AQ5 ALLERGAN INC/UNITED STATES CALLABLE NOTE	SEMI-ANN. 2.800% 03/15/2023	250,000.000	231,673	247,298
02006YAC9 ALLY AUTO RECEIVABLES TRUST 2015-1 2015-	MONTHLY 1.390% 09/16/2019	68,416.060	68,408	68,357

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
02007CAD4 ALLY AUTO RECEIVABLES TRUST 2016-1 2016-	MONTHLY 1.470% 04/15/2020	96,026.830	96,016	95,844
02007XAC0 ALLY AUTO RECEIVABLES TRUST 2016-2 2016-	MONTHLY 1.350% 05/15/2020	296,803.600	296,759	296,007
02007HAC5 ALLY AUTO RECEIVABLES TRUST 2017-2 2017-	MONTHLY 1.780% 08/16/2021	621,000.000	620,927	618,721
02007EAE8 ALLY AUTO RECEIVABLES TRUST 2017-3 2017-	MONTHLY 1.740% 09/15/2021	401,000.000	400,958	398,730
BLWFB39 ALTICE FRANCE SA/FRANCE CALLABLE BOND FI	SEMI-ANN. 5.375% 05/15/2022	900,000.000	1,097,447	1,111,845
023135BG0 AMAZON.COM INC CALLABLE NOTES FIXED 4.05	SEMI-ANN. 4.050% 08/22/2047	770,000.000	764,310	829,844
023135BK1 AMAZON.COM INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 08/22/2057	670,000.000	664,519	729,810
023135AP1 AMAZON.COM INC CALLABLE NOTES FIXED 4.8%	SEMI-ANN. 4.800% 12/05/2034	325,000.000	350,913	381,462
023767AA4 AMERICAN AIRLINES 2011-1 CLASS A PASS TH	SEMI-ANN. 5.250% 07/31/2022	28,029.860	28,030	29,490
023764AA1 AMERICAN AIRLINES 2016-2 CLASS A PASS TH	SEMI-ANN. 3.650% 12/15/2029	55,932.000	55,932	56,729
023771R91 AMERICAN AIRLINES 2016-3 CLASS AA PASS T	SEMI-ANN. 3.000% 04/15/2030	317,970.350	317,970	310,813
023761AA7 AMERICAN AIRLINES 2017-1 CLASS AA PASS T	SEMI-ANN. 3.650% 08/15/2030	121,000.000	121,000	123,638
02376AAA7 AMERICAN AIRLINES 2017-2 CLASS AA PASS T	SEMI-ANN. 3.350% 04/15/2031	155,000.000	155,000	156,268
02529LAA9 AMERICAN CREDIT ACCEPTANCE RECEIVABLES T	MONTHLY 1.840% 07/13/2020	280,697.480	280,691	280,458
025816BR9 AMERICAN EXPRESS CO CALLABLE NOTES FIXED	SEMI-ANN. 3.000% 10/30/2024	1,975,000.000	1,973,756	1,971,722
02587AAJ3 AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	MONTHLY 1.930% 09/15/2022	600,000.000	599,858	597,236

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
0258M0EG0 AMERICAN EXPRESS CREDIT CORP CALLABLE ME	SEMI-ANN. 2.700% 03/03/2022	400,000.000	399,108	401,296
02665WAH4 AMERICAN HONDA FINANCE CORP CALLABLE MED	SEMI-ANN. 2.250% 08/15/2019	250,000.000	249,538	250,375
026874CY1 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.125% 02/15/2024	187,000.000	191,703	197,584
026874DC8 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 3.875% 01/15/2035	1,056,000.000	1,025,420	1,059,981
026874DA2 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.500% 07/16/2044	305,000.000	315,543	328,516
026874DF1 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.800% 07/10/2045	145,000.000	143,928	162,623
03027XAB6 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 01/31/2023	80,000.000	70,826	81,800
03040WAD7 AMERICAN WATER CAPITAL CORP CALLABLE BON RATINGS: BAA2 BBB+	SEMI-ANN. 6.593% 10/15/2037	100,000.000	117,872	138,820
03040WAK1 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN. 3.850% 03/01/2024	240,000.000	239,042	252,310
03066DAD8 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 1.600% 11/09/2020	154,000.000	153,998	153,747
03065FAD4 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 1.870% 08/18/2021	109,000.000	108,996	108,650
03065GAD2 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 1.980% 12/20/2021	145,000.000	144,977	144,427
03065HAD0 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 1.900% 03/18/2022	205,000.000	204,964	203,656
03066FAE1 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 2.040% 07/18/2022	150,000.000	149,996	149,355
03065MAD9 AMERICREDIT AUTOMOBILE RECEIVABLES 2015-	MONTHLY 1.700% 07/08/2020	72,932.550	72,919	72,877
03076CAH9 AMERIPRISE FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 2.875% 09/15/2026	500,000.000	502,725	486,200

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
031162BN9 AMGEN INC CALLABLE NOTES FIXED 3.625% 15	SEMI-ANN. 3.625% 05/15/2022	250,000.000	258,955	258,825
031162BZ2 AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M	SEMI-ANN. 4.400% 05/01/2045	845,000.000	861,830	919,394
031162CF5 AMGEN INC CALLABLE NOTES FIXED 4.663% 15	SEMI-ANN. 4.663% 06/15/2051	3,505,000.000	3,014,607	3,920,378
031162BK5 AMGEN INC CALLABLE NOTES FIXED 5.15% 15/	SEMI-ANN. 5.150% 11/15/2041	1,640,000.000	1,621,971	1,968,180
032511BP1 ANADARKO PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 6.600% 03/15/2046	3,825,000.000	4,698,500	4,920,021
032511BC0 ANADARKO PETROLEUM CORP CALLABLE NOTES F RATINGS: BAA3 BBB-	SEMI-ANN. 8.700% 03/15/2019	200,000.000	197,798	214,436
032654AM7 ANALOG DEVICES INC CALLABLE NOTES FIXED	SEMI-ANN. 3.125% 12/05/2023	85,000.000	84,693	85,173
03350WAC3 ANDEAVOR LOGISTICS LP / TESORO LOGISTICS	SEMI-ANN. 4.250% 12/01/2027	67,000.000	66,881	67,575
035242AL0 ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	SEMI-ANN. 3.300% 02/01/2023	250,000.000	259,860	255,823
035242AP1 ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	SEMI-ANN. 3.650% 02/01/2026	850,000.000	848,581	877,183
035242AM8 ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	SEMI-ANN. 4.700% 02/01/2036	2,315,000.000	2,409,325	2,588,517
035242AN6 ANHEUSER-BUSCH INBEV FINANCE INC CALLABL	SEMI-ANN. 4.900% 02/01/2046	11,250,000.000	11,664,342	13,038,638
03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.439% 10/06/2048	303,000.000	296,562	330,085
94973VBK2 ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	SEMI-ANN. 4.650% 08/15/2044	1,120,000.000	1,132,465	1,230,018
037389AU7 AON CORP CALLABLE NOTES FIXED 6.25% 30/S	SEMI-ANN. 6.250% 09/30/2040	83,000.000	82,240	109,317
00185AAF1 AON PLC CALLABLE NOTES FIXED 3.5% 14/JUN	SEMI-ANN. 3.500% 06/14/2024	550,000.000	545,815	561,968

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
00185AAK0 AON PLC CALLABLE NOTES FIXED 3.875% 15/D	SEMI-ANN. 3.875% 12/15/2025	125,000.000	124,965	130,694
00185AAG9 AON PLC CALLABLE NOTES FIXED 4.6% 14/JUN	SEMI-ANN. 4.600% 06/14/2044	650,000.000	667,656	709,098
037411BC8 APACHE CORP CALLABLE NOTES FIXED 4.25% 1	SEMI-ANN. 4.250% 01/15/2044	630,000.000	616,044	610,325
037411BA2 APACHE CORP CALLABLE NOTES FIXED 4.75% 1	SEMI-ANN. 4.750% 04/15/2043	595,000.000	609,982	611,505
037411AW5 APACHE CORP CALLABLE NOTES FIXED 5.1% 01	SEMI-ANN. 5.100% 09/01/2040	495,000.000	545,995	527,368
03764UAN3 APIDOS CLO XVI 2013-16A A1R FLOATING 19/	QUARTERLY FLOATING 01/19/2025	1,300,000.000	1,300,000	1,300,909
037735CR6 APPALACHIAN POWER CO CALLABLE NOTES FIXE	SEMI-ANN. 4.600% 03/30/2021	100,000.000	99,721	105,926
037735CM7 APPALACHIAN POWER CO CALLABLE NOTES FIXE RATINGS: BAA2 BBB	SEMI-ANN. 7.000% 04/01/2038	275,000.000	390,448	391,498
037833AY6 APPLE INC CALLABLE NOTES FIXED 2.15% 09/	SEMI-ANN. 2.150% 02/09/2022	191,000.000	190,964	188,517
037833DF4 APPLE INC CALLABLE NOTES FIXED 2.75% 13/	SEMI-ANN. 2.750% 01/13/2025	500,000.000	499,270	495,650
037833AR1 APPLE INC CALLABLE NOTES FIXED 2.85% 06/	SEMI-ANN. 2.850% 05/06/2021	252,000.000	251,380	256,042
037833DB3 APPLE INC CALLABLE NOTES FIXED 2.9% 12/S	SEMI-ANN. 2.900% 09/12/2027	300,000.000	299,664	296,235
037833BG4 APPLE INC CALLABLE NOTES FIXED 3.2% 13/M	SEMI-ANN. 3.200% 05/13/2025	256,000.000	255,109	261,169
037833DG2 APPLE INC CALLABLE NOTES FIXED 3.75% 13/	SEMI-ANN. 3.750% 11/13/2047	820,000.000	813,276	843,370
037833AL4 APPLE INC CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN. 3.850% 05/04/2043	135,000.000	132,432	140,260
037833CG3 APPLE INC CALLABLE NOTES FIXED 3% 09/FEB	SEMI-ANN. 3.000% 02/09/2024	322,000.000	321,858	326,134

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
037833BH2 APPLE INC CALLABLE NOTES FIXED 4.375% 13	SEMI-ANN. 4.375% 05/13/2045	940,000.000	944,749	1,058,976
037833AT7 APPLE INC CALLABLE NOTES FIXED 4.45% 06/	SEMI-ANN. 4.450% 05/06/2044	205,000.000	203,891	234,165
037833BX7 APPLE INC CALLABLE NOTES FIXED 4.65% 23/	SEMI-ANN. 4.650% 02/23/2046	2,615,000.000	2,801,242	3,062,270
00205GAD9 APT PIPELINES LTD CALLABLE NOTES FIXED 4	SEMI-ANN. 4.250% 07/15/2027	122,000.000	121,152	126,252
040555CN2 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN. 4.500% 04/01/2042	379,000.000	389,375	427,641
042735BC3 ARROW ELECTRONICS INC CALLABLE NOTES FIX	SEMI-ANN. 4.500% 03/01/2023	300,000.000	294,561	315,552
04365JAC3 ASCENTIUM EQUIPMENT RECEIVABLES 2017-1 T	MONTHLY 2.290% 06/10/2021	146,000.000	145,992	145,546
046353AG3 ASTRAZENECA PLC CALLABLE NOTES FIXED 4%	SEMI-ANN. 4.000% 09/18/2042	370,000.000	356,999	374,710
00206RCU4 AT&T INC CALLABLE BOND FIXED 5.65% 15/FE	SEMI-ANN. 5.650% 02/15/2047	240,000.000	245,167	262,661
00206RCN0 AT&T INC CALLABLE NOTES FIXED 3.4% 15/MA	SEMI-ANN. 3.400% 05/15/2025	1,000,000.000	984,469	983,150
00206RDD1 AT&T INC CALLABLE NOTES FIXED 3.95% 15/J	SEMI-ANN. 3.950% 01/15/2025	500,000.000	506,350	511,930
00206RDC3 AT&T INC CALLABLE NOTES FIXED 4.45% 01/A	SEMI-ANN. 4.450% 04/01/2024	200,000.000	199,260	211,562
00206RDJ8 AT&T INC CALLABLE NOTES FIXED 4.5% 09/MA	SEMI-ANN. 4.500% 03/09/2048	10,941,000.000	9,693,416	10,251,498
00206RCP5 AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA	SEMI-ANN. 4.500% 05/15/2035	1,030,000.000	1,011,357	1,023,892
00206RDK5 AT&T INC CALLABLE NOTES FIXED 4.55% 09/M	SEMI-ANN. 4.550% 03/09/2049	6,442,000.000	2,807,506	6,063,082
00206RCQ3 AT&T INC CALLABLE NOTES FIXED 4.75% 15/M	SEMI-ANN. 4.750% 05/15/2046	1,920,000.000	1,863,275	1,877,856

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
00206REP3 AT&T INC CALLABLE NOTES FIXED 5.15% 14/F	SEMI-ANN. 5.150% 02/14/2050	1,310,000.000	1,309,497	1,321,995
04650NAB0 AT&T INC CALLABLE NOTES FIXED 5.35% 01/S	SEMI-ANN. 5.350% 09/01/2040	620,000.000	311,186	654,280
00206RDS8 AT&T INC CALLABLE NOTES FIXED 5.45% 01/M	SEMI-ANN. 5.450% 03/01/2047	1,700,000.000	1,690,463	1,816,909
00206RDG4 AT&T INC CALLABLE NOTES FIXED 6.375% 01/	SEMI-ANN. 6.375% 03/01/2041	865,000.000	963,679	1,020,354
00206RDF6 AT&T INC CALLABLE NOTES FIXED 6% 15/AUG/	SEMI-ANN. 6.000% 08/15/2040	505,000.000	522,853	571,503
00206RBA9 AT&T INC NOTES FIXED 5.55% 15/AUG/2041 U	SEMI-ANN. 5.550% 08/15/2041	1,855,000.000	1,945,844	2,016,033
04685A2C4 ATHENE GLOBAL FUNDING NOTES FIXED 2.75%	SEMI-ANN. 2.750% 04/20/2020	281,000.000	280,486	281,141
049560AJ4 ATMOS ENERGY CORP CALLABLE NOTES FIXED 8 RATINGS: BAA2 BBB+	SEMI-ANN. 8.500% 03/15/2019	115,000.000	128,043	123,622
04964RAM8 ATRIUM X 10A AR FLOATING 16/JUL/2025	QUARTERLY FLOATING 07/16/2025	1,957,556.090	1,963,007	1,958,862
052528AK2 AUSTRALIA & NEW ZEALAND BANKING GROUP LT	SEMI-ANN. 4.400% 05/19/2026	200,000.000	199,904	208,050
053332AV4 AUTOZONE INC CALLABLE NOTES FIXED 3.75%	SEMI-ANN. 3.750% 06/01/2027	912,000.000	914,112	925,598
05348EBC2 AVALONBAY COMMUNITIES INC CALLABLE MEDIU	SEMI-ANN. 3.200% 01/15/2028	555,000.000	552,774	549,667
05369AAA9 AVIATION CAPITAL GROUP LLC CALLABLE NOTE	SEMI-ANN. 3.500% 11/01/2027	1,300,000.000	1,278,784	1,272,291
056335AA0 BAC CAPITAL TRUST XI CALLABLE BOND FIXED RATINGS: BAA3 BB	SEMI-ANN. 6.625% 05/23/2036	5,950,000.000	5,618,406	7,705,250
05523UAL4 BAE SYSTEMS HOLDINGS INC CALLABLE NOTES	SEMI-ANN. 4.750% 10/07/2044	230,000.000	220,308	256,802
05525MAA4 BAMLL COMMERCIAL MORTGAGE SECURITIES TRU	MONTHLY FLOATING 08/15/2046	1,300,000.000	1,394,372	1,410,451

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
06051GGK9 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN.	FLOATING	04/24/2023	480,000.000	480,000	480,706
06051GGA1 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN.	3.248%	10/21/2027	541,000.000	534,075	536,845
06051GGM5 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN.	FLOATING	04/24/2038	1,495,000.000	1,495,000	1,621,372
06051GGW3 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN.	FLOATING	12/20/2028	696,000.000	631,834	696,153
06051GEU9 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	3.300%	01/11/2023	370,000.000	350,464	378,510
06051GFB0 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	4.125%	01/22/2024	500,000.000	507,600	531,780
06051GFU8 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	4.450%	03/03/2026	370,000.000	370,000	394,938
06051GFM6 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	4.000%	01/22/2025	65,000.000	64,608	67,623
06051GEN5 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	5.875%	02/07/2042	2,025,000.000	2,533,424	2,681,424
06367TG38 BANK OF MONTREAL MEDIUM TERM NOTE FIXED	SEMI-ANN.	2.350%	09/11/2022	400,000.000	396,712	393,476
06406RAB3 BANK OF NEW YORK MELLON CORP/THE CALLABL	SEMI-ANN.	FLOATING	02/07/2028	605,000.000	605,000	618,401
06406HBU2 BANK OF NEW YORK MELLON CORP/THE MEDIUM	SEMI-ANN.	4.150%	02/01/2021	400,000.000	399,319	419,956
064149C88 BANK OF NOVA SCOTIA/THE BOND FIXED 4.375	SEMI-ANN.	4.375%	01/13/2021	100,000.000	110,126	105,519
064159FL5 BANK OF NOVA SCOTIA/THE NOTES FIXED 2.8%	SEMI-ANN.	2.800%	07/21/2021	300,000.000	299,958	302,706
06738EAE5 BARCLAYS PLC NOTES FIXED 3.65% 16/MAR/20	SEMI-ANN.	3.650%	03/16/2025	400,000.000	394,824	399,288
05526DBC8 BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.390%	08/15/2037	247,000.000	247,000	259,375

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
05526DBE4 BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.540% 08/15/2047	1,300,000.000	1,300,000	1,368,783
07177MAL7 BAXALTA INC CALLABLE NOTES FIXED 3.6% 23	SEMI-ANN. 3.600% 06/23/2022	50,000.000	49,957	51,137
07177MAB9 BAXALTA INC CALLABLE NOTES FIXED 4% 23/J	SEMI-ANN. 4.000% 06/23/2025	1,150,000.000	1,145,211	1,188,617
07386HJU6 BEAR STEARNS ALT-A TRUST 2004-6 2004-6 1	MONTHLY FLOATING 07/25/2034	96,340.750	93,451	96,069
075887BE8 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 2.675% 12/15/2019	185,000.000	187,821	185,668
075887BG3 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 4.685% 12/15/2044	2,825,000.000	2,843,947	3,089,138
075887BX6 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 4.669% 06/06/2047	4,825,000.000	4,932,325	5,195,560
08180RAN5 BENEFIT STREET PARTNERS CLO VII LTD 2015	QUARTERLY FLOATING 07/18/2027	3,000,000.000	3,007,840	2,998,611
59562VAM9 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO RATINGS: BAA1 BBB+	SEMI-ANN. 6.125% 04/01/2036	541,000.000	710,701	723,057
59562VAP2 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO RATINGS: BAA1 BBB+	SEMI-ANN. 5.950% 05/15/2037	365,000.000	457,575	478,194
59562VBD8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 5.150% 11/15/2043	5,925,000.000	5,947,646	7,202,312
084659AF8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.500% 02/01/2045	1,900,000.000	1,935,249	2,124,067
05541VAF3 BG ENERGY CAPITAL PLC CALLABLE NOTES FIX	SEMI-ANN. 5.125% 10/15/2041	300,000.000	294,852	359,436
055451AV0 BHP BILLITON FINANCE USA LTD CALLABLE NO	SEMI-ANN. 5.000% 09/30/2043	530,000.000	574,182	649,807
09062XAE3 BIOGEN INC CALLABLE NOTES FIXED 3.625% 1	SEMI-ANN. 3.625% 09/15/2022	153,000.000	152,878	158,562
09062XAD5 BIOGEN INC CALLABLE NOTES FIXED 5.2% 15/	SEMI-ANN. 5.200% 09/15/2045	3,885,000.000	4,260,260	4,611,806

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
09202LAL4 BLACK DIAMOND CLO 2013-1 LTD 2013-1A A1R	QUARTERLY FLOATING 02/06/2026	1,600,000	1,601,146
	1,600,000.000		
09247XAN1 BLACKROCK INC CALLABLE NOTES FIXED 3.2%	SEMI-ANN. 3.200% 03/15/2027	1,055,707	1,076,981
	1,060,000.000		
09258BAC9 BLACKSTONE CQP HOLDCO LP CALLABLE NOTES	SEMI-ANN. 6.500% 03/20/2021	2,500,000	2,537,500
	2,500,000.000		
09625JAN4 BLUEMOUNTAIN CLO 2013-3 LTD 2013-3A AR F	QUARTERLY FLOATING 10/29/2025	1,800,000	1,800,761
	1,800,000.000		
05565EAL9 BMW US CAPITAL LLC CALLABLE NOTES FIXED	SEMI-ANN. 1.850% 09/15/2021	299,658	292,701
	300,000.000		
05581QAD0 BMW VEHICLE LEASE TRUST 2015-2 2015-2 A3	MONTHLY 1.400% 09/20/2018	21,846	21,843
	21,846.820		
05582XAD4 BMW VEHICLE LEASE TRUST 2016-2 2016-2 A3	MONTHLY 1.430% 09/20/2019	157,979	157,330
	158,000.000		
055657AC4 BMW VEHICLE LEASE TRUST 2017-1 A3 1.98%	MONTHLY 1.980% 05/20/2020	322,963	322,547
	323,000.000		
05584PAD9 BMW VEHICLE LEASE TRUST 2017-2 2017-2 A3	MONTHLY 2.070% 10/20/2020	142,000	141,612
	142,000.000		
05581KAC5 BNP PARIBAS SA NOTES FIXED 4.625% 13/MAR	SEMI-ANN. 4.625% 03/13/2027	8,022,327	8,027,520
	7,525,000.000		
096630AE8 BOARDWALK PIPELINES LP CALLABLE NOTES FI	SEMI-ANN. 5.950% 06/01/2026	195,894	206,358
	185,000.000		
09952AAC0 BORAL FINANCE PTY LTD CALLABLE NOTES FIX	SEMI-ANN. 3.750% 05/01/2028	995,360	1,007,410
	1,000,000.000		
101137AL1 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	SEMI-ANN. 7.375% 01/15/2040	1,177,774	1,324,494
RATINGS: BA1 BBB-	959,000.000		
101137AE7 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	SEMI-ANN. FLOATING 11/15/2035	2,815,610	3,392,813
RATINGS: BA1 BBB-	2,625,000.000		
05565QDL9 BP CAPITAL MARKETS PLC CALLABLE NOTES FI	SEMI-ANN. 3.224% 04/14/2024	604,338	614,778
	600,000.000		
05565QCP1 BP CAPITAL MARKETS PLC CALLABLE NOTES FI	SEMI-ANN. 3.814% 02/10/2024	290,899	285,943
	272,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
111021AE1 BRITISH TELECOMMUNICATIONS PLC CALLABLE	SEMI-ANN. FLOATING 12/15/2030	1,301,073	1,382,015
RATINGS: BAA2 BBB-	925,000.000		
11120VAA1 BRIXMOR OPERATING PARTNERSHIP LP CALLABL	SEMI-ANN. 3.850% 02/01/2025	172,536	174,767
	175,000.000		
11271LAB8 BROOKFIELD FINANCE INC CALLABLE NOTES FI	SEMI-ANN. 4.700% 09/20/2047	1,198,566	1,249,750
	1,208,000.000		
115637AP5 BROWN-FORMAN CORP CALLABLE NOTES FIXED 4	SEMI-ANN. 4.500% 07/15/2045	147,183	169,800
	150,000.000		
118230AQ4 BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN. 3.950% 12/01/2026	149,651	147,437
	150,000.000		
118230AN1 BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN. 4.350% 10/15/2024	68,408	75,513
	74,000.000		
118230AM3 BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN. 5.850% 11/15/2043	121,824	161,564
	150,000.000		
12189LAA9 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 5.750% 05/01/2040	3,935,198	4,743,066
	3,640,000.000		
12189LAU5 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.550% 09/01/2044	2,463,606	2,719,256
	2,375,000.000		
12189LAN1 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.450% 03/15/2043	894,848	1,008,567
	895,000.000		
12189LAS0 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.900% 04/01/2044	511,801	551,416
	460,000.000		
126802DH7 CABELA'S CREDIT CARD MASTER NOTE TRUST 2	MONTHLY 2.250% 07/17/2023	92,963	92,851
	93,000.000		
13034VAC8 CALIFORNIA INSTITUTE OF TECHNOLOGY CALLA	SEMI-ANN. 4.283% 09/01/2116	1,100,000	1,068,155
	1,100,000.000		
136385AL5 CANADIAN NATURAL RESOURCES LTD CALLABLE	SEMI-ANN. 6.250% 03/15/2038	445,037	480,784
RATINGS: BAA2 BBB	385,000.000		
136385AP6 CANADIAN NATURAL RESOURCES LTD CALLABLE	SEMI-ANN. 6.750% 02/01/2039	748,736	778,956
RATINGS: BAA2 BBB	605,000.000		
13645RAU8 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN. 4.800% 08/01/2045	2,355,914	2,722,331
	2,289,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
13645RAQ7 CANADIAN PACIFIC RAILWAY LTD CALLABLE NO	SEMI-ANN. 5.750% 01/15/2042	4,000,000.000	4,326,624	5,087,032
13645RAV6 CANADIAN PACIFIC RR CO 4.8% 15/SEP/2035	SEMI-ANN. 4.800% 09/15/2035	200,000.000	199,082	232,988
13645RAX2 CANADIAN PACIFIC RR CO 6.125% 15/SEP/211	SEMI-ANN. 6.125% 09/15/2115	1,562,000.000	1,966,357	2,085,520
13975KAC3 CAPITAL AUTO RECEIVABLES ASSET TRUST 201	MONTHLY 1.610% 06/20/2019	50,012.710	50,000	50,001
139738AD0 CAPITAL AUTO RECEIVABLES ASSET TRUST 201	MONTHLY 1.730% 09/20/2019	134,579.560	134,577	134,577
14040HBG9 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN. 3.200% 02/05/2025	300,000.000	299,262	297,066
14040HBJ3 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN. 4.200% 10/29/2025	112,000.000	111,991	115,228
14040HBK0 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN. 3.750% 07/28/2026	320,000.000	318,864	318,656
14149YBA5 CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 11/15/2024	390,000.000	387,984	391,806
14149YBE7 CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 3.750% 09/15/2025	150,000.000	149,892	152,723
143127AC2 CARMAX AUTO OWNER TRUST 2015-2 2015-2 A3	MONTHLY 1.370% 03/16/2020	106,074.380	106,072	105,851
14313YAC2 CARMAX AUTO OWNER TRUST 2016-1 2016-1 A3	MONTHLY 1.610% 11/16/2020	98,539.060	98,515	98,245
14314MAC7 CARMAX AUTO OWNER TRUST 2016-2 2016-2 A3	MONTHLY 1.520% 02/16/2021	188,000.000	187,990	187,225
14312QAC0 CARMAX AUTO OWNER TRUST 2016-4 2016-4 A3	MONTHLY 1.400% 08/15/2021	309,000.000	308,924	305,885
14314JAC4 CARMAX AUTO OWNER TRUST 2017-1 2017-1 A3	MONTHLY 1.980% 11/15/2021	665,000.000	664,873	663,470
14314WAD3 CARMAX AUTO OWNER TRUST 2017-3 2017-3 A3	MONTHLY 1.970% 04/15/2022	276,000.000	275,946	274,507

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
14314RAC6 CARMAX AUTO OWNER TRUST 2017-4 2017-4 A3	MONTHLY 2.110% 10/17/2022	127,000.000	126,991	126,376
149123CB5 CATERPILLAR INC CALLABLE BOND FIXED 3.80	SEMI-ANN. 3.803% 08/15/2042	410,000.000	399,071	439,315
149123BS9 CATERPILLAR INC CALLABLE NOTES FIXED 5.2	SEMI-ANN. 5.200% 05/27/2041	170,000.000	194,653	214,523
124857AF0 CBS CORP CALLABLE NOTES FIXED 5.9% 15/OC	SEMI-ANN. 5.900% 10/15/2040	1,100,000.000	1,239,084	1,299,243
151020AH7 CELGENE CORP CALLABLE NOTES FIXED 3.25%	SEMI-ANN. 3.250% 08/15/2022	200,000.000	206,644	203,166
151020AP9 CELGENE CORP CALLABLE NOTES FIXED 3.625%	SEMI-ANN. 3.625% 05/15/2024	220,000.000	219,250	226,257
151020AS3 CELGENE CORP CALLABLE NOTES FIXED 3.875%	SEMI-ANN. 3.875% 08/15/2025	450,000.000	445,653	465,791
15135UAG4 CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 3.000% 08/15/2022	100,000.000	92,647	99,376
15135UAP4 CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 5.250% 06/15/2037	765,000.000	764,304	787,874
15135UAF6 CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 6.750% 11/15/2039	300,000.000	298,860	359,247
15189XAD0 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC RATINGS: BAA1 BBB+	SEMI-ANN. 6.950% 03/15/2033	40,000.000	56,965	55,657
15189WAG5 CENTERPOINT ENERGY RESOURCES CORP CALLAB	SEMI-ANN. 4.500% 01/15/2021	35,000.000	37,664	36,606
808513AQ8 CHARLES SCHWAB CORP/THE CALLABLE NOTES F	SEMI-ANN. 3.200% 03/02/2027	200,000.000	199,678	201,824
161175AY0 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 4.908% 07/23/2025	470,000.000	503,044	499,699
161175BA1 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 6.484% 10/23/2045	340,000.000	340,000	396,416
166764BT6 CHEVRON CORP CALLABLE NOTES FIXED 2.895%	SEMI-ANN. 2.895% 03/03/2024	215,000.000	215,000	216,911

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
17120CAC6 CHRYSLER CAPITAL AUTO RECEIVABLES TRUST	MONTHLY 1.770% 10/15/2020	160,192.020	160,171	160,060
00440EAU1 CHUBB INA HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN. 2.875% 11/03/2022	104,000.000	103,869	105,416
00440EAS6 CHUBB INA HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN. 3.150% 03/15/2025	175,000.000	174,970	177,056
125509AZ2 CIGNA CORP BOND FIXED 7.875% 15/MAY/2027	SEMI-ANN. 7.875% 05/15/2027	1,829,000.000	1,687,236	2,467,888
RATINGS: BAA2 BBB				
17275RBL5 CISCO SYSTEMS INC CALLABLE NOTES FIXED 2	SEMI-ANN. 2.500% 09/20/2026	200,000.000	199,824	193,462
17305EFU4 CITIBANK CREDIT CARD ISSUANCE TRUST 2014	SEMI-ANN. 1.730% 04/09/2020	750,000.000	749,895	750,000
17305EFW0 CITIBANK CREDIT CARD ISSUANCE TRUST 2016	SEMI-ANN. 1.750% 11/19/2021	650,000.000	649,965	645,615
172967KN0 CITIGROUP INC BOND FIXED 3.4% 01/MAY/202	SEMI-ANN. 3.400% 05/01/2026	1,580,000.000	1,580,406	1,589,433
172967KG5 CITIGROUP INC BOND FIXED 3.7% 12/JAN/202	SEMI-ANN. 3.700% 01/12/2026	520,000.000	519,308	535,345
172967JT9 CITIGROUP INC BOND FIXED 4.4% 10/JUN/202	SEMI-ANN. 4.400% 06/10/2025	1,445,000.000	1,456,880	1,525,241
172967LG4 CITIGROUP INC CALLABLE NOTES FIXED 2.75%	SEMI-ANN. 2.750% 04/25/2022	400,000.000	399,720	399,192
172967KY6 CITIGROUP INC CALLABLE NOTES FIXED 3.2%	SEMI-ANN. 3.200% 10/21/2026	1,485,000.000	1,484,124	1,473,402
172967KE0 CITIGROUP INC NOTES FIXED 2.05% 07/DEC/2	SEMI-ANN. 2.050% 12/07/2018	600,000.000	599,916	599,370
172967KR1 CITIGROUP INC NOTES FIXED 4.75% 18/MAY/2	SEMI-ANN. 4.750% 05/18/2046	545,000.000	539,152	600,781
172967FX4 CITIGROUP INC NOTES FIXED 5.875% 30/JAN/	SEMI-ANN. 5.875% 01/30/2042	250,000.000	300,305	328,805
172967HA2 CITIGROUP INC NOTES FIXED 6.675% 13/SEP/	SEMI-ANN. 6.675% 09/13/2043	37,000.000	37,000	51,207

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
17307GBT4 CITIGROUP MORTGAGE LOAN TRUST INC 2003-1	MONTHLY 5.250% 09/25/2033	21,904.760	23,031	22,002
17401QAJ0 CITIZENS BANK NA/PROVIDENCE RI CALLABLE	SEMI-ANN. 2.200% 05/26/2020	250,000.000	249,770	248,768
18551PAD1 CLECO CORPORATE HOLDINGS LLC CALLABLE NO	SEMI-ANN. FLOATING 05/01/2046	1,500,000.000	1,519,888	1,654,950
12572QAF2 CME GROUP INC 5.3% 15/SEP/2043	SEMI-ANN. 5.300% 09/15/2043	1,481,000.000	1,540,654	1,901,382
125896BR0 CMS ENERGY CORP CALLABLE NOTES FIXED 2.9	SEMI-ANN. 2.950% 02/15/2027	116,000.000	115,595	111,953
125896BS8 CMS ENERGY CORP CALLABLE NOTES FIXED 3.4	SEMI-ANN. 3.450% 08/15/2027	200,000.000	199,702	201,768
126117AT7 CNA FINANCIAL CORP CALLABLE BOND FIXED 4	SEMI-ANN. 4.500% 03/01/2026	25,000.000	26,129	26,608
126117AS9 CNA FINANCIAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.950% 05/15/2024	35,000.000	35,297	36,427
12594DAD0 CNH EQUIPMENT TRUST 2016-B 2016-B A3 1.6	MONTHLY 1.630% 08/15/2021	146,000.000	145,963	145,251
12636WAD8 CNH EQUIPMENT TRUST 2017-A 2017-A A3 2.0	MONTHLY 2.070% 05/16/2022	420,000.000	419,989	418,560
12637BAD3 CNH EQUIPMENT TRUST 2017-B A3 1.86% 15/S	MONTHLY 1.860% 09/15/2022	243,000.000	242,940	241,128
18978CAC7 CNH EQUIPMENT TRUST 2017-C 2017-C A3 2.0	MONTHLY 2.080% 02/15/2023	200,000.000	199,995	199,143
12591DAC5 CNOOC NEXEN FINANCE 2014 ULC CALLABLE NO	SEMI-ANN. 4.250% 04/30/2024	200,000.000	199,130	210,844
19075QAC6 COBANK ACB CALLABLE BOND VARIABLE USD 10	SEMI-ANN. FLOATING 12/31/2049	1,200,000.000	1,200,000	1,319,316
191216CE8 COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.900% 05/25/2027	425,000.000	423,279	426,358
191241AE8 COCA-COLA FEMSA SAB DE CV CALLABLE NOTES	SEMI-ANN. 3.875% 11/26/2023	830,000.000	817,683	868,222

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
20030NCC3 COMCAST CORP CALLABLE BOND FIXED 3.969%	SEMI-ANN. 3.969% 11/01/2047 4,004,000.000	3,414,558	4,137,427
20030NCE9 COMCAST CORP CALLABLE NOTES FIXED 3.999%	SEMI-ANN. 3.999% 11/01/2049 1,933,000.000	1,610,479	1,979,431
20030NCG4 COMCAST CORP CALLABLE NOTES FIXED 4.049%	SEMI-ANN. 4.049% 11/01/2052 4,641,000.000	3,861,049	4,748,810
20030NBM2 COMCAST CORP CALLABLE NOTES FIXED 4.2% 1	SEMI-ANN. 4.200% 08/15/2034 400,000.000	409,532	427,396
2027A0HR3 COMMONWEALTH BANK OF AUSTRALIA BOND FIXE	SEMI-ANN. 4.500% 12/09/2025 200,000.000	199,586	209,364
205887BR2 CONAGRA FOODS INC CALLABLE NOTES FIXED 3	SEMI-ANN. 3.200% 01/25/2023 171,000.000	164,145	172,766
20605PAJ0 CONCHO RESOURCES INC CALLABLE NOTES FIXE	SEMI-ANN. 4.875% 10/01/2047 2,275,000.000	2,290,850	2,473,903
207597EJ0 CONNECTICUT LIGHT & POWER CO/THE CALLABL	SEMI-ANN. 3.200% 03/15/2027 300,000.000	298,980	305,282
20826FAS5 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 4	SEMI-ANN. 4.200% 03/15/2021 100,000.000	107,358	105,157
209111FB4 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.200% 03/15/2042 676,000.000	654,252	734,001
209111FC2 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 3.950% 03/01/2043 1,100,000.000	1,092,344	1,158,355
209111FD0 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.450% 03/15/2044 880,000.000	879,261	1,002,584
210518CT1 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 2.850% 05/15/2022 39,000.000	38,996	39,384
210795QB9 CONTINENTAL AIRLINES 2012-2 CLASS A PASS	SEMI-ANN. 4.000% 04/29/2026 51,035.810	51,036	53,197
21685WCJ4 COOPERATIEVE RABOBANK UA MEDIUM TERM NOT	SEMI-ANN. 5.250% 05/24/2041 1,250,000.000	1,517,600	1,576,363
21987BAT5 CORP NACIONAL DEL COBRE DE CHILE BOND FI	SEMI-ANN. 5.625% 10/18/2043 1,075,000.000	1,196,915	1,343,159

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT				COST	CURRENT VALUE
	SHARES / PAR					
22160KAL9 COSTCO WHOLESALE CORP CALLABLE NOTES FIX	SEMI-ANN.	2.750%	05/18/2024		152,514	149,864
	150,000.000					
224044BV8 COX COMMUNICATIONS INC CALLABLE NOTES FI	SEMI-ANN.	8.375%	03/01/2039		11,955,304	14,668,705
RATINGS: BAA2 BBB-	10,425,000.000					
22534UAA0 CREDIT ACCEPTANCE AUTO LOAN TRUST 2017-3	MONTHLY	2.650%	06/15/2026		249,980	249,146
	250,000.000					
22546QAP2 CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	SEMI-ANN.	3.625%	09/09/2024		248,590	258,685
	250,000.000					
22546QAV9 CREDIT SUISSE AG/NEW YORK NY NOTES FIXED	SEMI-ANN.	1.700%	04/27/2018		250,013	249,815
	250,000.000					
12636YAA0 CRH AMERICA FINANCE INC CALLABLE NOTES F	SEMI-ANN.	3.400%	05/09/2027		198,542	199,954
	200,000.000					
12626PAM5 CRH AMERICA INC CALLABLE NOTES FIXED 3.8	SEMI-ANN.	3.875%	05/18/2025		199,754	208,770
	200,000.000					
12626PAN3 CRH AMERICA INC CALLABLE NOTES FIXED 5.1	SEMI-ANN.	5.125%	05/18/2045		5,629,946	6,499,837
	5,575,000.000					
22822VAB7 CROWN CASTLE INTERNATIONAL CORP CALLABLE	SEMI-ANN.	4.450%	02/15/2026		414,268	419,956
	400,000.000					
22541QP89 CSFB MORTGAGE-BACKED PASS-THROUGH CERTIF	MONTHLY	5.250%	11/25/2033		60,895	58,840
	58,116.280					
126408HF3 CSX CORP CALLABLE NOTES FIXED 3.8% 01/NO	SEMI-ANN.	3.800%	11/01/2046		785,826	790,461
	795,000.000					
126408GW7 CSX CORP CALLABLE NOTES FIXED 4.75% 30/M	SEMI-ANN.	4.750%	05/30/2042		3,169,117	3,463,025
	3,090,000.000					
126408GK3 CSX CORP CALLABLE NOTES FIXED 6.15% 01/M	SEMI-ANN.	6.150%	05/01/2037		5,111,149	5,871,692
RATINGS: BAA3 BBB-	4,475,000.000					
126408GH0 CSX CORP CALLABLE NOTES FIXED 6% 01/OCT/	SEMI-ANN.	6.000%	10/01/2036		1,981,224	2,436,161
RATINGS: BAA3 BBB-	1,900,000.000					
126650CL2 CVS HEALTH CORP CALLABLE NOTES FIXED 3.8	SEMI-ANN.	3.875%	07/20/2025		535,904	552,010
RATINGS: BAA3 BBB-	1,900,000.000					
126650CC2 CVS HEALTH CORP CALLABLE NOTES FIXED 4%	SEMI-ANN.	4.000%	12/05/2023		228,988	239,136
	230,000.000					

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
126650CN8 CVS HEALTH CORP CALLABLE NOTES FIXED 5.1	SEMI-ANN. 5.125% 07/20/2045	375,000.000	403,459	429,784
126659AA9 CVS PASS-THROUGH TRUST CALLABLE CMO FIXE RATINGS: BAA2 BBB+	MONTHLY 8.353% 07/10/2031	279,419.750	365,026	360,200
233851CN2 DAIMLER FINANCE NORTH AMERICA LLC CALLAB	SEMI-ANN. 2.300% 01/06/2020	200,000.000	200,718	199,550
233851CK8 DAIMLER FINANCE NORTH AMERICA LLC CALLAB	SEMI-ANN. 2.200% 10/30/2021	150,000.000	149,958	147,309
233851CB8 DAIMLER FINANCE NORTH AMERICA LLC CALLAB	SEMI-ANN. 3.500% 08/03/2025	250,000.000	248,853	255,835
235851AQ5 DANAHER CORP CALLABLE NOTES FIXED 3.35%	SEMI-ANN. 3.350% 09/15/2025	166,000.000	165,763	171,598
237194AL9 DARDEN RESTAURANTS INC CALLABLE NOTES FI	SEMI-ANN. 3.850% 05/01/2027	125,000.000	127,638	127,390
23317HAG7 DDR CORP CALLABLE NOTES FIXED 3.9% 15/AU	SEMI-ANN. 3.900% 08/15/2024	242,000.000	241,281	243,796
244199BF1 DEERE & CO CALLABLE NOTES FIXED 3.9% 09/	SEMI-ANN. 3.900% 06/09/2042	200,000.000	201,164	216,424
24703FAC0 DELL EQUIPMENT FINANCE TRUST 2017-1 2017	MONTHLY 2.140% 04/22/2022	130,000.000	129,994	129,855
247361ZH4 DELTA AIR LINES 2010-2 CLASS A PASS THRO	SEMI-ANN. 4.950% 11/23/2020	29,491.290	29,491	30,264
24736WAA8 DELTA AIR LINES 2011-1 CLASS A PASS THRO	SEMI-ANN. 5.300% 10/15/2020	19,138.840	19,139	19,784
247358AA2 DELTA AIR LINES 2012-1 CLASS A PASS THRO	SEMI-ANN. 4.750% 11/07/2021	78,763.350	78,763	81,914
24823BAK6 DENALI CAPITAL CLO X LLC 2013-1A A1LR FL	QUARTERLY FLOATING 10/26/2027	1,300,000.000	1,300,000	1,304,433
24823DAJ5 DENALI CAPITAL CLO XI LTD 2015-1A A1R FL	QUARTERLY FLOATING 04/20/2027	1,100,000.000	1,100,000	1,104,866
251541AQ1 DEUTSCHE BANK AG NOTES FIXED 4.25% 14/OC	SEMI-ANN. 4.250% 10/14/2021	400,000.000	414,480	416,148

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR				COST	CURRENT VALUE
25152RYD9 DEUTSCHE BANK AG/LONDON NOTES FIXED 1.87	SEMI-ANN.	1.875%	02/13/2018	159,000.000	159,003	158,976
25156PAR4 DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	SEMI-ANN.	4.875%	03/06/2042	580,000.000	571,903	658,544
25179MAL7 DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.600%	07/15/2041	500,000.000	544,490	589,335
25179MAU7 DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.000%	06/15/2045	510,000.000	466,552	568,931
25466AAG6 DISCOVER BANK CALLABLE BOND FIXED 3.1% 0	SEMI-ANN.	3.100%	06/04/2020	250,000.000	257,580	252,968
254683BQ7 DISCOVER CARD EXECUTION NOTE TRUST 2015-	MONTHLY	1.450%	03/15/2021	400,000.000	399,947	398,745
25470DAQ2 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN.	2.950%	03/20/2023	109,000.000	108,863	107,875
25470DAS8 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN.	5.000%	09/20/2037	1,100,000.000	1,098,900	1,139,699
25746UCC1 DOMINION ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN.	4.700%	12/01/2044	2,705,000.000	2,714,354	3,067,605
260543BJ1 DOW CHEMICAL CO/THE BOND FIXED 7.375% 01 RATINGS: BAA3 BBB-	SEMI-ANN.	7.375%	11/01/2029	725,000.000	853,772	966,867
260543BC6 DOW CHEMICAL CO/THE BOND FIXED 8.85% 15/ RATINGS: BAA3 BBB-	SEMI-ANN.	8.850%	09/15/2021	200,000.000	256,160	242,112
260543CH4 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN.	3.000%	11/15/2022	28,000.000	28,758	28,148
260543CF8 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.125%	11/15/2021	28,000.000	30,427	29,359
260543CK7 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.250%	10/01/2034	985,000.000	968,952	1,035,284
260543CG6 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.375%	11/15/2042	470,000.000	473,229	494,515
260543CE1 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN.	5.250%	11/15/2041	800,000.000	877,136	931,624

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
260543BY8 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED RATINGS: BAA3 BBB-	SEMI-ANN. 9.400% 05/15/2039	6,202,000.000	7,849,578	10,601,389
26208DAD8 DRIVE AUTO RECEIVABLES TRUST 2017-B 2017	MONTHLY 2.200% 05/15/2020	65,000.000	64,993	65,041
26207KAE1 DRIVE AUTO RECEIVABLES TRUST 2017-3 B 2.	MONTHLY 2.300% 05/17/2021	212,000.000	211,995	211,513
26250JAS9 DRYDEN XXV SENIOR LOAN FUND 2012-25A ARR	QUARTERLY FLOATING 10/15/2027	1,900,000.000	1,900,000	1,901,972
23341TAC0 DT AUTO OWNER TRUST 2017-2 2017-2A B 2.4	MONTHLY 2.440% 02/15/2021	366,000.000	365,997	366,603
23342EAB4 DT AUTO OWNER TRUST 2017-3 2017-3A B 2.4	MONTHLY 2.400% 05/17/2021	138,000.000	137,994	137,585
250847EG1 DTE ELECTRIC CO CALLABLE BOND FIXED 3.9%	SEMI-ANN. 3.900% 06/01/2021	500,000.000	530,088	521,830
23338VAD8 DTE ELECTRIC CO CALLABLE BOND FIXED 4.3%	SEMI-ANN. 4.300% 07/01/2044	425,000.000	424,358	476,680
26442CAM6 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 4.250% 12/15/2041	465,000.000	464,214	511,798
26442CAT1 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 3.700% 12/01/2047	260,000.000	259,620	266,803
26442CAN4 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 4.000% 09/30/2042	680,000.000	637,659	725,499
26441CAN5 DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.750% 04/15/2024	635,000.000	654,412	663,200
26444HAA9 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	SEMI-ANN. 3.400% 10/01/2046	350,000.000	348,033	338,506
26443TAA4 DUKE ENERGY INDIANA LLC CALLABLE BOND FI	SEMI-ANN. 3.750% 05/15/2046	4,000,000.000	3,989,240	4,103,040
26442EAE0 DUKE ENERGY OHIO INC CALLABLE BOND FIXED	SEMI-ANN. 3.700% 06/15/2046	199,000.000	197,609	202,323
26442UAE4 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 3.600% 09/15/2047	935,000.000	932,805	937,328

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
26442UAC8 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 3.700% 10/15/2046	1,500,000.000	1,496,175	1,532,040
144141DD7 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.100% 03/15/2043	100,000.000	99,265	108,607
26442RAD3 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.150% 12/01/2044	320,000.000	318,906	349,040
26441YAX5 DUKE REALTY LP CALLABLE NOTES FIXED 3.62	SEMI-ANN. 3.625% 04/15/2023	147,000.000	149,612	150,581
23355LAC0 DXC TECHNOLOGY CO CALLABLE NOTES FIXED 4	SEMI-ANN. 4.250% 04/15/2024	164,000.000	163,216	170,829
277432AR1 EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	SEMI-ANN. 3.800% 03/15/2025	500,000.000	497,530	521,295
278062AD6 EATON CORP CALLABLE NOTES FIXED 4% 02/NO	SEMI-ANN. 4.000% 11/02/2032	300,000.000	298,983	309,768
278642AE3 EBAY INC CALLABLE NOTES FIXED 2.6% 15/JU	SEMI-ANN. 2.600% 07/15/2022	450,000.000	423,188	445,941
278865AR1 ECOLAB INC CALLABLE NOTES FIXED 2.25% 12	SEMI-ANN. 2.250% 01/12/2020	50,000.000	49,977	49,975
278865AZ3 ECOLAB INC CALLABLE NOTES FIXED 3.95% 01	SEMI-ANN. 3.950% 12/01/2047	220,000.000	189,222	223,573
278865AM2 ECOLAB INC CALLABLE NOTES FIXED 5.5% 08/	SEMI-ANN. 5.500% 12/08/2041	28,000.000	30,804	35,055
279158AK5 ECOPETROL SA CALLABLE BOND FIXED 4.125%	SEMI-ANN. 4.125% 01/16/2025	117,000.000	115,831	117,585
279158AL3 ECOPETROL SA CALLABLE BOND FIXED 5.375%	SEMI-ANN. 5.375% 06/26/2026	77,000.000	76,483	83,137
26867LAG5 EMD FINANCE LLC CALLABLE NOTES FIXED 2.9	SEMI-ANN. 2.950% 03/19/2022	705,000.000	703,759	708,032
29250NAR6 ENBRIDGE INC CALLABLE NOTES FIXED 3.7% 1	SEMI-ANN. 3.700% 07/15/2027	1,500,000.000	1,499,610	1,506,330
29250NAJ4 ENBRIDGE INC CALLABLE NOTES FIXED 4.5% 1	SEMI-ANN. 4.500% 06/10/2044	410,000.000	407,921	425,150

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
292505AK0 ENCANA CORP CALLABLE NOTES FIXED 5.15% 1	SEMI-ANN. 5.150% 11/15/2041	565,000.000	540,099	615,686
292505AG9 ENCANA CORP CALLABLE NOTES FIXED 6.5% 01 RATINGS: BAA2 BBB+	SEMI-ANN. 6.500% 02/01/2038	385,000.000	448,336	485,851
292505AE4 ENCANA CORP CALLABLE NOTES FIXED 6.625% RATINGS: BAA2 BBB+	SEMI-ANN. 6.625% 08/15/2037	344,000.000	372,803	437,926
29278GAA6 ENEL FINANCE INTERNATIONAL NV CALLABLE N	SEMI-ANN. 3.625% 05/25/2027	400,000.000	395,960	397,003
29273RAS8 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 3.600% 02/01/2023	43,000.000	42,617	43,045
29273RAY5 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 4.900% 02/01/2024	91,000.000	94,935	96,233
29273RBD0 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 4.050% 03/15/2025	55,000.000	55,338	54,959
29273RBG3 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 4.750% 01/15/2026	200,000.000	207,688	207,496
29273RBK4 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 4.200% 04/15/2027	1,000,000.000	997,860	994,800
29273RAF6 ENERGY TRANSFER PARTNERS LP CALLABLE NOT RATINGS: BAA3 BBB-	SEMI-ANN. 6.625% 10/15/2036	150,000.000	171,152	172,788
29336UAE7 ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	SEMI-ANN. 4.150% 06/01/2025	130,000.000	129,775	131,356
29336UAC1 ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	SEMI-ANN. 5.600% 04/01/2044	100,000.000	100,935	104,993
29364DAU4 ENTERGY ARKANSAS INC CALLABLE BOND FIXED	SEMI-ANN. 3.500% 04/01/2026	200,000.000	204,416	206,382
29364GAJ2 ENTERGY CORP CALLABLE NOTES FIXED 2.95%	SEMI-ANN. 2.950% 09/01/2026	91,000.000	90,795	88,538
29364WAW8 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN. 3.250% 04/01/2028	1,300,000.000	1,299,870	1,306,890
29364NAT5 ENTERGY MISSISSIPPI INC CALLABLE BOND FI	SEMI-ANN. 2.850% 06/01/2028	545,000.000	532,362	527,685

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
29379VBB8 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.900% 02/15/2024	33,000.000	32,938	34,386
29379VBH5 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.700% 02/15/2026	89,000.000	88,675	91,131
29379VBL6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.950% 02/15/2027	83,000.000	82,801	86,268
29379VBA0 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.850% 03/15/2044	225,000.000	212,137	244,922
29379VBC6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 5.100% 02/15/2045	525,000.000	538,801	599,062
29379VBJ1 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.900% 05/15/2046	535,000.000	543,556	589,463
26875PAP6 EOG RESOURCES INC CALLABLE NOTES FIXED 4	SEMI-ANN. 4.150% 01/15/2026	240,000.000	239,650	255,432
26884UAD1 EPR PROPERTIES CALLABLE NOTES FIXED 4.5%	SEMI-ANN. 4.500% 06/01/2027	145,000.000	144,120	145,825
26884LAF6 EQT CORP CALLABLE NOTES FIXED 3.9% 01/OC	SEMI-ANN. 3.900% 10/01/2027	1,000,000.000	999,180	994,130
26882PBE1 ERAC USA FINANCE LLC NOTES FIXED 7% 15/O RATINGS: BAA2 BBB+	SEMI-ANN. 7.000% 10/15/2037	300,000.000	188,250	401,175
26884ABF9 ERP OPERATING LP CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.850% 11/01/2026	138,000.000	137,091	133,871
26884ABB8 ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.500% 07/01/2044	2,600,000.000	2,597,051	2,846,220
26884AAZ6 ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.625% 12/15/2021	109,000.000	116,962	116,755
664397AK2 EVERSOURCE ENERGY CALLABLE NOTES FIXED 2	SEMI-ANN. 2.800% 05/01/2023	515,000.000	513,671	512,451
30161NAV3 EXELON CORP CALLABLE NOTES FIXED 4.45% 1	SEMI-ANN. 4.450% 04/15/2046	3,425,000.000	3,415,506	3,722,016
30161NAS0 EXELON CORP CALLABLE NOTES FIXED 5.1% 15	SEMI-ANN. 5.100% 06/15/2045	4,790,000.000	4,917,598	5,653,781

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
30161MAJ2 EXELON GENERATION CO LLC CALLABLE NOTES	SEMI-ANN. 5.750% 10/01/2041 457,000.000	447,819	500,794
30161MAN3 EXELON GENERATION CO LLC CALLABLE NOTES	SEMI-ANN. 5.600% 06/15/2042 535,000.000	546,723	586,611
30219GAK4 EXPRESS SCRIPTS HOLDING CO CALLABLE NOTE	SEMI-ANN. 3.500% 06/15/2024 390,000.000	398,582	393,452
30231GAN2 EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.567% 03/06/2045 258,000.000	258,000	260,717
30231GAW2 EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.114% 03/01/2046 165,000.000	165,000	184,675
31397U3M9 FANNIE MAE-ACES 2011-M2 A2 3.645% 25/APR	MONTHLY 3.645% 04/25/2021 .060	0	0
3136A0FK8 FANNIE MAE-ACES 2011-M4 A2 3.726% 25/JUN	MONTHLY 3.726% 06/25/2021 800,000.000	800,000	831,703
3136AEGQ4 FANNIE MAE-ACES 2013-M7 A2 2.28% 27/DEC/	MONTHLY 2.280% 12/27/2022 376,000.000	370,931	372,431
3136AH2E9 FANNIE MAE-ACES 2014-M1 A2 VARIABLE 25/J	MONTHLY FLOATING 07/25/2023 1,500,000.000	1,471,917	1,545,850
3136ALHX2 FANNIE MAE-ACES 2014-M12 ASV2 VARIABLE 2	MONTHLY FLOATING 10/25/2021 1,000,000.000	1,009,940	1,006,853
3136ALYF2 FANNIE MAE-ACES 2014-M13 A2 VARIABLE 25/	MONTHLY FLOATING 08/25/2024 509,000.000	514,072	520,836
3136AJDU7 FANNIE MAE-ACES 2014-M2 A2 VARIABLE 25/D	MONTHLY FLOATING 12/25/2023 1,421,000.000	1,435,105	1,487,505
3136AJLC8 FANNIE MAE-ACES 2014-M3 A2 VARIABLE 25/J	MONTHLY FLOATING 01/25/2024 1,900,000.000	1,918,977	1,990,164
3136AKXV0 FANNIE MAE-ACES 2014-M9 A2 VARIABLE 25/J	MONTHLY FLOATING 07/25/2024 656,000.000	662,512	674,323
3136AMKZ1 FANNIE MAE-ACES 2015-M1 A2 2.532% 25/SEP	MONTHLY 2.532% 09/25/2024 926,000.000	935,235	916,258
3136AN6U6 FANNIE MAE-ACES 2015-M10 A2 VARIABLE 25/	MONTHLY FLOATING 04/25/2027 778,000.000	770,206	788,030

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3136AMST7 FANNIE MAE-ACES 2015-M3 A2 2.72296% 25/O	MONTHLY 2.722% 10/25/2024	1,200,000.000	1,212,000	1,199,630
3136ANLF2 FANNIE MAE-ACES 2015-M7 A2 2.59% 25/DEC/	MONTHLY 2.590% 12/25/2024	1,025,000.000	1,035,239	1,019,869
3136AX3J2 FANNIE MAE-ACES 2017-M11 A2 2.98% 25/AUG	MONTHLY 2.980% 08/25/2029	880,000.000	881,940	870,457
3136AY2C6 FANNIE MAE-ACES 2017-M13 A2 VARIABLE 25/	MONTHLY FLOATING 09/25/2027	354,000.000	357,073	356,314
3136AW7J0 FANNIE MAE-ACES 2017-M8 A2 VARIABLE 25/M	MONTHLY FLOATING 05/25/2027	1,000,000.000	1,009,994	1,011,833
31428XBC9 FEDEX CORP CALLABLE NOTES FIXED 3.2% 01/	SEMI-ANN. 3.200% 02/01/2025	170,000.000	169,737	172,166
31428XBA3 FEDEX CORP CALLABLE NOTES FIXED 3.9% 01/	SEMI-ANN. 3.900% 02/01/2035	200,000.000	199,084	203,178
31428XBB1 FEDEX CORP CALLABLE NOTES FIXED 4.1% 01/	SEMI-ANN. 4.100% 02/01/2045	4,195,000.000	4,176,004	4,324,122
31428XBN5 FEDEX CORP CALLABLE NOTES FIXED 4.4% 15/	SEMI-ANN. 4.400% 01/15/2047	4,990,000.000	5,056,827	5,324,480
31428XBE5 FEDEX CORP CALLABLE NOTES FIXED 4.75% 15	SEMI-ANN. 4.750% 11/15/2045	2,800,000.000	2,787,412	3,135,384
31428XAY2 FEDEX CORP CALLABLE NOTES FIXED 4% 15/JA	SEMI-ANN. 4.000% 01/15/2024	90,000.000	89,845	95,675
31680GAD8 FIFTH THIRD AUTO TRUST 2015-1 2015-1 A3	MONTHLY 1.420% 03/16/2020	122,729.740	122,710	122,489
31677QBB4 FIFTH THIRD BANK/CINCINNATI OH CALLABLE	SEMI-ANN. 2.375% 04/25/2019	200,000.000	199,868	200,578
32051D6N7 FIRST HORIZON MORTGAGE PASS-THROUGH TRUS	MONTHLY FLOATING 10/25/2034	42,783.150	30,804	42,739
RATINGS: BAA1				
32059BAC2 FIRST INVESTORS AUTO OWNER TRUST 2017-2	MONTHLY 2.270% 07/15/2022	268,000.000	267,954	267,255
33844HAC7 FLAGSHIP CREDIT AUTO TRUST 2017-2 2017-2	MONTHLY 2.570% 04/15/2023	165,000.000	164,963	164,295

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
341081FG7 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 4.050% 06/01/2042	770,000.000	768,922	844,274
341081FL6 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 4.050% 10/01/2044	785,000.000	782,209	858,335
31359HQ80 FNMA REMICS G94-6 PY 7.75% 17/MAY/2024	MONTHLY 7.750% 05/17/2024		36,710	37,808
RATINGS: N/R N/R		34,779.930		
31359T6P8 FNMA REMICS 1998-37 VZ 6% 17/JUN/2028	MONTHLY 6.000% 06/17/2028	84,069.860	84,844	89,592
31359SGU8 FNMA REMICS 2001-4 GA VARIABLE 17/APR/20	MONTHLY FLOATING 04/17/2025	10,497.970	11,600	11,303
34531GAD3 FORD CREDIT AUTO LEASE TRUST 2017-A 2017	MONTHLY 1.880% 04/15/2020	496,000.000	495,931	494,977
34531DAD0 FORD CREDIT AUTO LEASE TRUST 2017-B 2017	MONTHLY 2.030% 12/15/2020	137,000.000	136,994	136,442
34530PAD4 FORD CREDIT AUTO OWNER TRUST 2014-C 2014	MONTHLY 1.060% 05/15/2019	23,466.240	23,463	23,453
34530QAD2 FORD CREDIT AUTO OWNER TRUST 2015-A 2015	MONTHLY 1.280% 09/15/2019	31,682.640	31,680	31,650
34530VAD1 FORD CREDIT AUTO OWNER TRUST 2015-B 2015	MONTHLY 1.160% 11/15/2019	84,302.210	84,294	84,135
34530YAD5 FORD CREDIT AUTO OWNER TRUST 2015-C 2015	MONTHLY 1.410% 02/15/2020	147,166.170	147,138	146,898
34532EAD7 FORD CREDIT AUTO OWNER TRUST 2016-B 2016	MONTHLY 1.330% 10/15/2020	89,000.000	88,992	88,582
34531EAD8 FORD CREDIT AUTO OWNER TRUST 2017-A 2017	MONTHLY 1.670% 06/15/2021	377,000.000	376,999	374,641
345397YL1 FORD MOTOR CREDIT CO LLC CALLABLE NOTES	SEMI-ANN. 3.339% 03/28/2022	600,000.000	602,416	606,948
345397XY4 FORD MOTOR CREDIT CO LLC NOTES FIXED 2.0	SEMI-ANN. 2.021% 05/03/2019	200,000.000	199,470	199,094
345397XL2 FORD MOTOR CREDIT CO LLC NOTES FIXED 4.1	SEMI-ANN. 4.134% 08/04/2025	411,000.000	416,742	425,064

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT				SHARES / PAR	COST	CURRENT VALUE
36361UAA8 GALLATIN CLO VIII 2017-1 LTD 2017-1A A F	QUARTERLY	FLOATING	07/15/2027		2,800,000.000	2,800,000	2,802,453
361448AZ6 GATX CORP CALLABLE NOTES FIXED 3.85% 30/	SEMI-ANN.	3.850%	03/30/2027		1,000,000.000	997,440	1,016,710
36164QMS4 GE CAPITAL INTERNATIONAL FUNDING CO UNLI	SEMI-ANN.	2.342%	11/15/2020		486,000.000	452,823	483,760
36164QNA2 GE CAPITAL INTERNATIONAL FUNDING CO UNLI	SEMI-ANN.	4.418%	11/15/2035		15,225,000.000	14,153,750	16,477,409
36962G7M0 GENERAL ELECTRIC CO CALLABLE MEDIUM TERM	SEMI-ANN.	2.200%	01/09/2020		129,000.000	128,921	128,868
369604BH5 GENERAL ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN.	4.500%	03/11/2044		490,000.000	485,536	542,807
36962G5J9 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX	SEMI-ANN.	4.650%	10/17/2021		172,000.000	195,265	185,182
370334BZ6 GENERAL MILLS INC CALLABLE NOTES FIXED 3	SEMI-ANN.	3.200%	02/10/2027		200,000.000	199,160	199,639
37045VAK6 GENERAL MOTORS CO CALLABLE NOTES FIXED 6	SEMI-ANN.	6.600%	04/01/2036		244,000.000	265,862	297,287
37045XBB1 GENERAL MOTORS FINANCIAL CO INC CALLABLE	SEMI-ANN.	3.100%	01/15/2019		109,000.000	108,950	109,583
37045XBK1 GENERAL MOTORS FINANCIAL CO INC CALLABLE	SEMI-ANN.	3.700%	05/09/2023		273,000.000	272,298	278,438
37045XAL0 GENERAL MOTORS FINANCIAL CO INC CALLABLE	SEMI-ANN.	4.250%	05/15/2023		300,000.000	310,479	313,806
37045XCD6 GENERAL MOTORS FINANCIAL CO INC CALLABLE	SEMI-ANN.	3.500%	11/07/2024		115,000.000	114,830	114,479
37045XAS5 GENERAL MOTORS FINANCIAL CO INC CALLABLE	SEMI-ANN.	4.000%	01/15/2025		85,000.000	86,857	87,335
37045XBQ8 GENERAL MOTORS FINANCIAL CO INC CALLABLE	SEMI-ANN.	4.000%	10/06/2026		140,000.000	139,805	142,386
37045XBT2 GENERAL MOTORS FINANCIAL CO INC CALLABLE	SEMI-ANN.	4.350%	01/17/2027		280,000.000	284,225	292,049

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
373334JW2 GEORGIA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.300% 03/15/2042	840,000.000	861,619	893,138
373334KA8 GEORGIA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.300% 03/15/2043	380,000.000	377,526	404,628
373334JR3 GEORGIA POWER CO CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.400% 06/01/2040	875,000.000	1,039,666	1,051,698
375558BL6 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 2.500% 09/01/2023	65,000.000	64,866	64,169
375558BB8 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 2.550% 09/01/2020	200,000.000	202,170	201,778
375558AZ6 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 02/01/2025	95,000.000	94,894	98,250
375558AW3 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 3.700% 04/01/2024	86,000.000	88,086	89,972
375558BK8 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.150% 03/01/2047	1,050,000.000	1,054,769	1,116,864
375558BD4 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 03/01/2046	935,000.000	945,101	1,081,552
375558AX1 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.800% 04/01/2044	210,000.000	209,593	243,667
36250QAD5 GM FINANCIAL AUTOMOBILE LEASING TRUST 20	MONTHLY 1.690% 03/20/2019	125,120.940	125,112	125,061
36251LAD5 GM FINANCIAL AUTOMOBILE LEASING TRUST 20	MONTHLY 1.620% 09/20/2019	248,000.000	247,976	247,653
36253WAD9 GM FINANCIAL AUTOMOBILE LEASING TRUST 20	MONTHLY 2.060% 05/20/2020	406,000.000	405,981	405,556
38013BAD2 GM FINANCIAL AUTOMOBILE LEASING TRUST 20	MONTHLY 2.010% 11/20/2020	99,000.000	98,995	98,634
36254AAD6 GM FINANCIAL CONSUMER AUTOMOBILE 2017-1	MONTHLY 1.780% 10/18/2021	280,000.000	279,959	278,324
38141EC31 GOLDMAN SACHS GROUP INC/THE CALLABLE MED	SEMI-ANN. 4.800% 07/08/2044	625,000.000	635,407	712,850

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
38141GWQ3 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. FLOATING 09/29/2025	282,000	280,864
	282,000.000		
38141GWL4 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. FLOATING 06/05/2028	1,795,163	1,810,826
	1,789,000.000		
38141GVM3 GOLDMAN SACHS GROUP INC/THE MEDIUM TERM	SEMI-ANN. 4.000% 03/03/2024	483,535	508,833
	485,000.000		
38239JAA9 GOODMAN US FINANCE THREE LLC CALLABLE NO	SEMI-ANN. 3.700% 03/15/2028	1,303,173	1,299,610
	1,308,000.000		
40049JBC0 GRUPO TELEVISA SAB CALLABLE NOTES FIXED	SEMI-ANN. 6.125% 01/31/2046	3,906,171	4,617,327
	3,900,000.000		
36228F2K1 GSR MORTGAGE LOAN TRUST 2004-6F 2004-6F	MONTHLY 5.500% 05/25/2034	37,887	37,984
	36,962.370		
36242DCH4 GSR MORTGAGE LOAN TRUST 2004-8F 2004-8F	MONTHLY 6.000% 09/25/2034	28,491	30,512
	29,706.630		
40139LAD5 GUARDIAN LIFE GLOBAL FUNDING NOTES FIXED	SEMI-ANN. 2.500% 05/08/2022	299,622	296,853
	300,000.000		
401378AC8 GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	SEMI-ANN. 4.850% 01/24/2077	1,089,385	1,207,932
	1,100,000.000		
40538FAQ6 HALCYON LOAN ADVISORS FUNDING 2014-3 LTD	QUARTERLY FLOATING 10/22/2025	1,400,000	1,403,409
	1,400,000.000		
40538HAN9 HALCYON LOAN ADVISORS FUNDING 2015-1 LTD	QUARTERLY FLOATING 04/20/2027	2,600,000	2,600,866
	2,600,000.000		
406216BD2 HALLIBURTON CO CALLABLE NOTES FIXED 3.5%	SEMI-ANN. 3.500% 08/01/2023	155,580	154,262
	150,000.000		
41284BAD8 HARLEY-DAVIDSON MOTORCYCLE TRUST 2015-1	MONTHLY 1.410% 06/15/2020	165,674	165,422
	165,691.400		
41284CAD6 HARLEY-DAVIDSON MOTORCYCLE TRUST 2015-2	MONTHLY 1.300% 03/16/2020	98,389	98,293
	98,394.940		
404119AJ8 HCA INC CALLABLE BOND FIXED 7.5% 06/NOV/	SEMI-ANN. 7.500% 11/06/2033	1,349,250	1,439,200
RATINGS: VMG1 BBB-	1,285,000.000		
404119BV0 HCA INC CALLABLE NOTES FIXED 5.5% 15/JUN	SEMI-ANN. 5.500% 06/15/2047	3,950,000	3,940,125
	3,950,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
40414LAL3 HCP INC CALLABLE NOTES FIXED 3.875% 15/A	SEMI-ANN. 3.875% 08/15/2024	402,000.000	402,994	411,467
42771AAB2 HERO FUNDING 2017-3 2017-3A A2 3.95% 20/	MONTHLY 3.950% 09/20/2048	292,362.660	299,614	301,528
42809HAD9 HESS CORP CALLABLE BOND FIXED 5.6% 15/FE	SEMI-ANN. 5.600% 02/15/2041	685,000.000	718,454	738,677
428236BR3 HEWLETT-PACKARD CO CALLABLE NOTES FIXED	SEMI-ANN. 6.000% 09/15/2041	850,000.000	891,897	908,914
437076BS0 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.900% 06/15/2047	700,000.000	695,212	738,326
437076BA9 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.200% 04/01/2043	470,000.000	486,513	517,663
437076BH4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 04/01/2046	580,000.000	578,544	647,744
437076BD3 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.875% 02/15/2044	325,000.000	320,145	392,964
43814KAC5 HONDA AUTO RECEIVABLES 2015-1 OWNER TRUS	MONTHLY 1.050% 10/15/2018	8,998.220	8,998	8,995
43814NAC9 HONDA AUTO RECEIVABLES 2016-1 OWNER TRUS	MONTHLY 1.220% 12/18/2019	139,362.610	139,343	138,844
438124AC3 HONDA AUTO RECEIVABLES 2016-3 OWNER TRUS	MONTHLY 1.160% 05/18/2020	392,000.000	391,945	389,629
43814PAC4 HONDA AUTO RECEIVABLES 2017-3 OWNER TRUS	MONTHLY 1.790% 09/20/2021	133,000.000	132,986	132,003
438516BA3 HONEYWELL INTERNATIONAL INC CALLABLE NOT	SEMI-ANN. 4.250% 03/01/2021	200,000.000	206,004	211,266
438516BL9 HONEYWELL INTERNATIONAL INC CALLABLE NOT	SEMI-ANN. 2.500% 11/01/2026	200,000.000	199,280	193,442
44328MAK0 HSBC BANK PLC NOTES FIXED 4.75% 19/JAN/2	SEMI-ANN. 4.750% 01/19/2021	200,000.000	200,378	212,652
404280AP4 HSBC HOLDINGS PLC NOTES FIXED 4.25% 14/M	SEMI-ANN. 4.250% 03/14/2024	800,000.000	794,720	835,664

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
404280AW9 HSBC HOLDINGS PLC NOTES FIXED 4.3% 08/MA	SEMI-ANN. 4.300% 03/08/2026	265,000.000	264,616	281,743
404280BH1 HSBC HOLDINGS PLC NOTES FIXED 4.375% 23/	SEMI-ANN. 4.375% 11/23/2026	425,000.000	433,996	443,709
444859BD3 HUMANA INC CALLABLE NOTES FIXED 3.85% 01	SEMI-ANN. 3.850% 10/01/2024	1,925,000.000	1,927,734	2,002,135
446150AJ3 HUNTINGTON BANCSHARES INC/OH CALLABLE NO	SEMI-ANN. 3.150% 03/14/2021	85,000.000	84,833	86,337
44644AAB3 HUNTINGTON NATIONAL BANK/THE CALLABLE NO	SEMI-ANN. 2.500% 08/07/2022	500,000.000	498,810	493,165
44891BAD7 HYUNDAI AUTO LEASE SECURITIZATION TRUST	MONTHLY 1.520% 10/15/2019	223,000.000	222,981	222,650
44890WAC4 HYUNDAI AUTO RECEIVABLES TRUST 2015-A 20	MONTHLY 1.050% 04/15/2019	14,526.170	14,524	14,518
44918LAD4 HYUNDAI AUTO RECEIVABLES TRUST 2015-C 20	MONTHLY 1.460% 02/18/2020	102,175.530	102,157	101,967
44931PAD8 HYUNDAI AUTO RECEIVABLES TRUST 2017-A 20	MONTHLY 1.760% 08/16/2021	394,000.000	393,968	391,927
44932GAD7 HYUNDAI AUTO RECEIVABLES TRUST 2017-B 20	MONTHLY 1.770% 01/18/2022	450,000.000	449,922	446,480
44891AAM9 HYUNDAI CAPITAL AMERICA CALLABLE NOTES F	SEMI-ANN. 3.100% 04/05/2022	450,000.000	452,732	447,602
452308AT6 ILLINOIS TOOL WORKS INC CALLABLE NOTES F	SEMI-ANN. 3.500% 03/01/2024	350,000.000	348,301	366,359
454889AN6 INDIANA MICHIGAN POWER CO CALLABLE NOTES RATINGS: BAA2 BBB	SEMI-ANN. 7.000% 03/15/2019	200,000.000	242,896	210,864
449786AY8 ING BANK NV NOTES FIXED 5.8% 25/SEP/2023	SEMI-ANN. 5.800% 09/25/2023	2,000,000.000	2,188,300	2,244,480
456837AH6 ING GROEP NV NOTES FIXED 3.95% 29/MAR/20	SEMI-ANN. 3.950% 03/29/2027	217,000.000	216,716	226,229
456873AB4 INGERSOLL-RAND LUXEMBOURG FINANCE SA CAL	SEMI-ANN. 3.550% 11/01/2024	440,000.000	436,643	454,573

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
458140BD1 INTEL CORP CALLABLE NOTES FIXED 2.875% 1	SEMI-ANN. 2.875% 05/11/2024	175,000.000	177,189	176,605
458140AR1 INTEL CORP CALLABLE NOTES FIXED 3.1% 29/	SEMI-ANN. 3.100% 07/29/2022	90,000.000	91,919	92,579
458140AJ9 INTEL CORP CALLABLE NOTES FIXED 3.3% 01/	SEMI-ANN. 3.300% 10/01/2021	179,000.000	185,466	185,630
458140BF6 INTEL CORP CALLABLE NOTES FIXED 3.734% 0	SEMI-ANN. 3.734% 12/08/2047	838,000.000	844,766	870,213
45866FAA2 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 4.000% 10/15/2023	177,000.000	175,628	187,963
459200JC6 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 2.875% 11/09/2022	200,000.000	198,210	201,522
460146CL5 INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN. 3.800% 01/15/2026	200,000.000	199,138	207,210
46051MAF9 INTERNATIONAL TRANSMISSION CO CALLABLE B	SEMI-ANN. 4.625% 08/15/2043	1,000,000.000	998,390	1,093,178
46132FAD2 INVESCO FINANCE PLC CALLABLE NOTES FIXED	SEMI-ANN. 3.750% 01/15/2026	94,000.000	93,757	97,178
46849LSQ5 JACKSON NATIONAL LIFE GLOBAL FUNDING NOT	SEMI-ANN. 3.050% 04/29/2026	403,000.000	401,837	396,810
470474AQ0 JAMESTOWN CLO IV LTD 2014-4A A1AR FLOATI	QUARTERLY FLOATING 07/15/2026	2,800,000.000	2,800,000	2,800,076
472319AK8 JEFFERIES GROUP LLC CALLABLE NOTES FIXED	SEMI-ANN. 5.125% 04/13/2018	100,000.000	100,250	100,820
472319AH5 JEFFERIES GROUP LLC CALLABLE NOTES FIXED	SEMI-ANN. 6.875% 04/15/2021	152,000.000	175,556	170,042
832696AM0 JM SMUCKER CO/THE CALLABLE NOTES FIXED 4	SEMI-ANN. 4.250% 03/15/2035	440,000.000	438,359	467,157
24422ESX8 JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN. 1.600% 07/13/2018	151,000.000	151,513	150,816
24422ERM3 JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN. 2.750% 03/15/2022	255,000.000	254,554	256,964

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
47787WAC3 JOHN DEERE OWNER TRUST 2015-B 2015-B A3	MONTHLY	1.440%	10/15/2019	86,853	86,752
	86,869.960				
47788BAD6 JOHN DEERE OWNER TRUST 2017-B 2017-B A3	MONTHLY	1.820%	10/15/2021	140,990	139,948
	141,000.000				
478045AA5 JOHN SEVIER COMBINED CYCLE GENERATION LL	SEMI-ANN.	4.626%	01/15/2042	66,478	70,209
	63,642.870				
478160CL6 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN.	3.400%	01/15/2038	308,082	316,496
	309,000.000				
478160BJ2 JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	SEMI-ANN.	4.375%	12/05/2033	1,937,516	2,114,904
	1,855,000.000				
478375AE8 JOHNSON CONTROLS INTERNATIONAL PLC CALLA	SEMI-ANN.	4.250%	03/01/2021	273,189	282,620
	270,000.000				
478375AG3 JOHNSON CONTROLS INTERNATIONAL PLC CALLA	SEMI-ANN.	FLOATING	07/02/2024	68,964	71,514
	69,000.000				
478375AS7 JOHNSON CONTROLS INTERNATIONAL PLC CALLA	SEMI-ANN.	5.125%	09/14/2045	5,023,185	5,928,044
	5,050,000.000				
46636DAE6 JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	MONTHLY	4.106%	07/15/2046	855,869	850,362
	847,397.800				
46625HMN7 JPMORGAN CHASE & CO CALLABLE BOND FIXED	SEMI-ANN.	3.900%	07/15/2025	1,160,620	1,221,316
	1,165,000.000				
46647PAF3 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN.	FLOATING	05/01/2028	1,125,000	1,144,519
	1,125,000.000				
46647PAK2 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN.	FLOATING	07/24/2048	1,015,000	1,058,533
	1,015,000.000				
46625HLL2 JPMORGAN CHASE & CO NOTES FIXED 4.95% 01	SEMI-ANN.	4.950%	06/01/2045	884,318	958,865
	825,000.000				
48126BAA1 JPMORGAN CHASE & CO NOTES FIXED 5.4% 06/	SEMI-ANN.	5.400%	01/06/2042	632,985	665,558
	530,000.000				
46625HHV5 JPMORGAN CHASE & CO NOTES FIXED 5.5% 15/	SEMI-ANN.	5.500%	10/15/2040	2,735,822	3,400,326
	2,700,000.000				
46625HJB7 JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	SEMI-ANN.	5.600%	07/15/2041	3,060,099	3,453,716
	2,685,000.000				

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5D4665B	JUBILEE CLO 2015-XVI BV 2015-16A A1R FLO	QUARTERLY FLOATING 12/15/2029 1,400,000.000	1,633,030	1,682,530
485134BK5	KANSAS CITY POWER & LIGHT CO CALLABLE NO RATINGS: BAA2 BBB	SEMI-ANN. 6.375% 03/01/2018 200,000.000	239,572	201,428
487836BE7	KELLOGG CO CALLABLE NOTES FIXED 3.25% 21	SEMI-ANN. 3.250% 05/21/2018 67,000.000	66,833	67,293
491674BK2	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	SEMI-ANN. 3.300% 10/01/2025 70,000.000	69,970	71,658
494550AW6	KINDER MORGAN ENERGY PARTNERS LP CALLABL RATINGS: BAA2 BBB	SEMI-ANN. 6.950% 01/15/2038 1,575,000.000	1,825,898	1,958,276
494550BH8	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 6.375% 03/01/2041 900,000.000	978,858	1,046,124
494550BN5	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.000% 08/15/2042 1,750,000.000	1,516,183	1,775,900
494550BP0	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.000% 03/01/2043 1,975,000.000	1,597,649	2,004,744
494550BU9	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.500% 03/01/2044 4,600,000.000	4,554,324	4,899,874
494550BW5	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.400% 09/01/2044 2,650,000.000	2,659,911	2,801,739
49456BAH4	KINDER MORGAN INC/DE CALLABLE NOTES FIXE	SEMI-ANN. 5.550% 06/01/2045 1,520,000.000	1,507,807	1,663,473
49832LAC8	KITTY HAWK CLO 2015-1 LLC 2015-1A A1R FL	QUARTERLY FLOATING 04/15/2027 1,800,000.000	1,800,000	1,802,243
500472AF2	KONINKLIJKE PHILIPS NV CALLABLE NOTES FI	SEMI-ANN. 3.750% 03/15/2022 300,000.000	308,919	312,360
500472AE5	KONINKLIJKE PHILIPS NV CALLABLE NOTES FI	SEMI-ANN. 5.000% 03/15/2042 1,325,000.000	1,399,452	1,546,699
50076QAZ9	KRAFT FOODS GROUP INC NOTES FIXED 3.5% 0	SEMI-ANN. 3.500% 06/06/2022 50,000.000	49,297	51,163
50076QAE6	KRAFT FOODS GROUP INC NOTES FIXED 5% 04/	SEMI-ANN. 5.000% 06/04/2042 1,065,000.000	1,138,696	1,142,766

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
50077LAB2 KRAFT HEINZ FOODS CO CALLABLE BOND FIXED	SEMI-ANN. 4.375% 06/01/2046 1,885,000.000	1,843,453	1,867,187
50077LAK2 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 3.950% 07/15/2025 50,000.000	51,170	51,644
50077LAM8 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 5.200% 07/15/2045 8,250,000.000	8,798,939	9,075,165
50077LAL0 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 5.000% 07/15/2035 775,000.000	788,833	846,122
50076QAR7 KRAFT HEINZ FOODS CO NOTES FIXED 6.875%	SEMI-ANN. 6.875% 01/26/2039 150,000.000	172,448	197,459
501044CN9 KROGER CO/THE CALLABLE NOTES FIXED 5.4%	SEMI-ANN. 5.400% 07/15/2040 62,000.000	61,454	68,508
505861AC8 LAFARGE SA CALLABLE NOTES FIXED 7.125% 1 RATINGS: BAA3 BBB-	SEMI-ANN. 7.125% 07/15/2036 7,575,000.000	5,841,576	9,949,081
50587KAB7 LAFARGEHOLCIM FINANCE US LLC CALLABLE NO	SEMI-ANN. 4.750% 09/22/2046 850,000.000	857,897	900,516
50189WAA5 LCCM 2017-FL1 CRE TR BOND VARIABLE 15/SE	MONTHLY FLOATING 09/15/2034 1,900,000.000	1,900,000	1,900,010
524ESCWZ9 LEHMAN BRTH HLD (RICI) VAR 30/NOV/2056	QUARTERLY FLOATING 11/30/2056 1,390,000.000	0	139
53117CAS1 LIBERTY PROPERTY LP CALLABLE NOTES FIXED	SEMI-ANN. 3.250% 10/01/2026 48,000.000	47,598	47,240
53117CAQ5 LIBERTY PROPERTY LP CALLABLE NOTES FIXED	SEMI-ANN. 4.400% 02/15/2024 100,000.000	105,901	106,697
53227JAA2 LIFE STORAGE LP CALLABLE NOTES FIXED 3.8	SEMI-ANN. 3.875% 12/15/2027 1,400,000.000	1,393,322	1,394,848
534187BC2 LINCOLN NATIONAL CORP CALLABLE NOTES FIX	SEMI-ANN. 4.200% 03/15/2022 379,000.000	394,033	399,121
BKX5C05 LLOYDS BANKING GROUP PLC CALLABLE BOND V	QUARTERLY FLOATING 12/31/2049 2,000,000.000	2,720,636	2,848,886
53944YAD5 LLOYDS BANKING GROUP PLC NOTES FIXED 3.7	SEMI-ANN. 3.750% 01/11/2027 317,000.000	314,806	321,923

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
539439AN9 LLOYDS BANKING GROUP PLC NOTES FIXED 5.3	SEMI-ANN. 5.300% 12/01/2045	4,125,000.000	4,294,940	4,888,661
539830BG3 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 3.100% 01/15/2023	225,000.000	231,012	228,620
539830AY5 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 3.350% 09/15/2021	150,000.000	160,043	154,220
539830BD0 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 3.800% 03/01/2045	1,125,000.000	1,082,878	1,139,389
539830BB4 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.070% 12/15/2042	5,516,000.000	5,247,287	5,806,914
539830BN8 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.090% 09/15/2052	3,840,000.000	3,894,703	4,019,750
539830BL2 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.700% 05/15/2046	420,000.000	413,780	490,018
546676AW7 LOUISVILLE GAS & ELECTRIC CO CALLABLE BO	SEMI-ANN. 3.300% 10/01/2025	33,000.000	32,986	33,835
548661DD6 LOWE'S COS INC CALLABLE NOTES FIXED 3.12	SEMI-ANN. 3.125% 09/15/2024	251,000.000	248,824	254,873
548661DH7 LOWE'S COS INC CALLABLE NOTES FIXED 3.37	SEMI-ANN. 3.375% 09/15/2025	119,000.000	118,311	122,615
548661DQ7 LOWE'S COS INC CALLABLE NOTES FIXED 4.05	SEMI-ANN. 4.050% 05/03/2047	680,000.000	675,675	723,874
548661DE4 LOWE'S COS INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 09/15/2044	955,000.000	955,422	1,040,893
55608PAW4 MACQUARIE BANK LTD MEDIUM TERM NOTE FIXE	SEMI-ANN. 3.900% 01/15/2026	300,000.000	300,000	311,721
55608PAQ7 MACQUARIE BANK LTD MEDIUM TERM NOTE FIXE	SEMI-ANN. 4.000% 07/29/2025	350,000.000	349,486	365,068
31410HAQ4 MACY'S RETAIL HOLDINGS INC CALLABLE BOND RATINGS: BA2 BB	SEMI-ANN. 6.900% 04/01/2029	350,000.000 853,000.000	874,681	900,128
577778CE1 MACY'S RETAIL HOLDINGS INC CALLABLE NOTE RATINGS: BA2 BB	SEMI-ANN. 6.700% 07/15/2034	1,350,000.000	1,353,454	1,412,978

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
55616XAM9 MACY'S RETAIL HOLDINGS INC CALLABLE NOTE	SEMI-ANN. 4.500% 12/15/2034	1,000,000.000	862,050	850,250
314275AC2 MACY'S RETAIL HOLDINGS INC CALLABLE NOTE RATINGS: BA2 BB	SEMI-ANN. 6.375% 03/15/2037	617,000.000	601,178	629,210
559080AF3 MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	SEMI-ANN. 4.200% 12/01/2042	65,000.000	58,822	63,876
559080AG1 MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	SEMI-ANN. 5.150% 10/15/2043	275,000.000	283,484	311,066
56501RAC0 MANULIFE FINANCIAL CORP CALLABLE NOTES F	SEMI-ANN. 4.150% 03/04/2026	250,000.000	249,393	265,505
56576QAN8 MARATHON CLO V LTD 2013-5A A1R FLOATING	QUARTERLY FLOATING 11/21/2027	2,000,000.000	2,000,000	2,000,340
565849AE6 MARATHON OIL CORP CALLABLE NOTES FIXED 6 RATINGS: BAA1 BBB+	SEMI-ANN. 6.600% 10/01/2037	1,125,000.000	1,329,068	1,409,546
56585AAG7 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 3.625% 09/15/2024	96,000.000	95,655	98,981
571748BA9 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 3.300% 03/14/2023	50,000.000	49,944	51,243
571748AX0 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 3.500% 03/10/2025	380,000.000	378,545	391,495
573284AQ9 MARTIN MARIETTA MATERIALS INC CALLABLE N	SEMI-ANN. 3.450% 06/01/2027	182,000.000	181,632	179,541
575718AF8 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	SEMI-ANN. 3.885% 07/01/2116	2,000,000.000	2,000,000	1,963,360
57629WBU3 MASSMUTUAL GLOBAL FUNDING II MEDIUM TERM	SEMI-ANN. 2.350% 04/09/2019	210,000.000	212,417	210,424
55265KX95 MASTR ASSET SECURITIZATION TRUST 2003-11	MONTHLY 4.500% 12/25/2018	1,322.690	1,194	1,323
55265K2N8 MASTR ASSET SECURITIZATION TRUST 2003-11	MONTHLY 5.500% 12/25/2033	29,069.620	30,432	29,551
579780AM9 MCCORMICK & CO INC/MD CALLABLE NOTES FIX	SEMI-ANN. 3.150% 08/15/2024	120,000.000	119,924	120,636

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
58013MEV2 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 4.600% 05/26/2045	480,000.000	501,241	535,834
58013MEK6 MCDONALD'S CORP CALLABLE NOTES FIXED 4.8	SEMI-ANN. 4.875% 07/15/2040	300,000.000	294,738	345,915
582839AH9 MEAD JOHNSON NUTRITION CO CALLABLE NOTES	SEMI-ANN. 4.125% 11/15/2025	51,000.000	50,979	54,091
582839AG1 MEAD JOHNSON NUTRITION CO CALLABLE NOTES	SEMI-ANN. 4.600% 06/01/2044	132,000.000	131,294	147,168
585055BS4 MEDTRONIC INC CALLABLE NOTES FIXED 3.5%	SEMI-ANN. 3.500% 03/15/2025	500,000.000	495,210	518,675
585055BT2 MEDTRONIC INC CALLABLE NOTES FIXED 4.375	SEMI-ANN. 4.375% 03/15/2035	645,000.000	655,825	727,115
58769BAD6 MERCEDES-BENZ AUTO RECEIVABLES TRUST 201	MONTHLY 1.260% 02/16/2021	366,000.000	365,955	363,513
58933YAT2 MERCK & CO INC CALLABLE NOTES FIXED 3.7%	SEMI-ANN. 3.700% 02/10/2045	235,000.000	233,649	245,326
58933YAJ4 MERCK & CO INC CALLABLE NOTES FIXED 4.15	SEMI-ANN. 4.150% 05/18/2043	455,000.000	453,608	508,767
59020UBU8 MERRILL LYNCH MORTGAGE INVESTORS TRUST S	MONTHLY FLOATING 05/25/2029	76,422.870	72,984	74,775
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/13/2043	805,000.000	794,562	944,651
59156RAY4 METLIFE INC CALLABLE NOTES FIXED 5.875%	SEMI-ANN. 5.875% 02/06/2041	770,000.000	847,762	1,001,054
594918BX1 MICROSOFT CORP CALLABLE NOTES FIXED 2.87	SEMI-ANN. 2.875% 02/06/2024	111,000.000	111,503	112,607
594918BS2 MICROSOFT CORP CALLABLE NOTES FIXED 3.45	SEMI-ANN. 3.450% 08/08/2036	675,000.000	656,558	695,918
594918AR5 MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	SEMI-ANN. 3.500% 11/15/2042	210,000.000	207,610	210,760
594918BT0 MICROSOFT CORP CALLABLE NOTES FIXED 3.7%	SEMI-ANN. 3.700% 08/08/2046	690,000.000	694,295	719,332

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
594918AU8 MICROSOFT CORP CALLABLE NOTES FIXED 3.75	SEMI-ANN. 3.750% 05/01/2043	200,000.000	197,232	209,734
594918BZ6 MICROSOFT CORP CALLABLE NOTES FIXED 4.1%	SEMI-ANN. 4.100% 02/06/2037	1,147,000.000	1,144,511	1,280,637
594918BL7 MICROSOFT CORP CALLABLE NOTES FIXED 4.45	SEMI-ANN. 4.450% 11/03/2045	195,000.000	198,826	228,560
594918BE3 MICROSOFT CORP CALLABLE NOTES FIXED 4% 1	SEMI-ANN. 4.000% 02/12/2055	600,000.000	590,460	641,898
594918AM6 MICROSOFT CORP NOTES FIXED 5.3% 08/FEB/2	SEMI-ANN. 5.300% 02/08/2041	220,000.000	218,139	280,993
595620AL9 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.800% 09/15/2043	470,000.000	474,902	564,531
606822AR5 MITSUBISHI UFJ FINANCIAL GROUP INC BOND	SEMI-ANN. 3.287% 07/25/2027	250,000.000	250,000	248,345
606822AL8 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	SEMI-ANN. 2.998% 02/22/2022	133,000.000	133,000	133,845
60683MAA7 MITSUI FUDOSAN CO LTD CALLABLE NOTES FIX	SEMI-ANN. 3.650% 07/20/2027	200,000.000	199,850	205,017
60687YAH2 MIZUHO FINANCIAL GROUP INC NOTES FIXED 2	SEMI-ANN. 2.953% 02/28/2022	290,000.000	290,000	290,284
60871RAH3 MOLSON COORS BREWING CO CALLABLE NOTES F	SEMI-ANN. 4.200% 07/15/2046	3,100,000.000	3,036,555	3,158,962
610202BP7 MONONGAHELA POWER CO CALLABLE BOND FIXED	SEMI-ANN. 5.400% 12/15/2043	700,000.000	834,841	871,479
61690GAD3 MORGAN STANLEY BANK OF AMERICA MERRILL L	MONTHLY 3.669% 02/15/2047	500,000.000	514,990	513,830
61761JVL0 MORGAN STANLEY CALLABLE BOND FIXED 3.7%	SEMI-ANN. 3.700% 10/23/2024	480,000.000	494,538	495,998
61746BDQ6 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 3.875% 04/29/2024	325,000.000	322,153	339,326
61761J3R8 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 3.125% 07/27/2026	510,000.000	489,530	503,028

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
61747YDY8 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.300% 01/27/2045	265,000.000	263,013	285,824
6174468C6 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.000% 07/23/2025	1,750,000.000	1,830,028	1,832,338
61744YAL2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 07/22/2038	735,000.000	735,000	761,085
61746BEF9 MORGAN STANLEY CALLABLE NOTES FIXED 3.62	SEMI-ANN. 3.625% 01/20/2027	985,000.000	975,140	1,004,592
61760RBA9 MORGAN STANLEY CAPITAL I TRUST 2011-C3 2	MONTHLY 4.054% 07/15/2049	112,921.980	114,048	115,740
61744YAH1 MORGAN STANLEY MEDIUM TERM NOTE FIXED 2.	SEMI-ANN. 2.750% 05/19/2022	650,000.000	648,642	647,615
61761JVM8 MORGAN STANLEY NOTES FIXED 1.875% 05/JAN	SEMI-ANN. 1.875% 01/05/2018	250,000.000	251,385	249,995
61761JB32 MORGAN STANLEY NOTES FIXED 2.8% 16/JUN/2	SEMI-ANN. 2.800% 06/16/2020	378,000.000	377,546	381,410
617482V92 MORGAN STANLEY NOTES FIXED 6.375% 24/JUL	SEMI-ANN. 6.375% 07/24/2042	310,000.000	361,128	431,009
61945CAC7 MOSAIC CO/THE CALLABLE NOTES FIXED 4.25%	SEMI-ANN. 4.250% 11/15/2023	315,000.000	335,735	326,189
61945CAE3 MOSAIC CO/THE CALLABLE NOTES FIXED 5.625	SEMI-ANN. 5.625% 11/15/2043	139,000.000	138,879	149,767
62854AAN4 MYLAN NV CALLABLE NOTES FIXED 3.95% 15/J	SEMI-ANN. 3.950% 06/15/2026	1,400,000.000	1,410,444	1,411,718
63254AAV0 NATIONAL AUSTRALIA BANK LTD/NEW YORK MED	SEMI-ANN. 2.125% 05/22/2020	250,000.000	249,553	248,525
637417AJ5 NATIONAL RETAIL PROPERTIES INC CALLABLE	SEMI-ANN. 3.600% 12/15/2026	124,000.000	122,632	122,956
637432NN1 NATIONAL RURAL UTILITIES COOPERATIVE FIN	SEMI-ANN. 3.050% 04/25/2027	185,000.000	184,621	183,640
63938CAF5 NAVIENT CORP CALLABLE NOTES FIXED 6.5% 1	SEMI-ANN. 6.500% 06/15/2022	1,000,000.000	999,580	1,049,500

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
63946BAG5 NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	SEMI-ANN. 5.950% 04/01/2041	1,090,000.000	1,206,011	1,420,793
641423CA4 NEVADA POWER CO CALLABLE NOTES FIXED 5.4	SEMI-ANN. 5.450% 05/15/2041	83,000.000	82,975	102,813
641423BW7 NEVADA POWER CO CALLABLE NOTES FIXED 6.5 RATINGS: BAA3 BBB	SEMI-ANN. 6.500% 08/01/2018	300,000.000	339,293	307,725
649322AE4 NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	SEMI-ANN. 4.763% 08/01/2116	1,200,000.000	1,199,928	1,277,592
64952WCE1 NEW YORK LIFE GLOBAL FUNDING MEDIUM TERM	SEMI-ANN. 2.000% 04/13/2021	67,000.000	66,902	66,122
64952WCJ0 NEW YORK LIFE GLOBAL FUNDING NOTES FIXED	SEMI-ANN. 1.700% 09/14/2021	400,000.000	399,236	388,456
64952WBY8 NEW YORK LIFE GLOBAL FUNDING NOTES FIXED	SEMI-ANN. 1.950% 02/11/2020	73,000.000	72,986	72,526
65339KAV2 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	SEMI-ANN. FLOATING 12/01/2077	1,700,000.000	1,700,000	1,704,250
65341KAT3 NEXTGEAR FLOORPLAN MASTER OWNER TRUST 20	MONTHLY 2.540% 04/18/2022	282,000.000	281,980	281,312
62912XAC8 NGPL PIPECO LLC CALLABLE NOTES FIXED 7.7 RATINGS: BAA3 BBB-	SEMI-ANN. 7.768% 12/15/2037	575,000.000	595,735	708,688
65364UAK2 NIAGARA MOHAWK POWER CORP CALLABLE NOTES	SEMI-ANN. 3.508% 10/01/2024	211,000.000	210,998	218,400
65473QBA0 NISOURCE FINANCE CORP CALLABLE NOTES FIX	SEMI-ANN. 3.850% 02/15/2023	200,000.000	199,186	207,404
65473QBD4 NISOURCE INC CALLABLE NOTES FIXED 5.65%	SEMI-ANN. 5.650% 02/01/2045	167,000.000	165,899	209,121
65478QAD0 NISSAN AUTO LEASE TRUST 2016-A 2016-A A3	MONTHLY 1.490% 03/15/2019	304,000.000	303,986	303,669
65479AAD4 NISSAN AUTO LEASE TRUST 2017-A 2017-A A3	MONTHLY 1.910% 04/15/2020	295,000.000	294,947	293,940
65479BAD2 NISSAN AUTO LEASE TRUST 2017-B 2017-B A3	MONTHLY 2.050% 09/15/2020	227,000.000	226,960	226,470

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
65477WAC0 NISSAN AUTO RECEIVABLES 2014-B OWNER TRU	MONTHLY 1.110% 05/15/2019	20,368.370	20,368	20,359
65478AAD5 NISSAN AUTO RECEIVABLES 2015-C OWNER TRU	MONTHLY 1.370% 05/15/2020	154,240.290	154,221	153,748
65478VAD9 NISSAN AUTO RECEIVABLES 2016-B OWNER TRU	MONTHLY 1.320% 01/15/2021	72,000.000	71,989	71,502
65478HAD0 NISSAN AUTO RECEIVABLES 2017-C OWNER TRU	MONTHLY 2.120% 04/18/2022	209,000.000	208,965	208,640
654740BD0 NISSAN MOTOR ACCEPTANCE CORP CALLABLE ME	SEMI-ANN. 2.600% 09/28/2022	400,000.000	399,908	395,352
655044AN5 NOBLE ENERGY INC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.950% 08/15/2047	250,000.000	249,108	267,531
655044AJ4 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.050% 11/15/2044	885,000.000	899,080	947,968
655044AK1 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.625% 05/01/2021	44,000.000	44,440	45,196
65535HAB5 NOMURA HOLDINGS INC NOTES FIXED 6.7% 04/ RATINGS: BAA2 BBB+	SEMI-ANN. 6.700% 03/04/2020	94,000.000	96,039	101,846
655664AR1 NORDSTROM INC CALLABLE NOTES FIXED 5% 15	SEMI-ANN. 5.000% 01/15/2044	7,776,000.000	5,820,750	7,496,608
655844BH0 NORFOLK SOUTHERN CORP CALLABLE BOND FIXE	SEMI-ANN. 4.837% 10/01/2041	5,282,000.000	5,468,295	6,156,171
655844BP2 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.850% 01/15/2024	645,000.000	643,128	680,546
655844BW7 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.942% 11/01/2047	530,000.000	509,682	544,174
655844BM9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.950% 10/01/2042	2,000,000.000	1,999,940	2,049,100
655844BU1 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.050% 08/15/2052	467,000.000	361,454	484,031
655844BN7 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.800% 08/15/2043	309,000.000	305,895	353,110

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
666807BJ0 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.850% 04/15/2045 100,000.000	99,973	100,790
666807BH4 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.750% 06/01/2043 2,315,000.000	2,344,076	2,673,686
667274AA2 NORTHWELL HEALTHCARE INC CALLABLE NOTES	SEMI-ANN. 3.979% 11/01/2046 1,100,000.000	1,100,000	1,073,358
66989HAG3 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 3.400% 05/06/2024 264,000.000	262,118	274,552
67021CAJ6 NSTAR ELECTRIC CO CALLABLE BOND FIXED 4.	SEMI-ANN. 4.400% 03/01/2044 275,000.000	273,100	313,745
67103HAE7 O'REILLY AUTOMOTIVE INC CALLABLE NOTES F	SEMI-ANN. 3.550% 03/15/2026 200,000.000	198,374	202,060
67103HAF4 O'REILLY AUTOMOTIVE INC CALLABLE NOTES F	SEMI-ANN. 3.600% 09/01/2027 124,000.000	123,802	124,456
674599CG8 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 3.500% 06/15/2025 182,000.000	181,530	188,470
674599CH6 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 3.400% 04/15/2026 141,000.000	140,679	144,401
67092DAL3 OCP CLO 2015-10 LTD 2015-10A A1R FLOATIN	QUARTERLY FLOATING 10/26/2027 2,800,000.000	2,809,282	2,804,407
67091RAK5 OCP CLO 2015-8 LTD 2015-8A A1R FLOATING	QUARTERLY FLOATING 04/17/2027 1,500,000.000	1,500,000	1,500,959
677415CP4 OHIO POWER CO CALLABLE NOTES FIXED 5.375 RATINGS: BAA1 BBB	SEMI-ANN. 5.375% 10/01/2021 330,000.000	386,035	362,802
681936BK5 OMEGA HEALTHCARE INVESTORS INC CALLABLE	SEMI-ANN. 4.750% 01/15/2028 1,800,000.000	1,781,604	1,783,515
68233DAR8 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE RATINGS: BAA1 BBB+	SEMI-ANN. 7.000% 09/01/2022 100,000.000	128,740	118,162
68268NAP8 ONEOK PARTNERS LP CALLABLE NOTES FIXED 4 RATINGS: BAA1 BBB+	SEMI-ANN. 4.900% 03/15/2025 100,000.000	439,076	471,777
68268NAM5 ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	SEMI-ANN. 6.200% 09/15/2043 1,500,000.000	1,493,505	1,781,865

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
68327LAB2 ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	SEMI-ANN.	3.875%	03/20/2027	325,000.000	324,038	332,261
68389XBL8 ORACLE CORP CALLABLE NOTES FIXED 2.4% 15	SEMI-ANN.	2.400%	09/15/2023	243,000.000	242,959	239,960
68389XBB0 ORACLE CORP CALLABLE NOTES FIXED 2.5% 15	SEMI-ANN.	2.500%	05/15/2022	94,000.000	93,554	94,149
68389XBS3 ORACLE CORP CALLABLE NOTES FIXED 2.95% 1	SEMI-ANN.	2.950%	11/15/2024	250,000.000	249,605	251,616
68389XBE4 ORACLE CORP CALLABLE NOTES FIXED 3.9% 15	SEMI-ANN.	3.900%	05/15/2035	380,000.000	384,389	402,530
68389XBF1 ORACLE CORP CALLABLE NOTES FIXED 4.125%	SEMI-ANN.	4.125%	05/15/2045	1,655,000.000	1,666,722	1,784,984
68389XAV7 ORACLE CORP CALLABLE NOTES FIXED 4.3% 08	SEMI-ANN.	4.300%	07/08/2034	975,000.000	980,744	1,083,566
68389XBQ7 ORACLE CORP CALLABLE NOTES FIXED 4% 15/N	SEMI-ANN.	4.000%	11/15/2047	3,035,000.000	3,020,766	3,225,871
68389XAM7 ORACLE CORP CALLABLE NOTES FIXED 5.375%	SEMI-ANN.	5.375%	07/15/2040	110,000.000	131,141	139,076
685218AB5 ORANGE SA CALLABLE NOTES FIXED 5.5% 06/F	SEMI-ANN.	5.500%	02/06/2044	1,000,000.000	1,174,500	1,227,530
686330AH4 ORIX CORP NOTES FIXED 2.9% 18/JUL/2022 U	SEMI-ANN.	2.900%	07/18/2022	181,000.000	180,732	180,367
694308HE0 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN.	3.850%	11/15/2023	255,000.000	262,476	265,929
694308GY7 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN.	4.500%	12/15/2041	410,000.000	408,586	438,163
70109HAL9 PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN.	3.300%	11/21/2024	46,000.000	45,899	47,072
70109HAM7 PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN.	4.200%	11/21/2034	855,000.000	858,924	933,224
693304AR8 PECO ENERGY CO CALLABLE BOND FIXED 4.8%	SEMI-ANN.	4.800%	10/15/2043	785,000.000	838,582	927,258

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR				COST	CURRENT VALUE
708696BY4 PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	SEMI-ANN.	3.250%	03/15/2028	150,000.000	149,787	147,594
709599AX2 PENSKE TRUCK LEASING CO LP / PTL FINANCE	SEMI-ANN.	4.200%	04/01/2027	400,000.000	409,168	415,784
713448BS6 PEPSICO INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN.	4.875%	11/01/2040	129,000.000	149,292	155,315
71644EAJ1 PETRO-CANADA CALLABLE NOTES FIXED 6.8% 1 RATINGS: BAA2 BBB+	SEMI-ANN.	6.800%	05/15/2038	275,000.000	372,122	379,013
71645WAS0 PETROBRAS INTERNATIONAL FINANCE CO - PIF	SEMI-ANN.	6.750%	01/27/2041	6,750,000.000	7,494,471	6,749,048
717081DE0 PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	SEMI-ANN.	4.300%	06/15/2043	940,000.000	937,941	1,055,291
717081DK6 PFIZER INC CALLABLE NOTES FIXED 4.4% 15/	SEMI-ANN.	4.400%	05/15/2044	235,000.000	263,639	269,738
69343MAA0 PFP 2015-2 LTD 2015-2 A FLOATING 14/JUL/	MONTHLY	FLOATING	07/14/2034	99,602.000	99,602	99,743
718172CB3 PHILIP MORRIS INTERNATIONAL INC CALLABLE	SEMI-ANN.	3.125%	08/17/2027	600,000.000	597,498	598,112
718172BL2 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN.	4.250%	11/10/2044	755,000.000	734,396	795,815
718172AP4 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN.	4.500%	03/20/2042	780,000.000	760,929	848,812
718546AK0 PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	SEMI-ANN.	4.650%	11/15/2034	865,000.000	879,716	947,737
71951QAB8 PHYSICIANS REALTY LP CALLABLE NOTES FIXE	SEMI-ANN.	3.950%	01/15/2028	1,700,000.000	1,696,243	1,677,558
72650RAZ5 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN.	3.650%	06/01/2022	132,000.000	132,611	132,770
72650RBD3 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN.	3.850%	10/15/2023	95,000.000	95,558	94,549
72650RBJ0 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN.	4.650%	10/15/2025	200,000.000	199,692	206,098

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
69353REF1 PNC BANK NA CALLABLE MEDIUM TERM NOTE FI	SEMI-ANN.	3.300% 10/30/2024 460,000.000	459,807	470,019
69353REV6 PNC BANK NA CALLABLE NOTES FIXED 1.95% 0	SEMI-ANN.	1.950% 03/04/2019 400,000.000	400,752	399,300
69353RFC7 PNC BANK NA CALLABLE NOTES FIXED 2% 19/M	SEMI-ANN.	2.000% 05/19/2020 250,000.000	249,718	247,809
69351UAQ6 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN.	2.500% 09/01/2022 86,000.000	85,712	85,281
69351UAS2 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN.	4.125% 06/15/2044 555,000.000	548,490	605,832
74005PBB9 PRAXAIR INC CALLABLE NOTES FIXED 2.2% 15	SEMI-ANN.	2.200% 08/15/2022 250,000.000	246,445	246,238
74005PBD5 PRAXAIR INC CALLABLE NOTES FIXED 3.55% 0	SEMI-ANN.	3.550% 11/07/2042 245,000.000	235,286	249,202
740189AN5 PRECISION CASTPARTS CORP CALLABLE BOND F	SEMI-ANN.	4.200% 06/15/2035 200,000.000	198,794	213,974
74251VAM4 PRINCIPAL FINANCIAL GROUP INC CALLABLE N	SEMI-ANN.	3.100% 11/15/2026 241,000.000	241,298	238,021
742718FA2 PROCTER & GAMBLE CO/THE CALLABLE NOTES F	SEMI-ANN.	1.900% 10/23/2020 150,000.000	149,771	149,192
743263AQ8 PROGRESS ENERGY INC CALLABLE NOTES FIXED RATINGS: BAA2 BBB	SEMI-ANN.	4.875% 12/01/2019 43,000.000	46,508	44,977
743315AR4 PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	SEMI-ANN.	2.450% 01/15/2027 180,000.000	179,937	172,103
74360TAA3 PROSPER MARKETPLACE ISSUANCE TRUST SERIE	MONTHLY	2.410% 09/15/2023 176,774.990	176,765	176,919
74368CAH7 PROTECTIVE LIFE GLOBAL FUNDING NOTES FIX	SEMI-ANN.	2.615% 08/22/2022 300,000.000	300,000	295,879
743756AB4 PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	SEMI-ANN.	2.746% 10/01/2026 98,000.000	98,000	94,935
743862AA2 PROVIDENT COS INC CALLABLE NOTES FIXED 7 RATINGS: BA1 BBB-	SEMI-ANN.	7.250% 03/15/2028 543,000.000	513,899	681,747

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
744448CD1 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN. 3.200% 11/15/2020	74,000.000	73,699	75,569
744448CJ8 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN. 3.950% 03/15/2043	760,000.000	704,584	791,700
744482BL3 PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	SEMI-ANN. 3.500% 11/01/2023	50,000.000	49,817	51,570
744533BJ8 PUBLIC SERVICE CO OF OKLAHOMA CALLABLE N RATINGS: BAA1 BBB	SEMI-ANN. 6.625% 11/15/2037	350,000.000	347,386	474,709
747525AU7 QUALCOMM INC CALLABLE NOTES FIXED 3.25%	SEMI-ANN. 3.250% 05/20/2027	219,000.000	218,426	213,829
747525AK9 QUALCOMM INC CALLABLE NOTES FIXED 4.8% 2	SEMI-ANN. 4.800% 05/20/2045	2,000,000.000	2,011,100	2,151,100
74834LAZ3 QUEST DIAGNOSTICS INC CALLABLE NOTES FIX	SEMI-ANN. 3.450% 06/01/2026	84,000.000	83,767	84,278
756109AQ7 REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.875% 07/15/2024	200,000.000	203,966	206,352
7591EPAK6 REGIONS FINANCIAL CORP CALLABLE NOTES FI	SEMI-ANN. 3.200% 02/08/2021	107,000.000	108,358	108,868
75951AAB4 RELIANCE STANDARD LIFE GLOBAL FUNDING II	SEMI-ANN. 2.500% 01/15/2020	200,000.000	202,994	200,010
75951AAE8 RELIANCE STANDARD LIFE GLOBAL FUNDING II	SEMI-ANN. 3.050% 01/20/2021	90,000.000	89,897	91,222
761713BB1 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 5.850% 08/15/2045	600,000.000	751,572	749,262
761713AZ9 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 6.150% 09/15/2043	1,100,000.000	1,095,083	1,413,830
76716XAA0 RIO OIL FINANCE TRUST SERIES 2014-1 CALL	QUARTERLY 9.250% 07/06/2024	531,308.670	445,997	573,813
76716XAB8 RIO OIL FINANCE TRUST SERIES 2014-3 CALL	QUARTERLY 9.750% 01/06/2027	4,398,291.730	4,398,292	4,750,155
775109BE0 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN. 3.625% 12/15/2025	127,000.000	126,050	129,714

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
776743AD8 ROPER TECHNOLOGIES INC CALLABLE NOTES FI	SEMI-ANN. 3.800% 12/15/2026	53,991	55,692
	54,000.000		
776743AA4 ROPER TECHNOLOGIES INC CALLABLE NOTES FI	SEMI-ANN. 3.000% 12/15/2020	49,981	50,595
	50,000.000		
78011DAF1 ROYAL BANK OF CANADA BOND FIXED 2% 01/OC	SEMI-ANN. 2.000% 10/01/2018	78,940	79,035
	79,000.000		
78008S7D2 ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	SEMI-ANN. 2.200% 07/27/2018	100,000	100,147
	100,000.000		
780082AD5 ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	SEMI-ANN. 4.650% 01/27/2026	85,539	86,210
	80,000.000		
780099CE5 ROYAL BANK OF SCOTLAND GROUP PLC BOND FI	SEMI-ANN. 6.125% 12/15/2022	1,622,095	1,781,130
	1,625,000.000		
780097AZ4 ROYAL BANK OF SCOTLAND GROUP PLC NOTES F	SEMI-ANN. 6.000% 12/19/2023	2,595,522	2,751,347
	2,498,000.000		
78349AAB9 RWJ BARNABAS HEALTH INC CALLABLE BOND FI	SEMI-ANN. 3.949% 07/01/2046	400,000	407,776
	400,000.000		
78355HJX8 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO	SEMI-ANN. 2.450% 09/03/2019	138,686	139,153
	139,000.000		
78355HJZ3 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO	SEMI-ANN. 2.500% 05/11/2020	84,766	85,083
	85,000.000		
80285LAC5 SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	MONTHLY 1.870% 12/15/2020	599,924	599,575
	600,000.000		
80282KAK2 SANTANDER HOLDINGS USA INC CALLABLE NOTE	SEMI-ANN. 3.700% 03/28/2022	998,420	1,012,203
	1,000,000.000		
80281LAD7 SANTANDER UK GROUP HOLDINGS PLC MEDIUM T	SEMI-ANN. 3.125% 01/08/2021	76,922	77,725
	77,000.000		
80283LAK9 SANTANDER UK PLC NOTES FIXED 2.5% 14/MAR	SEMI-ANN. 2.500% 03/14/2019	165,710	166,510
	166,000.000		
805564MU2 SAXON ASSET SECURITIES TRUST 2003-1 2003	MONTHLY FLOATING 06/25/2033	24,392	24,253
	24,001.730		
806213AB0 SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	SEMI-ANN. 3.500% 02/12/2025	309,651	301,620
	300,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
806851AE1 SCHLUMBERGER HOLDINGS CORP CALLABLE NOTE	SEMI-ANN. 3.625% 12/21/2022 1,075,000.000	1,073,549	1,106,648
806854AH8 SCHLUMBERGER INVESTMENT SA CALLABLE NOTE	SEMI-ANN. 3.650% 12/01/2023 143,000.000	142,514	150,545
816851AK5 SEMPRA ENERGY CALLABLE NOTES FIXED 9.8% RATINGS: BAA1 BBB+	SEMI-ANN. 9.800% 02/15/2019 300,000.000	409,851	324,912
822582BT8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 2.875% 05/10/2026 361,000.000	359,816	361,004
822582AY8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.550% 08/12/2043 2,280,000.000	2,294,705	2,593,249
822582BF8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.375% 05/11/2045 1,405,000.000	1,402,137	1,579,740
822582BQ4 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.000% 05/10/2046 1,380,000.000	1,371,020	1,469,769
824348BD7 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN. 3.300% 02/01/2025 120,000.000	120,204	119,286
824348AW6 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN. 3.450% 06/01/2027 109,000.000	108,604	110,744
824348AX4 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN. 4.500% 06/01/2047 4,500,000.000	4,620,773	4,885,244
82620KAS2 SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	SEMI-ANN. 3.125% 03/16/2024 400,000.000	399,576	405,900
828807CF2 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN. 4.375% 03/01/2021 173,000.000	191,987	182,576
78447RAC1 SLM PRIVATE EDUCATION LOAN TRUST 2013-A	MONTHLY FLOATING 05/17/2027 1,686,997.590	1,697,805	1,697,261
83608LAL9 SOUND POINT CLO IV LTD 2013-3A AR FLOATI	QUARTERLY FLOATING 01/21/2026 1,800,000.000	1,800,000	1,800,299
83609GAL9 SOUND POINT CLO IX LTD 2015-2A AR FLOATI	QUARTERLY FLOATING 07/20/2027 3,600,000.000	3,600,000	3,608,496
83609EAU4 SOUND PT CLO VIII LTD CLO AU4 VARIABLE 1	QUARTERLY FLOATING 04/15/2027 1,000,000.000	1,000,000	1,000,765

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
842400FW8 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 3.900% 03/15/2043	525,000.000	530,821	552,321
842400FZ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.650% 10/01/2043	585,000.000	644,173	685,602
842400FQ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE N	SEMI-ANN. 4.500% 09/01/2040	890,000.000	962,953	1,002,594
001192AG8 SOUTHERN CO GAS CAPITAL CORP CALLABLE BO RATINGS: BAA1 BBB+	SEMI-ANN. 5.250% 08/15/2019	400,000.000	440,661	415,980
001192AH6 SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	SEMI-ANN. 5.875% 03/15/2041	73,000.000	72,878	90,586
842587CX3 SOUTHERN CO/THE CALLABLE NOTES FIXED 4.4	SEMI-ANN. 4.400% 07/01/2046	7,500,000.000	7,483,228	7,987,275
84346LAA8 SOUTHERN NATURAL GAS CO LLC CALLABLE NOT	SEMI-ANN. 4.800% 03/15/2047	92,000.000	91,739	101,540
845437BL5 SOUTHWESTERN ELECTRIC POWER CO CALLABLE RATINGS: BAA3 BBB	SEMI-ANN. 6.200% 03/15/2040	500,000.000	595,975	667,610
84755TAE7 SPECTRA ENERGY CAPITAL LLC CALLABLE NOTE	SEMI-ANN. 3.300% 03/15/2023	805,000.000	794,325	803,205
84756NAF6 SPECTRA ENERGY PARTNERS LP CALLABLE NOTE	SEMI-ANN. 3.500% 03/15/2025	125,000.000	124,478	125,526
84858WAA4 SPIRIT AIRLINES PASS THROUGH TRUST 2017-	SEMI-ANN. 3.375% 08/15/2031	107,000.000	107,000	106,668
85208NAA8 SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM	QUARTERLY FLOATING 03/20/2023	187,500.000	187,497	188,672
85208HAA1 SPRITE 2017-1 LTD 2017-1 A 4.25% 15/DEC/	MONTHLY 4.250% 12/15/2037	1,600,000.000	1,594,010	1,594,086
855244AG4 STARBUCKS CORP CALLABLE NOTES FIXED 2.7%	SEMI-ANN. 2.700% 06/15/2022	130,000.000	129,975	130,399
857477AM5 STATE STREET CORP NOTES FIXED 3.7% 20/NO	SEMI-ANN. 3.700% 11/20/2023	431,000.000	429,340	453,839
85771PAG7 STATOIL ASA CALLABLE BOND FIXED 2.45% 17	SEMI-ANN. 2.450% 01/17/2023	375,000.000	373,785	372,773

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
85771PAX0 STATOIL ASA CALLABLE BOND FIXED 3.25% 10	SEMI-ANN. 3.250% 11/10/2024	550,000.000	546,700	565,433
85771PAL6 STATOIL ASA CALLABLE BOND FIXED 3.95% 15	SEMI-ANN. 3.950% 05/15/2043	635,000.000	634,111	664,235
85771PAQ5 STATOIL ASA CALLABLE BOND FIXED 4.8% 08/	SEMI-ANN. 4.800% 11/08/2043	145,000.000	144,269	169,834
86359LAA7 STRUCTURED ASSET MORTGAGE INVESTMENTS II	MONTHLY FLOATING 01/19/2034	58,178.680	55,852	56,745
863667AE1 STRYKER CORP CALLABLE NOTES FIXED 4.1% 0	SEMI-ANN. 4.100% 04/01/2043	500,000.000	490,501	518,915
863667AG6 STRYKER CORP CALLABLE NOTES FIXED 4.375%	SEMI-ANN. 4.375% 05/15/2044	900,000.000	918,768	972,603
867224AA5 SUNCOR ENERGY INC CALLABLE NOTES FIXED 3	SEMI-ANN. 3.600% 12/01/2024	70,000.000	69,465	71,537
867229AD8 SUNCOR ENERGY INC CALLABLE NOTES FIXED 5 RATINGS: BAA2 BBB+	SEMI-ANN. 5.950% 12/01/2034	300,000.000	355,800	377,172
867229AE6 SUNCOR ENERGY INC CALLABLE NOTES FIXED 6 RATINGS: BAA2 BBB+	SEMI-ANN. 6.500% 06/15/2038	1,485,000.000	1,742,885	2,006,250
86765BAG4 SUNOCO LOGISTICS PARTNERS OPERATIONS LP RATINGS: BAA2 BBB	SEMI-ANN. 5.500% 02/15/2020	275,000.000	304,589	289,702
86765BAN9 SUNOCO LOGISTICS PARTNERS OPERATIONS LP	SEMI-ANN. 4.250% 04/01/2024	78,000.000	79,382	79,519
86765BAQ2 SUNOCO LOGISTICS PARTNERS OPERATIONS LP	SEMI-ANN. 5.350% 05/15/2045	335,000.000	332,759	332,893
867914AH6 SUNTRUST BANKS INC PUTABLE NOTES FIXED 6 RATINGS: BAA2 BBB-	SEMI-ANN. 6.000% 02/15/2026	300,000.000	324,062	345,456
87165BAD5 SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 08/15/2024	220,000.000	223,608	228,109
871829AZ0 SYSCO CORP CALLABLE NOTES FIXED 3.75% 01	SEMI-ANN. 3.750% 10/01/2025	83,000.000	83,000	86,305
875484AH0 TANGER PROPERTIES LP CALLABLE NOTES FIXE	SEMI-ANN. 3.750% 12/01/2024	175,000.000	176,414	175,912

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
87612EAZ9 TARGET CORP CALLABLE NOTES FIXED 2.9% 15	SEMI-ANN. 2.900% 01/15/2022 250,000.000	241,350	254,795
87612EBD7 TARGET CORP CALLABLE NOTES FIXED 3.5% 01	SEMI-ANN. 3.500% 07/01/2024 206,000.000	205,085	214,767
87233QAC2 TC PIPELINES LP CALLABLE NOTES FIXED 3.9	SEMI-ANN. 3.900% 05/25/2027 99,000.000	99,000	99,145
878091BF3 TEACHERS INSURANCE & ANNUITY ASSOCIATION	SEMI-ANN. 4.270% 05/15/2047 400,000.000	398,720	423,016
878237AH9 TECH DATA CORP CALLABLE NOTES FIXED 4.95	SEMI-ANN. 4.950% 02/15/2027 540,000.000	558,413	569,619
87927VAR9 TELECOM ITALIA CAPITAL SA CALLABLE NOTES RATINGS: BAA2 BBB	SEMI-ANN. 7.200% 07/18/2036 4,697,000.000	4,381,278	5,836,023
87927VAV0 TELECOM ITALIA CAPITAL SA CALLABLE NOTES RATINGS: BAA2 BBB	SEMI-ANN. 7.721% 06/04/2038 4,700,000.000	4,923,336	6,063,000
87938WAP8 TELEFONICA EMISIONES SAU CALLABLE NOTES	SEMI-ANN. 5.462% 02/16/2021 57,000.000	57,000	61,657
87938WAT0 TELEFONICA EMISIONES SAU CALLABLE NOTES	SEMI-ANN. 4.103% 03/08/2027 1,800,000.000	1,800,000	1,861,002
87970UAS5 TELOS CLO 2014-6 LTD 2014-6A A1R FLOATIN	QUARTERLY FLOATING 01/17/2027 2,100,000.000	2,100,000	2,110,118
880591EJ7 TENNESSEE VALLEY AUTHORITY BOND FIXED 4.	SEMI-ANN. 4.625% 09/15/2060 133,000.000	131,218	167,658
B3LSHB3 TESCO PROPERTY FINANCE 4 PLC BOND FIXED	QUARTERLY 5.800% 10/13/2040 196,280.860	291,194	317,042
88167AAD3 TEVA PHARMACEUTICAL FINANCE NETHERLANDS	SEMI-ANN. 2.800% 07/21/2023 420,000.000	408,394	363,825
882508AY0 TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN. 2.750% 03/12/2021 197,000.000	195,609	199,606
883556BC5 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 3.150% 01/15/2023 69,000.000	67,095	69,862
883556BF8 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 4.150% 02/01/2024 423,000.000	445,710	448,701

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
883556BX9 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 3.200% 08/15/2027	200,000.000	198,526	198,311
883556BY7 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 4.100% 08/15/2047	560,000.000	553,420	577,410
88432GAL1 THL CREDIT WIND RIVER 2015-2 CLO LTD 201	QUARTERLY FLOATING 10/15/2027	1,900,000.000	1,900,000	1,904,028
884903BQ7 THOMSON REUTERS CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.300% 11/23/2023	250,000.000	248,453	263,858
885220GF4 THORNBURG MORTGAGE SECURITIES TRUST 2004	MONTHLY FLOATING 12/25/2044	92,558.490	93,253	92,906
88732JAY4 TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN. 5.875% 11/15/2040	1,065,000.000	1,106,333	1,155,514
88732JAJ7 TIME WARNER CABLE LLC CALLABLE BOND FIXE RATINGS: BAA2 BBB	SEMI-ANN. 6.550% 05/01/2037	2,325,000.000	2,940,707	2,734,363
88732JBB3 TIME WARNER CABLE LLC CALLABLE NOTES FIX	SEMI-ANN. 5.500% 09/01/2041	75,000.000	77,962	78,172
88732JAU2 TIME WARNER CABLE LLC CALLABLE NOTES FIX RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 06/15/2039	2,592,000.000	2,599,293	3,110,089
88732JAN8 TIME WARNER CABLE LLC CALLABLE NOTES FIX RATINGS: BAA2 BBB	SEMI-ANN. 7.300% 07/01/2038	5,450,000.000	5,722,507	6,831,357
887317AU9 TIME WARNER INC CALLABLE BOND FIXED 4.65	SEMI-ANN. 4.650% 06/01/2044	2,400,000.000	2,359,299	2,440,584
887317AM7 TIME WARNER INC CALLABLE BOND FIXED 5.37	SEMI-ANN. 5.375% 10/15/2041	1,025,000.000	1,018,502	1,133,742
89114QAV0 TORONTO-DOMINION BANK/THE MEDIUM TERM NO	SEMI-ANN. 2.250% 11/05/2019	235,000.000	234,570	235,141
89153UAF8 TOTAL CAPITAL CANADA LTD CALLABLE NOTES	SEMI-ANN. 2.750% 07/15/2023	280,000.000	277,236	281,473
89237KAD5 TOYOTA AUTO RECEIVABLES 2016-A OWNER TRU	MONTHLY 1.250% 03/16/2020	251,387.020	251,373	250,424
89231UAD9 TOYOTA AUTO RECEIVABLES 2016-B OWNER TRU	MONTHLY 1.300% 04/15/2020	68,238.150	68,235	67,982

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
89231LAD9 TOYOTA AUTO RECEIVABLES 2016-D OWNER TRU	MONTHLY 1.230% 10/15/2020	365,000.000	364,954	361,819
89238MAD0 TOYOTA AUTO RECEIVABLES 2017-A OWNER TRU	MONTHLY 1.730% 02/16/2021	148,000.000	147,983	147,267
89236TBB0 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	SEMI-ANN. 2.100% 01/17/2019	558,000.000	561,803	559,278
89236TBP9 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	SEMI-ANN. 2.125% 07/18/2019	200,000.000	202,992	200,006
89352HAN9 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 1.875% 01/12/2018	38,000.000	37,880	37,999
89352HAK5 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 3.750% 10/16/2023	250,000.000	257,110	261,210
89352HAM1 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 4.625% 03/01/2034	210,000.000	209,051	234,482
89352HAL3 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 5.000% 10/16/2043	1,395,000.000	1,458,519	1,652,308
89356BAC2 TRANSCANADA TRUST CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 03/15/2077	4,625,000.000	4,793,344	4,769,531
89417EAH2 TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN. 5.350% 11/01/2040	215,000.000	266,873	271,997
902133AG2 TYCO ELECTRONICS GROUP SA CALLABLE NOTES RATINGS: BAA2 BBB-	SEMI-ANN. 7.125% 10/01/2037	2,350,000.000	2,205,117	3,402,471
902494AZ6 TYSON FOODS INC CALLABLE BOND FIXED 4.87	SEMI-ANN. 4.875% 08/15/2034	150,000.000	165,500	169,029
902494AW3 TYSON FOODS INC CALLABLE NOTES FIXED 2.6	SEMI-ANN. 2.650% 08/15/2019	43,000.000	42,972	43,207
902674XK1 UBS AG/LONDON CALLABLE NOTES FIXED 2.45%	SEMI-ANN. 2.450% 12/01/2020	200,000.000	199,816	199,398
90269CAD2 UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2	MONTHLY 3.525% 05/10/2063	260,000.000	265,183	268,532
90265EAL4 UDR INC CALLABLE MEDIUM TERM NOTE FIXED	SEMI-ANN. 2.950% 09/01/2026	95,000.000	95,000	91,303

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
905581AS3 UNION CARBIDE CORP BOND FIXED 7.75% 01/O	SEMI-ANN.	7.750%	10/01/2096	100,000.000	104,317	138,386
RATINGS: BA2 BBB-						
907818EA2 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN.	1.800%	02/01/2020	53,000.000	52,887	52,680
907818DN5 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN.	2.750%	04/15/2023	230,000.000	232,397	230,899
907818DV7 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.750%	03/15/2024	100,000.000	99,247	105,691
907818EM6 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.799%	10/01/2051	5,719,000.000	5,556,131	5,831,035
907818DK1 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN.	4.163%	07/15/2022	207,000.000	271,699	221,887
90931LAA6 UNITED AIRLINES 2016-1 CLASS AA PASS THR	SEMI-ANN.	3.100%	01/07/2030	164,000.000	164,000	163,590
90932EAA1 UNITED AIRLINES 2016-2 CLASS AA PASS THR	SEMI-ANN.	2.875%	04/07/2030	250,000.000	246,213	245,188
911312BN5 UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN.	3.750%	11/15/2047	495,000.000	493,758	511,092
913017BT5 UNITED TECHNOLOGIES CORP NOTES FIXED 4.5	SEMI-ANN.	4.500%	06/01/2042	1,700,000.000	1,720,780	1,884,229
91324PCX8 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	4.200%	01/15/2047	485,000.000	487,899	522,617
91324PCZ3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	4.250%	04/15/2047	225,000.000	224,573	246,339
91324PCQ3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	4.625%	07/15/2035	520,000.000	519,938	605,582
91324PBN1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	5.700%	10/15/2040	770,000.000	848,625	999,483
903192AA0 UNUM GROUP CALLABLE NOTES FIXED 6.75% 15	SEMI-ANN.	6.750%	12/15/2028	785,000.000	660,225	961,170
RATINGS: BA1 BBB-						
91911TAP8 VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	SEMI-ANN.	6.250%	08/10/2026	153,000.000	164,923	177,251

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92277GAE7 VENTAS REALTY LP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.500% 02/01/2025 22,000.000	21,926	22,164
92277GAD9 VENTAS REALTY LP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.750% 05/01/2024 118,000.000	117,179	121,155
92277GAG2 VENTAS REALTY LP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.125% 01/15/2026 34,000.000	33,734	35,485
92329YAF3 VENTURE XVII CLO LTD 2014-17A AR FLOATIN	QUARTERLY FLOATING 07/15/2026 1,900,000.000	1,900,000	1,902,797
03879QAF1 VEREIT OPERATING PARTNERSHIP LP CALLABLE	SEMI-ANN. 4.600% 02/06/2024 240,000.000	250,195	250,966
92340LAC3 VEREIT OPERATING PARTNERSHIP LP CALLABLE	SEMI-ANN. 3.950% 08/15/2027 200,000.000	198,660	197,714
92343VDU5 VERIZON COMMUNICATIONS INC CALLABLE BOND	SEMI-ANN. 5.250% 03/16/2037 228,000.000	226,244	250,727
92343VBY9 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.150% 03/15/2024 313,000.000	312,493	329,210
92343VEA8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.500% 08/10/2033 780,000.000	794,887	818,087
92343VCQ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.400% 11/01/2034 1,315,000.000	1,262,830	1,340,038
92343VDR2 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.812% 03/15/2039 200,000.000	205,329	209,242
92343VBG8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.850% 11/01/2042 300,000.000	290,072	271,365
92343VCK8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.862% 08/21/2046 1,542,000.000	1,485,718	1,606,178
92343VCX0 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.522% 09/15/2048 2,155,000.000	1,997,460	2,121,921
92343VDS0 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.012% 04/15/2049 5,431,000.000	5,321,076	5,695,978
92343VCM4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.012% 08/21/2054 6,367,000.000	5,268,714	6,519,744

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92343VCZ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.672% 03/15/2055 8,134,000.000	6,461,400	7,883,229
92553PAU6 VIACOM INC CALLABLE BOND FIXED 5.85% 01/	SEMI-ANN. 5.850% 09/01/2043 2,300,000.000	2,285,119	2,379,856
92553PAX0 VIACOM INC CALLABLE NOTES FIXED 3.875% 0	SEMI-ANN. 3.875% 04/01/2024 333,000.000	332,191	332,241
92557GAN8 VIBRANT CLO II LTD 2013-2A A1BR FLOATING	QUARTERLY FLOATING 07/24/2024 1,435,972.590	1,435,973	1,436,409
927804FP4 VIRGINIA ELECTRIC & POWER CO CALLABLE NO	SEMI-ANN. 4.650% 08/15/2043 525,000.000	524,748	611,546
92826CAE2 VISA INC CALLABLE NOTES FIXED 4.15% 14/D	SEMI-ANN. 4.150% 12/14/2035 625,000.000	634,396	693,913
92826CAF9 VISA INC CALLABLE NOTES FIXED 4.3% 14/DE	SEMI-ANN. 4.300% 12/14/2045 1,240,000.000	1,259,180	1,411,033
92857WBD1 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 4.375% 02/19/2043 950,000.000	947,747	979,213
929160AG4 VULCAN MATERIALS CO CALLABLE NOTES FIXED RATINGS: BAA2 BBB	SEMI-ANN. 7.150% 11/30/2037 4,150,000.000	4,411,341	5,603,496
931142CY7 WAL-MART STORES INC NOTES FIXED 5% 25/OC	SEMI-ANN. 5.000% 10/25/2040 260,000.000	274,736	326,596
931427AB4 WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN. 4.500% 11/18/2034 1,025,000.000	1,027,152	1,070,274
931142DH3 WALMART INC CALLABLE NOTES FIXED 2.55% 1	SEMI-ANN. 2.550% 04/11/2023 400,000.000	397,568	401,460
931142DP5 WALMART INC CALLABLE NOTES FIXED 3.3% 22	SEMI-ANN. 3.300% 04/22/2024 100,000.000	99,612	103,893
931142DW0 WALMART INC CALLABLE NOTES FIXED 3.625%	SEMI-ANN. 3.625% 12/15/2047 260,000.000	270,475	272,389
931142DG5 WALMART INC CALLABLE NOTES FIXED 4% 11/A	SEMI-ANN. 4.000% 04/11/2043 810,000.000	807,189	890,749
25468PDA1 WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN. 1.850% 05/30/2019 100,000.000	99,900	99,817

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
25468PDQ6 WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN. 2.450% 03/04/2022	100,000.000	99,832	99,892
25468PCX2 WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN. 3.700% 12/01/2042	390,000.000	387,200	393,822
25468PCR5 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.125% 12/01/2041	280,000.000	273,858	301,445
939336QP1 WASHINGTON MUTUAL MSC MORTGAGE PASS-THRO	MONTHLY 5.000% 03/25/2018	71.430	71	71
94106LBC2 WASTE MANAGEMENT INC CALLABLE NOTES FIXE	SEMI-ANN. 4.100% 03/01/2045	965,000.000	965,760	1,036,275
976657AL0 WEC ENERGY GROUP INC CALLABLE BOND FIXED	SEMI-ANN. 3.550% 06/15/2025	310,000.000	318,519	316,941
94973VBB2 WELLPOINT INC NOTES FIXED 4.65% 15/JAN/2	SEMI-ANN. 4.650% 01/15/2043	1,775,000.000	1,738,146	1,946,323
94974BGA2 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 3.300% 09/09/2024	640,000.000	638,272	649,926
94974BGE4 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.650% 11/04/2044	2,450,000.000	2,464,065	2,671,701
94974BFP0 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 5.375% 11/02/2043	1,000,000.000	997,040	1,190,790
949746RS2 WELLS FARGO & CO NOTES FIXED 2.5% 04/MAR	SEMI-ANN. 2.500% 03/04/2021	536,000.000	537,034	535,753
949746RW3 WELLS FARGO & CO NOTES FIXED 3% 22/APR/2	SEMI-ANN. 3.000% 04/22/2026	1,340,000.000	1,335,404	1,314,674
949746RF0 WELLS FARGO & CO NOTES FIXED 5.606% 15/J	SEMI-ANN. 5.606% 01/15/2044	468,000.000	412,118	576,997
42217KBF2 WELLTOWER INC CALLABLE NOTES FIXED 4% 01	SEMI-ANN. 4.000% 06/01/2025	200,000.000	214,138	206,810
958254AF1 WESTERN GAS PARTNERS LP CALLABLE NOTES F	SEMI-ANN. 4.650% 07/01/2026	51,000.000	50,896	53,016
958254AD6 WESTERN GAS PARTNERS LP CALLABLE NOTES F	SEMI-ANN. 5.450% 04/01/2044	425,000.000	443,975	451,609

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
959802AU3 WESTERN UNION CO/THE CALLABLE NOTES FIXE	SEMI-ANN. 3.600% 03/15/2022	450,000.000	449,366	455,761
96042BAC7 WESTLAKE AUTOMOBILE RECEIVABLES TRUST 20	MONTHLY 1.570% 06/17/2019	63,989.580	63,986	63,964
96042MAC3 WESTLAKE AUTOMOBILE RECEIVABLES TRUST 20	MONTHLY 1.800% 07/15/2020	171,000.000	170,998	170,727
96122WAH3 WESTPAC BANKING CORP BOND FIXED 2% 03/MA	SEMI-ANN. 2.000% 03/03/2020	200,000.000	199,736	198,576
962166BR4 WEYERHAEUSER CO CALLABLE BOND FIXED 7.37 RATINGS: BA1 BBB-	SEMI-ANN. 7.375% 03/15/2032	500,000.000	532,350	690,640
92935VAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2011-C3	MONTHLY 4.375% 03/15/2044	1,000,000.000	1,009,952	1,049,568
92936QAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2012-C6	MONTHLY 3.440% 04/15/2045	480,000.000	484,778	493,314
965249AF2 WHITEHORSE IX LTD 2014-9A AR FLOATING 17	QUARTERLY FLOATING 07/17/2026	1,600,000.000	1,600,000	1,602,630
96950FAQ7 WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	SEMI-ANN. 3.900% 01/15/2025	174,000.000	177,927	177,337
96950FAF1 WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	SEMI-ANN. 6.300% 04/15/2040	1,200,000.000	1,266,108	1,475,928
981464FZ8 WORLD FINANCIAL NETWORK CREDIT CARD MAST	MONTHLY 2.120% 03/15/2024	447,000.000	446,953	445,141
98161JAD9 WORLD OMNI AUTO RECEIVABLES TRUST 2015-A	MONTHLY 1.340% 05/15/2020	33,555.290	33,555	33,501
98160YAD7 WORLD OMNI AUTO RECEIVABLES TRUST 2015-B	MONTHLY 1.490% 12/15/2020	246,780.730	246,738	246,157
98161TAD7 WORLD OMNI AUTO RECEIVABLES TRUST 2017-B	MONTHLY 1.950% 02/15/2023	223,000.000	222,943	221,066
98160VAD3 WORLD OMNI AUTOMOBILE LEASE SECURITIZATI	MONTHLY 1.540% 10/15/2018	67,822.910	67,809	67,811
98162KAC7 WORLD OMNI AUTOMOBILE LEASE SECURITIZATI	MONTHLY 2.130% 04/15/2020	400,000.000	399,986	399,241

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
384802AB0 WW GRAINGER INC CALLABLE NOTES FIXED 4.6	SEMI-ANN. 4.600% 06/15/2045	699,000.000	717,680	765,111
98419MAJ9 XYLEM INC/NY CALLABLE NOTES FIXED 3.25%	SEMI-ANN. 3.250% 11/01/2026	49,000.000	48,899	48,742
98978VAH6 ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	SEMI-ANN. 4.700% 02/01/2043	7,250,000.000	7,126,617	8,105,138
682439AU8 1166 AVENUE OF THE AMERICAS COMMERCIAL M	MONTHLY 5.689% 10/13/2037	1,500,000.000	1,709,063	1,645,829
68275CAC2 1345 AVENUE OF THE AMERICAS & PARK AVENU	MONTHLY 5.278% 08/10/2035	1,000,000.000	1,063,516	1,109,749
90131HAX3 21ST CENTURY FOX AMERICA INC BOND FIXED	SEMI-ANN. 7.700% 10/30/2025	300,000.000	372,330	387,996
90131HBK0 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 6.150% 03/01/2037	4,190,000.000	4,848,292	5,487,392
90131HBL8 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 6.650% 11/15/2037	3,720,000.000	4,330,444	5,116,525
90131HBQ7 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 6.150% 02/15/2041	1,125,000.000	1,205,585	1,493,483
90131HAB1 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 5.400% 10/01/2043	2,000,000.000	2,194,420	2,473,700
90131HBF1 21ST CENTURY FOX AMERICA INC NOTES FIXED	SEMI-ANN. 6.200% 12/15/2034	1,775,000.000	1,872,394	2,292,146
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER			824,700,268	902,093,794
PREFERRED				

05367G100 AVIANCA HOLDINGS SA ADR USD		9,744.000	68,041	77,172
059460303 BANCO BRADESCO SA ADR USD 0		64,874.000	553,473	664,310
B00FM53 BANCO BRADESCO SA PREFERENCE BRL 0		80,350.000	703,609	819,947

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B23F8S9	BANCO DO ESTADO DO RIO GRANDE DO SUL SA	BRL 0 29,900.000	73,851	134,307
B24GTQ6	CJ CHEILJEDANG CORP PREFERENCE KRW 5000	712.000	145,618	100,094
6248503	DAISHIN SECURITIES CO LTD PREFERENCE KRW	15,292.000	120,834	135,415
4354350	FUCHS PETROLUB SE PREFERENCE EUR 0	6,062.000	340,835	322,107
465562106	ITAU UNIBANCO HOLDING SA ADR USD 0	60,668.000	650,813	788,684
71654V101	PETROLEO BRASILEIRO SA ADR USD	122,469.000	1,178,247	1,203,870
7101069	PORSCHE AUTOMOBIL HOLDING SE PREFERENCE	742.000	67,623	62,174
4769147	RWE AG PREFERENCE EUR 0	10,515.000	149,824	180,936
2127800	SAMSUNG ELECTRONICS CO LTD GDR USD	650.000	280,399	640,900
6773812	SAMSUNG ELECTRONICS CO LTD PREFERENCE KR	830.000	1,126,735	1,620,382
BZ1DNL4	SCHAEFFLER AG PREFERENCE EUR	45,468.000	704,476	807,231
	TOTAL PREFERRED		6,164,378	7,557,530
COMMON				

B1W8P14	AALBERTS INDUSTRIES NV COMMON STOCK EUR	5,441.000	222,572	276,990
7380062	AAREAL BANK AG COMMON STOCK EUR 0	15,226.000	627,978	689,832
002535300	AARON'S INC COMMON STOCK USD 0.5	16,536.000	515,300	658,960

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
7108899	ABB LTD COMMON STOCK CHF 0.12	80,004.000	1,655,818	2,144,386
00287Y109	ABBVIE INC COMMON STOCK USD 0.01	32,269.000	1,888,568	3,120,735
002896207	ABERCROMBIE & FITCH CO COMMON STOCK USD	23,440.000	404,415	408,559
4065663	ABERTIS INFRAESTRUCTURAS SA COMMON STOCK	23,058.000	372,502	513,613
BYQP136	ABN AMRO GROUP NV DUTCH CERT EUR 1	8,086.000	214,146	261,190
G1151C101	ACCENTURE PLC COMMON STOCK USD 0.0000225	72,261.000	4,806,204	11,062,436
6005214	ACCTON TECHNOLOGY CORP COMMON STOCK TWD	113,000.000	326,903	402,507
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD	1,672.000	82,044	105,871
B3BQFC4	ADARO ENERGY TBK PT COMMON STOCK IDR 100	3,282,600.000	407,014	450,019
B840528	ADDCN TECHNOLOGY CO LTD COMMON STOCK TWD	15,000.000	123,415	120,470
7110720	ADECCO GROUP AG COMMON STOCK CHF 0.1	18,666.000	1,295,599	1,427,963
4031976	ADIDAS AG COMMON STOCK EUR 0	6,921.000	1,237,837	1,389,140
G0084W101	ADIENT PLC USD COMMON STOCK	43,055.000	2,883,300	3,388,429
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD 0.000	14,629.000	2,040,231	2,563,586
007903107	ADVANCED MICRO DEVICES INC COMMON STOCK	67,492.000	552,980	693,818
00773T101	ADVANSIX INC COMMON STOCK USD 0.01	12,472.000	457,255	524,697

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BYP70L4	AEDAS HOMES SAU COMMON STOCK EUR	18,240.000	652,163	670,219
5927375	AEGON NV COMMON STOCK EUR 0.12	121,853.000	735,723	777,697
6439255	AEON FANTASY CO LTD COMMON STOCK JPY	6,500.000	261,288	287,927
007800105	AEROJET ROCKETDYNE HOLDINGS INC COMMON S 0.1	33,380.000	1,012,544	1,041,456
00130H105	AES CORP/VA COMMON STOCK USD 0.01	94,282.000	1,074,491	1,021,074
00817Y108	AETNA INC COMMON STOCK USD 0.01	12,802.000	515,692	2,309,353
001055102	AFLAC INC COMMON STOCK USD 0.1	20,477.000	1,163,120	1,797,471
001084102	AGCO CORP COMMON STOCK USD 0.01	6,132.000	433,685	438,009
B86S2N0	AGEAS COMMON STOCK EUR 0	61,363.000	2,854,112	3,000,072
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK US	1,396.000	56,329	93,490
00847X104	AGIOS PHARMACEUTICALS INC COMMON STOCK U	4,716.000	299,379	269,614
BSS7GP5	AGL ENERGY LTD COMMON STOCK AUD 0	3,482.000	67,625	66,343
B60LZR6	AGRICULTURAL BANK OF CHINA LTD COMMON ST	3,845,000.000	1,826,131	1,790,362
6010326	AIDA ENGINEERING LTD COMMON STOCK JPY	39,800.000	460,017	487,563
B1YXBJ7	AIR LIQUIDE SA COMMON STOCK EUR 5.5	46,600.000	4,907,396	5,878,312
6441465	AIR WATER INC COMMON STOCK JPY	32,800.000	595,470	692,396

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
4012250	AIRBUS SE COMMON STOCK EUR 1		46,100.000	3,437,328	4,594,621
6010702	AISIN SEIKI CO LTD COMMON STOCK JPY		8,600.000	463,121	483,249
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD		11,383.000	623,493	740,350
5458314	AKZO NOBEL NV COMMON STOCK EUR 2		70,702.000	4,415,037	6,199,322
011311107	ALAMO GROUP INC COMMON STOCK USD 0.1		1,829.000	207,335	206,439
B4TPSL0	ALCHIP TECHNOLOGIES LTD COMMON STOCK TWD		71,000.000	195,280	215,922
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK	0.0001	1,393.000	190,030	166,589
6687214	ALFRESA HOLDINGS CORP COMMON STOCK JPY		2,900.000	66,742	68,143
01609W102	ALIBABA GROUP HOLDING LTD ADR USD 0.0000		16,348.000	1,356,520	2,818,886
5231485	ALLIANZ SE COMMON STOCK EUR 0		2,336.000	426,666	537,171
020002101	ALLSTATE CORP/THE COMMON STOCK USD 0.01		26,729.000	1,417,893	2,798,794
G6331P104	ALPHA & OMEGA SEMICONDUCTOR LTD COMMON S		31,180.000	562,979	510,105
02079K107	ALPHABET INC COMMON STOCK USD 0.001		9,986.000	7,295,762	10,449,350
02079K305	ALPHABET INC COMMON STOCK USD 0.001		4,172.000	2,486,758	4,394,785
6021481	ALPINE ELECTRONICS INC COMMON STOCK JPY		15,500.000	203,189	321,008
B1YJJ57	ALTAMIR COMMON STOCK EUR 6		8,843.000	163,583	161,829

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
02208R106	ALTRA INDUSTRIAL MOTION CORP COMMON STOC	0.001	29,603.000	1,380,192	1,491,991
02209S103	ALTRIA GROUP INC COMMON STOCK USD 0.333		17,477.000	927,124	1,248,033
6022105	AMADA HOLDINGS CO LTD COMMON STOCK JPY		10,700.000	119,506	145,706
B3MSM28	AMADEUS IT GROUP SA COMMON STOCK EUR 0.0		32,207.000	1,574,359	2,324,704
023135106	AMAZON.COM INC COMMON STOCK USD 0.01		4,148.000	2,293,360	4,850,962
023586100	AMERCO COMMON STOCK USD 0.25		10,000.000	3,868,744	3,779,100
023608102	AMEREN CORP COMMON STOCK USD 0.01		2,418.000	126,862	142,638
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK		19,100.000	740,269	993,773
025537101	AMERICAN ELECTRIC POWER CO INC COMMON ST	6.5	13,286.000	892,986	977,451
025676206	AMERICAN EQUITY INVESTMENT LIFE HOLDING	STOCK USD 1	35,576.000	975,749	1,093,250
025816109	AMERICAN EXPRESS CO COMMON STOCK USD 0.2		32,175.000	2,875,373	3,195,299
026874784	AMERICAN INTERNATIONAL GROUP INC COMMON	2.5	13,100.000	548,342	780,498
029683109	AMERICAN SOFTWARE INC/GA COMMON STOCK US		22,581.000	250,225	262,617
03027X100	AMERICAN TOWER CORP REIT USD 0.01		3,087.000	209,603	440,422
030506109	AMERICAN WOODMARK CORP COMMON STOCK USD		7,518.000	603,502	979,220
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK US		8,498.000	618,713	1,440,156

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
03076K108 AMERIS BANCORP COMMON STOCK USD 1	25,711.000	1,186,391	1,239,270
031162100 AMGEN INC COMMON STOCK USD 0.0001	20,035.000	2,733,441	3,484,087
031652100 AMKOR TECHNOLOGY INC COMMON STOCK USD 0.	49,645.000	457,964	498,932
001744101 AMN HEALTHCARE SERVICES INC COMMON STOCK	34,090.000	1,126,689	1,678,933
6014908 ANA HOLDINGS INC COMMON STOCK JPY	6,400.000	230,100	267,363
B1WVF68 ANDRITZ AG COMMON STOCK EUR 0	3,142.000	180,633	177,648
035710409 ANNALY CAPITAL MANAGEMENT INC REIT USD 0	93,451.000	1,301,969	1,111,132
036752103 ANTHEM INC COMMON STOCK USD 0.01	11,461.000	1,139,361	2,578,840
6045759 AOKI HOLDINGS INC COMMON STOCK JPY	2,700.000	39,543	39,691
03783C100 APPFOLIO INC COMMON STOCK USD 0.0001	5,891.000	203,927	244,477
037833100 APPLE INC COMMON STOCK USD 0.00001	81,284.000	5,250,996	13,755,691
038222105 APPLIED MATERIALS INC COMMON STOCK USD 0	54,687.000	1,867,894	2,795,599
G6095L109 APTIV PLC COMMON STOCK USD 0.01	12,591.000	637,518	1,068,095
6185837 ARAKAWA CHEMICAL INDUSTRIES LTD COMMON S	11,600.000	160,126	238,693
03937C105 ARCBEST CORP COMMON STOCK USD 0.01	11,552.000	339,252	412,984
039483102 ARCHER-DANIELS-MIDLAND CO COMMON STOCK U	27,600.000	835,422	1,106,208

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
03957W106	ARCHROCK INC COMMON STOCK USD 0.01	33,798.000	321,320	354,879
6048004	ARCLAND SAKAMOTO CO LTD COMMON STOCK JPY	15,100.000	214,300	244,763
B23QCF7	ARCLAND SERVICE HOLDINGS CO LTD COMMON S	7,200.000	150,079	170,461
6743332	ARDENTEC CORP COMMON STOCK TWD 10	107,000.000	143,771	135,015
04010E109	ARGAN INC COMMON STOCK USD 0.15	12,059.000	778,523	542,655
6253983	ARISTOCRAT LEISURE LTD COMMON STOCK AUD	71,640.000	1,265,731	1,327,987
6055208	ASAHI GLASS CO LTD COMMON STOCK JPY	9,600.000	298,268	415,872
6054603	ASAHI KASEI CORP COMMON STOCK JPY	21,000.000	246,359	270,959
044102101	ASHFORD HOSPITALITY PRIME INC COMMON STO	12,270.000	112,416	119,387
044103109	ASHFORD HOSPITALITY TRUST INC REIT USD 0	112,421.000	886,063	756,593
0053673	ASHTEAD GROUP PLC COMMON STOCK GBP 10	4,148.000	87,400	111,775
6002453	ASM PACIFIC TECHNOLOGY LTD COMMON STOCK	37,818.000	293,124	526,829
B929F46	ASML HOLDING NV COMMON STOCK EUR 0.09	1,853.000	194,868	322,971
3092725	ASOS PLC COMMON STOCK GBP 3.5	4,782.000	289,122	434,383
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD 0.	17,902.000	710,776	1,185,112
BD9PNF2	ASR NEDERLAND NV COMMON STOCK EUR 0.16	8,979.000	255,911	369,876

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
4056719	ASSICURAZIONI GENERALI SPA COMMON STOCK		72,993.000	1,333,876	1,332,280
0673123	ASSOCIATED BRITISH FOODS PLC COMMON STOC		3,058.000	117,867	116,655
04621X108	ASSURANT INC COMMON STOCK USD 0.01		5,818.000	562,610	586,687
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD 0.		31,165.000	843,308	1,055,559
04623U102	ASTELLAS PHARMA INC ADR USD		9,741.000	122,453	123,517
6985383	ASTELLAS PHARMA INC COMMON STOCK JPY		19,100.000	234,760	243,646
4063980	ASTM SPA COMMON STOCK EUR 0		10,592.000	158,426	308,178
046353108	ASTRAZENECA PLC ADR USD		62,011.000	2,050,829	2,151,782
6129222	ASX LTD COMMON STOCK AUD 0		15,426.000	569,106	661,910
00206R102	AT&T INC COMMON STOCK USD 1		79,722.000	2,609,359	3,099,591
BXC8BW1	ATLAS COPCO AB COMMON STOCK SEK 0		22,189.000	611,826	852,600
BXC8BS7	ATLAS COPCO AB COMMON STOCK SEK 0.64		22,791.000	757,776	985,963
5654781	ATOS SE COMMON STOCK EUR 1		7,205.000	617,167	1,049,892
BKX3XG2	AUCKLAND INTERNATIONAL AIRPORT LTD COMMO	NZD 0	45,323.000	226,247	208,874
B87CVM3	AURIZON HOLDINGS LTD COMMON STOCK AUD		46,925.000	186,918	182,044
6065586	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	STOCK AUD 0	10,486.000	214,833	235,715

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5256206	AUTOGRILL SPA COMMON STOCK EUR 0	26,179.000	208,525	361,511
052800109	AUTOLIV INC COMMON STOCK USD 1	5,600.000	335,765	711,648
053484101	AVALONBAY COMMUNITIES INC REIT USD 0.01	943.000	128,583	168,241
B6VTL04	AVIGILON CORP COMMON STOCK CAD	25,152.000	367,846	423,365
7088429	AXA SA COMMON STOCK EUR 2.29	43,790.000	1,186,113	1,300,641
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK US	12,193.000	169,916	349,939
G0692U109	AXIS CAPITAL HOLDINGS LTD COMMON STOCK U	2,723.000	146,544	136,858
00246W103	AXT INC COMMON STOCK USD 0.001	50,503.000	353,800	439,376
B03MPL8	AYGAZ AS COMMON STOCK TRY 1	32,888.000	121,781	139,390
6985543	AZBIL CORP COMMON STOCK JPY	11,800.000	456,570	512,224
B019M65	AZIMUT HOLDING SPA COMMON STOCK EUR 0	12,728.000	281,530	244,082
05523R107	BAE SYSTEMS PLC ADR USD	18,100.000	570,696	564,358
0263494	BAE SYSTEMS PLC COMMON STOCK GBP 2.5	15,343.000	120,861	118,928
056752108	BAIDU INC ADR USD 0.00005	6,246.000	1,629,311	1,462,876
B1HKSV6	BANCA GENERALI SPA COMMON STOCK EUR 1	10,326.000	337,944	343,961
5501906	BANCO BILBAO VIZCAYA ARGENTARIA SA COMMO EUR 0.49	29,031.000	238,932	247,927

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B1X8QN2	BANCO DE SABADELL SA COMMON STOCK EUR 0.	1,272,839.000	2,461,744	2,531,072
2328595	BANCO DO BRASIL SA COMMON STOCK BRL 0	149,600.000	857,679	1,435,070
05967A107	BANCO SANTANDER BRASIL SA ADR USD 0	28,600.000	159,744	276,562
B4V5RY4	BANCO SANTANDER BRASIL SA UNIT BRL 0	35,600.000	190,414	342,145
5705946	BANCO SANTANDER SA COMMON STOCK EUR 0.5	94,007.000	530,278	618,489
05969A105	BANCORP INC/THE COMMON STOCK USD 1	72,990.000	603,610	721,141
B0JDQD4	BANDAI NAMCO HOLDINGS INC COMMON STOCK J	5,200.000	109,261	170,102
060505104	BANK OF AMERICA CORP COMMON STOCK USD 0.	298,299.000	6,061,315	8,805,786
B0B8Z29	BANK OF COMMUNICATIONS CO LTD COMMON STO	601,000.000	590,165	445,908
BDRXFJ6	BANK OF IRELAND GROUP PLC COMMON STOCK E	119,900.000	1,001,398	1,029,428
3134865	BARCLAYS PLC COMMON STOCK GBP 25	252,524.000	676,941	693,793
0081180	BARRATT DEVELOPMENTS PLC COMMON STOCK GB	27,231.000	177,238	238,518
5086577	BASF SE COMMON STOCK EUR 0	5,620.000	560,029	619,107
071813109	BAXTER INTERNATIONAL INC COMMON STOCK US	19,727.000	1,283,882	1,275,153
5069211	BAYER AG COMMON STOCK EUR 0	135,323.000	15,372,840	16,899,569
5756029	BAYERISCHE MOTOREN WERKE AG COMMON STOCK	1,573.000	162,850	164,010

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4233589	BE SEMICONDUCTOR INDUSTRIES NV COMMON ST	0.01 2,120.000	177,439	177,970
073685109	BEACON ROOFING SUPPLY INC COMMON STOCK U	17,229.000	828,176	1,098,521
075896100	BED BATH & BEYOND INC COMMON STOCK USD 0	15,600.000	1,048,294	343,044
07725L102	BEIGENE LTD ADR USD 0.0001	3,835.000	314,645	374,756
7309283	BENETEAU SA COMMON STOCK EUR 0.1	18,492.000	315,808	442,883
6694162	BENQ MATERIALS CORP COMMON STOCK TWD 10	176,000.000	116,818	118,286
B02L3W3	BERKELEY GROUP HOLDINGS PLC COMMON STOCK	13,368.000	676,251	758,967
084670702	BERKSHIRE HATHAWAY INC COMMON STOCK USD	28,302.000	2,768,044	5,610,022
086516101	BEST BUY CO INC COMMON STOCK USD 0.1	28,284.000	1,175,837	1,936,605
573958S	BGP HOLDINGS BENEFICIAL INTEREST SHARE	100,240.000	191	0
088606108	BHP BILLITON LTD ADR USD	36,873.000	1,490,667	1,695,789
6144690	BHP BILLITON LTD COMMON STOCK AUD 0	12,604.000	365,323	291,508
05545E209	BHP BILLITON PLC ADR USD	19,900.000	702,485	801,970
0056650	BHP BILLITON PLC COMMON STOCK GBP 0.5	34,424.000	638,070	708,984
089302103	BIG LOTS INC COMMON STOCK USD 0.01	12,800.000	394,344	718,720
06846N104	BILL BARRETT CORP COMMON STOCK USD 0.001	36,973.000	184,554	189,671

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
09062X103	BIOGEN INC COMMON STOCK USD 0.0005		8,433.000	2,121,430	2,686,501
090672106	BIOTELEMETRY INC COMMON STOCK USD 0.001		42,922.000	1,249,031	1,283,368
09075E100	BIOVERATIV INC COMMON STOCK USD 0.001		3,300.000	135,665	177,936
BCBHZ31	BLACKBERRY LTD COMMON STOCK CAD 0		25,691.000	263,779	287,882
B7RLFB0	BLOOMBERRY RESORTS CORP COMMON STOCK PHP		1,881,800.000	339,899	410,890
6533232	BLUESCOPE STEEL LTD COMMON STOCK AUD 0		35,012.000	362,549	420,902
7309681	BNP PARIBAS SA COMMON STOCK EUR 2		35,566.000	2,637,224	2,658,551
7222755	BOBST GROUP SA COMMON STOCK CHF 1		6,524.000	386,329	867,635
097023105	BOEING CO/THE COMMON STOCK USD 5		14,980.000	2,031,493	4,417,752
09739C102	BOINGO WIRELESS INC COMMON STOCK USD		41,569.000	552,006	935,303
09739D100	BOISE CASCADE CO COMMON STOCK USD 0.01		22,359.000	680,051	892,124
B1XCBX9	BOLIDEN AB COMMON STOCK SEK 2.11		23,642.000	592,901	810,253
B39VVF6	BOLSA MEXICANA DE VALORES SAB DE CV COMM	MXN 0	238,495.000	384,703	412,617
099724106	BORGWARNER INC COMMON STOCK USD 0.01		17,800.000	926,422	909,402
101121101	BOSTON PROPERTIES INC REIT USD 0.01		857.000	90,745	111,436
101388106	BOTTOMLINE TECHNOLOGIES DE INC COMMON ST	0.001	19,114.000	505,631	662,874

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
4002121	BOUYGUES SA COMMON STOCK EUR 1	4,707.000	227,223	244,795
055622104	BP PLC ADR USD	64,100.000	2,237,880	2,694,123
0798059	BP PLC COMMON STOCK USD 0.25	620,000.000	3,652,637	4,383,911
BBH7K66	BPOST SA COMMON STOCK EUR	31,398.000	968,199	957,084
B4YVF56	BRENNTAG AG COMMON STOCK EUR 0	31,136.000	1,913,063	1,972,971
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK U	1,672.000	88,031	98,046
G67506108	BRIGHTSPHERE INVESTMENT GROUP PLC COMMON 0.001	59,481.000	894,097	996,307
109696104	BRINK'S CO/THE COMMON STOCK USD 1	5,225.000	438,305	411,208
109641100	BRINKER INTERNATIONAL INC COMMON STOCK U	13,700.000	322,057	532,108
110122108	BRISTOL-MYERS SQUIBB CO COMMON STOCK USD	61,506.000	3,863,478	3,769,088
0136701	BRITISH LAND CO PLC/THE REIT GBP 25	12,420.000	133,502	116,180
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD 0.01	33,400.000	773,737	623,244
Y09827109	BROADCOM LTD COMMON STOCK USD	10,452.000	2,805,534	2,685,119
6146500	BROTHER INDUSTRIES LTD COMMON STOCK JPY	55,300.000	998,157	1,364,705
B9B3FG1	BRP INC/CA COMMON STOCK CAD	5,920.000	192,890	219,753
3091357	BT GROUP PLC COMMON STOCK GBP 5	190,364.000	711,819	699,668

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B2931P5	BT INVESTMENT MANAGEMENT LTD COMMON STOC	176,101.000	1,600,234	1,555,055
G16962105	BUNGE LTD COMMON STOCK USD 0.01	9,991.000	732,613	670,196
3174300	BURBERRY GROUP PLC COMMON STOCK GBP 0.05	10,450.000	234,180	253,321
B2RHNV9	B3 SA - BRASIL BOLSA BALCAO COMMON STOCK	79,700.000	471,819	547,335
12673P105	CA INC COMMON STOCK USD 0.1	21,300.000	523,512	708,864
127055101	CABOT CORP COMMON STOCK USD 1	30,611.000	1,482,672	1,885,331
127387108	CADENCE DESIGN SYSTEMS INC COMMON STOCK	12,675.000	471,009	530,069
12477X106	CAI INTERNATIONAL INC COMMON STOCK USD 0	15,125.000	299,366	428,340
13123X102	CALLON PETROLEUM CO COMMON STOCK USD 0.0	87,741.000	1,147,056	1,066,053
6161503	CALTEX AUSTRALIA LTD COMMON STOCK AUD 0	6,763.000	178,124	180,114
132011107	CAMBREX CORP COMMON STOCK USD 0.1	21,933.000	994,197	1,052,784
2170525	CANADIAN IMPERIAL BANK OF COMMERCE COMMO	6,142.000	508,243	600,695
136375102	CANADIAN NATIONAL RAILWAY CO COMMON STOC	104,458.000	4,487,936	8,617,785
2180632	CANADIAN NATIONAL RAILWAY CO COMMON STOC	44,927.000	3,473,997	3,716,576
B18P4F6	CANFOR CORP COMMON STOCK CAD 0	19,800.000	359,160	391,591
138006309	CANON INC ADR USD	3,900.000	150,122	145,860

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
6172323	CANON INC COMMON STOCK JPY		48,000.000	1,742,569	1,789,614
4163437	CAPGEMINI SE COMMON STOCK EUR 8		6,822.000	754,504	810,093
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK		22,476.000	1,427,490	2,238,160
141337105	CARBONITE INC COMMON STOCK USD 0.01		56,695.000	1,342,068	1,423,045
14149Y108	CARDINAL HEALTH INC COMMON STOCK USD 0		56,100.000	4,277,369	3,437,247
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK		35,497.000	924,928	840,924
4169219	CARLSBERG A/S COMMON STOCK DKK 20		6,336.000	748,511	761,293
143658300	CARNIVAL CORP COMMON STOCK USD 0.01		34,880.000	2,050,042	2,314,986
14365C103	CARNIVAL PLC ADR USD		5,800.000	380,786	384,424
BW0BGZ3	CARSALES.COM LTD COMMON STOCK AUD		35,437.000	371,444	401,620
148806102	CATALENT INC COMMON STOCK USD 0.01		32,681.000	1,231,943	1,342,535
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOC	0.001	106,207.000	265,725	415,269
149123101	CATERPILLAR INC COMMON STOCK USD 1		6,872.000	916,219	1,082,890
149205106	CATO CORP/THE COMMON STOCK USD 0.033		22,828.000	364,401	363,422
5041413	CECONOMY AG COMMON STOCK EUR 0		38.000	549	575
150870103	CELANESE CORP COMMON STOCK USD 0.0001		11,369.000	780,916	1,217,393

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
151020104 CELGENE CORP COMMON STOCK USD 0.01		13,337.000	1,542,851	1,391,849
15135B101 CENTENE CORP COMMON STOCK USD 0.001		8,473.000	739,802	854,756
154760409 CENTRAL PACIFIC FINANCIAL CORP COMMON ST		34,204.000	806,831	1,020,305
6293246 CENTRAL SPORTS CO LTD COMMON STOCK JPY		3,400.000	139,533	132,348
156431108 CENTURY ALUMINUM CO COMMON STOCK USD 0.0		23,194.000	345,282	455,530
156432106 CENTURY BANCORP INC/MA COMMON STOCK USD		4,790.000	396,844	374,818
156492100 CENTURY CASINOS INC COMMON STOCK USD 0.0		48,251.000	336,031	440,532
B14WZ47 CHAMPION REIT REIT HKD 0		740,000.000	437,536	542,412
159864107 CHARLES RIVER LABORATORIES INTERNATIONAL	COMMON STOCK USD 0.01	8,905.000	753,975	974,652
16115Q308 CHART INDUSTRIES INC COMMON STOCK USD 0.		1,096.000	51,531	51,359
B8S8C94 CHARTWELL RETIREMENT RESIDENCES UNIT CAD		14,300.000	185,464	185,576
M22465104 CHECK POINT SOFTWARE TECHNOLOGIES LTD CO	USD 0.01	17,300.000	2,010,857	1,792,626
163092109 CHEGG INC COMMON STOCK USD 0.001		40,487.000	285,188	660,748
166764100 CHEVRON CORP COMMON STOCK USD 0.75		16,992.000	1,531,414	2,127,228
168615102 CHICO'S FAS INC COMMON STOCK USD 0.01		45,982.000	404,885	405,561
168905107 CHILDREN'S PLACE INC/THE		13,034.000	1,236,324	1,894,492

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
BGY6SV2	CHINA CINDA ASSET MANAGEMENT CO LTD COMM	HKD 1	662,867	677,564
		1,852,000.000		
B5NRRJ0	CHINA EVERBRIGHT BANK CO LTD COMMON STOC		109,062	107,857
		231,000.000		
BYNK383	CHINA HUARONG ASSET MANAGEMENT CO LTD CO	HKD 1	910,539	997,871
		2,114,000.000		
6199816	CHINA LIFE INSURANCE CO LTD/TAIWAN COMMO	TWD 10	123,321	123,792
		123,000.000		
16941R108	CHINA PETROLEUM & CHEMICAL CORP ADR USD		2,638,048	2,504,118
		34,130.000		
6291819	CHINA PETROLEUM & CHEMICAL CORP COMMON S		160,796	156,860
		214,000.000		
G21082105	CHINA YUCHAI INTERNATIONAL LTD COMMON ST	0.1	208,127	268,800
		11,200.000		
B4P0G71	CHORUS LTD COMMON STOCK NZD 0		82,924	122,391
		40,974.000		
B573M11	CHR HANSEN HOLDING A/S COMMON STOCK DKK		808,610	843,282
		8,984.000		
6195803	CHUGOKU BANK LTD/THE COMMON STOCK JPY		322,191	319,727
		23,900.000		
6591940	CI:Z HOLDINGS CO LTD COMMON STOCK JPY		310,245	433,866
		8,500.000		
7380482	CIE DE SAINT-GOBAIN COMMON STOCK EUR 4		819,367	820,296
		14,857.000		
BCRWZ18	CIE FINANCIERE RICHEMONT SA COMMON STOCK		4,626,955	6,609,044
		72,939.000		
4588364	CIE GENERALE DES ETABLISSEMENTS MICHELIN	STOCK EUR 2	401,784	500,866
		3,489.000		
B614LY3	CIELO SA COMMON STOCK BRL 0		2,802,728	2,629,878
		370,900.000		
125509109	CIGNA CORP COMMON STOCK USD 0.25		399,682	607,848
		2,993.000		

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
BX17Q13	CIMIC GROUP LTD COMMON STOCK AUD 0		13,263.000	333,438	533,725
17275R102	CISCO SYSTEMS INC COMMON STOCK USD 0.001		167,186.000	4,417,732	6,403,224
17306X102	CITI TRENDS INC COMMON STOCK USD 0.01		14,499.000	369,030	383,644
172967424	CITIGROUP INC COMMON STOCK USD 0.01		75,865.000	6,225,901	5,645,115
174610105	CITIZENS FINANCIAL GROUP INC COMMON STOC		7,946.000	334,146	333,573
177376100	CITRIX SYSTEMS INC COMMON STOCK USD 0.00		6,800.000	544,923	598,400
BYZQ077	CK ASSET HOLDINGS LTD COMMON STOCK HKD 1		320,000.000	2,606,354	2,795,850
BYVS6J1	CK INFRASTRUCTURE HOLDINGS LTD COMMON ST		3,557.000	20,191	30,554
6201164	CLARION CO LTD COMMON STOCK JPY		78,000.000	297,305	290,120
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD 0		80,843.000	348,584	359,751
BDSV2V0	CNH INDUSTRIAL NV COMMON STOCK USD 0.01		30,544.000	347,148	409,685
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD		54,111.000	1,126,159	1,336,001
B00G0S5	CNOOC LTD COMMON STOCK HKD 0		977,000.000	1,239,050	1,402,267
5543986	CNP ASSURANCES COMMON STOCK EUR 1		10,674.000	218,748	246,798
191216100	COCA-COLA CO/THE COMMON STOCK USD 0.25		15,500.000	457,644	711,140
G25839104	COCA-COLA EUROPEAN PARTNERS PLC COMMON S	0.01	140,200.000	5,401,372	5,586,970

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
B9895B7	COCA-COLA HBC AG COMMON STOCK GBP 6.7		18,324.000	436,633	599,865
B2Q4CF8	COCOKARA FINE INC COMMON STOCK JPY		7,200.000	430,110	465,300
192446102	COGNIZANT TECHNOLOGY SOLUTIONS CORP COMM	USD 0.01	7,564.000	558,212	537,195
192479103	COHERENT INC COMMON STOCK USD 0.01		6,930.000	1,666,203	1,955,785
194162103	COLGATE-PALMOLIVE CO COMMON STOCK USD 1		5,428.000	409,108	409,543
194693107	COLLIERS INTERNATIONAL GROUP INC COMMON	0	10,134.000	604,276	611,587
20030N101	COMCAST CORP COMMON STOCK USD 0.01		475,498.000	16,768,611	19,043,695
200340107	COMERICA INC COMMON STOCK USD 5		1,672.000	124,582	145,146
202608105	COMMERCIAL VEHICLE GROUP INC COMMON STOC		47,023.000	378,902	502,676
B90LKT4	COMMERZBANK AG COMMON STOCK EUR 0		13,719.000	200,114	206,005
BD6K457	COMPASS GROUP PLC COMMON STOCK GBP 11.05		37,724.000	689,147	816,498
6180412	COMPUTERSHARE LTD COMMON STOCK AUD 0		58,015.000	611,644	739,636
6687247	COMSYS HOLDINGS CORP COMMON STOCK JPY		13,300.000	312,063	385,482
205887102	CONAGRA BRANDS INC		1,848.000	59,590	69,614
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD		10,700.000	653,859	908,965
B15C4L6	CONSTELLATION SOFTWARE INC/CANADA COMMON	0	244.000	144,406	148,396

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
4598589	CONTINENTAL AG COMMON STOCK EUR 0		9,504.000	2,041,314	2,568,361
211171103	CONTINENTAL BUILDING PRODUCTS INC COMMON	0.001	31,493.000	755,310	886,528
212485106	CONVERGYS CORP COMMON STOCK USD 0		27,400.000	411,808	643,900
6141806	CORETRONIC CORP COMMON STOCK TWD 10		304,200.000	473,845	348,580
219350105	CORNING INC COMMON STOCK USD 0.5		31,800.000	541,058	1,017,282
5730409	CORP FINANCIERA ALBA SA COMMON STOCK EUR		1,147.000	66,055	65,726
22160N109	COSTAR GROUP INC COMMON STOCK USD 0.01		13,480.000	2,922,429	4,002,886
222070203	COTY INC COMMON STOCK USD 0.01		271,569.000	5,367,904	5,401,507
22284P105	COVENANT TRANSPORTATION GROUP INC COMMON	0.01	12,548.000	365,642	360,504
BYTBWY9	COVESTRO AG COMMON STOCK EUR 0		18,277.000	1,113,875	1,888,102
12618T105	CRA INTERNATIONAL INC COMMON STOCK USD 0		14,446.000	501,018	649,348
B0J2LC5	CREATE RESTAURANTS HOLDINGS INC COMMON S		10,400.000	120,832	122,695
B67C8W8	CRESCENT POINT ENERGY CORP COMMON STOCK		2,000.000	80,244	15,292
0182704	CRH PLC COMMON STOCK EUR 0.32		114,200.000	3,065,150	4,104,641
BYZWX76	CRODA INTERNATIONAL PLC COMMON STOCK GBP		16,751.000	731,910	1,002,475
22822V101	CROWN CASTLE INTERNATIONAL CORP REIT USD		2,265.000	205,189	251,438

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
228368106	CROWN HOLDINGS INC COMMON STOCK USD 5	10,000.000	598,343	562,500
B29LCJ0	CROWN RESORTS LTD COMMON STOCK AUD 0	17,306.000	161,108	176,237
BDFF8H3	CSC FINANCIAL CO LTD COMMON STOCK HKD 1	358,500.000	313,053	317,350
6185495	CSL LTD COMMON STOCK AUD 0	8,946.000	971,802	988,692
6191997	CSPC PHARMACEUTICAL GROUP LTD COMMON STO	694,000.000	1,174,933	1,400,908
126408103	CSX CORP COMMON STOCK USD 1	45,526.000	2,159,775	2,504,385
126501105	CTS CORP COMMON STOCK USD 0	4,228.000	113,206	108,871
231021106	CUMMINS INC COMMON STOCK USD 2.5	8,865.000	1,146,566	1,565,914
12662P108	CVR ENERGY INC COMMON STOCK USD 0.01	12,999.000	362,126	484,083
126650100	CVS HEALTH CORP	39,655.000	2,922,627	2,874,988
B601QS4	DAI-ICHI LIFE HOLDINGS INC COMMON STOCK	39,300.000	638,596	810,770
B1G2RD8	DAI-ICHI SEIKO CO LTD COMMON STOCK JPY	9,200.000	152,100	245,823
6250542	DAICEL CORP COMMON STOCK JPY	6,200.000	74,543	70,558
B0J7D91	DAIICHI SANKYO CO LTD COMMON STOCK JPY	46,600.000	1,028,085	1,214,951
6251200	DAISHIN SECURITIES CO LTD COMMON STOCK K	27,156.000	264,261	365,276
6250508	DAITO TRUST CONSTRUCTION CO LTD COMMON S	424.000	21,599	86,475

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
6251363	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	2,144.000	27,471	82,353
6251772	DAIWA INDUSTRIES LTD COMMON STOCK JPY	15,000.000	162,593	172,170
6251426	DAIWABO HOLDINGS CO LTD COMMON STOCK JPY	16,900.000	436,592	695,353
235825205	DANA INC	70,558.000	1,883,274	2,258,562
4253372	DANIELI & C OFFICINE MECCANICHE SPA SAVI EUR 1	13,535.000	265,750	225,264
B1Y9TB3	DANONE SA COMMON STOCK EUR 0.25	114,118.000	7,723,441	9,585,451
4588825	DANSKE BANK A/S COMMON STOCK DKK 10	34,660.000	1,270,520	1,350,535
237194105	DARDEN RESTAURANTS INC COMMON STOCK USD	1,611.000	154,953	154,688
242370203	DEAN FOODS CO COMMON STOCK USD	51,832.000	797,098	599,178
244199105	DEERE & CO COMMON STOCK USD 1	21,655.000	3,158,778	3,389,224
24703L103	DELL TECHNOLOGIES INC CLASS V TRACKING S	3,745.000	130,385	304,394
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD	4,196.000	124,478	220,164
247361702	DELTA AIR LINES INC COMMON STOCK USD 0.0	42,097.000	1,916,563	2,357,432
B05L364	DENA CO LTD COMMON STOCK JPY	24,100.000	588,185	496,976
6640381	DENSO CORP COMMON STOCK JPY	17,300.000	764,857	1,038,614
7021963	DEUTSCHE BOERSE AG COMMON STOCK EUR 0	17,698.000	1,302,623	2,057,170

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5287488	DEUTSCHE LUFTHANSA AG COMMON STOCK EUR 0	33,333.000	543,260	1,229,607
4617859	DEUTSCHE POST AG COMMON STOCK EUR 0	2,044.000	99,641	97,564
4557847	DEUTZ AG COMMON STOCK EUR 0	33,296.000	161,254	303,022
25179M103	DEVON ENERGY CORP COMMON STOCK USD 0.1	8,827.000	312,679	365,438
252131107	DEXCOM INC COMMON STOCK USD 0.001	27,669.000	1,857,013	1,587,924
23331S100	DHI GROUP INC COMMON STOCK USD 0.01	171,810.000	807,678	326,439
25243Q205	DIAGEO PLC ADR USD	18,337.000	1,970,748	2,677,752
0237400	DIAGEO PLC COMMON STOCK GBP 28.93518	199,202.000	4,897,044	7,343,071
252784301	DIAMONDROCK HOSPITALITY CO REIT USD 0.01	91,131.000	915,975	1,028,869
6250821	DIC CORP COMMON STOCK JPY	4,300.000	150,894	162,610
25381B101	DIGIMARC CORP COMMON STOCK USD 0.001	9,164.000	341,252	331,279
253868103	DIGITAL REALTY TRUST INC REIT USD 0.01	627.000	72,414	71,415
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK	30,161.000	1,581,282	2,319,984
256746108	DOLLAR TREE INC COMMON STOCK USD 0.01	21,381.000	2,292,745	2,294,395
B4TP9G2	DOLLARAMA INC COMMON STOCK CAD 0	10,934.000	1,195,358	1,370,513
23331A109	DR HORTON INC COMMON STOCK USD 0.01	5,255.000	150,381	268,373

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
0822011	DS SMITH PLC COMMON STOCK GBP 10		1,032,219.000	4,863,566	7,226,030
B1WT5G2	DSV A/S COMMON STOCK DKK 1		21,962.000	1,386,419	1,730,636
233331107	DTE ENERGY CO COMMON STOCK USD 0		742.000	75,070	81,219
B1GVJ73	DUSKIN CO LTD COMMON STOCK JPY		43,200.000	866,707	1,140,112
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD 0.01		7,292.000	579,111	692,011
233377407	DXP ENTERPRISES INC/TX COMMON STOCK USD		17,935.000	588,094	530,338
4942904	E.ON SE COMMON STOCK EUR 0		223,024.000	2,598,899	2,426,601
268948106	EAGLE BANCORP INC COMMON STOCK USD 0.01		18,979.000	1,098,526	1,098,884
269796108	EAGLE PHARMACEUTICALS INC/DE COMMON STOC	0.001	3,315.000	237,559	177,087
6298542	EAST JAPAN RAILWAY CO COMMON STOCK JPY		16,800.000	1,543,016	1,639,734
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD 0.0		8,900.000	714,415	824,496
G29183103	EATON CORP PLC COMMON STOCK USD 0.01		6,900.000	554,189	545,169
278642103	EBAY INC COMMON STOCK USD 0.001		57,307.000	1,526,889	2,162,766
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK U		11,640.000	311,150	325,920
279158109	ECOPETROL SA ADR USD		123,600.000	1,086,888	1,808,268
B62G1B5	EDENRED COMMON STOCK EUR 2		17,062.000	496,360	495,401

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
281020107	EDISON INTERNATIONAL COMMON STOCK USD 0	31,183.000	2,155,950	1,972,013
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK U	17,702.000	1,698,783	1,995,192
6307200	EISAI CO LTD COMMON STOCK JPY	14,700.000	932,643	837,241
6632140	EL AL ISRAEL AIRLINES COMMON STOCK ILS 1	587,538.000	473,794	244,889
283677854	EL PASO ELECTRIC CO COMMON STOCK USD 0	15,383.000	600,241	851,449
28470R102	ELDORADO RESORTS INC COMMON STOCK USD	55,449.000	1,408,539	1,838,134
285229100	ELECTRO SCIENTIFIC INDUSTRIES INC COMMON 0	27,662.000	295,896	592,797
B1KKBX6	ELECTROLUX AB COMMON STOCK SEK 5	9,360.000	296,150	302,149
285512109	ELECTRONIC ARTS INC COMMON STOCK USD 0.0	3,973.000	331,158	417,403
532457108	ELI LILLY & CO COMMON STOCK USD 0	1,921.000	158,664	162,248
5480588	EMAK SPA COMMON STOCK EUR 0.26	39,837.000	92,621	68,645
2314000	EMPIRE CO LTD COMMON STOCK CAD 0	8,527.000	149,252	166,668
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK	7,632.000	315,381	447,846
BD0CRV6	ENAV SPA COMMON STOCK EUR	135,561.000	573,753	734,145
5271782	ENDESA SA COMMON STOCK EUR 1.2	13,789.000	309,129	295,640
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK	67,104.000	645,526	520,056

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
7144569	ENEL SPA COMMON STOCK EUR 1	1,009,803.000	5,097,987	6,220,491
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK 0	15,300.000	728,618	734,094
29272C103	ENERGOUS CORP COMMON STOCK USD 0.00001	59,443.000	932,492	1,156,166
B0C2CQ3	ENGIE SA COMMON STOCK EUR 1	19,025.000	329,720	327,486
26874R108	ENI SPA ADR USD	23,000.000	755,720	763,370
7145056	ENI SPA COMMON STOCK EUR 0	279,101.000	4,434,126	4,624,994
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD	12,516.000	180,185	190,243
29362U104	ENTEGRIS INC COMMON STOCK USD 0.01	25,429.000	771,234	774,313
29364G103	ENTERGY CORP COMMON STOCK USD 0.01	12,804.000	954,068	1,042,118
29476L107	EQUITY RESIDENTIAL REIT USD 0.01	1,715.000	106,277	109,366
4017017	ERAMET COMMON STOCK EUR 3.05	7,335.000	616,385	872,243
5289837	ERSTE GROUP BANK AG COMMON STOCK EUR 0	133,800.000	4,342,957	5,800,883
BF1K7P7	ESSITY AB COMMON STOCK SEK	6,310.000	171,472	179,570
BNBNSG0	EURONEXT NV COMMON STOCK EUR 1.6	4,818.000	185,752	299,744
B0M7KJ7	EUTELSAT COMMUNICATIONS SA COMMON STOCK	10,072.000	294,298	233,363
29978A104	EVERBRIDGE INC COMMON STOCK USD 0.001	18,234.000	417,901	541,914

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD 0.	3,574.000	547,273	790,783
30040W108	EVERSOURCE ENERGY COMMON STOCK USD 5	1,667.000	102,388	105,321
30049A107	EVOLUTION PETROLEUM CORP COMMON STOCK US	26,437.000	215,255	181,093
30063P105	EXACT SCIENCES CORP COMMON STOCK USD 0.0	53,836.000	2,497,638	2,828,543
30161N101	EXELON CORP COMMON STOCK USD 0	205,494.000	7,963,075	8,098,519
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK	97,566.000	6,845,892	7,282,326
30227H106	EXTERRAN CORP COMMON STOCK USD 0.01	18,282.000	515,020	574,786
30226D106	EXTREME NETWORKS INC COMMON STOCK USD 0.	111,948.000	1,241,601	1,401,589
30231G102	EXXON MOBIL CORP COMMON STOCK USD 0	43,967.000	3,658,389	3,677,400
B0N9WT6	F@N COMMUNICATIONS INC COMMON STOCK JPY	17,800.000	183,124	141,894
30303M102	FACEBOOK INC COMMON STOCK USD 0.000006	59,992.000	7,430,767	10,586,188
6186045	FARADAY TECHNOLOGY CORP COMMON STOCK TWD	474,000.000	728,611	922,244
6332860	FCC CO LTD COMMON STOCK JPY	7,700.000	155,539	202,531
313148306	FEDERAL AGRICULTURAL MORTGAGE CORP COMMO	USD 1 531.000	19,382	41,545
31428X106	FEDEX CORP COMMON STOCK USD 0.1	5,300.000	496,497	1,322,562
BQQ1JQ7	FEED ONE CO LTD COMMON STOCK JPY	179,200.000	315,095	421,553

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
BD6G507	FERRARI NV COMMON STOCK USD 0.01		16,470.000	1,816,734	1,729,514
315405100	FERRO CORP COMMON STOCK USD 1		30,509.000	766,854	719,707
BRJFWP3	FIAT CHRYSLER AUTOMOBILES NV COMMON STOC		314,351.000	2,792,631	5,628,118
317585404	FINANCIAL INSTITUTIONS INC COMMON STOCK		19,471.000	578,223	605,548
BNG63V4	FINCANTIERI SPA COMMON STOCK EUR		141,702.000	85,791	213,035
31787A507	FINISAR CORP COMMON STOCK USD 0.001		16,925.000	485,004	344,424
2339177	FINNING INTERNATIONAL INC COMMON STOCK C		8,125.000	200,491	205,695
319850103	FIRST CONNECTICUT BANCORP INC/FARMINGTON	STOCK USD 0.01	6,679.000	168,376	174,656
33767D105	FIRSTCASH INC		30,039.000	1,801,695	2,026,131
337932107	FIRSTENERGY CORP COMMON STOCK USD 0.1		24,400.000	740,537	747,128
33767E103	FIRSTSERVICE CORP COMMON STOCK CAD		12,541.000	807,395	876,867
338307101	FIVE9 INC COMMON STOCK USD 0.001		58,763.000	1,259,588	1,462,023
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK U		10,526.000	1,972,858	2,025,518
302445101	FLIR SYSTEMS INC COMMON STOCK USD 0.01		4,692.000	221,697	218,741
BYQ8481	FLUGHAFEN ZURICH AG COMMON STOCK CHF 10		1,357.000	309,444	310,390
31620R303	FNF GROUP TRACKING STK USD 0.0001		25,648.000	892,165	1,006,428

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
345370860	FORD MOTOR CO COMMON STOCK USD 0.01	120,193.000	1,501,226	1,501,211
346375108	FORMFACTOR INC COMMON STOCK USD 0.001	56,087.000	681,653	877,762
6086253	FORTESCUE METALS GROUP LTD COMMON STOCK	23,856.000	94,608	91,056
349853101	FORWARD AIR CORP COMMON STOCK USD 0.01	10,988.000	634,057	631,151
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD	2,287.000	102,782	99,096
35671D857	FREEPORT-MCMORAN INC COMMON STOCK USD 0.	47,110.000	656,775	893,206
357023100	FREIGHTCAR AMERICA INC COMMON STOCK USD	12,767.000	225,790	218,060
4352097	FRESENIUS SE & CO KGAA COMMON STOCK EUR	1,690.000	55,853	132,050
30263Y104	FS BANCORP INC COMMON STOCK USD	4,708.000	268,167	256,916
4354338	FUCHS PETROLUB SE COMMON STOCK EUR 0	5,282.000	269,799	256,052
6356246	FUJI CO LTD/EHIME COMMON STOCK JPY	6,800.000	166,364	146,624
6083704	FUJI SEAL INTERNATIONAL INC COMMON STOCK	4,900.000	148,193	160,289
6357001	FUJI SOFT INC COMMON STOCK JPY	3,900.000	99,404	125,326
6356525	FUJIFILM HOLDINGS CORP COMMON STOCK JPY	30,300.000	1,134,219	1,238,629
6357261	FUJITSU FRONTECH LTD COMMON STOCK JPY	6,000.000	93,628	106,258
6356945	FUJITSU LTD COMMON STOCK JPY	331,000.000	1,734,912	2,358,577

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
6356967	FUJIYA CO LTD COMMON STOCK JPY		6,100.000	148,565	141,819
6357744	FUTABA INDUSTRIAL CO LTD COMMON STOCK JP		23,300.000	143,030	216,970
36116M106	FUTUREFUEL CORP COMMON STOCK USD 0.0001		23,682.000	328,462	333,679
315616102	F5 NETWORKS INC COMMON STOCK USD 0		2,617.000	331,408	343,403
36467J108	GAMING AND LEISURE PROPERTIES INC REIT U		38,100.000	1,371,411	1,409,700
36473H104	GANNETT CO INC COMMON STOCK USD 0.01		53,737.000	613,488	622,812
364760108	GAP INC/THE COMMON STOCK USD 0.05		26,100.000	1,150,598	888,966
366554103	GARRISON CAPITAL INC COMMON STOCK USD 0.		7,903.000	69,050	64,093
6585396	GAZIT-GLOBE LTD COMMON STOCK ILS 1		11,004.000	99,653	117,024
5836200	GEDI GRUPPO EDITORIALE SPA COMMON STOCK		1,754.000	1,157	1,478
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD 1		1,756.000	253,977	357,258
369604103	GENERAL ELECTRIC CO COMMON STOCK USD 0.0		36,500.000	1,148,333	636,925
37045V100	GENERAL MOTORS CO COMMON STOCK USD 0.01		43,378.000	1,570,186	1,778,064
6366795	GENTING SINGAPORE PLC COMMON STOCK SGD 0		915,000.000	708,790	896,925
B3NWJQ2	GENWORTH MI CANADA INC COMMON STOCK CAD		8,400.000	217,022	291,632
BMNQCT1	GENWORTH MORTGAGE INSURANCE AUSTRALIA LT	STOCK AUD	105,285.000	263,321	247,046

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
36162J106 GEO GROUP INC/THE REIT USD 0.01		186,750.000	4,021,309	4,407,300
36174X101 GGP INC REIT USD 0.01		5,263.000	99,600	123,102
375558103 GILEAD SCIENCES INC COMMON STOCK USD 0.0		46,891.000	3,997,966	3,359,271
3064650 GKN PLC COMMON STOCK GBP 10		60,561.000	273,468	261,665
0925288 GLAXOSMITHKLINE PLC COMMON STOCK GBP 25		195,900.000	4,795,452	3,504,674
B4T3BW6 GLENCORE PLC COMMON STOCK GBP 0.01		473,074.000	1,492,952	2,495,808
BD6JX57 GLENVEAGH PROPERTIES PLC COMMON STOCK EU		227,790.000	306,157	322,766
37953G103 GLOBAL BRASS & COPPER HOLDINGS INC COMMO	USD 0.01	18,703.000	550,936	619,069
L44385109 GLOBANT SA COMMON STOCK USD 1.2		13,803.000	547,710	641,287
381370105 GOLDFIELD CORP/THE COMMON STOCK USD 0.1		44,043.000	185,753	215,811
38141G104 GOLDMAN SACHS GROUP INC/THE COMMON STOCK		6,900.000	1,296,729	1,757,844
B03FYZ4 GOODMAN GROUP REIT AUD 0		14,912.000	56,858	98,206
382550101 GOODYEAR TIRE & RUBBER CO/THE COMMON STO		23,600.000	629,735	762,516
B3LWDR3 GOZDE GIRISIM SERMAYESI YATIRIM ORTAKLIG	COMMON STOCK TRY 1	304,404.000	292,232	454,406
6365866 GPT GROUP/THE REIT AUD 0		30,065.000	112,687	120,163
38526M106 GRAND CANYON EDUCATION INC COMMON STOCK		7,389.000	441,013	661,537

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
2384951	GREAT-WEST LIFECO INC COMMON STOCK CAD 0	1,500.000	32,867	42,021
39304D102	GREEN DOT CORP COMMON STOCK USD 0.001	17,415.000	841,888	1,049,428
B63QSB3	GREGGS PLC COMMON STOCK GBP 2	13,215.000	234,884	250,094
B03L0B0	GRENDENE SA COMMON STOCK BRL 0	34,300.000	224,456	294,183
7097328	GROUPE BRUXELLES LAMBERT SA COMMON STOCK	556.000	52,335	60,081
6398709	GUNZE LTD COMMON STOCK JPY	8,100.000	277,640	463,782
36197T103	GW PHARMACEUTICALS PLC ADR USD	3,405.000	444,508	449,494
404030108	H&E EQUIPMENT SERVICES INC COMMON STOCK	20,938.000	815,632	851,130
093671105	H&R BLOCK INC COMMON STOCK USD 0	18,923.000	494,131	496,161
B03N0C7	HACI OMER SABANCI HOLDING AS COMMON STOC	183,328.000	575,848	537,664
B71SXC4	HAITONG SECURITIES CO LTD COMMON STOCK H	336,000.000	541,463	487,411
6051444	HAMAKYOREX CO LTD COMMON STOCK JPY	5,700.000	149,603	163,182
6496755	HANWHA CORP COMMON STOCK KRW 5000	1,611.000	66,749	62,451
6805801	HANWHA GENERAL INSURANCE CO LTD COMMON S	5000 47,841.000	324,473	363,762
6410700	HAREL INSURANCE INVESTMENTS & FINANCIAL	LTD COMMON STOCK ILS 0.1 22,975.000	135,889	168,690
415864107	HARSCO CORP COMMON STOCK USD 1.25	64,377.000	1,088,953	1,200,631

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
416515104 HARTFORD FINANCIAL SERVICES GROUP INC/TH	STOCK USD 0.01	15,400.000	533,435	866,712
419596101 HAVERTY FURNITURE COS INC COMMON STOCK U		13,255.000	318,264	300,226
40412C101 HCA HEALTHCARE INC COMMON STOCK USD 0.01		15,000.000	1,077,236	1,317,600
40414L109 HCP INC REIT USD 1		8,790.000	324,453	229,243
40416M105 HD SUPPLY HOLDINGS INC COMMON STOCK USD		17,934.000	690,059	717,898
40415F101 HDFC BANK LTD ADR USD		19,035.000	1,216,896	1,935,288
42234Q102 HEARTLAND FINANCIAL USA INC COMMON STOCK		9,241.000	474,498	495,780
422819102 HEIDRICK & STRUGGLES INTERNATIONAL INC C	STOCK USD 0.01	14,179.000	349,669	348,094
BSHYK55 HELLA GMBH & CO. KGAA COMMON STOCK EUR		10,623.000	652,864	657,832
5475658 HELLENIC PETROLEUM SA COMMON STOCK EUR 2		17,517.000	161,525	160,072
6420538 HENDERSON LAND DEVELOPMENT CO LTD COMMON	0	58,000.000	376,699	382,101
42704L104 HERC HOLDINGS INC COMMON STOCK USD 0.01		7,510.000	462,745	470,201
426927109 HERITAGE COMMERCE CORP COMMON STOCK USD		17,552.000	274,050	268,897
42722X106 HERITAGE FINANCIAL CORP/WA COMMON STOCK		26,099.000	740,121	803,849
427825500 HERSHA HOSPITALITY TRUST REIT USD 0.01		43,480.000	791,528	756,552
42809H107 HESS CORP COMMON STOCK USD 1		56,500.000	2,781,263	2,682,055

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
42824C109	HEWLETT PACKARD ENTERPRISE CO COMMON STO	0.01	54,400.000	700,863	781,184
B1XFTL2	HEXAGON AB COMMON STOCK SEK 0.22		5,669.000	281,341	284,506
428291108	HEXCEL CORP COMMON STOCK USD 0.01		10,025.000	532,730	620,046
43300A203	HILTON WORLDWIDE HOLDINGS INC COMMON STO	0.01	25,824.000	1,463,154	2,062,305
6428305	HINO MOTORS LTD COMMON STOCK JPY		54,900.000	670,554	711,531
B1GZ9S6	HIRATA CORP COMMON STOCK JPY		1,200.000	130,762	124,101
6429159	HITACHI CAPITAL CORP COMMON STOCK JPY		24,400.000	565,561	614,061
6642804	HITACHI HIGH-TECHNOLOGIES CORP COMMON ST		9,300.000	296,415	392,144
6429104	HITACHI LTD COMMON STOCK JPY		505,000.000	2,865,249	3,935,548
5108664	HOCHTIEF AG COMMON STOCK EUR 0		907.000	140,265	160,755
BYW5KK0	HOLDING CO ADMIE IPTO SA COMMON STOCK EU		64,159.000	131,620	149,154
436440101	HOLOGIC INC COMMON STOCK USD 0.01		70,569.000	3,045,017	3,016,825
437076102	HOME DEPOT INC/THE COMMON STOCK USD 0.05		12,130.000	1,201,817	2,298,999
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK		69,707.000	4,015,506	10,690,266
6267359	HONG KONG EXCHANGES & CLEARING LTD COMMO	HKD 0	5,408.000	57,749	165,893
G4587L109	HONGKONG LAND HOLDINGS LTD COMMON STOCK		247,700.000	1,847,842	1,743,808

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
G4617B105	HORIZON PHARMA PLC COMMON STOCK USD 0.00	67,902.000	1,206,619	991,369
BZBWTJ1	HORNBACH HOLDING AG & CO KGAA COMMON STO	1,687.000	154,671	149,946
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD 0.	20,200.000	586,807	602,970
44107P104	HOST HOTELS & RESORTS INC REIT USD 0.01	41,873.000	761,475	831,179
6441506	HOYA CORP COMMON STOCK JPY	33,800.000	1,796,206	1,688,650
40434L105	HP INC COMMON STOCK USD 0.01	69,401.000	1,155,556	1,458,115
443573100	HUBSPOT INC COMMON STOCK USD 0.001	13,214.000	969,531	1,168,118
443628102	HUDBAY MINERALS INC COMMON STOCK CAD 0	35,362.000	258,892	311,186
6805317	HULIC CO LTD COMMON STOCK JPY	1,600.000	22,644	17,981
444859102	HUMANA INC COMMON STOCK USD 0.166	5,803.000	1,302,889	1,439,550
446413106	HUNTINGTON INGALLS INDUSTRIES INC COMMON	0.01 5,245.000	1,076,171	1,236,247
447011107	HUNTSMAN CORP COMMON STOCK USD 0.01	22,900.000	368,892	762,341
2623836	HUSKY ENERGY INC COMMON STOCK CAD 0	51,948.000	605,713	735,925
6450988	HYUNDAI ENGINEERING & CONSTRUCTION CO LT	STOCK KRW 5000 3,480.000	149,296	117,999
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD 0.00	12,492.000	356,104	307,303
44930G107	ICU MEDICAL INC COMMON STOCK USD 0.1	3,648.000	618,881	787,968

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
B1FF8P7	IDEMITSU KOSAN CO LTD COMMON STOCK JPY		4,500.000	114,987	180,759
2469375	IGM FINANCIAL INC COMMON STOCK CAD 0		11,700.000	318,290	412,271
6466985	IHI CORP COMMON STOCK JPY		93,300.000	2,756,681	3,105,859
B011GL4	IMERYS SA COMMON STOCK EUR 2		2,857.000	251,210	269,446
0454492	IMPERIAL BRANDS PLC COMMON STOCK GBP 10		145,994.000	6,622,198	6,252,640
453838609	INDEPENDENT BANK CORP/MI COMMON STOCK US		24,838.000	398,518	555,129
B29SK75	INDO TAMBANGRAYA MEGAH TBK PT COMMON STO		169,200.000	224,132	258,149
2543688	INDUSTRIAL ALLIANCE INSURANCE & FINANCIA	INC COMMON STOCK CAD 0	3,354.000	122,705	160,131
5889505	INFINEON TECHNOLOGIES AG COMMON STOCK EU		5,946.000	65,328	163,041
BZ57390	ING GROEP NV COMMON STOCK EUR 0.01		187,074.000	2,287,573	3,442,584
G47791101	INGERSOLL-RAND PLC COMMON STOCK USD 1		5,368.000	366,797	478,772
457187102	INGREDION INC COMMON STOCK USD 0.01		18,326.000	1,866,239	2,561,975
45781M101	INNOVIVA INC COMMON STOCK USD 0.01		58,599.000	791,797	831,520
45778Q107	INSPERITY INC COMMON STOCK USD 0.01		15,602.000	565,383	894,775
458118106	INTEGRATED DEVICE TECHNOLOGY INC COMMON	0.001	26,158.000	657,144	777,677
458140100	INTEL CORP COMMON STOCK USD 0.001		84,523.000	2,001,872	3,901,582

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
45857P707	INTERCONTINENTAL HOTELS GROUP PLC ADR US		456,932	552,346
		8,697.000		
458665304	INTERFACE INC COMMON STOCK USD 0.1		470,536	479,937
		19,083.000		
BMJ71W4	INTERFOR CORP COMMON STOCK CAD 0		559,300	566,369
		33,600.000		
459200101	INTERNATIONAL BUSINESS MACHINES CORP COM	USD 0.2	3,579,570	3,696,808
		24,096.000		
B5M6XQ7	INTERNATIONAL CONSOLIDATED AIRLINES GROU	COMMON STOCK GBP 0.5	2,033,314	2,103,876
		238,903.000		
B5282K0	INTERNATIONAL CONSOLIDATED AIRLINES GROU	COMMON STOCK GBP 0.5	496,009	539,951
		62,142.000		
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD		903,046	1,170,388
		20,200.000		
460335201	INTERNATIONAL SPEEDWAY CORP COMMON STOCK		503,327	570,214
		14,309.000		
4076836	INTESA SANPAOLO SPA COMMON STOCK EUR 0.5		1,427,318	1,397,273
		420,079.000		
461147100	INTEST CORP COMMON STOCK USD 0.01		238,738	237,313
		27,435.000		
46116V105	INTL. FCSTONE INC COMMON STOCK USD 0.01		159,808	159,743
		3,756.000		
461202103	INTUIT INC COMMON STOCK USD 0.01		259,080	302,149
		1,915.000		
B17BBQ5	INVESTEC PLC COMMON STOCK GBP 0.02		245,744	261,126
		36,081.000		
5679591	INVESTOR AB COMMON STOCK SEK 6.25		1,923,569	2,059,001
		45,063.000		
6467104	ISUZU MOTORS LTD COMMON STOCK JPY		135,297	140,708
		8,400.000		
BYVQYS0	IWG PLC COMMON STOCK GBP		436,852	297,385
		85,407.000		

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
466313103	JABIL INC COMMON STOCK USD 0.001		35,969.000	1,053,720	944,186
BZ14BX5	JACKPOTJOY PLC COMMON STOCK GBP		25,182.000	291,938	282,228
469814107	JACOBS ENGINEERING GROUP INC COMMON STOC		4,273.000	244,025	281,847
G5005R107	JAMES RIVER GROUP HOLDINGS LTD COMMON ST	0.0002	22,586.000	791,835	903,666
B8BRV46	JAPAN AIRLINES CO LTD COMMON STOCK JPY		19,200.000	626,737	751,297
6397580	JAPAN REAL ESTATE INVESTMENT CORP REIT J		25.000	123,687	118,731
6513342	JAPAN RETAIL FUND INVESTMENT CORP REIT J		59.000	103,785	108,206
6474535	JAPAN TOBACCO INC COMMON STOCK JPY		19,400.000	639,367	625,312
BPYD720	JAPFA LTD COMMON STOCK SGD		127,200.000	74,840	48,542
0520337	JARDINE LLOYD THOMPSON GROUP PLC COMMON	5	13,045.000	156,478	245,465
G50764102	JARDINE STRATEGIC HOLDINGS LTD COMMON ST	0.05	12,900.000	537,801	507,228
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD 0.		9,200.000	207,608	205,528
6543792	JFE HOLDINGS INC COMMON STOCK JPY		28,400.000	593,136	682,205
832696405	JM SMUCKER CO/THE COMMON STOCK USD 0		8,000.000	947,802	993,920
968223206	JOHN WILEY & SONS INC COMMON STOCK USD 1		7,550.000	400,730	496,413
478160104	JOHNSON & JOHNSON COMMON STOCK USD 1		36,156.000	3,145,756	5,051,716

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
G51502105	JOHNSON CONTROLS INTERNATIONAL PLC COMMO	USD 0.01	120,858.000	5,625,907	4,605,898
BP4JH17	JOHNSON ELECTRIC HOLDINGS LTD COMMON STO	0.05	460,500.000	1,590,974	1,929,231
BZ4BQC7	JOHNSON MATTHEY PLC COMMON STOCK GBP 110		9,442.000	399,152	392,759
479167108	JOHNSON OUTDOORS INC COMMON STOCK USD 0.		5,135.000	322,770	318,832
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD		8,637.000	1,286,320	1,286,308
6479604	JOSHIN DENKI CO LTD COMMON STOCK JPY		4,500.000	121,777	160,186
46625H100	JPMORGAN CHASE & CO COMMON STOCK USD 1		99,403.000	5,564,706	10,630,157
6895824	JUKI CORP COMMON STOCK JPY		27,300.000	274,477	451,244
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD 0.		26,662.000	748,074	759,867
BKX5CN8	JUST EAT PLC COMMON STOCK GBP 1		163,568.000	1,119,783	1,728,092
B627LW9	JXTG HOLDINGS INC COMMON STOCK JPY		106,300.000	510,655	686,020
6481320	KAJIMA CORP COMMON STOCK JPY		69,000.000	529,967	663,968
6482668	KAMIGUMI CO LTD COMMON STOCK JPY		25,000.000	518,067	553,262
6483360	KANEKA CORP COMMON STOCK JPY		20,000.000	157,168	182,690
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD 0.		595.000	66,457	62,606
6483809	KAO CORP COMMON STOCK JPY		40,000.000	2,472,604	2,705,371

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
48241A105	KB FINANCIAL GROUP INC ADR USD	6,100.000	329,065	356,911
B1YWXY3	KBC ANCORA COMMON STOCK EUR 0	2,586.000	148,839	162,996
4497749	KBC GROUP NV COMMON STOCK EUR 0	2,655.000	225,446	226,708
6487328	KEIHIN CORP COMMON STOCK JPY	10,500.000	183,500	213,822
489170100	KENNAMETAL INC COMMON STOCK USD 1.25	17,407.000	847,465	842,673
BP3RVZ4	KERRY PROPERTIES LTD COMMON STOCK HKD 1	12,500.000	34,534	56,205
6486314	KERRY PROPERTIES LTD COMMON STOCK HKD 1	103,000.000	367,080	463,133
493267108	KEYCORP COMMON STOCK USD 1	294,532.000	3,933,807	5,940,710
6490995	KEYENCE CORP COMMON STOCK JPY	2,800.000	1,213,991	1,568,895
493732101	KFORCE INC COMMON STOCK USD 0.01	8,481.000	187,839	214,145
49428J109	KIMBALL ELECTRONICS INC COMMON STOCK USD	26,535.000	490,372	484,264
6491318	KINGBOARD CHEMICAL HOLDINGS LTD COMMON S 0.1	58,500.000	119,531	316,174
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK U	16,885.000	490,953	759,825
6494061	KISSEI PHARMACEUTICAL CO LTD COMMON STOC	10,800.000	261,569	306,312
482480100	KLA-TENCOR CORP COMMON STOCK USD 0.001	14,411.000	1,485,994	1,514,164
7582556	KLEPIERRE SA REIT EUR 1.4	2,203.000	90,053	96,992

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
482539103 KLX INC COMMON STOCK USD 0.01	18,355.000	844,207	1,252,729
482564101 KMG CHEMICALS INC COMMON STOCK USD 0.01	28,343.000	1,426,392	1,872,905
499049104 KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	42,843.000	1,339,346	1,873,096
6496023 KOBE STEEL LTD COMMON STOCK JPY	11,900.000	113,168	110,391
500255104 KOHL'S CORP COMMON STOCK USD 0.01	18,600.000	1,040,936	1,008,678
6504379 KOHNAN SHOJI CO LTD COMMON STOCK JPY	5,400.000	115,344	116,581
6488912 KOJIMA CO LTD COMMON STOCK JPY	35,000.000	120,907	115,269
6496506 KOKUYO CO LTD COMMON STOCK JPY	9,900.000	186,593	183,939
6496584 KOMATSU LTD COMMON STOCK JPY	23,600.000	573,634	854,335
6496250 KOMERI CO LTD COMMON STOCK JPY	5,600.000	155,795	162,059
B09M9D2 KONE OYJ COMMON STOCK EUR 0	17,121.000	922,224	920,627
500467501 KONINKLIJKE AHOLD DELHAIZE NV ADR USD 0.	.500	11	11
B0HZL93 KONINKLIJKE DSM NV COMMON STOCK EUR 1.5	16,784.000	1,457,463	1,605,687
5986622 KONINKLIJKE PHILIPS NV COMMON STOCK EUR	245,800.000	8,322,092	9,309,240
500472303 KONINKLIJKE PHILIPS NV NY REG SHRS USD	26,418.000	1,082,868	998,600
50060P106 KOPPERS HOLDINGS INC COMMON STOCK USD 0.	44,661.000	1,723,117	2,273,245

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK US	19,583.000	796,485	810,345
6377504	KORTEK CORP COMMON STOCK KRW 500	12,279.000	154,022	187,531
501044101	KROGER CO/THE COMMON STOCK USD 1	30,100.000	798,516	826,245
6175076	KT&G CORP COMMON STOCK KRW 5000	22,500.000	2,464,830	2,427,491
501242101	KULICKE & SOFFA INDUSTRIES INC COMMON ST	26,002.000	316,459	632,759
6497651	KURABO INDUSTRIES LTD COMMON STOCK JPY	62,000.000	179,125	201,438
6497907	KUREHA CORP COMMON STOCK JPY	3,600.000	144,426	261,411
6499260	KYOCERA CORP COMMON STOCK JPY	16,300.000	945,852	1,066,843
6499550	KYOWA HAKKO KIRIN CO LTD COMMON STOCK JP	36,900.000	613,075	713,760
4057808	L'OREAL SA COMMON STOCK EUR 0.2	8,893.000	1,581,816	1,975,028
4726993	LA DORIA SPA COMMON STOCK EUR 1.22	8,864.000	148,889	174,453
50420D108	LA QUINTA HOLDINGS INC COMMON STOCK USD	6,793.000	122,198	125,399
4547213	LAGARDERE SCA COMMON STOCK EUR 6.1	2,689.000	87,645	86,310
512807108	LAM RESEARCH CORP COMMON STOCK USD 0.001	10,080.000	1,442,536	1,855,426
BYW0PQ6	LAND SECURITIES GROUP PLC REIT GBP 10	9,689.000	149,417	132,116
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD 0.	11,677.000	638,569	811,435

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
G54050102	LAZARD LTD COMMON STOCK USD 0.01	22,682.000	987,825	1,190,805
50189K103	LCI INDUSTRIES COMMON STOCK USD 0.01	17,797.000	1,978,857	2,313,610
521865204	LEAR CORP COMMON STOCK USD 0.01	14,029.000	1,552,123	2,478,363
B11ZRK9	LEGRAND SA COMMON STOCK EUR 4	72,926.000	2,428,821	5,621,089
52603B107	LENDINGTREE INC COMMON STOCK USD 0.01	3,105.000	291,583	1,057,097
6512004	LENDLEASE GROUP STAPLED SECURITY AUD 0	5,311.000	65,633	67,918
B0DJNG0	LEONARDO SPA COMMON STOCK EUR 4.4	18,728.000	339,859	223,087
B9JHSH7	LET'S GOWEX SA COMMON STOCK EUR 0.01	9,035.000	246,330	85,926
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD	33,801.000	872,393	895,388
B01VZN9	LG DISPLAY CO LTD COMMON STOCK KRW 5000	6,156.000	151,123	171,934
6520739	LG ELECTRONICS INC COMMON STOCK KRW 5000	3,428.000	162,912	339,422
50187T106	LGI HOMES INC COMMON STOCK USD 0.01	13,456.000	496,257	1,009,604
50187A107	LHC GROUP INC COMMON STOCK USD 0.01	3,507.000	145,420	214,804
531172104	LIBERTY PROPERTY TRUST REIT USD 0.001	14,286.000	591,597	614,441
53220K504	LIGAND PHARMACEUTICALS INC COMMON STOCK	12,315.000	1,358,153	1,686,293
53261M104	LIMELIGHT NETWORKS INC COMMON STOCK USD	125,555.000	419,707	553,698

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2516022	LINAMAR CORP COMMON STOCK CAD 0	5,663.000	295,755	330,890
BF8K6K8	LINDE AG COMMON STOCK EUR	53,163.000	8,634,555	12,426,092
B0PB4M7	LINK REIT REIT HKD 0	11,370.000	26,085	105,376
0870612	LLOYDS BANKING GROUP PLC COMMON STOCK GB	817,517.000	692,645	752,673
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD 1	2,205.000	600,194	707,915
54142L109	LOGMEIN INC COMMON STOCK USD 0.01	5,005.000	479,040	573,073
B0CGYD6	LOJAS RENNER SA COMMON STOCK BRL 0	90,400.000	938,307	967,199
7333378	LONZA GROUP AG COMMON STOCK CHF 1	549.000	88,534	148,334
546347105	LOUISIANA-PACIFIC CORP COMMON STOCK USD	29,107.000	666,628	764,350
548661107	LOWE'S COS INC COMMON STOCK USD 0.5	35,916.000	2,708,126	3,338,033
50212V100	LPL FINANCIAL HOLDINGS INC COMMON STOCK	13,449.000	640,113	768,476
6375780	LS CORP COMMON STOCK KRW 5000	7,810.000	372,463	528,910
6378217	LS INDUSTRIAL SYSTEMS CO LTD COMMON STOC	7,740.000	432,197	470,668
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD	5,450.000	348,788	82,568
69343P105	LUKOIL PJSC ADR USD 0.025	29,093.000	1,373,339	1,664,701
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD 0	25,821.000	1,408,249	1,262,647

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4061412	LVMH MOET HENNESSY LOUIS VUITTON SE COMM	EUR 0.3 31,230.000	4,673,584	9,202,741
N53745100	LYONDELLBASELL INDUSTRIES NV COMMON STOC	32,417.000	2,936,626	3,576,243
55261F104	M&T BANK CORP COMMON STOCK USD 0.5	2,847.000	482,655	486,809
55305B101	M/I HOMES INC COMMON STOCK USD 0.01	31,165.000	882,562	1,072,076
554489104	MACK-CALI REALTY CORP REIT USD 0.01	19,963.000	409,906	430,402
BVVQ8X2	MACNICA FUJI ELECTRONICS HOLDINGS INC CO	JPY 8,100.000	151,818	176,668
B28YTC2	MACQUARIE GROUP LTD COMMON STOCK AUD 0	3,859.050	295,823	300,719
556099109	MACROGENICS INC COMMON STOCK USD 0.01	22,892.000	589,395	434,948
6574101	MACRONIX INTERNATIONAL COMMON STOCK TWD	565,001.000	481,832	839,190
55616P104	MACY'S INC COMMON STOCK USD 0.01	27,200.000	551,288	685,168
559079207	MAGELLAN HEALTH INC COMMON STOCK USD 0.0	19,779.000	1,468,066	1,909,662
2554475	MAGNA INTERNATIONAL INC COMMON STOCK CAD	11,201.000	511,912	636,864
55933J203	MAGNACHIP SEMICONDUCTOR CORP COMMON STOC	74,859.000	678,473	744,847
56117J100	MALIBU BOATS INC COMMON STOCK USD 0.01	16,290.000	381,310	484,302
G5785G107	MALLINCKRODT PLC COMMON STOCK USD 0.2	7,027.000	152,059	158,529
6354176	MANI INC COMMON STOCK JPY	20,400.000	563,322	621,145

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
56418H100	MANPOWERGROUP INC COMMON STOCK USD 0.01	1,430.000	120,905	180,337
2492519	MANULIFE FINANCIAL CORP COMMON STOCK CAD	5,510.000	102,669	115,306
B1G40S0	MAPFRE SA COMMON STOCK EUR 0.1	96,064.000	316,787	308,917
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD	26,391.000	1,069,516	1,741,278
566324109	MARCUS & MILLICHAP INC COMMON STOCK USD	14,022.000	374,011	457,257
B1JQDM8	MARSTON'S PLC COMMON STOCK GBP 7.375	91,130.000	198,967	138,686
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD 0.	38,569.000	732,901	782,951
2107620	MARTINREA INTERNATIONAL INC COMMON STOCK	26,200.000	259,270	335,407
6569464	MARUBENI CORP COMMON STOCK JPY	44,800.000	293,986	324,556
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOC 0.002	8,715.000	103,339	187,111
574795100	MASIMO CORP COMMON STOCK USD 0.001	9,541.000	834,771	809,077
576323109	MASTEC INC COMMON STOCK USD 0.1	72,475.000	2,590,371	3,547,651
57636Q104	MASTERCARD INC COMMON STOCK USD 0.0001	1,433.000	214,239	216,899
6572989	MATSUYA FOODS CO LTD COMMON STOCK JPY	5,800.000	215,174	214,700
57772K101	MAXIM INTEGRATED PRODUCTS INC COMMON STO 0.001	7,598.000	375,069	397,223
6900308	MAZDA MOTOR CORP COMMON STOCK JPY	27,300.000	405,109	366,302

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
55276F107 MCBC HOLDINGS INC COMMON STOCK USD 0.01	49,951.000	858,336	1,109,911
580037109 MCDERMOTT INTERNATIONAL INC COMMON STOCK	98,561.000	694,461	648,531
580135101 MCDONALD'S CORP COMMON STOCK USD 0.01	657.000	100,994	113,083
58155Q103 MCKESSON CORP COMMON STOCK USD 0.01	14,257.000	2,223,129	2,223,379
58409L306 MEDEQUITIES REALTY TRUST INC REIT USD 0.	15,282.000	169,699	171,464
58471A105 MEDIDATA SOLUTIONS INC COMMON STOCK USD	14,667.000	1,107,237	929,448
58470H101 MEDIFAST INC COMMON STOCK USD 0.001	5,796.000	189,534	404,619
G5960L103 MEDTRONIC PLC COMMON STOCK USD 0.1	125,791.000	6,394,175	10,157,623
55279B202 MEI PHARMA INC COMMON STOCK USD 0.000000	13,142.000	26,657	27,598
B092QP3 MELCO INTERNATIONAL DEVELOPMENT LTD COMM HKD 0	321,000.000	810,284	944,444
585464100 MELCO RESORTS & ENTERTAINMENT LTD ADR US	142,950.000	3,273,382	4,151,268
7370063 MELEXIS NV COMMON STOCK EUR	1,506.000	151,834	152,575
BYL7K85 MENICON CO LTD COMMON STOCK JPY	9,200.000	182,969	256,440
588056101 MERCER INTERNATIONAL INC COMMON STOCK US	51,569.000	691,574	737,437
58933Y105 MERCK & CO INC COMMON STOCK USD 0.5	65,280.000	3,420,126	3,673,306
58958U103 MERIDIAN BANCORP INC COMMON STOCK USD 0	12,679.000	239,925	261,187

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
59001K100	MERITOR INC COMMON STOCK USD 1	18,623.000	455,201	436,896
2654416	METHANEX CORP COMMON STOCK CAD 0	13,150.000	581,959	799,317
59156R108	METLIFE INC COMMON STOCK USD 0.01	18,400.000	743,671	930,304
552848103	MGIC INVESTMENT CORP COMMON STOCK USD 1	36,450.000	391,117	514,310
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK U	36,455.000	1,911,583	2,294,842
BD8YWM0	MICRO FOCUS INTERNATIONAL PLC COMMON STO	80,400.000	2,807,750	2,744,042
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK US	25,665.000	1,891,449	2,255,440
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD 0	64,188.000	2,067,224	2,639,411
594918104	MICROSOFT CORP COMMON STOCK USD 0.000006	103,918.000	3,629,373	8,889,146
6509062	MIGDAL INSURANCE & FINANCIAL HOLDING LTD	STOCK ILS 0.01 292,307.000	324,169	328,289
600551204	MILLER INDUSTRIES INC/TN COMMON STOCK US	14,159.000	374,590	365,302
G14838109	MIMECAST LTD COMMON STOCK USD 0.01	59,511.000	1,410,748	1,706,180
6642406	MINEBEA MITSUMI INC COMMON STOCK JPY	3,800.000	61,619	79,711
B64KR62	MIRAIT HOLDINGS CORP COMMON STOCK JPY	12,100.000	150,019	180,130
6596785	MITSUBISHI CORP COMMON STOCK JPY	10,700.000	242,194	295,687
6597045	MITSUBISHI ELECTRIC CORP COMMON STOCK JP	5,000.000	76,152	83,067

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6596729	MITSUBISHI ESTATE CO LTD COMMON STOCK JP	5,607.000	99,993	97,556
6596923	MITSUBISHI GAS CHEMICAL CO INC COMMON ST	16,600.000	249,943	476,707
6597302	MITSUI & CO LTD COMMON STOCK JPY	60,000.000	900,778	975,766
6597603	MITSUI FUDOSAN CO LTD COMMON STOCK JPY	3,937.000	69,175	88,246
B1BSCX6	MIXI INC COMMON STOCK JPY	6,300.000	227,072	282,983
55306N104	MKS INSTRUMENTS INC COMMON STOCK USD 0	21,767.000	1,345,367	2,056,982
55315J102	MMC NORILSK NICKEL PJSC ADR USD	38,836.000	650,624	727,787
60879B107	MOMO INC ADR USD 0.0001	19,500.000	496,207	477,360
609027107	MONARCH CASINO & RESORT INC COMMON STOCK	4,320.000	130,889	193,622
BGLP232	MONCLER SPA COMMON STOCK EUR	58,038.000	1,599,737	1,817,568
609207105	MONDELEZ INTERNATIONAL INC COMMON STOCK	3,828.000	167,271	163,838
B1CRLC4	MONDI PLC COMMON STOCK GBP 0.2	25,048.000	463,368	654,294
609720107	MONMOUTH REAL ESTATE INVESTMENT CORP REI	38,155.000	578,793	679,159
B2PWSL1	MONOGATARI CORP/THE COMMON STOCK JPY	4,100.000	204,026	390,528
61166W101	MONSANTO CO COMMON STOCK USD 0.01	2,158.000	241,156	252,011
615394202	MOOG INC COMMON STOCK USD 1	13,133.000	948,101	1,140,601

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
617446448	MORGAN STANLEY COMMON STOCK USD 0.01	26,000.000	875,260	1,364,220
B2Q4CS1	MS&AD INSURANCE GROUP HOLDINGS INC COMMO	JPY 64,900.000	2,163,714	2,197,324
5294121	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA	MUENCHEN COMMON STOCK EUR 0 24,700.000	4,883,356	5,361,002
N59465109	MYLAN NV COMMON STOCK USD 0.01	17,300.000	931,411	731,963
5898664	MYTILINEOS HOLDINGS SA COMMON STOCK EUR	8,838.000	88,466	97,000
630077105	NANOMETRICS INC COMMON STOCK USD 0	30,062.000	754,581	749,145
636274409	NATIONAL GRID PLC ADR USD	32,282.000	2,074,911	1,898,504
BDR05C0	NATIONAL GRID PLC COMMON STOCK GBP 12.43	201,136.000	2,443,899	2,381,031
63938C108	NAVIENT CORP COMMON STOCK USD 0.01	15,675.000	191,870	208,791
7018556	NAVIGATOR CO SA/THE COMMON STOCK EUR 0	70,432.000	228,081	359,612
BD9BPN2	NEINOR HOMES SA COMMON STOCK EUR	29,016.000	633,125	637,616
B06YV46	NESTE OYJ COMMON STOCK EUR 0	11,036.000	538,416	706,996
7123870	NESTLE SA COMMON STOCK CHF 0.1	98,010.000	6,159,840	8,428,156
6633767	NEW WORLD DEVELOPMENT CO LTD COMMON STOC	49,000.000	73,879	73,588
649445103	NEW YORK COMMUNITY BANCORP INC COMMON ST	0.01 363,000.000	4,673,844	4,726,260
6637101	NEWCREST MINING LTD COMMON STOCK AUD 0	6,239.000	105,753	111,358

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
651229106	NEWELL BRANDS INC COMMON STOCK USD 1	11,385.000	345,295	351,797
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD	2,503.000	74,045	78,920
651639106	NEWMONT MINING CORP COMMON STOCK USD 1.6	2,602.000	98,030	97,627
65249B109	NEWS CORP COMMON STOCK USD 0.01	56,495.000	902,790	915,784
B63QM77	NEXON CO LTD COMMON STOCK JPY	80,900.000	1,751,207	2,355,544
65341D102	NEXPOINT RESIDENTIAL TRUST INC REIT USD	22,659.000	525,622	633,092
6638687	NICHIREKI CO LTD COMMON STOCK JPY	14,900.000	172,564	192,318
6037080	NICHIRIN CO LTD COMMON STOCK JPY	3,770.000	97,108	101,236
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK USD 0.	169,800.000	6,719,213	6,180,720
6425511	NIHON HOUSE HOLDINGS CO LTD COMMON STOCK	17,800.000	80,524	115,822
6640529	NIHON PARKERIZING CO LTD COMMON STOCK JP	34,600.000	491,885	583,885
6642321	NIKON CORP COMMON STOCK JPY	35,700.000	732,961	719,387
6639550	NINTENDO CO LTD COMMON STOCK JPY	9,400.000	2,993,082	3,437,071
6396800	NIPPON BUILDING FUND INC REIT JPY	17.000	85,696	83,151
6642666	NIPPON ELECTRIC GLASS CO LTD COMMON STOC	5,700.000	210,225	217,577
6642127	NIPPON EXPRESS CO LTD COMMON STOCK JPY	6,700.000	348,818	445,477

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
6642462	NIPPON ROAD CO LTD/THE COMMON STOCK JPY		2,700.000	149,175	157,949
6642569	NIPPON STEEL & SUMITOMO METAL CORP COMMO	JPY	20,300.000	462,615	520,970
6641373	NIPPON TELEGRAPH & TELEPHONE CORP COMMON		20,404.000	882,021	960,156
B89C2N9	NISSHIN STEEL CO LTD COMMON STOCK JPY		6,100.000	99,123	100,286
6644800	NITORI HOLDINGS CO LTD COMMON STOCK JPY		5,000.000	718,447	713,049
6641027	NITTETSU MINING CO LTD COMMON STOCK JPY		2,700.000	195,040	197,736
6641801	NITTO DENKO CORP COMMON STOCK JPY		3,600.000	317,994	319,893
6643283	NITTO KOGYO CORP COMMON STOCK JPY		9,400.000	166,279	150,951
BNG8PQ9	NN GROUP NV COMMON STOCK EUR		2,272.000	76,038	98,543
65487X102	NOAH HOLDINGS LTD ADR USD 0.0005		6,200.000	188,986	286,936
6642428	NOK CORP COMMON STOCK JPY		3,100.000	72,808	72,402
5902941	NOKIA OYJ COMMON STOCK EUR 0		134,322.000	698,968	628,078
B1CWJM5	NOMURA REAL ESTATE HOLDINGS INC COMMON S		600.000	10,698	13,454
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD 1		3,382.000	447,367	490,052
B11HK39	NORSK HYDRO ASA COMMON STOCK NOK 1.098		23,905.000	182,027	182,224
656844107	NORTH AMERICAN ENERGY PARTNERS INC COMMO	CAD 0	48,660.000	210,864	240,867

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD 1	2,410.000	146,224	739,653
7103065	NOVARTIS AG COMMON STOCK CHF 0.5	2,296.000	192,045	194,141
6346333	NOVATEK MICROELECTRONICS CORP COMMON STO	385,129.000	950,286	1,468,896
670100205	NOVO NORDISK A/S ADR USD	64,700.000	3,170,273	3,472,449
BHC8X90	NOVO NORDISK A/S COMMON STOCK DKK 0.2	13,003.000	608,626	701,488
B798FW0	NOVOZYMES A/S COMMON STOCK DKK 2	12,904.000	718,402	737,770
6125639	NTT DATA CORP COMMON STOCK JPY	24,300.000	288,258	288,839
6129277	NTT DOCOMO INC COMMON STOCK JPY	7,000.000	164,782	165,353
67069D108	NUTRISYSTEM INC COMMON STOCK USD 0.001	24,067.000	969,960	1,265,924
B3M1XS0	NUVOTON TECHNOLOGY CORP COMMON STOCK TWD	62,000.000	120,288	133,340
67066G104	NVIDIA CORP COMMON STOCK USD 0.001	18,051.000	2,955,592	3,492,869
62944T105	NVR INC COMMON STOCK USD 0.01	75.000	188,080	263,117
6656407	OBAYASHI CORP COMMON STOCK JPY	56,500.000	697,199	684,119
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK U	27,300.000	1,925,011	2,010,918
B1577G7	OESTERREICHISCHE POST AG COMMON STOCK EU	9,190.000	335,709	412,943
676220106	OFFICE DEPOT INC COMMON STOCK USD 0.01	101,200.000	511,112	358,248

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
B1S058A	OIL REFINERIES LTD COMMON STOCK ILS 1	403,799.000	196,410	193,545
6657745	OKABE CO LTD COMMON STOCK JPY	20,100.000	179,107	191,989
6657682	OKI ELECTRIC INDUSTRY CO LTD COMMON STOC	22,100.000	309,993	310,165
679580100	OLD DOMINION FREIGHT LINE INC COMMON STO	11,315.000	861,676	1,488,488
B77J086	OLD MUTUAL PLC COMMON STOCK GBP 11.42857	51,214.000	127,719	160,521
680277100	OLD SECOND BANCORP INC COMMON STOCK USD	39,840.000	451,410	543,816
681116109	OLLIE'S BARGAIN OUTLET HOLDINGS INC COMM	USD 0.001	1,024,099	1,273,847
681936100	OMEGA HEALTHCARE INVESTORS INC REIT USD	23,922.000	788,451	691,254
6659428	OMRON CORP COMMON STOCK JPY	25,100.000	253,217	256,511
682159108	ON ASSIGNMENT INC COMMON STOCK USD 0.01	4,300.000	346,163	541,410
682189105	ON SEMICONDUCTOR CORP COMMON STOCK USD 0	8,424.000	425,187	580,038
683745103	OPHTHOTECH CORP COMMON STOCK USD 0.001	27,700.000	192,060	194,910
683797104	OPPENHEIMER HOLDINGS INC COMMON STOCK US	62,471.000	358,837	410,898
68389X105	ORACLE CORP COMMON STOCK USD 0.01	15,332.000	14,049,027	16,974,797
5541979	ORANGE BELGIUM SA COMMON STOCK EUR 0	359,027.000	130,732	129,236
68555P100	ORBCOMM INC COMMON STOCK USD 0.001	6,150.000 33,935.000	337,944	345,458

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
M75253100	ORBOTECH LTD COMMON STOCK USD 0.14	26,060.000	1,041,330	1,309,254
6458001	ORICA LTD COMMON STOCK AUD 0	20,757.000	277,810	293,855
6214861	ORIGIN ENERGY LTD COMMON STOCK AUD 0	53,385.000	286,123	393,333
L72967109	ORION ENGINEERED CARBONS SA COMMON STOCK	23,885.000	459,362	611,456
686330101	ORIX CORP ADR USD 0	1,800.000	153,325	152,604
6661144	ORIX CORP COMMON STOCK JPY	5,340.000	84,207	90,280
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK U	14,804.000	571,471	809,779
688239201	OSHKOSH CORP COMMON STOCK USD 0.01	7,000.000	250,896	636,230
671044105	OSI SYSTEMS INC COMMON STOCK USD 0	11,978.000	904,087	771,144
B923935	OSRAM LICHT AG COMMON STOCK EUR	3,546.000	184,944	319,055
6267058	OTSUKA CORP COMMON STOCK JPY	2,400.000	148,031	184,075
4665148	OUTOKUMPU OYJ COMMON STOCK EUR 0	36,639.000	321,238	340,530
690742101	OWENS CORNING COMMON STOCK USD 0.001	19,135.000	860,964	1,759,272
6397825	OZ MINERALS LTD COMMON STOCK AUD 0	81,762.000	340,121	585,783
69423U305	PACIFIC ETHANOL INC COMMON STOCK USD 0.0	19,136.000	135,184	87,069
695156109	PACKAGING CORP OF AMERICA COMMON STOCK U	23,264.000	2,664,582	2,804,475

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6572707	PANASONIC CORP COMMON STOCK JPY	124,900.000	1,711,651	1,828,873
B44XTX8	PANDORA A/S COMMON STOCK DKK 0.01	2,612.000	244,940	284,563
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK US	35,238.000	657,690	679,389
700517105	PARK HOTELS & RESORTS INC REIT USD 0.01	44,504.000	1,269,677	1,279,490
B119QG0	PARTNERS GROUP HOLDING AG COMMON STOCK C	1,109.000	685,563	760,197
703343103	PATRICK INDUSTRIES INC COMMON STOCK USD	8,775.000	477,742	609,424
703481101	PATTERSON-UTI ENERGY INC COMMON STOCK US	34,579.000	863,952	795,663
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD 0.0	28,781.000	1,430,272	2,118,857
69318G106	PBF ENERGY INC COMMON STOCK USD 0.001	16,408.000	556,213	581,664
6574071	PCCW LTD COMMON STOCK HKD 0	20,000.000	5,133	11,615
704699107	PEAPACK GLADSTONE FINANCIAL CORP COMMON 0	17,651.000	472,417	618,138
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD 0.01	4,073.000	145,244	151,393
709789101	PEOPLES BANCORP INC/OH COMMON STOCK USD	9,071.000	301,668	295,896
713448108	PEPSICO INC COMMON STOCK USD 0.017	19,918.000	1,593,990	2,388,567
0682538	PERSIMMON PLC COMMON STOCK GBP 10	37,186.000	799,932	1,377,306
71639T106	PETIQ INC COMMON STOCK USD 0.001	36,174.000	774,253	790,040

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
71646E100	PETROCHINA CO LTD ADR USD	10,300.000	651,301	720,382
6226576	PETROCHINA CO LTD COMMON STOCK HKD 1	444,000.000	317,478	309,544
7103526	PEUGEOT SA COMMON STOCK EUR 1	61,841.000	1,165,437	1,259,056
717081103	PFIZER INC COMMON STOCK USD 0.05	125,217.000	3,236,601	4,535,360
69336V101	PGT INNOVATIONS INC COMMON STOCK USD 0.0	23,626.000	294,708	398,098
71742Q106	PHIBRO ANIMAL HEALTH CORP COMMON STOCK U	17,812.000	629,353	596,702
718172109	PHILIP MORRIS INTERNATIONAL INC COMMON S	40,988.000	3,739,928	4,330,382
718546104	PHILLIPS 66 COMMON STOCK USD	57,900.000	4,607,190	5,856,585
B15CPD5	PIAGGIO & C SPA COMMON STOCK EUR 0	98,315.000	169,832	271,530
720795103	PIERIS PHARMACEUTICALS INC COMMON STOCK	8,432.000	49,198	63,662
6688080	PIGEON CORP COMMON STOCK JPY	6,200.000	231,358	236,112
72147K108	PILGRIM'S PRIDE CORP COMMON STOCK USD 0.	22,400.000	502,295	695,744
723484101	PINNACLE WEST CAPITAL CORP COMMON STOCK	4,148.000	331,685	353,327
72703H101	PLANET FITNESS INC COMMON STOCK USD 0.00	42,136.000	1,010,024	1,459,170
B1XK7G8	PLATINUM ASSET MANAGEMENT LTD COMMON STO	68,844.000	384,074	415,155
BBT3PS9	PLUS500 LTD COMMON STOCK GBP 0.01	24,123.000	229,762	296,465

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
693475105	PNC FINANCIAL SERVICES GROUP INC/THE COM	USD 5 13,826.000	928,625	1,994,954
M7946T104	POINTER TELOCATION LTD COMMON STOCK USD	4,593.000	77,012	85,430
B5N4QN8	POLA ORBIS HOLDINGS INC COMMON STOCK JPY	3,100.000	81,975	108,837
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOC	28,571.000	1,075,517	1,302,266
693483109	POSCO ADR USD	4,600.000	321,845	359,398
6693233	POSCO COMMON STOCK KRW 5000	3,385.000	1,008,074	1,051,340
BYYN701	POSTE ITALIANE SPA COMMON STOCK EUR	31,779.000	230,491	239,455
2697701	POWER CORP OF CANADA COMMON STOCK CAD 0	1,700.000	41,518	43,920
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD	19,924.000	1,310,308	1,814,479
742718109	PROCTER & GAMBLE CO/THE COMMON STOCK USD	27,381.000	2,038,183	2,515,766
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD	29,847.000	876,903	1,270,587
74340W103	PROLOGIS INC REIT USD 0.01	2,572.000	86,495	165,920
743424103	PROOFPOINT INC COMMON STOCK USD 0.0001	16,661.000	1,513,453	1,479,663
BDH3Q71	PROSEGUR CASH SA COMMON STOCK EUR	74,625.000	243,520	239,796
G72800108	PROTHENA CORP PLC COMMON STOCK USD 0.01	7,722.000	452,005	289,498
743815102	PROVIDENCE SERVICE CORP/THE COMMON STOCK	12,184.000	560,321	722,999

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK US	12,399.000	1,100,852	1,425,637
0709954	PRUDENTIAL PLC COMMON STOCK GBP 5	77,718.000	1,987,669	2,003,310
B1W4V69	PRYSMIAN SPA COMMON STOCK EUR 0.1	3,829.000	83,749	125,016
744375205	PSYCHEMEDICS CORP COMMON STOCK USD 0.005	12,690.000	313,503	260,906
B1359J0	PTT EXPLORATION & PRODUCTION PCL FOREIGN	273,900.000	680,830	840,442
7268298	PUBLIC POWER CORP SA COMMON STOCK EUR 2.	64,159.000	89,447	150,232
744573106	PUBLIC SERVICE ENTERPRISE GROUP INC COMM USD 0	44,901.000	1,616,980	2,312,402
74460D109	PUBLIC STORAGE REIT USD 0.1	857.000	116,013	179,113
74587V107	PUMA BIOTECHNOLOGY INC COMMON STOCK USD	11,974.000	1,126,013	1,183,630
74727D306	QAD INC COMMON STOCK USD	11,481.000	361,668	446,037
6710347	QANTAS AIRWAYS LTD COMMON STOCK AUD 0	199,418.160	478,811	786,114
6715740	QBE INSURANCE GROUP LTD COMMON STOCK AUD	344,200.000	2,864,521	2,875,227
74727A104	QCR HOLDINGS INC COMMON STOCK USD 1	13,090.000	582,183	560,907
74733V100	QEP RESOURCES INC COMMON STOCK USD 0.01	47,499.000	376,825	454,565
B0WMWD0	QINETIQ GROUP PLC COMMON STOCK GBP 1	76,533.000	257,720	239,258
6054465	QISDA CORP COMMON STOCK TWD 10	424,320.000	200,284	301,573

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
747525103 QUALCOMM INC COMMON STOCK USD 0.0001		59,577.000	3,342,301	3,814,120
74762E102 QUANTA SERVICES INC COMMON STOCK USD 0.0		18,715.000	621,096	731,944
75025X100 RADIANT LOGISTICS INC COMMON STOCK USD 0		36,611.000	195,518	168,411
6229597 RAKUTEN INC COMMON STOCK JPY		51,600.000	515,380	472,943
B3CR162 RAMI LEVY CHAIN STORES HASHIKMA MARKETIN	COMMON STOCK ILS 0.01	3,924.000	184,194	208,653
752344309 RANDGOLD RESOURCES LTD ADR USD		2,725.000	246,292	269,475
B01C3S3 RANDGOLD RESOURCES LTD COMMON STOCK GBP		454.000	34,990	45,508
5228658 RANDSTAD HOLDING NV COMMON STOCK EUR 0.1		15,186.000	911,966	934,379
5910609 RATIONAL AG COMMON STOCK EUR 0		769.000	353,207	496,059
755111507 RAYTHEON CO COMMON STOCK USD 0.01		4,624.000	410,513	868,618
6198578 REA GROUP LTD COMMON STOCK AUD 0		6,978.000	346,957	418,344
B24CGK7 RECKITT BENCKISER GROUP PLC COMMON STOCK		88,155.000	5,235,924	8,251,023
BQRRZ00 RECRUIT HOLDINGS CO LTD COMMON STOCK JPY		108,100.000	2,244,916	2,686,906
75689M101 RED ROBIN GOURMET BURGERS INC COMMON STO	0.001	10,949.000	559,395	617,524
75902K106 REGIONAL MANAGEMENT CORP COMMON STOCK US		6,276.000	127,334	165,122
7591EP100 REGIONS FINANCIAL CORP COMMON STOCK USD		46,400.000	742,520	801,792

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
759351604	REINSURANCE GROUP OF AMERICA INC COMMON	0.01 15,845.000	1,456,380	2,470,711
4148810	RELX NV COMMON STOCK EUR 0.07	125,331.000	2,097,881	2,884,284
759530108	RELX PLC ADR USD	18,800.000	371,378	445,560
6709947	RENAISSANCE INC COMMON STOCK JPY	17,400.000	303,765	298,727
4712798	RENAULT SA COMMON STOCK EUR 3.81	5,128.000	489,432	516,693
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK	50,154.000	436,393	591,817
0732358	RENISHAW PLC COMMON STOCK GBP 20	15,464.000	598,071	1,093,014
759916109	REPLIGEN CORP COMMON STOCK USD 0.01	16,420.000	686,846	595,718
5669354	REPSOL SA COMMON STOCK EUR 1	95,825.000	1,651,763	1,696,658
6421553	RESONA HOLDINGS INC COMMON STOCK JPY	33,000.000	163,704	197,180
BTF8CF0	RESTAURANT BRANDS INTERNATIONAL INC COMM	CAD 0 12,300.000	752,701	758,547
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK	5,816.000	373,297	481,507
76169C100	REXFORD INDUSTRIAL REALTY INC REIT USD 0	38,248.000	1,073,602	1,115,312
767204100	RIO TINTO PLC ADR USD	17,400.000	813,854	920,982
0718875	RIO TINTO PLC COMMON STOCK GBP 10	20,148.000	950,669	1,074,400
2229610	RIOCAN REAL ESTATE INVESTMENT TRUST REIT	22,749.000	452,496	442,289

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6743064	RION CO LTD COMMON STOCK JPY	7,600.000	147,620	151,123
769397100	RIVERVIEW BANCORP INC COMMON STOCK USD 0	48,239.000	398,490	418,232
74967R106	RMR GROUP INC/THE COMMON STOCK USD	8,383.000	321,981	497,112
6750848	ROAD KING INFRASTRUCTURE LTD COMMON STOC	130,000.000	152,416	224,169
770323103	ROBERT HALF INTERNATIONAL INC COMMON STO 0.001	16,545.000	764,228	918,909
771195104	ROCHE HOLDING AG ADR USD	88,672.000	2,807,062	2,800,262
7110388	ROCHE HOLDING AG COMMON STOCK CHF 0	6,315.000	1,545,260	1,597,381
775133101	ROGERS CORP COMMON STOCK USD 1	8,018.000	932,056	1,298,275
6747204	ROHM CO LTD COMMON STOCK JPY	21,000.000	1,602,459	2,326,498
6747367	ROHTO PHARMACEUTICAL CO LTD COMMON STOCK	17,600.000	413,804	470,271
778296103	ROSS STORES INC COMMON STOCK USD 0.01	3,894.000	239,612	312,494
6248365	ROUND ONE CORP COMMON STOCK JPY	20,200.000	230,901	339,984
B7T7721	ROYAL BANK OF SCOTLAND GROUP PLC COMMON 100	40,659.000	150,786	152,904
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK	14,597.000	1,554,656	1,741,130
B03MLX2	ROYAL DUTCH SHELL PLC	12,568.000	404,448	421,634
B03MM40	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	17,481.000	644,928	593,196

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6754583	ROYAL HOLDINGS CO LTD COMMON STOCK JPY	12,300.000	319,523	339,028
BDVZYZ7	ROYAL MAIL PLC COMMON STOCK GBP 1	130,446.000	845,377	798,485
0719737	RPC GROUP PLC COMMON STOCK GBP 5	187,400.000	2,268,595	2,234,650
74972G103	RPX CORP COMMON STOCK USD 0.0001	61,946.000	698,563	832,554
257867200	RR DONNELLEY & SONS CO COMMON STOCK USD	14,533.000	596,674	135,157
74975N105	RTI SURGICAL INC COMMON STOCK USD 0.001	59,905.000	294,609	245,611
781846209	RUSH ENTERPRISES INC COMMON STOCK USD 0.	39,313.000	1,875,449	1,997,494
4768962	RWE AG COMMON STOCK EUR 0	82,536.000	1,520,374	1,684,857
783549108	RYDER SYSTEM INC COMMON STOCK USD 0.5	16,646.000	1,370,024	1,401,094
78377T107	RYMAN HOSPITALITY PROPERTIES INC REIT US	16,482.000	1,047,066	1,137,588
78409V104	S&P GLOBAL INC COMMON STOCK USD 1	1,277.000	186,765	216,324
B058TZ6	SAFRAN SA COMMON STOCK EUR 0.2	23,623.000	2,374,211	2,436,966
78709Y105	SAIA INC COMMON STOCK USD 0.001	21,219.000	1,236,071	1,501,244
6769402	SAKAI CHEMICAL INDUSTRY CO LTD COMMON ST	2,800.000	69,494	75,064
6769833	SAKATA INX CORP COMMON STOCK JPY	9,600.000	175,252	153,481
79466L302	SALESFORCE.COM INC COMMON STOCK USD 0.00	21,766.000	2,241,158	2,225,138

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
5465358	SALZGITTER AG COMMON STOCK EUR 0		7,182.000	319,071	410,466
6771720	SAMSUNG ELECTRONICS CO LTD COMMON STOCK		3,266.000	6,007,763	7,773,358
800013104	SANDERSON FARMS INC COMMON STOCK USD 1		5,818.000	569,489	807,422
B1VQ252	SANDVIK AB COMMON STOCK SEK 1.2		81,307.000	1,218,952	1,427,031
B1BNYP7	SANEI ARCHITECTURE PLANNING CO LTD COMMO	JPY	5,800.000	130,743	129,953
5671735	SANOFI COMMON STOCK EUR 2		74,570.000	7,039,258	6,433,712
6776781	SANWA HOLDINGS CORP COMMON STOCK JPY		12,900.000	169,132	177,726
6776888	SANYO SHOKAI LTD COMMON STOCK JPY		11,800.000	178,761	233,067
4846288	SAP SE COMMON STOCK EUR 0		1,905.000	216,941	213,769
803866300	SASOL LTD ADR USD		17,600.000	574,087	602,096
80585Y308	SBERBANK OF RUSSIA PJSC ADR USD		114,747.000	566,760	1,942,667
BYZGMM6	SCANDINAVIAN TOBACCO GROUP A/S COMMON ST		8,178.000	150,353	158,274
BLZH0Z7	SCENTRE GROUP REIT AUD 0		26,115.000	73,876	85,584
B11TCY0	SCHINDLER HOLDING AG COMMON STOCK CHF 0.		1,443.000	313,961	332,134
4834108	SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4		4,512.000	322,706	383,920
0239581	SCHRODERS PLC COMMON STOCK GBP 100		9,069.000	263,637	307,684

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
808625107	SCIENCE APPLICATIONS INTERNATIONAL CORP	STOCK USD 0.0001	0	1
G7945M107	SEAGATE TECHNOLOGY PLC COMMON STOCK USD	14,600.000	378,736	610,864
6791591	SECOM CO LTD COMMON STOCK JPY	7,400.000	532,920	558,826
6414809	SEIKO HOLDINGS CORP COMMON STOCK JPY	15,000.000	337,096	436,751
6793423	SEINO HOLDINGS CO LTD COMMON STOCK JPY	15,800.000	216,811	251,061
6793520	SEIREN CO LTD COMMON STOCK JPY	14,300.000	180,898	280,161
6793906	SEKISUI HOUSE LTD COMMON STOCK JPY	2,681.000	22,204	48,444
6793865	SEKISUI PLASTICS CO LTD COMMON STOCK JPY	12,700.000	157,750	167,417
81618T100	SELECT INCOME REIT REIT USD 0.01	19,300.000	525,196	485,009
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOC	0.001 86,734.000	1,599,058	1,530,855
B08X163	SEMBCORP INDUSTRIES LTD COMMON STOCK SGD	4,539.000	9,398	10,291
81721M109	SENIOR HOUSING PROPERTIES TRUST REIT USD	32,500.000	599,130	622,375
6680718	SERIA CO LTD COMMON STOCK JPY	7,000.000	371,548	422,548
81762P102	SERVICENOW INC COMMON STOCK USD 0.001	20,126.000	1,467,861	2,624,229
824543102	SHILOH INDUSTRIES INC COMMON STOCK USD 0	33,344.000	338,084	273,421
6804035	SHIMAMURA CO LTD COMMON STOCK JPY	1,300.000	156,381	143,098

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
6804400	SHIMIZU CORP COMMON STOCK JPY			71,050	69,230
		6,700.000			
6804585	SHIN-ETSU CHEMICAL CO LTD COMMON STOCK J			908,942	884,288
		8,700.000			
6805704	SHIN-ETSU POLYMER CO LTD COMMON STOCK JP			185,367	227,318
		20,100.000			
824596100	SHINHAN FINANCIAL GROUP CO LTD ADR USD			288,024	296,960
		6,400.000			
6397502	SHINHAN FINANCIAL GROUP CO LTD COMMON ST	5000		1,672,910	2,085,732
		45,200.000			
6804927	SHINKO ELECTRIC INDUSTRIES CO LTD COMMON			110,436	172,820
		21,300.000			
6804972	SHINKO SHOJI CO LTD COMMON STOCK JPY			145,978	150,768
		8,000.000			
6804682	SHIONOGI & CO LTD COMMON STOCK JPY			1,887,541	1,915,968
		35,400.000			
B2QKY05	SHIRE PLC COMMON STOCK GBP 5			256,174	236,458
		4,482.000			
6805265	SHISEIDO CO LTD COMMON STOCK JPY			673,934	759,008
		15,700.000			
824889109	SHOE CARNIVAL INC COMMON STOCK USD 0.01			291,858	291,629
		10,902.000			
6805629	SHOWA CORP COMMON STOCK JPY			155,665	373,103
		30,000.000			
6860543	SHUFERSAL LTD COMMON STOCK ILS 0.1			199,727	335,190
		50,375.000			
5727973	SIEMENS AG COMMON STOCK EUR 0			429,023	497,639
		3,568.000			
82620P102	SIERRA BANCORP COMMON STOCK USD 0			388,545	384,987
		14,495.000			
4808084	SIKA AG COMMON STOCK CHF 0.6			1,700,594	2,311,278
		291.000			

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
M84116108	SILICOM LTD COMMON STOCK USD 0.01	3,871.000	260,075	271,396
82836G102	SILVERBOW RESOURCES INC COMMON STOCK USD	7,415.000	165,094	220,374
828806109	SIMON PROPERTY GROUP INC REIT USD 0.0001	1,652.000	237,916	283,714
6421928	SIMPLO TECHNOLOGY CO LTD COMMON STOCK TW	26,000.000	145,702	145,471
6303866	SINGAPORE EXCHANGE LTD COMMON STOCK SGD	4,310.000	14,186	23,995
6810429	SINO LAND CO LTD COMMON STOCK HKD 0	76,000.000	115,004	134,553
B3ZVDV0	SINOPHARM GROUP CO LTD COMMON STOCK HKD	46,000.000	198,921	198,892
6124227	SIRTEC INTERNATIONAL CO LTD COMMON STOCK	116,000.000	201,490	157,676
6450267	SK HYNIX INC COMMON STOCK KRW 5000	43,110.000	2,201,722	3,080,580
B232R05	SK INNOVATION CO LTD COMMON STOCK KRW 50	1,732.000	148,038	330,852
0141192	SKY PLC COMMON STOCK GBP 50	7,170.000	94,323	98,156
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD	12,033.000	1,185,931	1,142,533
6529792	SL CORP COMMON STOCK KRW 500	17,103.000	317,543	391,410
B3B20H2	SMA SOLAR TECHNOLOGY AG COMMON STOCK EUR	10,592.000	413,391	457,816
6763965	SMC CORP/JAPAN COMMON STOCK JPY	1,700.000	573,741	699,920
83175M205	SMITH & NEPHEW PLC ADR USD	42,096.000	1,505,486	1,473,781

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4731027	SOCIETA CATTOLICA DI ASSICURAZIONI SC CO	EUR 3 35,821.000	225,226	389,275
7062713	SODEXO SA COMMON STOCK EUR 4	634.000	80,097	85,304
6818832	SODICK CO LTD COMMON STOCK JPY	48,900.000	623,579	636,373
6770620	SOFTBANK GROUP CORP COMMON STOCK JPY	2,500.000	192,711	197,958
4820668	SOGEFI SPA COMMON STOCK EUR 0.52	54,187.000	138,018	260,922
83408W103	SOHU.COM INC COMMON STOCK USD 0.001	6,946.000	381,121	301,109
83416M105	SOLAR SENIOR CAPITAL LTD COMMON STOCK US	18,890.000	343,461	335,486
4821100	SOLVAY SA COMMON STOCK EUR 15	3,863.000	563,874	537,624
B62G7K6	SOMPO HOLDINGS INC COMMON STOCK JPY	32,000.000	1,217,267	1,239,663
7156036	SONOVA HOLDING AG COMMON STOCK CHF 0.05	1,835.000	300,964	286,595
6821506	SONY CORP COMMON STOCK JPY	53,900.000	1,918,224	2,432,079
843380106	SOUTHERN MISSOURI BANCORP INC COMMON STO	0.01 3,044.000	113,989	114,424
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD 1	48,529.000	1,640,240	3,176,223
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK	10,158.000	754,371	817,516
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD	88,845.000	512,837	495,755
BWSW5D9	SOUTH32 LTD COMMON STOCK AUD 0	125,601.000	293,466	342,853

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B0LGG75	SPAREBANK 1 SMN COMMON STOCK NOK 20	26,271.000	195,859	264,176
847215100	SPARTANNASH CO COMMON STOCK USD 0	5,329.000	142,102	142,178
848574109	SPIRIT AEROSYSTEMS HOLDINGS INC COMMON S	0.01 32,930.000	1,415,924	2,873,143
78470V108	SRC ENERGY INC COMMON STOCK USD 0.001	27,388.000	248,905	233,620
0790873	SSE PLC COMMON STOCK GBP 50	111,996.000	2,121,905	1,999,834
6764355	ST CORP COMMON STOCK JPY	6,900.000	149,581	165,441
852857200	STAMPS.COM INC COMMON STOCK USD 0.001	6,449.000	626,954	1,212,412
BVFD7Q5	STANDARD LIFE ABERDEEN PLC COMMON STOCK	12.2222 81,054.000	462,503	478,714
B292RC1	START TODAY CO LTD COMMON STOCK JPY	35,400.000	1,038,139	1,076,298
856190103	STATE BANK FINANCIAL CORP COMMON STOCK U	24,901.000	675,607	743,046
857477103	STATE STREET CORP COMMON STOCK USD 1	137,065.000	9,300,523	13,378,915
BCT5FD7	STEADFAST GROUP LTD COMMON STOCK AUD 0	242,926.000	460,611	535,813
858119100	STEEL DYNAMICS INC COMMON STOCK USD 0.00	11,126.000	390,083	479,864
5962332	STMICROELECTRONICS NV COMMON STOCK EUR 1	84,840.000	890,557	1,854,650
861012102	STMICROELECTRONICS NV NY REG SHRS USD	63,337.000	675,585	1,383,280
6850856	STOCKLAND REIT AUD 0	22,400.000	80,041	78,490

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
5072673	STORA ENSO OYJ COMMON STOCK EUR 0	31,486.000		450,224	499,827
6304115	STRAUSS GROUP LTD COMMON STOCK ILS 1	9,078.000		158,781	194,967
6356406	SUBARU CORP COMMON STOCK JPY	7,700.000		275,957	244,910
6858560	SUMITOMO CHEMICAL CO LTD COMMON STOCK JP	61,000.000		386,627	438,615
6858946	SUMITOMO CORP COMMON STOCK JPY	58,300.000		980,024	991,074
6858708	SUMITOMO ELECTRIC INDUSTRIES LTD COMMON	15,300.000		248,351	258,735
6858731	SUMITOMO HEAVY INDUSTRIES LTD COMMON STO	2,600.000		106,241	110,093
6858902	SUMITOMO REALTY & DEVELOPMENT CO LTD COM	2,287.000	JPY	47,251	75,178
6893914	SUMITOMO RIKO CO LTD COMMON STOCK JPY	15,400.000		151,198	164,868
BP3RQV5	SUN HUNG KAI PROPERTIES LTD COMMON STOCK	2,000.000		26,308	33,362
6859927	SUN HUNG KAI PROPERTIES LTD COMMON STOCK	19,000.000		289,004	316,938
B3NB1P2	SUNCOR ENERGY INC COMMON STOCK CAD 0	16,055.000		455,634	591,355
6585084	SUNCORP GROUP LTD COMMON STOCK AUD 0	11,592.000		125,870	125,664
6203869	SUNGWOO HITECH CO LTD COMMON STOCK KRW 5	11,754.000		89,323	71,586
867914103	SUNTRUST BANKS INC COMMON STOCK USD 1	27,764.000		1,526,983	1,793,277
6865504	SUZUKI MOTOR CORP COMMON STOCK JPY	29,100.000		1,386,967	1,687,878

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
6867760	SWIRE PACIFIC LTD COMMON STOCK HKD 0.12		297,500.000	473,610	462,768
B545MG5	SWISS RE AG COMMON STOCK CHF 0.1		13,374.000	1,255,261	1,252,311
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD		10,317.000	443,557	494,597
6899923	T RAD CO LTD COMMON STOCK JPY		10,500.000	269,585	373,768
6744670	T-GAIA CORP COMMON STOCK JPY		9,900.000	185,493	230,077
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK		31,915.000	504,770	895,216
6870100	TAISEI CORP COMMON STOCK JPY		13,900.000	642,745	692,224
6222972	TAIWAN SEMICONDUCTOR CO LTD COMMON STOCK		139,000.000	189,495	322,294
874039100	TAIWAN SEMICONDUCTOR MANUFACTURING CO LT		107,873.000	3,750,021	4,277,164
6716538	TAIWAN UNION TECHNOLOGY CORP COMMON STOC		158,000.000	443,634	444,928
6870445	TAKEDA PHARMACEUTICAL CO LTD COMMON STOC		32,600.000	1,835,839	1,852,398
5769470	TAKKT AG COMMON STOCK EUR 0		9,255.000	206,072	209,654
B8F0TD6	TALANX AG COMMON STOCK EUR		22,495.000	717,724	920,299
87612E106	TARGET CORP COMMON STOCK USD 0.0833		21,548.000	1,264,705	1,406,007
M8737E108	TARO PHARMACEUTICAL INDUSTRIES LTD COMMO	USD 0.0001	4,855.000	519,705	508,367
876511106	TASEKO MINES LTD COMMON STOCK CAD 0		154,080.000	313,912	359,006

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0875413	TATE & LYLE PLC COMMON STOCK GBP 25	32,162.000	293,150	305,855
6880864	TAYCA CORP COMMON STOCK JPY	3,000.000	67,767	88,016
0878230	TAYLOR WIMPEY PLC COMMON STOCK GBP 1	387,787.000	935,126	1,082,731
872275102	TCF FINANCIAL CORP COMMON STOCK USD 0.01	22,885.000	439,621	469,143
87236Y108	TD AMERITRADE HOLDING CORP COMMON STOCK	43,996.000	1,871,535	2,249,515
5698790	TDC A/S COMMON STOCK DKK 1	62,658.000	306,860	385,322
H84989104	TE CONNECTIVITY LTD COMMON STOCK USD 0.5	13,030.000	512,692	1,238,371
2879327	TECK RESOURCES LTD COMMON STOCK CAD 0	7,567.000	175,033	198,513
878742204	TECK RESOURCES LTD COMMON STOCK CAD 0	28,392.000	620,612	743,019
87901J105	TEGNA INC COMMON STOCK USD 1	26,700.000	463,007	375,936
6880507	TEIJIN LTD COMMON STOCK JPY	7,600.000	151,474	169,339
87918A105	TELADOC INC COMMON STOCK USD 0.001	43,853.000	1,179,052	1,528,277
879181105	TELARIA INC COMMON STOCK USD 0.0001	21,150.000	102,198	85,235
7634394	TELECOM ITALIA SPA/MILANO COMMON STOCK E	85,350.000	81,093	73,843
5959378	TELEFONAKTIEBOLAGET LM ERICSSON COMMON S	28,670.000	346,070	188,565
B0LKSK4	TELENET GROUP HOLDING NV COMMON STOCK EU	6,554.000	434,844	457,171

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
879433829	TELEPHONE & DATA SYSTEMS INC COMMON STOC	11,741.000	322,467	326,400
B97C733	TELE2 AB COMMON STOCK SEK 1.25	5,245.000	65,684	64,574
7147892	TEMENOS GROUP AG COMMON STOCK CHF 5	4,138.000	242,294	530,785
88023U101	TEMPUR SEALY INTERNATIONAL INC COMMON ST	0.01 12,700.000	738,762	796,163
BP3RXY7	TENCENT HOLDINGS LTD COMMON STOCK HKD 0.	56,600.000	2,058,244	2,939,583
880349105	TENNECO INC COMMON STOCK USD 0.01	6,899.000	397,573	403,867
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD 1	9,487.000	574,794	990,822
883203101	TEXTRON INC COMMON STOCK USD 0.125	15,400.000	755,918	871,486
4162791	THALES SA COMMON STOCK EUR 3	3,251.000	245,291	350,874
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOC	58,234.000	3,107,798	11,057,472
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK	57,591.000	801,664	843,708
6869131	THK CO LTD COMMON STOCK JPY	3,500.000	116,834	131,425
88650V208	TIER REIT INC REIT USD 0.0001	21,235.000	383,798	432,982
887317303	TIME WARNER INC COMMON STOCK USD 0.01	41,697.000	2,859,486	3,814,025
88870R102	TIVITY HEALTH INC COMMON STOCK USD 0.001	40,476.000	1,231,218	1,479,398
872540109	TJX COS INC/THE COMMON STOCK USD 1	5,075.000	355,311	388,035

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6894467	TOAGOSEI CO LTD COMMON STOCK JPY	27,200.000	270,715	346,489
6893884	TODA CORP COMMON STOCK JPY	26,000.000	188,977	208,646
6895675	TOKYO ELECTRON LTD COMMON STOCK JPY	10,400.000	1,178,363	1,883,356
6895426	TOKYO TATEMONO CO LTD COMMON STOCK JPY	1,500.000	29,158	20,266
BDC6LT2	TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK	6,000.000	25,920	43,409
6897143	TORAY INDUSTRIES INC COMMON STOCK JPY	82,400.000	746,959	777,186
891027104	TORCHMARK CORP COMMON STOCK USD 1	3,024.000	258,250	274,307
6894887	TOSHIBA TEC CORP COMMON STOCK JPY	35,000.000	148,767	220,595
6900289	TOSOH CORP COMMON STOCK JPY	22,400.000	504,874	507,853
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK U	12,028.000	832,988	951,295
891826109	TOWER INTERNATIONAL INC COMMON STOCK USD	22,447.000	623,077	685,756
6320605	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS	5,052.000	156,156	173,898
B0ZV9X3	TOYO TANSO CO LTD COMMON STOCK JPY	20,300.000	323,440	638,824
6900557	TOYODA GOSEI CO LTD COMMON STOCK JPY	17,500.000	443,437	445,384
6900643	TOYOTA MOTOR CORP COMMON STOCK JPY	5,600.000	346,617	358,569
6900580	TOYOTA TSUSHO CORP COMMON STOCK JPY	2,000.000	75,991	80,515

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
88339J105	TRADE DESK INC/THE COMMON STOCK USD 0.00	40,333.000	2,022,107	1,844,428
B03MY66	TRAKYA CAM SANAYII AS COMMON STOCK TRY 1	169,499.000	110,905	206,532
89417E109	TRAVELERS COS INC/THE COMMON STOCK USD 0	18,854.000	1,444,222	2,557,357
B61JC67	TREASURY WINE ESTATES LTD COMMON STOCK A	182,666.000	1,850,399	2,280,240
896095106	TRICO BANCSHARES COMMON STOCK USD 0	15,871.000	572,739	600,876
L9340P101	TRINSEO SA COMMON STOCK USD 0.01	23,019.000	1,308,805	1,671,179
89703P107	TRONC INC COMMON STOCK USD 0.01	27,684.000	462,655	486,962
89785X101	TRUEBLUE INC COMMON STOCK USD 0	22,197.000	618,780	610,418
89785L107	TRUECAR INC COMMON STOCK USD 0.0001	17,782.000	289,233	199,158
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD 1	73,329.000	604,224	674,627
B5MSTC1	TSI HOLDINGS CO LTD COMMON STOCK JPY	24,500.000	210,918	180,515
5666292	TUI AG COMMON STOCK GBP 0	62,655.000	1,110,393	1,291,804
B03MYK0	TURK HAVA YOLLARI AO COMMON STOCK TRY 1	283,074.000	867,879	1,171,387
B1WTMP0	TURKIYE HALK BANKASI AS COMMON STOCK TRY	305,081.000	978,477	867,384
B03MYS8	TURKIYE IS BANKASI AS COMMON STOCK TRY 1	694,456.000	953,742	1,276,600
90130A101	TWENTY-FIRST CENTURY FOX INC COMMON STOC	130,800.000	3,448,167	4,516,524

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
90184L102	TWITTER INC COMMON STOCK USD 0.000005		3,104.000	64,298	74,527
902494103	TYSON FOODS INC COMMON STOCK USD 0.1		20,662.000	838,700	1,675,068
BRJL176	UBS GROUP AG COMMON STOCK CHF 0.1		125,760.000	2,232,477	2,315,171
5596991	UCB SA COMMON STOCK EUR 0		12,318.000	916,073	978,898
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD 0.		2,009.000	56,271	55,850
902681105	UGI CORP COMMON STOCK USD 0		48,010.000	1,766,301	2,254,070
90400D108	ULTRAGENYX PHARMACEUTICAL INC COMMON STO	0.001	4,466.000	307,155	207,133
7076242	UNIBAIL-RODAMCO SE REIT EUR 5		657.000	176,020	165,674
6911485	UNICHARM CORP COMMON STOCK JPY		37,300.000	941,125	969,999
BYMXPS7	UNICREDIT SPA COMMON STOCK EUR		101,921.000	1,592,329	1,906,785
B10RZP7	UNILEVER PLC COMMON STOCK GBP 3.11		7,875.000	282,782	439,486
907818108	UNION PACIFIC CORP COMMON STOCK USD 2.5		9,660.000	1,038,333	1,295,406
909839102	UNITED COMMUNITY FINANCIAL CORP/OH COMMO	USD 0	38,563.000	338,387	352,080
910047109	UNITED CONTINENTAL HOLDINGS INC COMMON S	0.01	31,000.000	1,891,387	2,089,400
910304104	UNITED FINANCIAL BANCORP INC COMMON STOC		7,292.000	134,720	128,631
911163103	UNITED NATURAL FOODS INC COMMON STOCK US		14,511.000	630,569	714,957

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
911312106	UNITED PARCEL SERVICE INC COMMON STOCK U	70,234.000	5,371,889	8,368,381
911363109	UNITED RENTALS INC COMMON STOCK USD 0.01	7,495.000	954,364	1,288,465
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK US	18,794.000	1,818,940	2,397,551
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK US	4,267.000	560,740	631,303
6230845	UNITED TRACTORS TBK PT COMMON STOCK IDR	384,500.000	654,108	1,003,228
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD	13,232.000	1,251,901	2,917,127
913259107	UNITIL CORP COMMON STOCK USD 0	571.000	29,688	26,049
91529Y106	UNUM GROUP COMMON STOCK USD 0.1	17,299.000	477,495	949,542
5051252	UPM-KYMMENE OYJ COMMON STOCK EUR 0	22,437.000	632,406	698,076
90333L201	US CONCRETE INC COMMON STOCK USD 0.001	7,817.000	611,501	653,892
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD	32,133.000	1,068,356	1,046,250
902925106	USA TRUCK INC COMMON STOCK USD 0.01	19,233.000	321,789	348,694
91912E105	VALE SA ADR USD 0	150,617.000	1,595,333	1,842,046
2196286	VALE SA COMMON STOCK BRL 0	116,900.000	1,016,798	1,418,828
B3XSX46	VALEANT PHARMACEUTICALS INTERNATIONAL IN	STOCK CAD 0 1,500.000	77,015	31,366
91913Y100	VALERO ENERGY CORP COMMON STOCK USD 0.01	15,887.000	801,681	1,460,174

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BH6XZT5	VALMET OYJ COMMON STOCK EUR	14,841.000	283,615	292,978
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK U	22,279.000	274,308	338,641
BYZWMR9	VAT GROUP AG COMMON STOCK CHF 0.1	2,062.000	267,647	305,544
92240G101	VECTREN CORP COMMON STOCK USD 0	18,005.000	940,046	1,170,685
92242T101	VECTRUS INC COMMON STOCK USD 0.01	11,555.000	368,141	356,472
92276F100	VENTAS INC REIT USD 0.25	2,315.000	121,849	138,923
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK	72,465.000	3,403,039	3,835,572
92531L207	VERSO CORP COMMON STOCK USD	24,766.000	296,149	435,139
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK	4,095.000	550,645	613,677
5964651	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK	7,949.000	615,876	549,728
92553P201	VIACOM INC COMMON STOCK USD 0.001	30,324.000	1,334,652	934,282
92552V100	VIASAT INC COMMON STOCK USD 0.0001	15,864.000	1,072,701	1,187,420
BY7QXS7	VICINITY CENTRES REIT AUD 0	57,371.000	117,272	122,054
B0BKSS2	VIENNA INSURANCE GROUP AG WIENER VERSICH	GRUPPE COMMON STOCK EUR 0 21,989.000	447,066	680,309
92826C839	VISA INC COMMON STOCK USD 0.0001	110,321.000	3,378,980	12,578,800
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK	61,510.000	773,135	1,276,333

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6927590	VITASOY INTERNATIONAL HOLDINGS LTD COMMO	HKD 0 72,000.000	149,159	184,207
928551100	VIVUS INC COMMON STOCK USD 0.001	181,014.000	213,063	90,978
92857F107	VOCERA COMMUNICATIONS INC COMMON STOCK U	55,871.000	1,317,458	1,688,422
92857W308	VODAFONE GROUP PLC ADR USD	.040	1	2
4943402	VOESTALPINE AG COMMON STOCK EUR 0	10,084.000	351,980	603,566
B1QH830	VOLVO AB COMMON STOCK SEK 1.2	62,508.000	1,237,926	1,165,798
929042109	VORNADO REALTY TRUST REIT USD 0.04	1,608.000	108,851	125,713
929089100	VOYA FINANCIAL INC COMMON STOCK USD 0.01	32,233.000	839,821	1,594,567
92922P106	W&T OFFSHORE INC COMMON STOCK USD 0.0000	115,229.000	361,372	381,408
929566107	WABASH NATIONAL CORP COMMON STOCK USD 0.	29,466.000	405,786	639,412
B11Y568	WACKER CHEMIE AG COMMON STOCK EUR 0	3,017.000	434,811	587,620
930059100	WADDELL & REED FINANCIAL INC COMMON STOC	45,006.000	866,318	1,005,434
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOC	18,900.000	1,526,153	1,372,518
931142103	WALMART INC COMMON STOCK USD 0.1	37,601.000	2,448,834	3,713,099
254687106	WALT DISNEY CO/THE COMMON STOCK USD 0.01	93,851.000	3,992,307	10,089,921
6932334	WAN HAI LINES LTD COMMON STOCK TWD 10	482,000.000	317,066	311,793

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6961888	WARABEYA NICHIYO HOLDINGS CO LTD COMMON	9,800.000	178,066	277,949
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD 0.	9,113.000	601,079	786,452
941848103	WATERS CORP COMMON STOCK USD 0.01	30,405.000	2,386,275	5,873,942
94419L101	WAYFAIR INC COMMON STOCK USD 0.001	18,582.000	1,386,546	1,491,577
94733A104	WEB.COM GROUP INC COMMON STOCK USD 0.001	6,337.000	143,092	138,147
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD	14,642.000	783,073	822,295
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK U	2,599.000	333,699	522,685
949746101	WELLS FARGO & CO COMMON STOCK USD 1.666	103,264.000	4,951,996	6,265,027
95040Q104	WELLTOWER INC	1,200.000	66,779	76,524
2951098	WEST FRASER TIMBER CO LTD COMMON STOCK C	20,535.000	1,041,872	1,271,320
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK US	20,193.000	856,377	1,143,328
958102105	WESTERN DIGITAL CORP COMMON STOCK USD 0.	27,328.000	1,622,071	2,173,396
959802109	WESTERN UNION CO/THE COMMON STOCK USD 0.	39,300.000	770,457	747,093
BMMVVX4	WESTFIELD CORP REIT AUD 0	17,111.000	107,750	127,008
960908309	WESTPORT FUEL SYSTEMS INC COMMON STOCK C	184,446.000	490,609	693,517
96145D105	WESTROCK CO COMMON STOCK USD	12,400.000	837,998	783,804

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
962166104	WEYERHAEUSER CO REIT USD 1.25		4,201.000	90,524	148,127
6435576	WHARF HOLDINGS LTD/THE COMMON STOCK HKD		120,000.000	305,693	414,465
BF0GWS4	WHARF REAL ESTATE INVESTMENT CO LTD COMM	HKD	129,000.000	632,471	858,097
6981488	WHEELOCK & CO LTD COMMON STOCK HKD 0		30,000.000	156,022	214,140
963320106	WHIRLPOOL CORP COMMON STOCK USD 1		8,611.000	1,064,941	1,452,159
6966515	WINBOND ELECTRONICS CORP COMMON STOCK TW		974,999.000	779,566	768,309
974155103	WINGSTOP INC COMMON STOCK USD 0.01		20,322.000	755,143	792,152
B61XM81	WISOL CO LTD COMMON STOCK KRW 500		12,353.000	146,172	163,276
BF13KV3	WIZ SOLUCOES E CORRETAGEM DE SEGUROS SA	STOCK BRL 0	13,800.000	76,294	48,758
0604316	WM MORRISON SUPERMARKETS PLC COMMON STOC		142,890.000	405,734	425,054
5671519	WOLTERS KLUWER NV COMMON STOCK EUR 0.12		30,099.000	1,309,591	1,571,492
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK US		44,532.000	1,057,061	1,419,680
6979728	WOODSIDE PETROLEUM LTD COMMON STOCK AUD		4,265.000	100,660	110,351
98138H101	WORKDAY INC COMMON STOCK USD 0.001		25,136.000	1,959,694	2,557,337
981475106	WORLD FUEL SERVICES CORP COMMON STOCK US		21,407.000	819,850	602,393
92937A102	WPP PLC ADR USD		4,822.000	536,874	436,680

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B8KF9B4	WPP PLC COMMON STOCK GBP 10	56,741.000	1,197,530	1,029,303
38388F108	WR GRACE & CO COMMON STOCK USD 0.01	3,083.000	219,247	216,211
6352642	XAC AUTOMATION CORP COMMON STOCK TWD 10	74,000.000	151,424	123,340
984017103	XENIA HOTELS & RESORTS INC REIT USD 0.01	54,593.000	976,790	1,178,663
984121608	XEROX CORP COMMON STOCK USD 1	34,430.000	1,222,827	1,003,635
B1JTY91	XING SE COMMON STOCK EUR 1	285.000	84,354	91,922
G98294104	XL GROUP LTD COMMON STOCK USD	90,200.000	3,495,257	3,171,432
B07T3T9	X5 RETAIL GROUP NV GDR USD	7,673.000	303,200	289,809
6985112	YAKULT HONSHA CO LTD COMMON STOCK JPY	6,000.000	426,681	452,730
6985264	YAMAHA MOTOR CO LTD COMMON STOCK JPY	26,300.000	621,664	862,659
N97284108	YANDEX NV COMMON STOCK USD 0.01	59,601.000	1,324,413	1,951,933
BCRY268	YANGZIJIANG SHIPBUILDING HOLDINGS LTD CO SGD 0	141,000.000	19,130	155,009
B1VT035	YANGZIJIANG SHIPBUILDING HOLDINGS LTD CO SGD 0	342,200.000	284,145	376,410
B03MZJ6	YAPI VE KREDI BANKASI AS COMMON STOCK TR	334,508.000	505,797	382,890
7751259	YARA INTERNATIONAL ASA COMMON STOCK NOK	9,829.000	450,075	452,675
6986977	YOROZU CORP COMMON STOCK JPY	7,000.000	147,276	150,502

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6988520	YUASA TRADING CO LTD COMMON STOCK JPY	2,100.000	73,779	76,338
98884U108	ZAGG INC COMMON STOCK USD 0.001	14,189.000	96,532	261,787
5770900	ZARDOYA OTIS SA COMMON STOCK EUR 0.1	84,431.000	865,356	924,629
98954M200	ZILLOW GROUP INC COMMON STOCK USD	37,156.000	1,276,139	1,520,424
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK	74,336.000	7,597,790	8,970,125
98974P100	ZIX CORP COMMON STOCK USD 0.01	72,152.000	357,159	316,026
5983816	ZURICH INSURANCE GROUP AG COMMON STOCK C	5,330.000	1,571,011	1,622,245
B1YW440	3I GROUP PLC COMMON STOCK GBP 73.8636	121,779.000	1,406,845	1,504,868
88579Y101	3M CO COMMON STOCK USD 0.01	29,300.000	2,628,956	6,896,341
B0L4LM9	888 HOLDINGS PLC COMMON STOCK GBP 0.5	229,580.000	577,421	874,860
	TOTAL COMMON		1,209,847,209	1,514,168,812
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES				
72201P878	PIMCO FDS LONG DUR CP BD	15,191,396.080	171,723,250	183,512,065
72201P613	PIMCO FDS STRM FLT OPEN-END FUND	109,024.400	1,091,063	1,091,007
	TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		172,814,313	184,603,072

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
GENERAL INVESTMENTS - OTHER				
STATE AND MUNICIPAL SECURITIES				
02765UEJ9 AMERICAN MUN PWR OHIO INC REV REV BDS	SEMI-ANN. 7.834% 02/15/2041	200,000.000	222,629	312,208
02765UEK6 AMERICAN MUN PWR OHIO INC REV REV BDS	SEMI-ANN. 8.084% 02/15/2050	100,000.000	114,040	170,425
02765UDV3 AMERICAN MUN PWR OHIO INC REV REV BDS ME	SEMI-ANN. 7.499% 02/15/2050	360,000.000	363,800	546,959
13063BFR8 CALIFORNIA ST GO BDS 01/APR/2010 01/MAR/	SEMI-ANN. 7.625% 03/01/2040	1,555,000.000	1,877,647	2,432,720
13063A7D0 CALIFORNIA ST GO BDS 15/OCT/2009 01/OCT/	SEMI-ANN. 7.300% 10/01/2039	1,745,000.000	2,616,928	2,603,296
13063A5E0 CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	SEMI-ANN. 7.500% 04/01/2034	5,685,000.000	6,146,609	8,418,462
13063A5G5 CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	SEMI-ANN. 7.550% 04/01/2039	5,150,000.000	6,209,994	8,104,092
167725AC4 CHICAGO ILL TRAN AUTH SALES & TRANSFER T	SEMI-ANN. 6.899% 12/01/2040	4,750,000.000	5,505,150	6,440,478
167725AF7 CHICAGO ILL TRAN AUTH SALES & TRANSFER T	SEMI-ANN. 6.899% 12/01/2040	1,525,000.000	1,864,061	2,067,732
16772PAQ9 CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE	SEMI-ANN. 6.200% 12/01/2040	2,025,000.000	2,352,658	2,636,246
452151LF8 ILLINOIS ST GO BDS JUNE-2003 12/JUN/2003	SEMI-ANN. 5.100% 06/01/2033	3,830,000.000	3,560,639	3,823,642
544646XZ0 LOS ANGELES CALIF UNI SCH DIST FOR ISSUE	SEMI-ANN. 5.750% 07/01/2034	7,330,000.000	7,669,451	9,347,143
544646ZR6 LOS ANGELES CALIF UNI SCH DIST FOR ISSUE	SEMI-ANN. 6.758% 07/01/2034	2,845,000.000	3,471,481	3,929,286
59259YGF0 METROPOLITAN TRANSN AUTH N Y REV REV BDS	SEMI-ANN. 6.814% 11/15/2040	1,500,000.000	1,543,396	2,143,815

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
594751AB5 MICHIGAN TOBACCO SETTLEMENT FINANCE AUTH	SEMI-ANN. 7.309% 06/01/2034	380,250	389,189
	390,000.000		
626207YM0 MUNICIPAL ELEC AUTH GA ELEC BDS PLANT VO	SEMI-ANN. 6.655% 04/01/2057	1,342,480	1,259,600
	1,000,000.000		
646139X83 NEW JERSEY ST TPK AUTH TPK REV REV BDS 2	SEMI-ANN. 7.102% 01/01/2041	9,226,331	11,816,986
	7,910,000.000		
646139W35 NEW JERSEY ST TPK AUTH TPK REV TPK REV B	SEMI-ANN. 7.414% 01/01/2040	326,685	378,162
	245,000.000		
64972FT30 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	SEMI-ANN. 5.724% 06/15/2042	116,633	121,989
	90,000.000		
64972FT63 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	SEMI-ANN. 5.440% 06/15/2043	5,859,571	7,223,632
	5,490,000.000		
64971M5L2 NEW YORK N Y CITY TRANSITIONAL FIN AUTH	SEMI-ANN. 5.572% 11/01/2038	5,113,337	6,002,831
	4,740,000.000		
6499022E2 NEW YORK ST DORM AUTH ST PERS INCOME TAX	SEMI-ANN. 5.289% 03/15/2033	876,138	909,052
	775,000.000		
649902T29 NEW YORK ST DORM AUTH ST PERS INCOME TAX	SEMI-ANN. 5.500% 03/15/2030	281,824	276,868
	235,000.000		
649902T37 NEW YORK ST DORM AUTH ST PERS INCOME TAX	SEMI-ANN. 5.600% 03/15/2040	121,705	160,469
	125,000.000		
677632G96 OHIO ST UNIV GEN RCPTS GEN RECEIPTS BDS	SEMI-ANN. 4.048% 12/01/2056	406,000	435,541
	406,000.000		
677632PA3 OHIO ST UNIV GEN RCPTS TAXABLE GEN RECEI	SEMI-ANN. 4.800% 06/01/2111	1,200,577	1,269,273
	1,130,000.000		
73358WCW2 PORT AUTH N Y & N J CONSOLIDATED BDS 164	SEMI-ANN. 5.647% 11/01/2040	300,000	393,489
	300,000.000		
73358WXQ2 PORT AUTH N Y & N J CONSOLIDATED BDS 192	SEMI-ANN. 4.810% 10/15/2065	1,063,206	1,096,353
	900,000.000		
73358WJA3 PORT AUTH N Y & N J CONSOLIDATED BONDS 1	SEMI-ANN. 4.458% 10/01/2062	9,490,525	10,814,046
	9,365,000.000		
79741TAR5 SAN DIEGO CNTY CALIF WTR AUTH FING AGY W	SEMI-ANN. 6.138% 05/01/2049	1,977,870	2,613,514
	1,850,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
88283LHU3 TEXAS TRANSN COMMN ST HWY FD REV REV BDS	SEMI-ANN. 5.178% 04/01/2030	1,775,215	1,766,117
	1,470,000.000		
88880LAA1 TOBACCO SETTLEMENT FIN AUTH WEST VA ASSE	SEMI-ANN. 7.467% 06/01/2047	984,544	1,006,030
	1,035,000.000		
91412GHA6 UNIVERSITY CALIF REVS FOR PREVIOUS ISSUE	SEMI-ANN. 4.858% 05/15/2112	838,662	892,992
	800,000.000		
91412GC86 UNIVERSITY CALIF REVS FOR PREVIOUS ISSUE	SEMI-ANN. 4.767% 05/15/2115	1,516,620	1,640,085
	1,500,000.000		
91412F7Y7 UNIVERSITY CALIF REVS REV BDS 2009R 27/A	SEMI-ANN. 5.770% 05/15/2043	4,161,450	5,101,044
	3,900,000.000		
TOTAL STATE AND MUNICIPAL SECURITIES		90,878,107	108,543,763
FOREIGN GOVERNMENT AND AGENCY SECURITIES			

21987BAU2 CORP NACIONAL DEL COBRE DE CHILE BOND FI	SEMI-ANN. 4.875% 11/04/2044	1,509,658	1,838,021
	1,625,000.000		
21987BAW8 CORP NACIONAL DEL COBRE DE CHILE CALLABL	SEMI-ANN. 3.625% 08/01/2027	1,964,740	2,002,180
	2,000,000.000		
268317AR5 ELECTRICITE DE FRANCE SA CALLABLE BOND F	SEMI-ANN. 5.250% 10/13/2055	1,145,969	1,277,771
	1,100,000.000		
29135LAB6 EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	SEMI-ANN. 4.125% 10/11/2047	1,982,300	1,978,240
	2,000,000.000		
448814FH1 HYDRO-QUEBEC BOND FIXED 8.25% 15/JAN/202	SEMI-ANN. 8.250% 01/15/2027	165,492	170,437
	128,000.000		
80413TAE9 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 3.625% 03/04/2028	1,383,634	1,387,400
	1,400,000.000		
80413TAC3 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 4.500% 10/26/2046	2,058,315	2,095,800
	2,100,000.000		
71654QBH4 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 4.875% 01/18/2024	78,568	81,840
	79,000.000		
71654QBX9 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 5.625% 01/23/2046	1,124,731	1,105,973
	1,195,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
71654QCA8 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.375% 02/04/2021	112,000.000	112,000	121,744
71654QBR2 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.375% 01/23/2045	11,875,000.000	11,735,705	11,938,531
71654QAZ5 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.500% 06/02/2041	685,000.000	682,163	704,523
71654QCB6 PETROLEOS MEXICANOS CALLABLE MEDIUM TERM	SEMI-ANN. 6.875% 08/04/2026	195,000.000	219,531	221,081
71654QCC4 PETROLEOS MEXICANOS CALLABLE MEDIUM TERM	SEMI-ANN. 6.750% 09/21/2047	1,993,000.000	2,179,287	2,080,393
748148QR7 PROVINCE OF QUEBEC CANADA BOND FIXED 7.5	SEMI-ANN. 7.500% 09/15/2029	715,000.000	821,249	1,017,123
168863CE6 REPUBLIC OF CHILE BOND FIXED 3.86% 21/JU	SEMI-ANN. 3.860% 06/21/2047	435,000.000	434,308	446,745
195325BR5 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.625% 02/26/2044	2,525,000.000	2,738,638	2,891,125
195325CU7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.000% 06/15/2045	2,910,000.000	2,881,424	3,077,325
715638BM3 REPUBLIC OF PERU BOND FIXED 5.625% 18/NO	SEMI-ANN. 5.625% 11/18/2050	37,000.000	42,690	47,471
731011AU6 REPUBLIC OF POLAND BOND FIXED 3.25% 06/A	SEMI-ANN. 3.250% 04/06/2026	175,000.000	173,686	178,698
857524AC6 REPUBLIC OF POLAND BOND FIXED 4% 22/JAN/	SEMI-ANN. 4.000% 01/22/2024	133,000.000	131,928	141,829
74727PAV3 STATE OF QATAR BOND FIXED 4.625% 02/JUN/	SEMI-ANN. 4.625% 06/02/2046	1,000,000.000	976,060	1,036,040
91086QBF4 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.600% 01/23/2046	860,000.000	861,194	847,960
91086QBC1 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.000% 10/02/2023	86,000.000	85,607	89,999
91086QBB3 UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 4.750% 03/08/2044	630,000.000	588,785	633,938

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
91086QBE7 UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 5.550% 01/21/2045 660,000.000	656,515	743,325
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		36,734,177	38,155,511
RIGHTS, WARRANTS AND SUBSCRIPTIONS			

BFNX8F1 REPSOL SA RIGHT EUR	74,457.000	0	33,886
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS		0	33,886
FOREIGN CURRENCY CONTRACTS (WITH GAINS)			

CCTAUD CURRENCY CONTRACT - AUD	VALUE DATE: 03/21/2018	0	846,082
CCTAUD CURRENCY CONTRACT - AUD	VALUE DATE: 03/22/2018	0	117,461
CCTCAD CURRENCY CONTRACT - CAD	VALUE DATE: 01/02/2018	0	3
CCTCAD CURRENCY CONTRACT - CAD	VALUE DATE: 03/21/2018	0	366,659
CCTCAD CURRENCY CONTRACT - CAD	VALUE DATE: 03/22/2018	0	97,621
CCTCHF CURRENCY CONTRACT - CHF	VALUE DATE: 03/21/2018	0	2,062
CCTDKK CURRENCY CONTRACT - DKK	VALUE DATE: 03/21/2018	0	2,797
CCTEUR CURRENCY CONTRACT - EUR	VALUE DATE: 01/02/2018	0	100
CCTEUR CURRENCY CONTRACT - EUR	VALUE DATE: 01/03/2018	0	18
CCTEUR CURRENCY CONTRACT - EUR	VALUE DATE: 03/21/2018	0	150,950

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CCTEUR CURRENCY CONTRACT - EUR	VALUE DATE: 03/22/2018	0	300,361
CCTGBP CURRENCY CONTRACT - GBP	VALUE DATE: 03/21/2018	0	354
CCTGBP CURRENCY CONTRACT - GBP	VALUE DATE: 03/22/2018	0	66,364
CCTHKD CURRENCY CONTRACT - HKD	VALUE DATE: 03/21/2018	0	140
CCTILS CURRENCY CONTRACT - ILS	VALUE DATE: 03/21/2018	0	3,912
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 01/04/2018	0	1,264
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 01/05/2018	0	3,373
CCTNOK CURRENCY CONTRACT - NOK	VALUE DATE: 03/21/2018	0	7,755
CCTNZD CURRENCY CONTRACT - NZD	VALUE DATE: 03/21/2018	0	235,246
CCTSEK CURRENCY CONTRACT - SEK	VALUE DATE: 03/21/2018	0	2,467
CCTSEK CURRENCY CONTRACT - SEK	VALUE DATE: 03/22/2018	0	35,002
CCTSGD CURRENCY CONTRACT - SGD	VALUE DATE: 03/21/2018	0	1,500
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/05/2018	0	805
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 03/21/2018	0	150
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)		0	2,242,444

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR					COST	CURRENT VALUE
OTHER SECURITIES								
BCBA	BILATERAL SWAPS COLLATERAL	BANK OF AMERICA NA 179,872.000					179,872	179,872
BCUA	BILATERAL SWAPS COLLATERAL	UBS AG STAMFORD 70,000.000					70,000	70,000
000149AN	Equity TRS, Index	JPM7JP.I 99,251,445.680	LIBOR	0.13	JPY 2		0	12,374
000150AN	Equity TRS, Index	SGM7SG.I 17,390.160	SOR	-0.3	SGD 2		0	(53)
000151AN	Equity TRS, Index	EUM7IT.I 1,372,410.000	EURIBOR	0.12	EUR 2		0	(23,406)
000152AN	Equity TRS, Index	SEM7SE.I 9,945,871.200	STIBOR	-0.77	SEK 2		0	13,191
000153AN	Equity TRS, Index	CHM7CH.I 223,702.750	LIBOR	0.25	CHF 2		0	40
000154AN	Equity TRS, Index	SEM7SE.I 4,214,748.660	STIBOR	-0.77	SEK 2		0	11,898
000116AN	INTEREST RATE SWAP - IRS	1.25 500,000.000	/LIBOR	0.0000	USD	21/Jun/2019	0	4,993
000117AN	INTEREST RATE SWAP - IRS	1.25 2,100,000.000	/LIBOR	0.0000	USD	21/Jun/2019	0	20,972
000118AN	INTEREST RATE SWAP - IRS	1.25 1,600,000.000	/LIBOR	0.0000	USD	21/Jun/2019	0	15,979
000119AN	INTEREST RATE SWAP - IRS	1.25 4,400,000.000	/LIBOR	0.0000	USD	21/Jun/2019	0	43,942
000120AN	INTEREST RATE SWAP - IRS	1.25 500,000.000	/LIBOR	0.0000	USD	21/Jun/2019	0	4,993
000121AN	INTEREST RATE SWAP - IRS	1.25 2,100,000.000	/LIBOR	0.0000	USD	21/Jun/2019	0	20,972
000122AN	INTEREST RATE SWAP - IRS	1.25 500,000.000	/LIBOR	0.0000	USD	21/Jun/2019	0	4,993

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
000123AN	INTEREST RATE SWAP - IRS 1.25 /LIBOR 0.0000 USD 21/Jun/2019 SHARES / PAR 2,000,000.000	0	19,974
000125AN	INTEREST RATE SWAP - IRS 2 /LIBOR 0.0000 USD 12/Jul/2023 12,500,000.000	0	160,241
000126AN	INTEREST RATE SWAP - IRS 1.25 /LIBOR 0.0000 USD 21/Jun/2019 9,000,000.000	0	89,882
000127AN	INTEREST RATE SWAP - IRS 1.25 /LIBOR 0.0000 USD 21/Jun/2019 2,700,000.000	0	26,965
000128AN	INTEREST RATE SWAP - IRS 0.3 /LIBOR 0.0000 JPY 20/Sep/2027 610,000,000.000	0	(9,416)
000131AN	INTEREST RATE SWAP - IRS 1.25 /LIBOR 0.0000 USD 21/Jun/2019 4,000,000.000	0	39,948
000136AN	INTEREST RATE SWAP - IRS 1.25 /LIBOR 0.0000 USD 21/Jun/2019 400,000.000	0	3,995
000139AN	INTEREST RATE SWAP - IRS 1.25 /LIBOR 0.0000 USD 21/Jun/2019 800,000.000	0	7,990
000140AN	INTEREST RATE SWAP - IRS 1.25 /LIBOR 0.0000 USD 21/Jun/2019 700,000.000	0	6,991
000141AN	INTEREST RATE SWAP - IRS 1.25 /LIBOR 0.0000 USD 21/Jun/2019 500,000.000	0	4,993
000142AN	INTEREST RATE SWAP - IRS 1.25 /LIBOR 0.0000 USD 21/Jun/2019 5,000,000.000	0	49,934
000143AN	INTEREST RATE SWAP - IRS 1.25 /LIBOR 0.0000 USD 21/Jun/2019 1,000,000.000	0	9,987
MBCB	MORTGAGE BACK COLLATERAL FOR CITIBANK NA 80,000.000	80,000	80,000
	TOTAL OTHER SECURITIES	329,872	872,245
	TOTAL GENERAL INVESTMENTS - OTHER	127,942,156	149,847,849
	TOTAL GENERAL INVESTMENTS	3,150,287,826	3,612,807,847

Retirement Plan for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31,2017
EIN 23-2229683/Plan #003

Attachment 2

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
9128282R0	Bond LT Gov't	US TREASURY NOTE/BOND 2 1/4% Due 8/15/2027 FA15 2.25% (effective rate 2.329%), 8/15/2027	375,000	372,457	369,871
912810RY6	Bond LT Gov't	US TREASURY NOTE/BOND 2 3/4% Due 8/15/2047 FA15 2.75% (effective rate 2.822%), 8/15/2047	1,375,000	1,355,269	1,377,363
912810RX8	Bond LT Gov't	US TREASURY NOTE/BOND 3% Due 5/15/2047 MN15 3% (effective rate 2.777%), 5/15/2047	400,000	417,815	420,733
6499022E2	Bond LT Other	NEW YORK ST DORM AUTH ST PERS 5.289% Due 3/15/2033 MS15 5.29% (effective rate 5.289%), 3/15/2033	620,000	620,000	724,830
009279AC4	Bond LT Other	AIRBUS SE SERIES 144A 3.95% (effective rate 4.021%), 4/10/2047	1,175,000	1,160,662	1,248,156
097023BL8	Bond LT Other	BOEING CO 3 1/2% Due 3/1/2045 MS1 3.5% (effective rate 3.706%), 3/1/2045	80,000	77,190	78,386
097023BK0	Bond LT Other	BOEING CO 3.3% Due 3/1/2035 MS1 3.3% (effective rate 3.506%), 3/1/2035	185,000	180,109	184,212
097023BA2	Bond LT Other	BOEING CO 5 7/8% Due 2/15/2040 FA15 5.88% (effective rate 6.042%), 2/15/2040	125,000	122,460	166,650
539830BD0	Bond LT Other	LOCKHEED MARTIN CORP 3.8% Due 3/1/2045 MS1 3.8% (effective rate 3.861%), 3/1/2045	510,000	504,773	516,229
539830BK4	Bond LT Other	LOCKHEED MARTIN CORP 4 1/2% Due 5/15/2036 MN15 4.5% (effective rate 4.643%), 5/15/2036	110,000	108,064	123,196
539830BB4	Bond LT Other	LOCKHEED MARTIN CORP 4.07% Due 12/15/2042 JD15 4.07% (effective rate 3.89%), 12/15/2042	1,238,000	1,271,164	1,310,043
539830BN8	Bond LT Other	LOCKHEED MARTIN CORP SERIES WI 4.09% (effective rate 3.778%), 9/15/2052	920,000	974,848	963,062
539830BC2	Bond LT Other	LOCKHEED MARTIN CORP SR UNSECURED 3.6% (effective rate 3.661%), 3/1/2035	335,000	332,399	338,417
666807BJ0	Bond LT Other	NORTHROP GRUMMAN CORP 3.85% Due 4/15/2045 AO15 3.85% (effective rate 3.851%), 4/15/2045	230,000	229,952	232,968
666807BH4	Bond LT Other	NORTHROP GRUMMAN CORP 4 3/4% Due 6/1/2043 JD1 4.75% (effective rate 4.886%), 6/1/2043	725,000	710,707	835,560
666807BP6	Bond LT Other	NORTHROP GRUMMAN CORP 4.03% Due 10/15/2047 AO15 4.03% (effective rate 4.039%), 10/15/2047	635,000	633,982	663,075
774341AL5	Bond LT Other	ROCKWELL COLLINS INC 4.35% Due 4/15/2047 AO15 4.35% (effective rate 4.376%), 4/15/2047	615,000	612,338	670,073
913017CJ6	Bond LT Other	UNITED TECHNOLOGIES CORP 3 3/4% Due 11/1/2046 MN1 3.75% (effective rate 3.818%), 11/1/2046	1,050,000	1,037,537	1,047,593
913017BJ7	Bond LT Other	UNITED TECHNOLOGIES CORP 5.4% Due 5/1/2035 MN1 5.4% (effective rate 3.45%), 5/1/2035	625,000	782,992	753,369
913017BA6	Bond LT Other	UNITED TECHNOLOGIES CORP 7 1/2% Due 9/15/2029 MS15 7.5% (effective rate 4.54%), 9/15/2029	1,450,000	1,836,329	2,000,446
02209SAV5	Bond LT Other	ALTRIA GROUP INC 3 7/8% Due 9/16/2046 MS16 3.88% (effective rate 3.96%), 9/16/2046	490,000	482,869	487,562
02209SAQ6	Bond LT Other	ALTRIA GROUP INC 4 1/2% Due 5/2/2043 MN2 4.5% (effective rate 3.465%), 5/2/2043	631,000	740,534	685,957
02209SAM5	Bond LT Other	ALTRIA GROUP INC 4 1/4% Due 8/9/2042 FA9 4.25% (effective rate 4.509%), 8/9/2042	2,325,000	2,235,512	2,434,635
05526DBC8	Bond LT Other	BAT CAPITAL CORP SERIES 144A 4.39% (effective rate 4.39%), 8/15/2037	855,000	855,000	898,101
05526DBE4	Bond LT Other	BAT CAPITAL CORP SERIES 144A 4.54% (effective rate 4.54%), 8/15/2047	1,525,000	1,525,000	1,609,555
718172AW9	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 1/8% Due 3/4/2043 MS4 4.12% (effective rate 4.759%), 3/4/2043	700,000	634,996	722,674
718172AC3	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 6 3/8% Due 5/16/2038 MN16 6.38% (effective rate 6.258%), 5/16/2038	1,000,000	1,013,282	1,354,014
761713BB1	Bond LT Other	REYNOLDS AMERICAN INC 5.85% Due 8/15/2045 FA15 5.85% (effective rate 4.391%), 8/15/2045	2,220,000	2,728,822	2,770,227
761713AT3	Bond LT Other	REYNOLDS AMERICAN INC 7 1/4% Due 6/15/2037 JD15 7.25% (effective rate 5.344%), 6/15/2037	320,000	393,220	442,738
761713BW5	Bond LT Other	REYNOLDS AMERICAN INC 7% Due 8/4/2041 FA4 7% (effective rate 5.867%), 8/4/2041	440,000	503,214	599,945
761713BV7	Bond LT Other	REYNOLDS AMERICAN INC 8 1/8% Due 5/1/2040 MN1 8.12% (effective rate 6.216%), 5/1/2040	825,000	1,013,738	1,236,921
90931MAA4	Bond LT Other	UNITED AIRLINES PTT SERIES 2016 - 1 CLASS A 3.45% (effective rate 3.449%), 1/7/2030	1,000,000	1,000,000	1,004,602
233851AF1	Bond LT Other	DAIMLER FINANCE NA LLC 144A 3.88% (effective rate 3.993%), 9/15/2021	1,250,000	1,244,906	1,302,341
233851CU6	Bond LT Other	DAIMLER FINANCE NA LLC SERIES 144A 3.45% (effective rate 3.498%), 1/6/2027	150,000	149,447	153,442
345397XL2	Bond LT Other	FORD MOTOR CREDIT CO LLC 4.134% Due 8/4/2025 FA4 4.13% (effective rate 4.113%), 8/4/2025	2,675,000	2,678,642	2,766,343
37045VAJ9	Bond LT Other	GENERAL MOTORS CO 5.2% Due 4/1/2045 AO1 5.2% (effective rate 5.275%), 4/1/2045	1,700,000	1,681,433	1,795,773
37045VAQ3	Bond LT Other	GENERAL MOTORS CO 5.4% Due 4/1/2048 AO1 5.4% (effective rate 5.404%), 4/1/2048	475,000	474,625	518,103
37045VAL4	Bond LT Other	GENERAL MOTORS CO SR UNSECURED 6.75% (effective rate 5.4%), 4/1/2046	1,000,000	1,192,929	1,261,318
37045XBT2	Bond LT Other	GENERAL MOTORS FINL CO 4.35% Due 1/17/2027 JJ17 4.35% (effective rate 4.368%), 1/17/2027	340,000	339,538	353,693
06051GFP9	Bond LT Other	BANK OF AMERICA CORP 3.95% Due 4/21/2025 AO21 3.95% (effective rate 4.317%), 4/21/2025	3,895,000	3,805,655	4,026,963
06051GFZ7	Bond LT Other	BANK OF AMERICA CORP SERIES MTN 2.5% (effective rate 2.717%), 10/21/2022	700,000	693,277	692,523
06051GFM6	Bond LT Other	BANK OF AMERICA CORP SERIES MTN 4% (effective rate 3.759%), 1/22/2025	800,000	811,856	831,536
06051GFH7	Bond LT Other	BANK OF AMERICA CORP SERIES MTN 4.2% (effective rate 3.841%), 8/26/2024	1,375,000	1,403,684	1,449,768
06051GGG8	Bond LT Other	BANK OF AMERICA CORP SERIES MTN 4.44% (effective rate 4.432%), 1/20/2048	1,125,000	1,125,000	1,263,470
06051GFQ7	Bond LT Other	BANK OF AMERICA CORP SERIES MTN 4.75% (effective rate 5.043%), 4/21/2045	1,230,000	1,173,538	1,395,340
06051GGM5	Bond LT Other	BANK OF AMERICA CORP VAR % Due 4/24/2038 AO24 4.24% (effective rate 4.223%), 4/24/2038	2,050,000	2,050,000	2,220,995
06738EAW5	Bond LT Other	BARCLAYS PLC 4.836% Due 5/9/2028 MN9 4.84% (effective rate 4.754%), 5/9/2028	3,175,000	3,194,161	3,300,781
06738EAV7	Bond LT Other	BARCLAYS PLC 4.95% Due 1/10/2047 JJ10 4.95% (effective rate 4.956%), 1/10/2047	635,000	634,408	710,891
05565ADW0	Bond LT Other	BNP PARIBAS SERIES 144A 4.98% (effective rate 4.977%),	1,250,000	1,250,000	1,248,586
172967BL4	Bond LT Other	CITIGROUP INC 6.62% (effective rate 5.986%), 6/15/2032	1,325,000	1,406,131	1,698,687
172967KR1	Bond LT Other	CITIGROUP INC 4 3/4% Due 5/18/2046 MN18 4.75% (effective rate 4.559%), 5/18/2046	1,700,000	1,750,543	1,881,689
172967EW7	Bond LT Other	CITIGROUP INC 8 1/8% Due 7/15/2039 JJ15 8.12% (effective rate 6.923%), 7/15/2039	6,000	6,801	9,655
172967LJ8	Bond LT Other	CITIGROUP INC VAR % Due 4/24/2048 AO24 4.28% (effective rate 4.256%), 4/24/2048	875,000	875,000	951,046
21684AAD8	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS 5 1/4% Due 8/4/2045 FA4 5.25% (effective rate 5.28%), 8/4/2045	365,000	363,400	438,745
21684AAB2	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS 5 3/4% Due 12/1/2043 JD1 5.75% (effective rate 5.576%), 12/1/2043	670,000	685,840	849,700

Retirement Plan for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31,2017
EIN 23-2229683/Plan #003

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
225433AC5	Bond LT Other	CRED SUIS GP FUN LTD SR UNSECURED 3.75% (effective rate 3.779%), 3/26/2025	1,720,000	1,716,787	1,755,184
225401AC2	Bond LT Other	CREDIT SUISSE GROUP SERIES 144A 4.28% (effective rate 4.282%), 1/9/2028	830,000	830,000	865,988
38148LAF3	Bond LT Other	GOLDMAN SACHS GROUP INC 5.15% Due 5/22/2045 MN22 5.15% (effective rate 4.772%), 5/22/2045	1,250,000	1,321,760	1,451,580
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037 AO1 6.75% (effective rate 6.383%), 10/1/2037	3,450,000	3,590,521	4,618,146
38148YAA6	Bond LT Other	GOLDMAN SACHS GROUP INC VAR % Due 10/31/2038 AO31 4.02% (effective rate 3.989%), 10/31/2038	1,850,000	1,850,000	1,903,900
404280AG4	Bond LT Other	HSBC HOLDINGS PLC 6.5% (effective rate 7.006%), 5/2/2036	800,000	758,467	1,047,410
404280AP4	Bond LT Other	HSBC HOLDINGS PLC 4 1/4% Due 3/14/2024 MS14 4.25% (effective rate 3.989%), 3/14/2024	825,000	836,694	861,001
404280AH2	Bond LT Other	HSBC HOLDINGS PLC 6 1/2% Due 9/15/2037 MS15 6.5% (effective rate 6.048%), 9/15/2037	635,000	667,675	837,389
404280AF6	Bond LT Other	HSBC HOLDINGS PLC 7 5/8% Due 5/17/2032 MN17 7.62% (effective rate 7.232%), 5/17/2032	600,000	620,777	817,430
404280BK4	Bond LT Other	HSBC HOLDINGS PLC VAR % Due 3/13/2028 MS13 4.04% (effective rate 3.987%), 3/13/2028	410,000	410,000	426,979
404280BL2	Bond LT Other	HSBC HOLDINGS PLC VAR % Due Perpetual MN22 6% (effective rate 5.914%),	845,000	857,219	889,439
404280AT6	Bond LT Other	HSBC HOLDINGS PLC VAR % Due Perpetual MS30 6.38% (effective rate 0%),	365,000	392,831	392,401
46625HJU5	Bond LT Other	JP MORGAN CHASE & CO 4.85% Due 2/1/2044 FA1 4.85% (effective rate 4.382%), 2/1/2044	380,000	407,468	449,735
46625HJM3	Bond LT Other	JP MORGAN CHASE & CO 5 5/8% Due 8/16/2043 FA16 5.62% (effective rate 5.279%), 8/16/2043	1,570,000	1,643,201	1,953,664
46625HHF0	Bond LT Other	JP MORGAN CHASE & CO 6.4% Due 5/15/2038 MN15 6.4% (effective rate 3.844%), 5/15/2038	800,000	1,087,024	1,101,630
46625HLL2	Bond LT Other	JP MORGAN CHASE & CO SUBORDINATED 4.95% (effective rate 4.767%), 6/1/2045	3,089,000	3,173,572	3,584,698
46647PAA4	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 2/22/2048 FA22 4.26% (effective rate 3.948%), 2/22/2048	600,000	630,982	647,093
46647PAJ5	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 7/24/2038 JJ24 3.88% (effective rate 3.255%), 7/24/2038	2,525,000	2,525,000	2,592,577
55608XAA5	Bond LT Other	MACQUARIE BANK LTD 144A 6.62% (effective rate 6.652%), 4/7/2021	645,000	644,409	714,483
617482V92	Bond LT Other	MORGAN STANLEY 6 3/8% Due 7/24/2042 JJ24 6.38% (effective rate 5.37%), 7/24/2042	1,375,000	1,562,230	1,911,749
61747WAL3	Bond LT Other	MORGAN STANLEY SR UNSECURED 5.5% (effective rate 3.716%), 7/28/2021	50,000	52,961	54,748
61744YAL2	Bond LT Other	MORGAN STANLEY VAR % Due 7/22/2038 JJ22 3.97% (effective rate 3.944%), 7/22/2038	1,225,000	1,225,000	1,265,418
638585AP4	Bond LT Other	NATIONSBANK CORP 7 1/4% Due 10/15/2025 AO15 7.25% (effective rate 6.278%), 10/15/2025	465,000	492,454	561,056
693475AK1	Bond LT Other	PNC FINANCIAL SERVICES GROUP I HYBRID 6.75% (effective rate 6.153%)	375,000	411,375	414,440
80281LAA3	Bond LT Other	SANTANDER UK GROUP HLDGS 4 3/4% Due 9/15/2025 MS15 4.75% (effective rate 4.994%), 9/15/2025	1,350,000	1,329,043	1,420,423
90352JAC7	Bond LT Other	UBS GROUP FUNDING SWITZE SERIES 144A 4.25% (effective rate 4.109%), 3/23/2028	1,950,000	1,971,320	2,055,370
902973AZ9	Bond LT Other	US BANCORP SERIES J 5.3% (effective rate 5.294%),	2,015,000	2,017,329	2,178,122
949746RF0	Bond LT Other	WELLS FARGO CO 144A 5.61% (effective rate 5.254%), 1/15/2044	3,194,000	3,348,559	3,940,039
949746SH5	Bond LT Other	WELLS FARGO CO 3% Due 10/23/2026 AO23 3% (effective rate 3.027%), 10/23/2026	690,000	688,552	676,774
94974BGT1	Bond LT Other	WELLS FARGO CO 4.4% Due 6/14/2046 JD14 4.4% (effective rate 4.407%), 6/14/2046	1,510,000	1,508,264	1,594,081
94974BGE4	Bond LT Other	WELLS FARGO CO 4.65% Due 11/4/2044 MN4 4.65% (effective rate 4.619%), 11/4/2044	2,150,000	2,160,152	2,343,410
94974BGU8	Bond LT Other	WELLS FARGO CO SERIES MTN 4.75% (effective rate 4.762%), 12/7/2046	325,000	324,382	362,552
949746RN3	Bond LT Other	WELLS FARGO CO SERIES U 5.88% (effective rate 5.875%)	745,000	745,000	822,442
035242AB2	Bond LT Other	ANHEUSER-BUSCH INBEV FIN 4% Due 1/17/2043 JJ17 4% (effective rate 4.678%), 1/17/2043	800,000	720,377	810,858
035242AM8	Bond LT Other	ANHEUSER-BUSCH INBEV FIN 4.7% Due 2/1/2036 FA1 4.7% (effective rate 4.405%), 2/1/2036	4,245,000	4,394,046	4,762,584
035242AN6	Bond LT Other	ANHEUSER-BUSCH INBEV FIN SR UNSECURED 4.9% (effective rate 4.489%), 2/1/2046	4,034,000	4,285,966	4,676,080
25243YAH2	Bond LT Other	DIAGEO PLC 5 7/8% Due 9/30/2036 MS30 5.88% (effective rate 6.091%), 9/30/2036	425,000	414,776	560,609
60871RAH3	Bond LT Other	MOLSON COORS BREWING CO 4.2% Due 7/15/2046 JJ15 4.2% (effective rate 4.168%), 7/15/2046	1,381,000	1,388,202	1,409,399
031162BZ2	Bond LT Other	AMGEN INC 4.4% Due 5/1/2045 MN1 4.4% (effective rate 4.145%), 5/1/2045	1,200,000	1,249,106	1,304,299
031162CF5	Bond LT Other	AMGEN INC SERIES WI 4.66% (effective rate 4.812%), 6/15/2051	2,117,000	2,064,673	2,368,184
07177MAB9	Bond LT Other	BAXALTA INC 4% Due 6/23/2025 JD23 4% (effective rate 4.057%), 6/23/2025	433,000	431,417	447,166
07177MAN3	Bond LT Other	BAXALTA INC 5 1/4% Due 6/23/2045 JD23 5.25% (effective rate 5.433%), 6/23/2045	641,000	624,348	748,669
375558BA0	Bond LT Other	GILEAD SCIENCES INC 4 1/2% Due 2/1/2045 FA1 4.5% (effective rate 4.305%), 2/1/2045	1,140,000	1,152,540	1,266,192
375558BD4	Bond LT Other	GILEAD SCIENCES INC 4 3/4% Due 3/1/2046 MS1 4.75% (effective rate 4.437%), 3/1/2046	527,000	553,038	609,771
375558BJ1	Bond LT Other	GILEAD SCIENCES INC 4% Due 9/1/2036 MS1 4% (effective rate 4.128%), 9/1/2036	1,505,000	1,479,884	1,592,556
375558BK8	Bond LT Other	GILEAD SCIENCES INC 4.15% Due 3/1/2047 MS1 4.15% (effective rate 4.363%), 3/1/2047	1,695,000	1,635,158	1,804,034
375558BG7	Bond LT Other	GILEAD SCIENCES INC 4.6% Due 9/1/2035 MS1 4.6% (effective rate 4.626%), 9/1/2035	260,000	259,174	292,435
478375AU2	Bond LT Other	JOHNSON CONTROLS INTL PL 4 1/2% Due 2/15/2047 FA15 4.5% (effective rate 4.556%), 2/15/2047	140,000	138,737	153,329
00913RAE6	Bond LT Other	AIR LIQUIDE FINANCE SERIES 144A 3.5% (effective rate 3.511%), 9/27/2046	280,000	279,435	277,416
260543BY8	Bond LT Other	DOW CHEMICAL CO 9.4% Due 5/15/2039 MN15 9.4% (effective rate 6.524%), 5/15/2039	725,000	962,843	1,239,814
260543CG6	Bond LT Other	DOW CHEMICAL CO SR UNSECURED 4.38% (effective rate 4.187%), 11/15/2042	388,000	399,085	407,723
50247VAB5	Bond LT Other	LYB INTL FINANCE 5 1/4% Due 7/15/2043 JJ15 5.25% (effective rate 5.238%), 7/15/2043	222,000	222,368	258,540
61166WAN1	Bond LT Other	MONSANTO CO 4.2% Due 7/15/2034 JJ15 4.2% (effective rate 4.248%), 7/15/2034	195,000	193,893	203,263
61166WAP6	Bond LT Other	MONSANTO CO 4.4% Due 7/15/2044 JJ15 4.4% (effective rate 4.405%), 7/15/2044	535,000	534,573	568,047
372546AT8	Bond LT Other	GEORGE WASHINGTON UNIVER SERIES 2014 4.3% (effective rate 4.3%), 9/15/2044	850,000	850,000	924,178

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SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
575718AF8	Bond LT Other	MASS INSTITUTE OF TECH 3.885% Due 7/1/2116 JJ1 3.88% (effective rate 3.885%), 7/1/2116	658,000	658,000	657,790
668444AC6	Bond LT Other	NORTHWESTERN UNIVERSITY 4.643% Due 12/1/2044 JD1 4.64% (effective rate 4.643%), 12/1/2044	425,000	425,000	515,761
891906AC3	Bond LT Other	TOTAL SYSTEM SERVICES IN 4.8% Due 4/1/2026 AO1 4.8% (effective rate 4.834%), 4/1/2026	640,000	638,489	693,606
037833DD9	Bond LT Other	APPLE INC 3 3/4% Due 9/12/2047 MS12 3.75% (effective rate 3.782%), 9/12/2047	450,000	447,426	461,214
037833CD0	Bond LT Other	APPLE INC 3.85% Due 8/4/2046 FA4 3.85% (effective rate 3.865%), 8/4/2046	1,325,000	1,321,541	1,379,905
037833BW9	Bond LT Other	APPLE INC 4 1/2% Due 2/23/2036 FA23 4.5% (effective rate 4.536%), 2/23/2036	775,000	771,534	888,376
037833BH2	Bond LT Other	APPLE INC 4 3/8% Due 5/13/2045 MN13 4.38% (effective rate 4.397%), 5/13/2045	1,535,000	1,529,580	1,730,227
037833BX7	Bond LT Other	APPLE INC 4.65% Due 2/23/2046 FA23 4.65% (effective rate 4.544%), 2/23/2046	2,185,000	2,220,520	2,558,362
037833BA7	Bond LT Other	APPLE INC SR UNSECURED 3.45% (effective rate 4.111%), 2/9/2045	1,250,000	1,115,671	1,220,238
037833AL4	Bond LT Other	APPLE INC SR UNSECURED 3.85% (effective rate 3.883%), 5/4/2043	800,000	795,734	833,567
25272KAR4	Bond LT Other	DIAMOND 1 FIN/DIAMOND 2 8.35% Due 7/15/2046 JJ15 8.35% (effective rate 8.135%), 7/15/2046	1,075,000	1,100,228	1,386,365
00774MAB1	Bond LT Other	AERCAP IRELAND CAP GLOBA 3.65% Due 7/21/2027 JJ21 3.65% (effective rate 3.711%), 7/21/2027	980,000	975,207	969,463
00912XAV6	Bond LT Other	AIR LEASE CORP 3 5/8% Due 4/1/2027 AO1 3.62% (effective rate 3.834%), 4/1/2027	1,470,000	1,446,209	1,470,716
254709AM0	Bond LT Other	DISCOVER FINANCIAL SERVICES 4.1% Due 2/9/2027 FA9 4.1% (effective rate 4.079%), 2/9/2027	1,375,000	1,377,132	1,408,776
30251BAB4	Bond LT Other	FMR LLC 144A 6.45% (effective rate 6.467%), 11/15/2039	520,000	518,922	699,295
36164QNA2	Bond LT Other	GE CAP INTL FUNDING SR UNSECURED 4.42% (effective rate 4.402%), 11/15/2035	4,456,000	4,464,435	4,825,402
92826CAJ1	Bond LT Other	VISA INC 3.65% Due 9/15/2047 MS15 3.65% (effective rate 3.673%), 9/15/2047	260,000	258,912	266,670
92826CAF9	Bond LT Other	VISA INC 4.3% Due 12/14/2045 JD14 4.3% (effective rate 4.075%), 12/14/2045	965,000	1,000,248	1,099,444
92826CAE2	Bond LT Other	VISA INC SR UNSECURED 4.15% (effective rate 4.16%), 12/14/2035	240,000	239,694	265,844
030288AA2	Bond LT Other	AMERICAN TRANSMISSION SYSTEM 144A 5.25% (effective rate 5.259%), 1/15/2022	775,000	774,729	839,894
186108CE4	Bond LT Other	CLEVELAND ELECTRIC ILLUM 5.95% Due 12/15/2036 JD15 5.95% (effective rate 5.919%), 12/15/2036	1,105,000	1,108,860	1,381,481
125896BR0	Bond LT Other	CMS ENERGY CORP 2.95% Due 2/15/2027 FA15 2.95% (effective rate 2.99%), 2/15/2027	355,000	353,867	341,484
125896BS8	Bond LT Other	CMS ENERGY CORP 3.45% Due 8/15/2027 FA15 3.45% (effective rate 3.467%), 8/15/2027	1,425,000	1,422,989	1,436,809
125896BL3	Bond LT Other	CMS ENERGY CORP 4.7% Due 3/31/2043 MS31 4.7% (effective rate 4.719%), 3/31/2043	400,000	398,871	448,698
199575AT8	Bond LT Other	COLUMBUS SOUTHERN PWR CO SERIES D 6.6% (effective rate 4.51%), 3/1/2033	525,000	644,564	691,368
207597DV4	Bond LT Other	CONNECTICUT LIGHT & PWR 6.35% Due 6/1/2036 JD1 6.35% (effective rate 5.814%), 6/1/2036	410,000	434,620	550,402
23338VAE6	Bond LT Other	DTE ELECTRIC CO 3.7% Due 3/15/2045 MS15 3.7% (effective rate 3.892%), 3/15/2045	700,000	677,535	721,557
23338VAD8	Bond LT Other	DTE ELECTRIC CO 4.3% Due 7/1/2044 JJ1 4.3% (effective rate 4.309%), 7/1/2044	1,250,000	1,248,226	1,406,581
26442CAP9	Bond LT Other	DUKE ENERGY CAROLINAS 3 3/4% Due 6/1/2045 JD1 3.75% (effective rate 3.95%), 6/1/2045	1,475,000	1,425,839	1,520,086
26442CAH7	Bond LT Other	DUKE ENERGY CAROLINAS 5.3% Due 2/15/2040 FA15 5.3% (effective rate 5.32%), 2/15/2040	1,785,000	1,780,272	2,246,176
26442CAN4	Bond LT Other	DUKE ENERGY CAROLINAS SECURED 4% (effective rate 4.046%), 9/30/2042	420,000	416,977	452,215
26442CAM6	Bond LT Other	DUKE ENERGY CAROLINAS SECURED 4.25% (effective rate 4.193%), 12/15/2041	825,000	832,009	910,324
26441CAP0	Bond LT Other	DUKE ENERGY CORP 4.8% Due 12/15/2045 JD15 4.8% (effective rate 4.821%), 12/15/2045	290,000	289,065	338,002
263901AD2	Bond LT Other	DUKE ENERGY INDIANA INC SERIES UUU 4.2% (effective rate 4.211%), 3/15/2042	620,000	618,940	665,223
29103DAM8	Bond LT Other	EMERA US FINANCE LP SERIES WI 4.75% (effective rate 4.795%), 6/15/2046	1,010,000	1,002,959	1,109,761
30161NAS0	Bond LT Other	EXELON CORP 5.1% Due 6/15/2045 JD15 5.1% (effective rate 5.122%), 6/15/2045	1,050,000	1,046,590	1,242,573
30161NAV3	Bond LT Other	EXELON CORP SR UNSECURED 4.45% (effective rate 4.456%), 4/15/2046	875,000	874,090	948,827
337932AJ6	Bond LT Other	FIRSTENERGY CORP SERIES C 4.85% (effective rate 4.89%), 7/15/2047	865,000	859,597	960,350
341081ET0	Bond LT Other	FLORIDA POWER & LIGHT 4.95% (effective rate 4.999%), 6/1/2035	300,000	298,292	354,697
341081FA0	Bond LT Other	FLORIDA POWER & LIGHT 5.95% (effective rate 5.618%), 2/1/2038	750,000	779,716	1,002,581
341081FC6	Bond LT Other	FLORIDA POWER & LIGHT 5.69% Due 3/1/2040 MS1 5.69% (effective rate 5.699%), 3/1/2040	350,000	349,575	464,013
476556CX1	Bond LT Other	JERSEY CENTRAL PWR AND LT 6.15% Due 6/1/2037 JD1 6.15% (effective rate 7.601%), 6/1/2037	550,000	469,625	679,533
485134BQ2	Bond LT Other	KANSAS CITY POWER & LIGHT 4.2% Due 6/15/2047 JD15 4.2% (effective rate 4.216%), 6/15/2047	360,000	359,027	381,622
485260BM4	Bond LT Other	KANSAS GAS & ELECTRIC CO SERIES 144A 4.3% (effective rate 4.315%), 7/15/2044	960,000	957,720	1,028,130
491674BG1	Bond LT Other	KENTUCKY UTILITIES 5 1/8% Due 11/1/2040 MN1 5.12% (effective rate 5.197%), 11/1/2040	700,000	693,257	863,314
575634AS9	Bond LT Other	MASSACHUSETTS ELECTRIC 144A 5.9% (effective rate 5.924%), 11/15/2039	600,000	598,199	806,037
595620AN5	Bond LT Other	MIDAMERICAN ENERGY CO 4.4% Due 10/15/2044 AO15 4.4% (effective rate 3.969%), 10/15/2044	675,000	722,183	768,492
59562EAH8	Bond LT Other	MIDAMERICAN ENERGY CO 5.8% Due 10/15/2036 FA15 5.8% (effective rate 5.94%), 10/15/2036	1,200,000	1,181,075	1,552,108
59562VAP2	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 5.95% (effective rate 5.985%), 5/15/2037	650,000	647,359	851,083
59562VAM9	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 6.12% (effective rate 5.38%), 4/1/2036	375,000	407,185	503,150
59562VBD8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 5.15% Due 11/15/2043 MN15 5.15% (effective rate 5.189%), 11/15/2043	1,375,000	1,367,332	1,666,932
59562VAR8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 6 1/2% Due 9/15/2037 MS15 6.5% (effective rate 5.753%), 9/15/2037	1,600,000	1,738,062	2,243,298
65339KAT7	Bond LT Other	NEXTERA ENERGY CAPITAL 3.55% Due 5/1/2027 MN1 3.55% (effective rate 0%), 5/1/2027	-	-	-
665772CP2	Bond LT Other	NORTHERN STATES PWR-MINN 3.6% Due 5/15/2046 MN15 3.6% (effective rate 3.633%), 5/15/2046	670,000	666,086	680,183
665772CN7	Bond LT Other	NORTHERN STATES PWR-MINN 4% Due 8/15/2045 FA15 4% (effective rate 4.095%), 8/15/2045	315,000	310,065	340,668
677415CF6	Bond LT Other	OHIO POWER CO 6.6% Due 2/15/2033 FA15 6.6% (effective rate 5.971%), 2/15/2033	2,250,000	2,381,540	2,959,403
68233JAS3	Bond LT Other	ONCOR ELECTRIC DELIVERY 5.3% Due 6/1/2042 JD1 5.3% (effective rate 4.527%), 6/1/2042	1,000,000	1,111,819	1,256,191

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68233DAP2	Bond LT Other	ONCOR ELECTRIC DELIVERY 7 1/4% Due 1/15/2033 JJ15 7.25% (effective rate 4.915%), 1/15/2033	270,000	336,469	380,770
694308HF7	Bond LT Other	PACIFIC GAS & ELEC CO 5 1/8% Due 11/15/2043 MN15 5.12% (effective rate 4.974%), 11/15/2043	1,410,000	1,440,284	1,650,803
694308GE1	Bond LT Other	PACIFIC GAS & ELEC CO UNSECURED 6.05% (effective rate 5.665%), 3/1/2034	700,000	728,192	882,910
694308HX8	Bond LT Other	PACIFIC GAS & ELECTRIC SERIES 144A 3.95% (effective rate 3.975%), 12/1/2047	785,000	781,561	787,064
695114CD8	Bond LT Other	PACIFICORP 1ST MTG 5.75% (effective rate 3.935%), 4/1/2037	425,000	528,426	549,134
69352PAJ2	Bond LT Other	PPL CAPITAL FUNDING INC 5% Due 3/15/2044 MS15 5% (effective rate 5.008%), 3/15/2044	925,000	923,861	1,077,661
69351UAS2	Bond LT Other	PPL ELECTRIC UTILITIES 4 1/8% Due 6/15/2044 JD15 4.12% (effective rate 4.194%), 6/15/2044	600,000	593,413	655,932
743263AP0	Bond LT Other	PROGRESS ENERGY INC SR UNSECURED 6% (effective rate 6.006%), 12/1/2039	2,225,000	2,223,253	2,901,293
74456QAV8	Bond LT Other	PUB SERV ELEC & GAS CO 5 1/2% Due 3/1/2040 MS1 5.5% (effective rate 5.533%), 3/1/2040	625,000	622,331	803,888
744448BZ3	Bond LT Other	PUBLIC SERVICE COLORADO 6.25% (effective rate 4.581%), 9/1/2037	1,000,000	1,214,768	1,369,511
842400FQ1	Bond LT Other	SOUTHERN CAL EDISON 4 1/2% Due 9/1/2040 MS1 4.5% (effective rate 4.7%), 9/1/2040	440,000	427,781	493,849
842400FH1	Bond LT Other	SOUTHERN CAL EDISON SERIES 08-A 5.95% (effective rate 5.718%), 2/1/2038	1,115,000	1,145,595	1,477,028
842587CW5	Bond LT Other	SOUTHERN CO 4 1/4% Due 7/1/2036 JJ1 4.25% (effective rate 4.281%), 7/1/2036	1,245,000	1,240,095	1,309,620
842587CX3	Bond LT Other	SOUTHERN CO SR UNSECURED 4.4% (effective rate 4.431%), 7/1/2046	1,600,000	1,592,021	1,709,090
87875UAK8	Bond LT Other	TECO FINANCE INC 5.15% Due 3/15/2020 MS15 5.15% (effective rate 5.208%), 3/15/2020	1,125,000	1,123,564	1,183,561
927804FR0	Bond LT Other	VIRGINIA ELEC & PR CO 4.45% Due 2/15/2044 FA15 4.45% (effective rate 4.072%), 2/15/2044	800,000	847,793	904,185
927804FG4	Bond LT Other	VIRGINIA ELEC & PR CO 8 7/8% Due 11/15/2038 MN15 8.88% (effective rate 5.908%), 11/15/2038	1,765,000	2,386,793	3,037,546
927804FW9	Bond LT Other	VIRGINIA ELEC & PR CO SERIES C 4% (effective rate 4.027%), 11/15/2046	335,000	333,450	358,919
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 5% Due 6/4/2042 JD4 5% (effective rate 5.008%), 6/4/2042	1,350,000	1,348,243	1,449,155
50077LAL0	Bond LT Other	KRAFT HEINZ FOODS CO 5% Due 7/15/2035 JJ15 5% (effective rate 5.076%), 7/15/2035	520,000	515,434	567,503
50077LAM8	Bond LT Other	KRAFT HEINZ FOODS CO 5.2% Due 7/15/2045 JJ15 5.2% (effective rate 4.932%), 7/15/2045	1,025,000	1,065,672	1,127,912
50077LAB2	Bond LT Other	KRAFT HEINZ FOODS CO SERIES WI 4.38% (effective rate 4.394%), 6/1/2046	1,240,000	1,236,158	1,228,490
902494BD4	Bond LT Other	TYSON FOODS INC 4.55% Due 6/2/2047 JD2 4.55% (effective rate 4.586%), 6/2/2047	645,000	641,246	705,496
460146CS0	Bond LT Other	INTERNATIONAL PAPER CO 4.35% Due 8/15/2048 FA15 4.35% (effective rate 4.401%), 8/15/2048	600,000	594,827	626,117
460146CQ4	Bond LT Other	INTERNATIONAL PAPER CO 4.4% Due 8/15/2047 FA15 4.4% (effective rate 4.406%), 8/15/2047	815,000	814,162	856,589
460146CF8	Bond LT Other	INTL PAPER CO 7.3% Due 11/15/2039 MN15 7.3% (effective rate 6.92%), 11/15/2039	800,000	833,849	1,118,146
65473QBF9	Bond LT Other	NISOURCE FINANCE CORP 4 3/8% Due 5/15/2047 MN15 4.38% (effective rate 4.38%), 5/15/2047	575,000	574,503	629,871
65473QBB8	Bond LT Other	NISOURCE FINANCE CORP 5 1/4% Due 2/15/2043 FA15 5.25% (effective rate 5.258%), 2/15/2043	195,000	194,772	233,613
65473QBD4	Bond LT Other	NISOURCE FINANCE CORP 5.65% Due 2/1/2045 FA1 5.65% (effective rate 4.847%), 2/1/2045	2,277,000	2,544,959	2,865,627
002824BN9	Bond LT Other	ABBOTT LABORATORIES 4 3/4% Due 4/15/2043 AO15 4.75% (effective rate 4.636%), 4/15/2043	1,350,000	1,372,357	1,499,746
002824BG4	Bond LT Other	ABBOTT LABS 4 3/4% Due 11/30/2036 MN30 4.75% (effective rate 4.586%), 11/30/2036	990,000	1,009,918	1,110,440
002824BH2	Bond LT Other	ABBOTT LABS 4.9% Due 11/30/2046 MN30 4.9% (effective rate 4.852%), 11/30/2046	215,000	216,574	247,059
585055BD7	Bond LT Other	MEDTRONIC INC 4 5/8% Due 3/15/2044 MS15 4.62% (effective rate 4.474%), 3/15/2044	942,000	963,575	1,081,444
585055BT2	Bond LT Other	MEDTRONIC INC SR UNSECURED 4.38% (effective rate 4.442%), 3/15/2035	1,568,000	1,555,365	1,765,229
585055BU9	Bond LT Other	MEDTRONIC INC SR UNSECURED 4.62% (effective rate 4.475%), 3/15/2045	2,790,000	2,853,508	3,247,253
863667AJ0	Bond LT Other	STRYKER CORP 4 5/8% Due 3/15/2046 MS15 4.62% (effective rate 4.694%), 3/15/2046	250,000	247,300	284,683
883556BY7	Bond LT Other	THERMO FISHER SCIENTIFIC 4.1% Due 8/15/2047 FA15 4.1% (effective rate 4.169%), 8/15/2047	1,225,000	1,210,651	1,262,914
00817YAV0	Bond LT Other	AETNA INC 2.8% Due 6/15/2023 JD15 2.8% (effective rate 2.823%), 6/15/2023	305,000	304,645	300,337
00817YAQ1	Bond LT Other	AETNA INC 3 1/2% Due 11/15/2024 MN15 3.5% (effective rate 2.961%), 11/15/2024	557,000	574,941	566,639
00817YAZ1	Bond LT Other	AETNA INC 3 7/8% Due 8/15/2047 FA15 3.88% (effective rate 3.885%), 8/15/2047	670,000	668,840	661,679
00817YAM0	Bond LT Other	AETNA INC 4 1/8% Due 11/15/2042 MN15 4.12% (effective rate 4.216%), 11/15/2042	500,000	493,009	508,251
00817YAP3	Bond LT Other	AETNA INC 4 3/4% Due 3/15/2044 MS15 4.75% (effective rate 4.209%), 3/15/2044	825,000	894,645	922,070
036752AD5	Bond LT Other	ANTHEM INC 4 3/8% Due 12/1/2047 JD1 4.38% (effective rate 4.375%), 12/1/2047	520,000	519,974	552,850
254010AE1	Bond LT Other	DIGNITY HEALTH 5.267% Due 11/1/2064 MN1 5.27% (effective rate 5.267%), 11/1/2064	1,020,000	1,020,000	1,085,176
478111AC1	Bond LT Other	JOHNS HOPKINS HEALTH SYS 3.837% Due 5/15/2046 MN15 3.84% (effective rate 3.837%), 5/15/2046	338,000	338,000	346,064
48305QAD5	Bond LT Other	KAISER FOUNDATION HOSPIT 4.15% Due 5/1/2047 MN1 4.15% (effective rate 4.206%), 5/1/2047	701,000	694,387	756,971
667274AC8	Bond LT Other	NORTHWELL HEALTHCARE INC 4.26% Due 11/1/2047 MN1 4.26% (effective rate 4.26%), 11/1/2047	317,000	317,000	323,445
771196BK7	Bond LT Other	ROCHE HLDGS INC 2 5/8% Due 5/15/2026 MN15 2.62% (effective rate 2.737%), 5/15/2026	515,000	510,703	502,141
91324PCA8	Bond LT Other	UNITED HEALTH GROUP 3.95% Due 10/15/2042 AO15 3.95% (effective rate 4.051%), 10/15/2042	981,000	965,477	1,020,542
91324PCD2	Bond LT Other	UNITED HEALTH GROUP 4 1/4% Due 3/15/2043 MS15 4.25% (effective rate 4.218%), 3/15/2043	995,000	999,747	1,097,723
91324PBW1	Bond LT Other	UNITED HEALTH GROUP 4 3/8% Due 3/15/2042 MS15 4.38% (effective rate 4.269%), 3/15/2042	230,000	233,600	254,323
91324PCQ3	Bond LT Other	UNITED HEALTH GROUP 4 5/8% Due 7/15/2035 JJ15 4.62% (effective rate 4.626%), 7/15/2035	167,000	166,976	195,723
91324PAR3	Bond LT Other	UNITED HEALTH GROUP 5.8% Due 3/15/2036 MS15 5.8% (effective rate 5.063%), 3/15/2036	1,950,000	2,113,733	2,522,725

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91324PBE1	Bond LT Other	UNITED HEALTH GROUP 6 5/8% Due 11/15/2037 MN15 6.62% (effective rate 4.283%), 11/15/2037	425,000	557,265	603,663
94973VBF3	Bond LT Other	WELLPOINT INC 5.1% Due 1/15/2044 JJ15 5.1% (effective rate 5.148%), 1/15/2044	1,800,000	1,787,708	2,105,525
651229AX4	Bond LT Other	NEWELL RUBBERMAID INC 5 3/8% Due 4/1/2036 AO1 5.38% (effective rate 5.375%), 4/1/2036	90,000	90,000	105,369
651229AY2	Bond LT Other	NEWELL RUBBERMAID INC SR UNSECURED 5.5% (effective rate 4.501%), 4/1/2046	985,000	1,139,557	1,176,107
020002BB6	Bond LT Other	ALLSTATE CORP 5 3/4% Due 8/15/2053 FA15 5.75% (effective rate 5.036%), 8/15/2053	1,960,000	2,027,514	2,139,277
026874DH7	Bond LT Other	AMERICAN INTL GROUP 3.9% Due 4/1/2026 AO1 3.9% (effective rate 3.906%), 4/1/2026	2,095,000	2,094,028	2,176,045
026874DA2	Bond LT Other	AMERICAN INTL GROUP 4 1/2% Due 7/16/2044 JJ16 4.5% (effective rate 4.603%), 7/16/2044	290,000	285,442	313,968
026874DB0	Bond LT Other	AMERICAN INTL GROUP 4 3/8% Due 1/15/2055 JJ15 4.38% (effective rate 4.925%), 1/15/2055	700,000	634,704	713,417
037389AU7	Bond LT Other	AON CORP 6 1/4% Due 9/30/2040 MS30 6.25% (effective rate 6.318%), 9/30/2040	975,000	966,938	1,267,450
00185AAH7	Bond LT Other	AON PLC 4 3/4% Due 5/15/2045 MN15 4.75% (effective rate 4.77%), 5/15/2045	490,000	488,483	547,529
571748AZ5	Bond LT Other	MARSH & MCLENNAN COS INC 3 3/4% Due 3/14/2026 MS14 3.75% (effective rate 3.759%), 3/14/2026	200,000	199,866	209,038
571748BC5	Bond LT Other	MARSH & MCLENNAN COS INC 4.35% Due 1/30/2047 JJ30 4.35% (effective rate 4.388%), 1/30/2047	230,000	228,563	255,924
591560AA5	Bond LT Other	METLIFE CAPITAL TRUST IV 144A 7.88% (effective rate 6.269%), 12/15/2067	290,000	334,769	386,503
59156RBL1	Bond LT Other	METLIFE INC Stp % Due 12/15/2044 MJSD15 4.72% (effective rate 4.69%), 12/15/2044	270,000	272,395	312,829
59156RBS6	Bond LT Other	METLIFE INC VAR % Due 4/8/2038 AO8 9.25% (effective rate 5.779%), 4/8/2038	550,000	741,815	810,041
87089HAB9	Bond LT Other	SWISS RE TREASURY (US) 144A 4.25% (effective rate 4.822%), 12/6/2042	809,000	741,965	845,347
878091BC0	Bond LT Other	TEACHERS INSUR & ANNUITY 144A 6.85% (effective rate 6.86%), 12/16/2039	41,000	40,952	57,820
878091BF3	Bond LT Other	TEACHERS INSUR & ANNUITY SERIES 144A 4.27% (effective rate 4.289%), 5/15/2047	650,000	647,921	688,727
878091BD8	Bond LT Other	TEACHERS INSUR & ANNUITY SERIES 144A 4.9% (effective rate 4.906%), 9/15/2044	750,000	749,282	861,942
89417EAM1	Bond LT Other	TRAVELERS COMPANIES INC 4% Due 5/30/2047 MN30 4% (effective rate 4.025%), 5/30/2047	200,000	199,137	212,825
89417EAK5	Bond LT Other	TRAVELERS COMPANIES INC 4.3% Due 8/25/2045 FA25 4.3% (effective rate 4.347%), 8/25/2045	655,000	650,040	726,694
01609WAV4	Bond LT Other	ALIBABA GROUP HOLDING 4.2% Due 12/6/2047 JD6 4.2% (effective rate 4.21%), 12/6/2047	200,000	199,657	208,211
023135BD7	Bond LT Other	AMAZON.COM INC SERIES 144A 3.88% (effective rate 3.893%), 8/22/2037	720,000	718,201	764,436
023135BG0	Bond LT Other	AMAZON.COM INC SERIES 144A 4.05% (effective rate 4.074%), 8/22/2047	1,945,000	1,937,034	2,088,872
023135BK1	Bond LT Other	AMAZON.COM INC SERIES 144A 4.25% (effective rate 4.293%), 8/22/2057	1,925,000	1,909,218	2,106,812
023135AP1	Bond LT Other	AMAZON.COM INC SR UNSECURED 4.8% (effective rate 4.162%), 12/5/2034	350,000	376,373	409,784
91911TAP8	Bond LT Other	VALE OVERSEAS LIMITED 6 1/4% Due 8/10/2026 FA10 6.25% (effective rate 5.2%), 8/10/2026	735,000	787,973	852,667
149123BL4	Bond LT Other	CATERPILLAR INC 5.3% Due 9/15/2035 MS15 5.3% (effective rate 6.626%), 9/15/2035	1,150,000	992,297	1,421,801
776743AD8	Bond LT Other	ROPER TECHNOLOGIES INC 3.8% Due 12/15/2026 JD15 3.8% (effective rate 3.802%), 12/15/2026	650,000	649,894	669,935
90131HBL8	Bond LT Other	21ST CENTURY FOX AMERICA 6.65% Due 11/15/2037 MN15 6.65% (effective rate 7.925%), 11/15/2037	2,495,000	2,177,489	3,432,621
90131HAT2	Bond LT Other	21ST CENTURY FOX AMERICA 7 3/4% Due 1/20/2024 JJ20 7.75% (effective rate 6.448%), 1/20/2024	140,000	149,012	172,874
90131HAW5	Bond LT Other	21ST CENTURY FOX AMERICA 8 1/2% Due 2/23/2025 FA23 8.5% (effective rate 6.751%), 2/23/2025	275,000	301,879	354,369
90131HBE4	Bond LT Other	21ST CENTURY FOX AMERICA 8.45% Due 8/1/2034 FA1 8.45% (effective rate 6.315%), 8/1/2034	130,000	158,267	195,746
161175BK9	Bond LT Other	CHARTER COMM OPT LLC/CAP SERIES 144A 4.2% (effective rate 4.215%), 3/15/2028	900,000	898,872	889,136
161175BL7	Bond LT Other	CHARTER COMM OPT LLC/CAP SERIES 144A 5.38% (effective rate 5.377%), 5/1/2047	485,000	484,819	500,095
161175AZ7	Bond LT Other	CHARTER COMM OPT LLC/CAP SERIES WI 6.38% (effective rate 5.594%), 10/23/2035	1,479,000	1,604,831	1,731,261
161175BA1	Bond LT Other	CHARTER COMM OPT LLC/CAP SERIES WI 6.48% (effective rate 6.085%), 10/23/2045	5,011,000	5,269,825	5,875,112
161175BC7	Bond LT Other	CHARTER COMM OPT LLC/CAP SERIES WI 6.83% (effective rate 6.802%), 10/23/2055	1,080,000	1,084,612	1,296,069
20030NAC5	Bond LT Other	COMCAST CORP 7.05% (effective rate 5.86%), 3/15/2033	750,000	838,734	1,037,702
20030NBT7	Bond LT Other	COMCAST CORP 3.2% Due 7/15/2036 JJ15 3.2% (effective rate 3.56%), 7/15/2036	2,135,000	2,030,325	2,047,140
20030NBH3	Bond LT Other	COMCAST CORP 4 1/4% Due 1/15/2033 JJ15 4.25% (effective rate 4.313%), 1/15/2033	850,000	844,102	920,601
20030NBM2	Bond LT Other	COMCAST CORP 4.2% Due 8/15/2034 FA15 4.2% (effective rate 4.228%), 8/15/2034	505,000	503,302	540,691
20030NBQ3	Bond LT Other	COMCAST CORP 4.6% Due 8/15/2045 FA15 4.6% (effective rate 3.867%), 8/15/2045	455,000	510,712	512,751
20030NBE0	Bond LT Other	COMCAST CORP 4.65% Due 7/15/2042 JJ15 4.65% (effective rate 4.419%), 7/15/2042	725,000	749,918	820,327
20030NAX9	Bond LT Other	COMCAST CORP 6.4% Due 5/15/2038 MN15 6.4% (effective rate 7.124%), 5/15/2038	2,720,000	2,509,697	3,677,788
224044CK1	Bond LT Other	COX COMMUNICATIONS INC SERIES 144A 4.6% (effective rate 4.638%), 8/15/2047	160,000	159,017	161,560
25470DAT6	Bond LT Other	DISCOVERY COMMUNICATIONS 5.2% Due 9/20/2047 MS20 5.2% (effective rate 5.208%), 9/20/2047	1,185,000	1,183,474	1,236,613
25470DAD1	Bond LT Other	DISCOVERY COMMUNICATIONS 6.35% Due 6/1/2040 JD1 6.35% (effective rate 5.512%), 6/1/2040	400,000	442,818	469,389
25470DAR0	Bond LT Other	DISCOVERY COMMUNICATIONS SR UNSECURED 3.95% (effective rate 4.108%), 3/20/2028	2,475,000	2,442,436	2,454,354
25470DAG4	Bond LT Other	DISCOVERY COMMUNICATIONS SR UNSECURED 4.95% (effective rate 6.372%), 5/15/2042	275,000	226,912	275,178
40049JAZ0	Bond LT Other	GRUPO TELEVISA 6 5/8% Due 1/15/2040 JJ15 6.62% (effective rate 6.746%), 1/15/2040	1,150,000	1,134,128	1,416,517
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15 4.45% (effective rate 5.13%), 1/15/2043	1,125,000	1,017,798	1,227,084
63946BAG5	Bond LT Other	NBC UNIVERSAL MEDIA LLC 5.95% Due 4/1/2041 AO1 5.95% (effective rate 5.919%), 4/1/2041	1,005,000	1,008,777	1,314,527
63946CAE8	Bond LT Other	NBCUNIVERSAL ENTERPRISE 144A 5.25% (effective rate 5.25%)	1,300,000	1,300,000	1,379,872

Retirement Plan for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31,2017
EIN 23-2229683/Plan #003

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
872287AL1	Bond LT Other	TCI COMMUNICATIONS INC 7.12% (effective rate 6.509%), 2/15/2028	295,000	308,234	387,031
88732JAU2	Bond LT Other	TIME WARNER CABLE INC 6 3/4% Due 6/15/2039 JD15 6.75% (effective rate 6.472%), 6/15/2039	470,000	485,025	561,865
88732JAJ7	Bond LT Other	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1 6.55% (effective rate 6.536%), 5/1/2037	70,000	70,098	81,864
88732JAN8	Bond LT Other	TIME WARNER CABLE INC 7.3% Due 7/1/2038 JJ1 7.3% (effective rate 6.616%), 7/1/2038	648,000	697,352	810,511
88732JBD9	Bond LT Other	TIME WARNER CABLE INC SR UNSECURED 4.5% (effective rate 5.787%), 9/15/2042	450,000	374,331	421,285
887317BB0	Bond LT Other	TIME WARNER INC 3.8% Due 2/15/2027 FA15 3.8% (effective rate 3.845%), 2/15/2027	400,000	398,613	399,789
887317AX3	Bond LT Other	TIME WARNER INC 4.85% Due 7/15/2045 JJ15 4.85% (effective rate 4.403%), 7/15/2045	233,000	249,335	244,898
887317AU9	Bond LT Other	TIME WARNER INC SR UNSECURED 4.65% (effective rate 4.278%), 6/1/2044	67,000	70,879	67,899
06849UAD7	Bond LT Other	BARRICK AUSTRALIA FINANCE 5.95% Due 10/15/2039 AO15 5.95% (effective rate 6.128%), 10/15/2039	300,000	293,593	373,264
06849AAB5	Bond LT Other	BARRICK INTL BAN ABX 6.35% Due 10/15/2036 AO15 6.35% (effective rate 6.275%), 10/15/2036	700,000	705,661	902,378
06849RAG7	Bond LT Other	BARRICK NA FINANCE LLC 5.7% Due 5/30/2041 MN30 5.7% (effective rate 5.658%), 5/30/2041	225,000	226,202	275,227
055451AV0	Bond LT Other	BHP BILLITON FIN 5% Due 9/30/2043 MS30 5% (effective rate 5.001%), 9/30/2043	900,000	899,805	1,102,350
651639AP1	Bond LT Other	NEWMONT MINING INC 4 7/8% Due 3/15/2042 MS15 4.88% (effective rate 4.942%), 3/15/2042	825,000	817,188	913,222
767201AD8	Bond LT Other	RIO TINTO FIN USA LTD 7 1/8% Due 7/15/2028 JJ15 7.12% (effective rate 5.137%), 7/15/2028	1,440,000	1,670,798	1,906,553
84265VAJ4	Bond LT Other	SOUTHERN COPPER CORP 5 7/8% Due 4/23/2045 AO23 5.88% (effective rate 5.962%), 4/23/2045	1,265,000	1,250,025	1,531,286
278062AD6	Bond LT Other	EATON CORP 4% Due 11/2/2032 MN2 4% (effective rate 4.505%), 11/2/2032	461,000	435,990	476,362
278062AE4	Bond LT Other	EATON CORP 4.15% Due 11/2/2042 MN2 4.15% (effective rate 4.173%), 11/2/2042	475,000	473,300	492,491
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042 AO9 4.12% (effective rate 4.377%), 10/9/2042	1,635,000	1,572,230	1,711,719
369604BQ5	Bond LT Other	GENERAL ELECTRIC CAP CORP SERIES B 5% (effective rate 5.31%),	532,000	500,907	549,308
36962G3P7	Bond LT Other	GENL ELEC CAP CORP 5.88% (effective rate 4.074%), 1/14/2038	473,000	588,899	611,866
36962G3A0	Bond LT Other	GENL ELEC CAP CORP 6.15% (effective rate 7.753%), 8/7/2037	544,000	456,793	716,458
36962GXZ2	Bond LT Other	GENL ELEC CAP CORP 6 3/4% Due 3/15/2032 MS15 6.75% (effective rate 5.742%), 3/15/2032	516,000	565,999	703,694
36962G4B7	Bond LT Other	GENL ELEC CAP CORP SERIES MTN 6.88% (effective rate 5.321%), 1/10/2039	118,000	141,036	170,021
826200AD9	Bond LT Other	SIEMENS FINAN 144A 6.12% (effective rate 5.719%), 8/17/2026	500,000	513,637	611,797
82620KAT0	Bond LT Other	SIEMENS FINANCIERINGSMAT SERIES 144A 4.2% (effective rate 4.221%), 3/16/2047	760,000	757,297	832,469
13063BFR8	Bond LT Other	CALIFORNIA ST 7 5/8% Due 3/1/2040 MS1 7.62% (effective rate 4.485%), 3/1/2040	695,000	999,093	1,084,714
13063BJC7	Bond LT Other	CALIFORNIA ST 7.6% Due 11/1/2040 MN1 7.6% (effective rate 5.051%), 11/1/2040	825,000	1,107,847	1,319,736
13063A7D0	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.3% Due 10/1/2039 AO1 7.3% (effective rate 6.81%), 10/1/2039	1,485,000	1,564,282	2,212,368
13063A5G5	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.55% Due 4/1/2039 AO1 7.55% (effective rate 6.199%), 4/1/2039	2,140,000	2,472,762	3,366,712
167593AN2	Bond LT Other	CHICAGO ILL O HARE INTL ARPT BUILD AMERICA BONDS 6.4% (effective rate 5.084%), 1/1/2040	1,000,000	1,172,359	1,381,940
231266FD4	Bond LT Other	CURATORS UNIV MO SYS FACS REV 5.96% Due 11/1/2039 MN1 5.96% (effective rate 5.96%), 11/1/2039	400,000	400,000	507,396
235241LS3	Bond LT Other	DALLAS TEX AREA RAPID TRAN REV 5.999% Due 12/1/2044 JD1 6% (effective rate 5.999%), 12/1/2044	350,000	350,000	486,395
452151LF8	Bond LT Other	ILLINOIS STATE 5.1% (effective rate 6.267%), 6/1/2033	2,375,000	2,102,903	2,372,744
544495UG7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 5.716% Due 7/1/2039 JJ1 5.72% (effective rate 5.715%), 7/1/2039	420,000	420,000	545,794
544495VY7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 6.574% Due 7/1/2045 JJ1 6.57% (effective rate 5.229%), 7/1/2045	850,000	1,007,885	1,281,154
544435C32	Bond LT Other	LOS ANGELES CALIF DEPT ARPTS 6.582% Due 5/15/2039 MN15 6.58% (effective rate 6.035%), 5/15/2039	1,340,000	1,425,218	1,769,215
574300HZ5	Bond LT Other	MARYLAND ST TRANSN AUTH 5.888% Due 7/1/2043 JJ1 5.89% (effective rate 5.516%), 7/1/2043	675,000	709,181	904,466
59259YCA5	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.548% Due 11/15/2031 MN15 6.55% (effective rate 6.408%), 11/15/2031	250,000	252,850	330,023
59259YBZ1	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.648% Due 11/15/2039 MN15 6.65% (effective rate 6.591%), 11/15/2039	625,000	629,025	878,494
59259YBY4	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.668% Due 11/15/2039 MN15 6.67% (effective rate 6.278%), 11/15/2039	745,000	776,806	1,054,846
59259YDC0	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.687% Due 11/15/2040 MN15 6.69% (effective rate 6.687%), 11/15/2040	500,000	500,000	710,260
646139W35	Bond LT Other	NEW JERSEY ST TPK AUTH SER F BUILD AMERICA 7.41% (effective rate 5.341%), 1/1/2040	1,240,000	1,569,376	1,916,742
646136XR7	Bond LT Other	NEW JERSEY ST TRANSN TR FD BUILD AMERICA BONDS-B 6.56% (effective rate 5.875%), 12/15/2040	1,350,000	1,463,613	1,783,971
64971M5L2	Bond LT Other	NEW YORK N Y CITY TRANSITIONAL 5.572% Due 11/1/2038 MN1 5.57% (effective rate 5.642%), 11/1/2038	500,000	495,685	627,450
64966HYV6	Bond LT Other	NEW YORK NY BUILD AMERICA BOND 5.846% Due 6/1/2040 JD1 5.85% (effective rate 5.846%), 6/1/2040	750,000	750,000	986,970
64972FT30	Bond LT Other	NEW YORK NY CITY MUN WTR FIN 5.724% Due 6/15/2042 JD15 5.72% (effective rate 5.565%), 6/15/2042	1,050,000	1,072,076	1,424,105
73358WJA3	Bond LT Other	PORT AUTH NY & NJ CONSOL 174TH 4.46% (effective rate 4.458%), 10/1/2062	2,400,000	2,400,000	2,765,256
73358WXQ2	Bond LT Other	PORT AUTH NY & NJ SERIES 192 4.81% (effective rate 4.81%), 10/15/2065	410,000	410,000	500,106
759136QP2	Bond LT Other	REGIONAL TRANSN DIST COLO 5.844% Due 11/1/2050 MN1 5.84% (effective rate 5.844%), 11/1/2050	385,000	385,000	527,489
786005PN2	Bond LT Other	SACRAMENTO CALIF MIN UTIL 6.156% Due 5/15/2036 MN15 6.16% (effective rate 6.043%), 5/15/2036	1,125,000	1,138,855	1,423,294
80168NEP0	Bond LT Other	SANTA CLARA VY CALIF TRANS AUT 5.876% Due 4/1/2032 AO1 5.88% (effective rate 5.877%), 4/1/2032	775,000	775,000	936,781

Retirement Plan for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31,2017
EIN 23-2229683/Plan #003

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
91412GDZ5	Bond LT Other	UNIV OF CALIFORNIA CA REVENUES 5.946% Due 5/15/2045 MN15 5.95% (effective rate 5.946%), 5/15/2045	600,000	600,000	779,250
913366EP1	Bond LT Other	UNIVERSITY CALIF REGTS MED CTR 6.548% Due 5/15/2048 MN15 6.55% (effective rate 6.48%), 5/15/2048	1,020,000	1,028,080	1,443,953
91412F7Y7	Bond LT Other	UNIVERSITY CALIF REVS 5.77% Due 5/15/2043 MN15 5.77% (effective rate 5.774%), 5/15/2043	900,000	899,453	1,172,205
914440LJ9	Bond LT Other	UNIVERSITY MASS BLDG AUTH PRO 5.45% Due 11/1/2040 MN1 5.45% (effective rate 5.51%), 11/1/2040	1,375,000	1,364,158	1,667,600
032479AD9	Bond LT Other	ANADARKO FINANCE CO 7 1/2% Due 5/1/2031 MN1 7.5% (effective rate 5.054%), 5/1/2031	725,000	895,471	931,777
032511BP1	Bond LT Other	ANADARKO PETROLEUM CORP 6.6% Due 3/15/2046 MS15 6.6% (effective rate 5.918%), 3/15/2046	524,000	572,126	671,548
032511BK2	Bond LT Other	ANADARKO PETROLEUM CORP SR UNSECURED 4.5% (effective rate 5.11%), 7/15/2044	1,151,000	1,048,587	1,142,720
037411BC8	Bond LT Other	APACHE CORP 4 1/4% Due 1/15/2044 JJ15 4.25% (effective rate 4.369%), 1/15/2044	1,375,000	1,349,643	1,337,747
037411AW5	Bond LT Other	APACHE CORP SR UNSECURED 5.1% (effective rate 6.439%), 9/1/2040	47,000	39,545	50,508
15135UAR0	Bond LT Other	CENOVUS ENERGY INC UNSECURED 5.4% (effective rate 5.48%), 6/15/2047	1,500,000	1,482,423	1,586,024
12634MAB6	Bond LT Other	CNOOC FINANCE 2015 US 3 1/2% Due 5/5/2025 MN5 3.5% (effective rate 3.611%), 5/5/2025	2,000,000	1,985,715	2,021,894
20605PAJ0	Bond LT Other	CONCHO RESOURCES INC 4 7/8% Due 10/1/2047 AO1 4.88% (effective rate 4.891%), 10/1/2047	135,000	134,653	147,658
208251AE8	Bond LT Other	CONOCO INC 6.95% Due 4/15/2029 AO15 6.95% (effective rate 5.867%), 4/15/2029	2,236,000	2,431,597	2,944,430
20826FAF3	Bond LT Other	CONOCOPHILLIPS COMPANY 4.15% Due 11/15/2034 MN15 4.15% (effective rate 4.153%), 11/15/2034	5,000	4,998	5,328
212015AQ4	Bond LT Other	CONTINENTAL RESOURCES SR UNSECURED 4.9% (effective rate 6.301%), 6/1/2044	1,300,000	1,062,834	1,249,984
25179MAU7	Bond LT Other	DEVON ENERGY CORP SR UNSECURED 5% (effective rate 5.727%), 6/15/2045	1,455,000	1,307,431	1,627,381
292505AE4	Bond LT Other	ENCANA CORP 6 5/8% Due 8/15/2037 FA15 6.62% (effective rate 5.502%), 8/15/2037	601,000	681,275	761,491
292505AD6	Bond LT Other	ENCANA CORP BONDS 6.5% (effective rate 6.231%), 8/15/2034	1,075,000	1,100,403	1,330,388
42809HAD9	Bond LT Other	HESS CORP 5.6% Due 2/15/2041 FA15 5.6% (effective rate 6.104%), 2/15/2041	1,050,000	984,801	1,130,131
56585AAF9	Bond LT Other	MARATHON PETROLEUM CORP 6 1/2% Due 3/1/2041 MS1 6.5% (effective rate 4.95%), 3/1/2041	707,000	855,218	890,942
56585AAH5	Bond LT Other	MARATHON PETROLEUM CORP SR UNSECURED 4.75% (effective rate 5.081%), 9/15/2044	1,050,000	999,141	1,091,026
655044AJ4	Bond LT Other	NOBLE ENERGY INC 5.05% Due 11/15/2044 MN15 5.05% (effective rate 5.07%), 11/15/2044	1,315,000	1,310,399	1,419,362
674599CL7	Bond LT Other	OCCIDENTAL PETROLEUM 4.1% Due 2/15/2047 FA15 4.1% (effective rate 4.112%), 2/15/2047	1,325,000	1,322,261	1,405,934
71654QBH4	Bond LT Other	PETROLEOS MEXICANOS 4 7/8% Due 1/18/2024 JJ18 4.88% (effective rate 4.939%), 1/18/2024	875,000	872,081	908,580
71654QBE1	Bond LT Other	PETROLEOS MEXICANOS 5 1/2% Due 6/27/2044 JD27 5.5% (effective rate 6.157%), 6/27/2044	639,000	584,470	591,158
71654QBX9	Bond LT Other	PETROLEOS MEXICANOS 5 5/8% Due 1/23/2046 JJ23 5.62% (effective rate 5.643%), 1/23/2046	1,275,000	1,271,229	1,186,013
71654QAZ5	Bond LT Other	PETROLEOS MEXICANOS 6 1/2% Due 6/2/2041 JD2 6.5% (effective rate 6.555%), 6/2/2041	995,000	988,425	1,027,720
71656LBQ3	Bond LT Other	PETROLEOS MEXICANOS SERIES 144A 6.5% (effective rate 6.625%), 3/13/2027	550,000	545,251	603,062
71654QCC4	Bond LT Other	PETROLEOS MEXICANOS SERIES WI 6.75% (effective rate 6.885%), 9/21/2047	2,350,000	2,309,401	2,461,030
71654QCB6	Bond LT Other	PETROLEOS MEXICANOS SERIES WI 6.88% (effective rate 6.9%), 8/4/2026	1,001,000	999,304	1,134,095
723787AM9	Bond LT Other	PIONEER NATURAL RESOURCES 4.45% Due 1/15/2026 JJ15 4.45% (effective rate 3.501%), 1/15/2026	990,000	1,053,610	1,063,368
822582AY8	Bond LT Other	SHELL INTERNATIONAL FIN 4.55% Due 8/12/2043 FA12 4.55% (effective rate 4.497%), 8/12/2043	600,000	604,780	685,873
822582AD4	Bond LT Other	SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15 6.38% (effective rate 5.72%), 12/15/2038	1,446,000	1,560,496	2,018,380
91913YAL4	Bond LT Other	VALERO ENERGY CORP 6.62% (effective rate 5.448%), 6/15/2037	878,000	998,606	1,163,591
406216BE0	Bond LT Other	HALLIBURTON CO 4 3/4% Due 8/1/2043 FA1 4.75% (effective rate 4.543%), 8/1/2043	675,000	695,767	739,514
406216BJ9	Bond LT Other	HALLIBURTON CO 4.85% Due 11/15/2035 MN15 4.85% (effective rate 4.852%), 11/15/2035	575,000	574,831	641,168
406216BK6	Bond LT Other	HALLIBURTON CO 5% Due 11/15/2045 MN15 5% (effective rate 5.002%), 11/15/2045	685,000	684,757	785,896
00287YAR0	Bond LT Other	ABBVIE INC 4 1/2% Due 5/14/2035 MN14 4.5% (effective rate 4.553%), 5/14/2035	1,115,000	1,107,904	1,224,623
00287YAV1	Bond LT Other	ABBVIE INC 4.3% Due 5/14/2036 MN14 4.3% (effective rate 4.341%), 5/14/2036	525,000	522,270	565,093
00287YAM1	Bond LT Other	ABBVIE INC 4.4% Due 11/6/2042 MN6 4.4% (effective rate 4.67%), 11/6/2042	2,175,000	2,088,639	2,333,270
00507UAH4	Bond LT Other	ACTAVIS FUNDING SCS 4.85% Due 6/15/2044 JD15 4.85% (effective rate 4.869%), 6/15/2044	2,750,000	2,741,885	2,976,993
00507UAT8	Bond LT Other	ACTAVIS FUNDING SCS SR UNSECURED 4.55% (effective rate 4.5%), 3/15/2035	1,525,000	1,533,594	1,605,473
00507UAU5	Bond LT Other	ACTAVIS FUNDING SCS SR UNSECURED 4.75% (effective rate 5.289%), 3/15/2045	220,000	202,980	235,923
046353AM0	Bond LT Other	ASTRAZENECA PLC 4 3/8% Due 11/16/2045 MN16 4.38% (effective rate 4.46%), 11/16/2045	495,000	488,304	540,385
110122AX6	Bond LT Other	BRISTOL MYERS SQUIBB 4 1/2% Due 3/1/2044 MS1 4.5% (effective rate 4.556%), 3/1/2044	725,000	718,790	837,324
126650CD0	Bond LT Other	CVS CAREMARK CORP 5.3% Due 12/5/2043 JD5 5.3% (effective rate 4.726%), 12/5/2043	750,000	813,292	871,097
377372AE7	Bond LT Other	GLAXOSMITHKLINE CAP INC 6 3/8% Due 5/15/2038 MN15 6.38% (effective rate 6.047%), 5/15/2038	600,000	622,826	847,577
478160CF9	Bond LT Other	JOHNSON & JOHNSON 3 5/8% Due 3/3/2037 MS3 3.62% (effective rate 3.643%), 3/3/2037	1,345,000	1,341,631	1,419,529
478160BU7	Bond LT Other	JOHNSON & JOHNSON 3.55% Due 3/1/2036 MS1 3.55% (effective rate 3.525%), 3/1/2036	2,175,000	2,181,834	2,265,480
478160BV5	Bond LT Other	JOHNSON & JOHNSON 3.7% Due 3/1/2046 MS1 3.7% (effective rate 3.715%), 3/1/2046	737,000	734,973	779,884
478160AJ3	Bond LT Other	JOHNSON & JOHNSON 6.95% Due 9/1/2029 MS1 6.95% (effective rate 4.706%), 9/1/2029	425,000	509,850	584,584
58933YAT2	Bond LT Other	MERCK & CO INC 3.7% Due 2/10/2045 FA10 3.7% (effective rate 3.76%), 2/10/2045	905,000	895,785	943,669
62854AAN4	Bond LT Other	MYLAN NV SERIES WI 3.95% (effective rate 3.908%), 6/15/2026	1,005,000	1,007,827	1,013,093
717081DE0	Bond LT Other	PFIZER INC 4.3% Due 6/15/2043 JD15 4.3% (effective rate 3.884%), 6/15/2043	700,000	746,809	782,696

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717081CY7	Bond LT Other	PFIZER INC 7.2% Due 3/15/2039 MS15 7.2% (effective rate 5.221%), 3/15/2039	400,000	500,752	612,896
82481LAD1	Bond LT Other	SHIRE ACQINV IRELAND DA 3.2% Due 9/23/2026 MS23 3.2% (effective rate 3.214%), 9/23/2026	1,045,000	1,043,860	1,020,640
983024AN0	Bond LT Other	WYETH 5.95% (effective rate 4.901%), 4/1/2037	1,225,000	1,382,345	1,639,231
983024AG5	Bond LT Other	WYETH 6 1/2% Due 2/1/2034 FA1 6.5% (effective rate 5.246%), 2/1/2034	900,000	1,021,550	1,227,629
03350WAB5	Bond LT Other	ANDEAVOR LOGIS LP/CORP 5.2% Due 12/1/2047 JD1 5.2% (effective rate 5.222%), 12/1/2047	360,000	358,789	374,119
118230AM3	Bond LT Other	BUCKEYE PARTNERS SR UNSECURED 5.85% (effective rate 5.952%), 11/15/2043	700,000	690,578	754,966
283695BK9	Bond LT Other	EL PASO NAT GAS 8 3/8% Due 6/15/2032 JD15 8.38% (effective rate 6.034%), 6/15/2032	450,000	550,640	587,920
28370TAF6	Bond LT Other	EL PASO PIPELINE PART OP 4.7% Due 11/1/2042 MN1 4.7% (effective rate 4.932%), 11/1/2042	1,100,000	1,063,219	1,073,057
28370TAD1	Bond LT Other	EL PASO PIPELINE PART OP CO GTD 7.5% (effective rate 5.661%), 11/15/2040	725,000	894,769	925,490
29250NAJ4	Bond LT Other	ENBRIDGE INC 4 1/2% Due 6/10/2044 JD10 4.5% (effective rate 4.475%), 6/10/2044	900,000	903,415	930,023
29273RAT6	Bond LT Other	ENERGY TRANSFER PARTNERS 5.15% Due 2/1/2043 FA1 5.15% (effective rate 5.517%), 2/1/2043	975,000	926,653	945,507
29273RBF5	Bond LT Other	ENERGY TRANSFER PARTNERS 5.15% Due 3/15/2045 MS15 5.15% (effective rate 5.385%), 3/15/2045	400,000	386,634	390,578
29273RAZ2	Bond LT Other	ENERGY TRANSFER PARTNERS 5.95% Due 10/1/2043 AO1 5.95% (effective rate 5.965%), 10/1/2043	625,000	623,704	662,107
29273RAP4	Bond LT Other	ENERGY TRANSFER PARTNERS 6.05% Due 6/1/2041 JD1 6.05% (effective rate 6.068%), 6/1/2041	1,300,000	1,297,010	1,392,427
29336UAF4	Bond LT Other	ENLINK MIDSTREAM PARTNER SR UNSECURED 4.85% (effective rate 4.868%), 7/15/2026	630,000	629,203	658,058
29379VAY9	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.45% Due 2/15/2043 FA15 4.45% (effective rate 4.696%), 2/15/2043	575,000	554,236	597,119
29379VBA0	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.85% Due 3/15/2044 MS15 4.85% (effective rate 5.256%), 3/15/2044	700,000	659,756	767,152
29379VAW3	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.85% Due 8/15/2042 FA15 4.85% (effective rate 4.879%), 8/15/2042	850,000	846,441	930,288
29379VAM5	Bond LT Other	ENTERPRISE PRODUCTS OPER 7.55% Due 4/15/2038 AO15 7.55% (effective rate 7.184%), 4/15/2038	1,455,000	1,506,910	2,061,146
293791AV1	Bond LT Other	ENTERPRISE PRODUCTS OPER SERIES A HYBRID 5.08% (effective rate 5.116%), 8/1/2066	750,000	749,984	750,176
29379VBN2	Bond LT Other	ENTERPRISE PRODUCTS OPER SERIES E 5.25% (effective rate 5.001%), 8/16/2077	1,185,000	1,185,000	1,173,542
494550BU9	Bond LT Other	KINDER MORGAN ENERGY 5 1/2% Due 3/1/2044 MS1 5.5% (effective rate 5.592%), 3/1/2044	1,150,000	1,135,483	1,232,701
494550BN5	Bond LT Other	KINDER MORGAN ENERGY 5% Due 8/15/2042 FA15 5% (effective rate 5.045%), 8/15/2042	650,000	645,866	659,698
494550BH8	Bond LT Other	KINDER MORGAN ENERGY 6 3/8% Due 3/1/2041 MS1 6.38% (effective rate 6.387%), 3/1/2041	875,000	873,637	1,014,766
49456BAH4	Bond LT Other	KINDER MORGAN INC DELAWA 5.55% Due 6/1/2045 JD1 5.55% (effective rate 5.09%), 6/1/2045	1,291,000	1,377,397	1,404,347
55336VAL4	Bond LT Other	MPLX LP 5.2% Due 3/1/2047 MS1 5.2% (effective rate 5.246%), 3/1/2047	105,000	104,275	114,592
72650RBJ0	Bond LT Other	PLAINS ALL AMER PIPELINE 4.65% Due 10/15/2025 AO15 4.65% (effective rate 4.668%), 10/15/2025	635,000	634,217	653,830
785592AM8	Bond LT Other	SABINE PASS LIQUEFACTION 5 5/8% Due 3/1/2025 MS1 5.62% (effective rate 4.179%), 3/1/2025	1,275,000	1,384,573	1,405,512
785592AU0	Bond LT Other	SABINE PASS LIQUEFACTION SERIES 144A 4.2% (effective rate 4.211%), 3/15/2028	375,000	374,642	380,833
84756NAG4	Bond LT Other	SPECTRA ENERGY PARTNERS SR UNSECURED 4.5% (effective rate 4.458%), 3/15/2045	145,000	145,936	149,987
86765BAM1	Bond LT Other	SUNOCO LOGISTICS PARTNER 4.95% Due 1/15/2043 JJ15 4.95% (effective rate 4.995%), 1/15/2043	810,000	804,804	765,550
86765BAQ2	Bond LT Other	SUNOCO LOGISTICS PARTNER 5.35% Due 5/15/2045 MN15 5.35% (effective rate 5.472%), 5/15/2045	750,000	737,044	742,631
86765BAV1	Bond LT Other	SUNOCO LOGISTICS PARTNER 5.4% Due 10/1/2047 AO1 5.4% (effective rate 5.413%), 10/1/2047	550,000	548,888	556,343
880451AV1	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 10/15/2028 AO15 7% (effective rate 4.898%), 10/15/2028	760,000	892,601	920,553
880451AS8	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 3/15/2027 MS15 7% (effective rate 4.712%), 3/15/2027	265,000	309,851	315,121
89352HAL3	Bond LT Other	TRANS-CANADA PIPELINES 5% Due 10/16/2043 AO16 5% (effective rate 5.059%), 10/16/2043	1,100,000	1,090,634	1,303,859
89356BAB4	Bond LT Other	TRANSCANADA TRUST SERIES 16-A 5.88% (effective rate 5.872%), 8/15/2076	805,000	805,000	873,905
958254AD6	Bond LT Other	WESTERN GAS PARTNERS 5.45% Due 4/1/2044 AO1 5.45% (effective rate 5.256%), 4/1/2044	305,000	313,270	323,557
96950FAP9	Bond LT Other	WILLIAMS PARTNERS LP 4.9% Due 1/15/2045 JJ15 4.9% (effective rate 5.091%), 1/15/2045	525,000	510,349	557,115
96950FAK0	Bond LT Other	WILLIAMS PARTNERS LP 5.8% Due 11/15/2043 MN15 5.8% (effective rate 5.847%), 11/15/2043	1,500,000	1,490,542	1,770,348
96950FAF1	Bond LT Other	WILLIAMS PARTNERS LP 6.3% Due 4/15/2040 AO15 6.3% (effective rate 5.649%), 4/15/2040	700,000	757,304	863,825
667469AA8	Bond LT Other	NORTHWEST FLORIDA TIMBER 144A 4.75% (effective rate 4.894%), 3/4/2029	780,000	770,281	738,196
03027XAM2	Bond LT Other	AMERICAN TOWER CORP 3 1/8% Due 1/15/2027 JJ15 3.12% (effective rate 3.133%), 1/15/2027	1,100,000	1,099,301	1,060,470
03027XAG5	Bond LT Other	AMERICAN TOWER CORP 4% Due 6/1/2025 JD1 4% (effective rate 4.094%), 6/1/2025	350,000	347,904	361,960
03027XAA8	Bond LT Other	AMERICAN TOWER CORP 4.7% Due 3/15/2022 MS15 4.7% (effective rate 4.724%), 3/15/2022	1,390,000	1,388,648	1,488,665
03027XAD2	Bond LT Other	AMERICAN TOWER CORP 5% Due 2/15/2024 FA15 5% (effective rate 4.691%), 2/15/2024	508,000	516,244	556,660
029912BC5	Bond LT Other	AMERICAN TOWER CORP-CL A 5.05% Due 9/1/2020 MS1 5.05% (effective rate 5.183%), 9/1/2020	1,300,000	1,295,647	1,380,128
22822VAE1	Bond LT Other	CROWN CASTLE INTL CORP 4% Due 3/1/2027 MS1 4% (effective rate 4.051%), 3/1/2027	575,000	572,748	587,566

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228227BD5	Bond LT Other	CROWN CASTLE INTL CORP 5 1/4% Due 1/15/2023 JJ15 5.25% (effective rate 3.119%), 1/15/2023	1,987,000	2,182,944	2,175,654
437076AS1	Bond LT Other	HOME DEPOT INC 5.88% (effective rate 5.762%), 12/16/2036	480,000	486,189	651,794
437076BD3	Bond LT Other	HOME DEPOT INC 4 7/8% Due 2/15/2044 FA15 4.88% (effective rate 4.797%), 2/15/2044	710,000	718,082	853,653
437076BA9	Bond LT Other	HOME DEPOT INC 4.2% Due 4/1/2043 AO1 4.2% (effective rate 4.225%), 4/1/2043	800,000	796,872	879,305
437076BF8	Bond LT Other	HOME DEPOT INC 4.4% Due 3/15/2045 MS15 4.4% (effective rate 4.494%), 3/15/2045	310,000	305,431	350,425
548661DJ3	Bond LT Other	LOWES COMPANIES 4 3/8% Due 9/15/2045 MS15 4.38% (effective rate 4.52%), 9/15/2045	150,000	146,574	165,980
548661DQ7	Bond LT Other	LOWES COMPANIES SR UNSECURED 4.05% (effective rate 4.087%), 5/3/2047	1,125,000	1,117,877	1,196,198
548661CX3	Bond LT Other	LOWES COMPANIES SR UNSECURED 4.65% (effective rate 4.458%), 4/15/2042	553,000	568,413	631,073
58013MFA7	Bond LT Other	MCDONALDS CORP 4 7/8% Due 12/9/2045 JD9 4.88% (effective rate 4.828%), 12/9/2045	1,055,000	1,062,463	1,220,852
58013MFC3	Bond LT Other	MCDONALDS CORP SERIES MTN 4.45% (effective rate 4.48%), 3/1/2047	810,000	806,022	885,216
58013MEZ3	Bond LT Other	MCDONALDS CORP SERIES MTN 4.7% (effective rate 4.725%), 12/9/2035	320,000	319,031	363,023
747262AH6	Bond LT Other	QVC INC 5 1/8% Due 7/2/2022 JJ2 5.12% (effective rate 5.125%), 7/2/2022	875,000	875,000	923,518
931427AR9	Bond LT Other	WALGREENS BOOT ALLIANCE 4.65% Due 6/1/2046 JD1 4.65% (effective rate 4.699%), 6/1/2046	110,000	109,155	116,257
931427AB4	Bond LT Other	WALGREENS BOOT ALLIANCE SR UNSECURED 4.5% (effective rate 4.461%), 11/18/2034	550,000	552,451	576,025
931427AC2	Bond LT Other	WALGREENS BOOT ALLIANCE SR USNECURED 4.8% (effective rate 4.651%), 11/18/2044	1,000,000	1,021,769	1,077,003
931142CB7	Bond LT Other	WAL-MART STORES 5.25% (effective rate 4.72%), 9/1/2035	1,050,000	1,116,124	1,332,592
032654AN5	Bond LT Other	ANALOG DEVICES INC 3 1/2% Due 12/5/2026 JD5 3.5% (effective rate 3.556%), 12/5/2026	1,005,000	1,000,723	1,017,142
032654AP0	Bond LT Other	ANALOG DEVICES INC 4 1/2% Due 12/5/2036 JD5 4.5% (effective rate 4.55%), 12/5/2036	115,000	114,272	123,173
032654AK1	Bond LT Other	ANALOG DEVICES INC 5.3% Due 12/15/2045 JD15 5.3% (effective rate 4.9%), 12/15/2045	338,000	358,282	400,578
038222AM7	Bond LT Other	APPLIED MATERIALS INC 4.35% Due 4/1/2047 AO1 4.35% (effective rate 4.361%), 4/1/2047	630,000	628,825	707,055
038222AL9	Bond LT Other	APPLIED MATERIALS INC SR UNSECURED 3.3% (effective rate 3.342%), 4/1/2027	580,000	578,053	589,498
11134LAG4	Bond LT Other	BROADCOM CRP / CAYMN FI SERIES 144A 3.88% (effective rate 3.909%), 1/15/2027	3,186,000	3,177,867	3,142,365
67066GAE4	Bond LT Other	NVIDIA CORP 3.2% Due 9/16/2026 MS16 3.2% (effective rate 3.224%), 9/16/2026	1,105,000	1,102,963	1,108,617
747525AV5	Bond LT Other	QUALCOMM INC 4.3% Due 5/20/2047 MN20 4.3% (effective rate 4.301%), 5/20/2047	900,000	899,815	907,791
747525AK9	Bond LT Other	QUALCOMM INC 4.8% Due 5/20/2045 MN20 4.8% (effective rate 5.559%), 5/20/2045	263,000	235,079	284,776
31620MAU0	Bond LT Other	FIDELITY NATIONAL INFORM 4 1/2% Due 8/15/2046 FA15 4.5% (effective rate 4.597%), 8/15/2046	755,000	743,371	791,154
31620MAR7	Bond LT Other	FIDELITY NATIONAL INFORM 5% Due 10/15/2025 AO15 5% (effective rate 5.035%), 10/15/2025	178,000	177,589	196,909
594918BC7	Bond LT Other	MICROSOFT CORP 3 1/2% Due 2/12/2035 FA12 3.5% (effective rate 3.581%), 2/12/2035	465,000	460,197	483,647
594918BD5	Bond LT Other	MICROSOFT CORP 3 3/4% Due 2/12/2045 FA12 3.75% (effective rate 3.739%), 2/12/2045	715,000	716,231	751,441
594918BS2	Bond LT Other	MICROSOFT CORP 3.45% Due 8/8/2036 FA8 3.45% (effective rate 3.477%), 8/8/2036	2,025,000	2,017,502	2,086,854
594918BT0	Bond LT Other	MICROSOFT CORP 3.7% Due 8/8/2046 FA8 3.7% (effective rate 4.025%), 8/8/2046	1,265,000	1,195,266	1,319,328
594918BU7	Bond LT Other	MICROSOFT CORP 3.95% Due 8/8/2056 FA8 3.95% (effective rate 4.077%), 8/8/2056	1,425,000	1,389,910	1,528,062
594918CB8	Bond LT Other	MICROSOFT CORP 4 1/2% Due 2/6/2057 FA6 4.5% (effective rate 4.516%), 2/6/2057	575,000	573,295	679,369
594918BE3	Bond LT Other	MICROSOFT CORP 4% Due 2/12/2055 FA12 4% (effective rate 3.969%), 2/12/2055	875,000	880,182	942,684
594918BZ6	Bond LT Other	MICROSOFT CORP 4.1% Due 2/6/2037 FA6 4.1% (effective rate 3.777%), 2/6/2037	2,355,000	2,455,047	2,629,612
594918BL7	Bond LT Other	MICROSOFT CORP 4.45% Due 11/3/2045 MN3 4.45% (effective rate 4.232%), 11/3/2045	1,477,000	1,527,771	1,731,403
594918CA0	Bond LT Other	MICROSOFT CORP SERIES 30Y 4.25% (effective rate 4.073%), 2/6/2047	1,750,000	1,799,657	2,002,166
68389XBP9	Bond LT Other	ORACLE CORP 3.8% Due 11/15/2037 MN15 3.8% (effective rate 3.827%), 11/15/2037	450,000	448,300	472,778
68389XBH7	Bond LT Other	ORACLE CORP 3.85% Due 7/15/2036 JJ15 3.85% (effective rate 3.851%), 7/15/2036	1,225,000	1,224,818	1,297,055
68389XBE4	Bond LT Other	ORACLE CORP 3.9% Due 5/15/2035 MN15 3.9% (effective rate 3.728%), 5/15/2035	900,000	919,209	957,299
68389XBQ7	Bond LT Other	ORACLE CORP 4% Due 11/15/2047 MN15 4% (effective rate 4.027%), 11/15/2047	700,000	696,697	744,793
68389XAV7	Bond LT Other	ORACLE CORP 4.3% Due 7/8/2034 JJ8 4.3% (effective rate 4.303%), 7/8/2034	875,000	874,683	973,743
68389XBJ3	Bond LT Other	ORACLE CORP SR UNSECURED 4% (effective rate 3.808%), 7/15/2046	587,000	606,310	624,813
68389XBF1	Bond LT Other	ORACLE CORP SR UNSECURED 4.12% (effective rate 4.218%), 5/15/2045	2,865,000	2,821,927	3,088,711
68389XAM7	Bond LT Other	ORACLE CORP SR UNSECURED 5.38% (effective rate 5.311%), 7/15/2040	933,000	940,674	1,178,808
195325BR5	Bond LT Other	COLOMBIA REPUBLIC OF 5 5/8% Due 2/26/2044 FA26 5.62% (effective rate 4.836%), 2/26/2044	2,551,000	2,844,391	2,949,147
195325BM6	Bond LT Other	COLOMBIA REPUBLIC OF 6 1/8% Due 1/18/2041 JJ18 6.12% (effective rate 4.581%), 1/18/2041	1,101,000	1,341,355	1,338,704
195325CU7	Bond LT Other	COLOMBIA REPUBLIC OF SR UNSECURED 5% (effective rate 4.839%), 6/15/2045	575,000	588,882	612,865
455780CE4	Bond LT Other	INDONESIA REPUBLIC 4.35% Due 1/11/2048 JJ11 4.35% (effective rate 4.4%), 1/11/2048	480,000	475,989	487,925
455780BU9	Bond LT Other	INDONESIA REPUBLIC SERIES 144A 5.12% (effective rate 5.136%), 1/15/2045	1,000,000	998,378	1,106,286
455780BW5	Bond LT Other	INDONESIA REPUBLIC SERIES 144A 5.95% (effective rate 6%), 1/8/2046	975,000	968,406	1,204,531
715638BM3	Bond LT Other	PERU REPUBLIC OF SR UNSECURED 5.62% (effective rate 6.21%), 11/18/2050	1,645,000	1,510,287	2,114,271
698299BF0	Bond LT Other	REPUBLIC OF PANAMA 3 7/8% Due 3/17/2028 MS17 3.88% (effective rate 3.979%), 3/17/2028	1,000,000	991,291	1,046,008
731011AU6	Bond LT Other	REPUBLIC OF POLAND 3 1/4% Due 4/6/2026 AO6 3.25% (effective rate 3.339%), 4/6/2026	890,000	884,292	911,142
760942BA9	Bond LT Other	REPUBLICIA ORIENT URUGUAY SR UNSECURED 5.1% (effective rate 4.98%), 6/18/2050	2,390,000	2,435,829	2,664,401
91086QAZ1	Bond LT Other	UNITED MEXICAN STATES 5 3/4% Due 10/12/2110 AO12 5.75% (effective rate 5.372%), 10/12/2110	2,300,000	2,458,452	2,437,312
91086QBB3	Bond LT Other	UNITED MEXICAN STATES SR UNSECURED 4.75% (effective rate 5.357%), 3/8/2044	5,176,000	4,734,541	5,237,010
02364WBE4	Bond LT Other	AMERICA MOVIL SAB DE CV 4 3/8% Due 7/16/2042 JJ16 4.38% (effective rate 5.51%), 7/16/2042	550,000	466,513	583,876
00206RCP5	Bond LT Other	AT&T CORP 4 1/2% Due 5/15/2035 MN15 4.5% (effective rate 4.522%), 5/15/2035	775,000	772,930	769,456
00206RCG5	Bond LT Other	AT&T CORP 4.8% Due 6/15/2044 JD15 4.8% (effective rate 4.725%), 6/15/2044	1,550,000	1,567,245	1,527,217
00206RDH2	Bond LT Other	AT&T CORP 5.15% Due 3/15/2042 MS15 5.15% (effective rate 5.621%), 3/15/2042	922,000	864,816	953,644

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00206RBA9	Bond LT Other	AT&T CORP 5.55% Due 8/15/2041 FA15 5.55% (effective rate 5.118%), 8/15/2041	425,000	449,973	461,396
00206RDG4	Bond LT Other	AT&T CORP 6 3/8% Due 3/1/2041 MS1 6.38% (effective rate 5.806%), 3/1/2041	460,000	493,043	546,090
00206RFM9	Bond LT Other	AT&T CORP 6.55% Due 11/15/2046 FA15 6.55% (effective rate 6.476%), 11/15/2046	3,926,000	3,956,670	4,005,486
00206RDJ8	Bond LT Other	AT&T CORP SERIES WI 4.5% (effective rate 4.93%), 3/9/2048	1,080,000	1,007,352	1,010,983
00206RBK7	Bond LT Other	AT&T CORP SR UNSECURED 4.35% (effective rate 5.302%), 6/15/2045	1,300,000	1,122,028	1,200,843
00206RCQ3	Bond LT Other	AT&T CORP SR UNSECURED 4.75% (effective rate 4.92%), 5/15/2046	605,000	589,315	590,755
00206REP3	Bond LT Other	AT&T CORP SR UNSECURED 5.15% (effective rate 5.22%), 2/14/2050	1,360,000	1,345,175	1,374,241
00206REN8	Bond LT Other	AT&T INC 4.9% Due 8/14/2037 FA14 4.9% (effective rate 4.914%), 8/14/2037	3,825,000	3,818,085	3,877,812
00206RDR0	Bond LT Other	AT&T INC 5 1/4% Due 3/1/2037 MS1 5.25% (effective rate 5.195%), 3/1/2037	2,040,000	2,052,758	2,160,199
04650NAB0	Bond LT Other	AT&T INC SR UNSECURED 5.35% (effective rate 4.748%), 9/1/2040	476,000	515,486	502,990
17275RAF9	Bond LT Other	CISCO SYSTEMS INC 5 1/2% Due 1/15/2040 JJ15 5.5% (effective rate 5.679%), 1/15/2040	700,000	684,340	926,290
22822RBD1	Bond LT Other	CROWN CASTLE TOWERS LLC SERIES 144A 3.66% (effective rate 3.663%), 5/15/2025	1,120,000	1,120,000	1,135,531
22822RAR1	Bond LT Other	CROWN CASTLE TOWERS LLC SERIES 144A 6.11% (effective rate 5.797%), 1/15/2020	1,925,000	1,934,509	2,019,296
25156PAC7	Bond LT Other	DEUTSCHE TELEKOM INT FIN 8.75% (effective rate 7.263%), 6/15/2030	1,210,000	1,355,767	1,810,254
35177PAL1	Bond LT Other	FRANCE TELECOM 9% (effective rate 5.839%), 3/1/2031	895,000	1,152,348	1,350,919
35177PAX5	Bond LT Other	FRANCE TELECOM 5 3/8% Due 1/13/2042 JJ13 5.38% (effective rate 5.243%), 1/13/2042	250,000	254,489	301,687
775109AL5	Bond LT Other	ROGERS COMMUNICATIONS 7 1/2% Due 8/15/2038 FA15 7.5% (effective rate 7.003%), 8/15/2038	905,000	953,589	1,282,667
87938WAU7	Bond LT Other	TELEFONICA EMISIONES SAU SR UNSECURED 5.21% (effective rate 5.201%), 3/8/2047	1,775,000	1,778,104	2,008,008
92343VEA8	Bond LT Other	VERIZON COMMUNICATIONS 4 1/2% Due 8/10/2033 FA10 4.5% (effective rate 4.525%), 8/10/2033	1,325,000	1,321,268	1,388,947
92343VCQ5	Bond LT Other	VERIZON COMMUNICATIONS 4.4% Due 11/1/2034 MN1 4.4% (effective rate 4.314%), 11/1/2034	1,000,000	1,009,959	1,017,962
92343VCZ5	Bond LT Other	VERIZON COMMUNICATIONS 4.672% Due 3/15/2055 MS15 4.67% (effective rate 4.844%), 3/15/2055	2,216,000	2,150,578	2,149,263
92343VDV3	Bond LT Other	VERIZON COMMUNICATIONS 5 1/2% Due 3/16/2047 MS16 5.5% (effective rate 5.118%), 3/16/2047	1,325,000	1,401,185	1,509,667
92343VDU5	Bond LT Other	VERIZON COMMUNICATIONS 5 1/4% Due 3/16/2037 MS16 5.25% (effective rate 5.313%), 3/16/2037	1,840,000	1,826,000	2,024,193
92343VCV4	Bond LT Other	VERIZON COMMUNICATIONS SERIES WI 4.27% (effective rate 5.033%), 1/15/2036	775,000	705,599	771,858
92343VDR2	Bond LT Other	VERIZON COMMUNICATIONS SERIES WI 4.81% (effective rate 3.154%), 3/15/2039	118,000	148,077	123,513
92343VCM4	Bond LT Other	VERIZON COMMUNICATIONS SERIES WI 5.01% (effective rate 4.935%), 8/21/2054	1,737,000	1,759,351	1,781,446
92343VDS0	Bond LT Other	VERIZON COMMUNICATIONS SERIES WI 5.01% (effective rate 5.188%), 4/15/2049	962,000	935,850	1,008,735
92343VBG8	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 3.85% (effective rate 4.715%), 11/1/2042	4,010,000	3,497,614	3,630,478
92343VCX0	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 4.52% (effective rate 5.039%), 9/15/2048	3,552,000	3,265,244	3,498,883
92857WBD1	Bond LT Other	VODAFONE GROUP PLC 4 3/8% Due 2/19/2043 FA19 4.38% (effective rate 5.352%), 2/19/2043	1,383,000	1,196,791	1,422,790
12189LAW1	Bond LT Other	BURLINGTN NORTH SANTA FE 4.15% Due 4/1/2045 AO1 4.15% (effective rate 4.154%), 4/1/2045	970,000	969,336	1,053,766
12189LAN1	Bond LT Other	BURLINGTN NORTH SANTA FE 4.45% Due 3/15/2043 MS15 4.45% (effective rate 4.451%), 3/15/2043	1,800,000	1,799,620	2,031,266
12189QAB6	Bond LT Other	BURLINGTON NORTHERN SANTA FE 6.53% (effective rate 6.521%), 7/15/2037	1,405,000	1,406,325	1,889,141
126408GY3	Bond LT Other	C S X CORP 4.1% Due 3/15/2044 MS15 4.1% (effective rate 4.311%), 3/15/2044	875,000	846,131	911,344
126408GH0	Bond LT Other	C S X CORP 6% Due 10/1/2036 AO1 6% (effective rate 5.779%), 10/1/2036	550,000	563,749	706,654
13645RAQ7	Bond LT Other	CANADIAN PACIFIC R R CO 5 3/4% Due 1/15/2042 JJ15 5.75% (effective rate 5.922%), 1/15/2042	1,125,000	1,100,323	1,429,592
13645RAU8	Bond LT Other	CANADIAN PACIFIC R R CO SR UNSECURED 4.8% (effective rate 4.824%), 8/1/2045	15,000	14,945	17,775
31428XAT3	Bond LT Other	FEDEX CORP 3 7/8% Due 8/1/2042 FA1 3.88% (effective rate 4.496%), 8/1/2042	1,885,000	1,711,877	1,857,894
31428XBB1	Bond LT Other	FEDEX CORP 4.1% Due 2/1/2045 FA1 4.1% (effective rate 4.459%), 2/1/2045	1,317,000	1,242,921	1,342,221
31428XBN5	Bond LT Other	FEDEX CORP 4.4% Due 1/15/2047 JJ15 4.4% (effective rate 4.474%), 1/15/2047	751,000	741,980	800,294
31428XBG0	Bond LT Other	FEDEX CORP SR UNSECURED 4.55% (effective rate 4.451%), 4/1/2046	1,109,000	1,126,158	1,216,381
655844BU1	Bond LT Other	NORFOLK SOUTHERN CORP SERIES 144A 4.05% (effective rate 3.945%), 8/15/2052	1,456,000	1,484,437	1,510,718
907818EJ3	Bond LT Other	UNION PACIFIC CORP 4.05% Due 3/1/2046 MS1 4.05% (effective rate 4.127%), 3/1/2046	475,000	468,920	511,917
907818EM6	Bond LT Other	UNION PACIFIC CORP SERIES WI 3.8% (effective rate 3.723%), 10/1/2051	880,000	892,694	899,465
709599AX2	Bond LT Other	PENSKE TRUK LEASING/ PTL SERIES 144A 4.2% (effective rate 4.215%), 4/1/2027	1,675,000	1,673,112	1,746,615
160070DH8	Bond LT Tax-Exempt	CHARLESTON CNTY SC ARPT DIST A SERIES B 5% (effective rate 5.214%), 7/1/2043	350,000	339,686	392,847
235036F88	Bond LT Tax-Exempt	DALLAS FORT WORTH TX INTERNATI SERIES A 5% (effective rate 5.412%), 11/1/2043	225,000	212,638	241,576
235036XM7	Bond LT Tax-Exempt	DALLAS FORT WORTH TX INTERNATI SERIES D 5% (effective rate 5.767%), 11/1/2042	425,000	383,409	461,945
592643CC2	Bond LT Tax-Exempt	MET WASHINGTON DC ARPTS AUTH D SERIES A 5% (effective rate 4.775%), 10/1/2053	275,000	285,417	298,455
6459182D4	Bond LT Tax-Exempt	NEW JERSEY ST ECON DEV AUTH RE 5 3/8% Due 1/1/2043 JJ1 5.38% (effective rate 5.435%), 1/1/2043	300,000	297,775	334,479
646136J69	Bond LT Tax-Exempt	NEW JERSEY ST TRANSN TR FD SERIES AA 5% (effective rate 4.566%), 6/15/2033	475,000	483,216	503,609
64972F3C8	Bond LT Tax-Exempt	NEW YORK NY CITY MUN WTR FIN SERIES GG 5% (effective rate 5%), 6/15/2043	350,000	350,000	385,511
BRSTBQPU4	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 1.41% (effective rate 0%), 5/14/2025	2,900,000	-	(12,333)
BRTCKHMQ2	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 1.42% (effective rate 0%), 11/15/2043	9,734,000	-	356,484
BRSTJ3604	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 1.46% (effective rate 0%), 5/26/2025	600,000	-	1,831
BRSTJ3604	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 2.27% (effective rate 0%), 5/26/2025	(600,000)	-	-

Retirement Plan for Employees of Aetna Inc.
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SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
BRTCKHMQ2	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 2.34% (effective rate 0%), 11/15/2043	(9,734,000)	-	-
BRSTBQPU4	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 2.38% (effective rate 0%), 5/14/2025	(2,900,000)	-	-
BRTAUUKM7	Options - Owned	SWAPTION 30Y RTP 3.500000 06-JUN-2019 0% (effective rate 0%), 6/6/2019	5,970,000	123,579	59,648
BRTBEDVS6	Options - Owned	SWAPTION 30Y RTP 3.500000 06-JUN-2019 0% (effective rate 0%), 6/6/2019	6,750,000	179,550	67,441
949746556	Preferred Stock - N/R	WELLS FARGO CO 0% (effective rate 0%)	98,875	2,451,872	2,669,625
29364W504	Preferred Stock - N/R	ENTERGY LOUISIANA LLC 0% (effective rate 0%)	20,000	440,000	502,000
857477608	Preferred Stock-Redem	STATE STREET CORP 0% (effective rate 0%)	55,685	1,404,985	1,529,110
949746PM7	Preferred Stock-Redem	WELLS FARGO CO Adj % Due Perpetual MS15 7.98% (effective rate 7.596%)	264,000	277,329	266,778
38143VAA7	Step-Up Perpetual Bonds	GOLDMAN SACHS CAPITAL I	650,000	781,499	824,821
46625HHA1	Step-Up Perpetual Bonds	JP MORGAN CHASE & CO Adj % Due Perpetual AO30	1,900,000	1,991,406	1,925,430
749770AQ6	Step-Up Perpetual Bonds	RABOBANK NEDERLAND 144A	650,000	650,000	726,467
857477AY9	Step-Up Perpetual Bonds	STATE STREET CAP TR IV Flt % Due 6/15/2037 MJSD15	1,325,000	894,143	1,195,063
59156RAE8	Step-Up Perpetual Bonds	METLIFE INC 6 1/2% Due 12/15/2032 JD15	1,073,000	1,128,527	1,409,144
				548,833,644	**610,886,324**

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SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
21H030617	Bond LT Gov't	GNMA 2 SINGLE FAMILY POOL NO TBA 3% (effective rate 2.935%), 1/15/2044	2,638,000	2,659,125	2,661,742
21H032613	Bond LT Gov't	GNMA 2 POOL NO TBA 3.5% (effective rate 2.982%), 1/1/2032	1,041,000	1,076,784	1,076,717
3137G0JR1	Bond LT Gov't	STRUCTURED AGENCY CREDIT RISK SERIES 16-DNA2 CLASS M2 3.75% (effective rate 3.553%), 10/25/2028	978,160	978,160	991,712
36193BMR4	Bond LT Gov't	GNMA II POOL NO AR4868 4% (effective rate 2.776%), 3/20/2046	86,026	92,040	90,521
36202FMA1	Bond LT Gov't	GNMA II POOL NO 004853 4% (effective rate 3.235%), 11/20/2040	294,576	301,620	310,711
36202FV94	Bond LT Gov't	GNMA II POOL NO 005140 4.5% (effective rate 2.137%), 8/20/2041	296,823	319,620	316,751
36202FVH6	Bond LT Gov't	GNMA II POOL NO 005116 5% (effective rate 1.705%), 7/20/2041	30,578	33,867	32,915
36202FXC5	Bond LT Gov't	GNMA II POOL NO 005175 4.5% (effective rate 2.212%), 9/20/2041	44,147	47,467	47,111
3620A9TT8	Bond LT Gov't	GNMA POOL NO 723362 4.5% (effective rate 3.07%), 10/15/2039	76,323	80,829	81,806
3620ADSF0	Bond LT Gov't	GNMA POOL NO 726918 4.5% (effective rate 2.015%), 11/15/2039	51,998	55,176	55,733
3620AVLR1	Bond LT Gov't	GNMA POOL NO 741136 5% (effective rate 4.386%), 8/20/2040	92,956	98,603	100,731
3620AVLS9	Bond LT Gov't	GNMA POOL NO 741137 5% (effective rate 1.213%), 8/20/2040	79,608	85,579	85,086
3620AXAN8	Bond LT Gov't	GNMA POOL NO 742613 5.31% (effective rate 3.867%), 10/20/2060	185,742	205,427	190,453
36230K4V0	Bond LT Gov't	GNMA POOL NO 751736 5.14% (effective rate 3.787%), 10/20/2060	261,626	289,458	269,337
38374EQ67	Bond LT Gov't	GNMA SERIES 2003-110 CLASS AZ 4.5% (effective rate 3.47%), 12/20/2033	3,340,700	3,598,143	3,544,553
38374UNM9	Bond LT Gov't	GNMA SERIES 2009-29 CLASS PB 4.75% (effective rate 3.579%), 5/20/2039	361,978	374,547	390,100
38376GK90	Bond LT Gov't	GNMA SERIES 2011-38 CLASS D 3.7% (effective rate 2.848%), 1/16/2051	1,490,000	1,558,506	1,554,428
38376GVM9	Bond LT Gov't	GNMA SERIES 2010-123 CLASS IA 2.08% (effective rate 14.926%), 10/16/2052	11,228	1,416	609
38377NT20	Bond LT Gov't	GNMA SERIES 2010-164 CLASS JZ 4% (effective rate 2.82%), 12/20/2040	1,719,268	1,849,239	1,826,769
38377VPY6	Bond LT Gov't	GNMA SERIES 2011-61 CLASS CB 4% (effective rate 2.764%), 11/16/2040	1,240,000	1,373,587	1,311,125
38378CCP0	Bond LT Gov't	GNMA SERIES 2011-169 CLASS BC 7% (effective rate 3.815%), 5/16/2032	30,195	34,298	33,610
38378KXD6	Bond LT Gov't	GNMA SERIES 13-97 CLASS AT 2.93% (effective rate 2.943%), 7/16/2053	1,574,574	1,572,849	1,560,367
38379FCK3	Bond LT Gov't	GNMA SERIES 2015-143 CLASS B 3.5% (effective rate 2.977%), 4/20/2045	3,000,000	3,122,042	3,077,502
912810RY6	Bond LT Gov't	US TREASURY NOTE/BOND 2 3/4% Due 8/15/2047 FA15 2.75% (effective rate 2.804%), 8/15/2047	15,243,300	15,078,299	15,269,499
9128282P4	Bond LT Gov't	US TREASURY NOTE/BOND 1 7/8% Due 7/31/2022 JJ31 1.88% (effective rate 1.725%), 7/31/2022	230,000	231,518	226,933
9128283F5	Bond LT Gov't	US TREASURY NOTE/BOND 2 1/4% Due 11/15/2027 MN15 2.25% (effective rate 2.411%), 11/15/2027	6,849,100	6,752,554	6,754,949
9128283H1	Bond LT Gov't	US TREASURY NOTE/BOND 1 3/4% Due 11/30/2019 MN31 1.75% (effective rate 1.78%), 11/30/2019	42,864,000	42,835,442	42,758,875
9128283J7	Bond LT Gov't	US TREASURY NOTE/BOND 2 1/8% Due 11/30/2024 MN31 2.12% (effective rate 2.294%), 11/30/2024	6,939,000	6,862,614	6,847,927
9128283L2	Bond LT Gov't	US TREASURY NOTE/BOND 1 7/8% Due 12/15/2020 JD15 1.88% (effective rate 1.938%), 12/15/2020	63,114,000	62,996,681	62,933,881
912828M80	Bond LT Gov't	US TREASURY NOTE/BOND 2% Due 11/30/2022 MN31 2% (effective rate 2.106%), 11/30/2022	35,401,000	35,226,494	35,090,660
912828R93	Bond LT Gov't	US TREASURY NOTE/BOND 0 5/8% Due 6/30/2018 JD31 0.62% (effective rate 1.257%), 6/30/2018	9,891,000	9,859,771	9,848,018
00164BAS6	Bond LT Other	ALM LOAN FUNDING SERIES 13-7R2A CLASS A2R 144A 3.3% (effective rate 3.317%), 10/15/2027	830,000	830,000	834,522
00182EBC2	Bond LT Other	ANZ NEW ZEALAND INTL/LDN SERIES 144A 2.88% (effective rate 2.892%), 1/25/2022	700,000	699,541	700,958
00185AAH7	Bond LT Other	AON PLC 4 3/4% Due 5/15/2045 MN15 4.75% (effective rate 4.743%), 5/15/2045	95,000	95,096	106,154
00185AAJ3	Bond LT Other	AON PLC 2.8% Due 3/15/2021 MS15 2.8% (effective rate 2.839%), 3/15/2021	437,000	436,470	438,908
00206RCG5	Bond LT Other	AT&T CORP 4.8% Due 6/15/2044 JD15 4.8% (effective rate 4.823%), 6/15/2044	373,000	371,716	367,517
00206RCT7	Bond LT Other	AT&T CORP 4 1/8% Due 2/17/2026 FA17 4.12% (effective rate 3.302%), 2/17/2026	174,000	183,865	177,723
00206RDH2	Bond LT Other	AT&T CORP 5.15% Due 3/15/2042 MS15 5.15% (effective rate 5.621%), 3/15/2042	214,000	200,727	221,345
00206RDJ8	Bond LT Other	AT&T CORP SERIES WI 4.5% (effective rate 4.909%), 3/9/2048	406,000	379,340	380,055
00206RDS8	Bond LT Other	AT&T INC 5.45% Due 3/1/2047 MS1 5.45% (effective rate 5.488%), 3/1/2047	43,000	42,760	46,085
00206REL2	Bond LT Other	AT&T CORP 3.4% Due 8/14/2024 FA14 3.4% (effective rate 3.427%), 8/14/2024	610,000	609,012	612,833
00206REP3	Bond LT Other	AT&T CORP SR UNSECURED 5.15% (effective rate 5.164%), 2/14/2050	570,000	568,716	575,968
00206RES7	Bond LT Other	AT&T CORP SR UNSECURED 3.8% (effective rate 3.839%), 2/15/2030	1,430,000	1,427,811	1,431,932
002824BG4	Bond LT Other	ABBOTT LABS 4 3/4% Due 11/30/2036 MN30 4.75% (effective rate 4.319%), 11/30/2036	512,000	539,408	574,288
002824BH2	Bond LT Other	ABBOTT LABS 4.9% Due 11/30/2046 MN30 4.9% (effective rate 4.95%), 11/30/2046	87,000	86,331	99,973
002824BK5	Bond LT Other	ABBOTT LABS 2.8% Due 9/15/2020 MS15 2.8% (effective rate 2.489%), 9/15/2020	274,000	276,111	275,786
00287YAV1	Bond LT Other	ABBVIE INC 4.3% Due 5/14/2036 MN14 4.3% (effective rate 4.404%), 5/14/2036	760,000	750,038	818,040
00287YAY5	Bond LT Other	ABBVIE INC SR UNSECURED 3.2% (effective rate 3.218%), 5/14/2026	619,000	618,125	617,359
00507UAS0	Bond LT Other	ACTAVIS FUNDING SCS SR 3.8% Due 3/15/2025 MS15 3.8% (effective rate 3.612%), 3/15/2025	620,000	627,060	631,118
00908PAA5	Bond LT Other	AIR CANADA 2017 1AA PTT SERIES 144A 3.3% (effective rate 3.299%), 7/15/2031	163,000	163,000	162,550
01609WAQ5	Bond LT Other	ALIBABA GROUP HOLDING 3.6% Due 11/28/2024 MN28 3.6% (effective rate 3.622%), 11/28/2024	742,000	740,993	769,703
01609WAT9	Bond LT Other	ALIBABA GROUP HOLDING 3.4% Due 12/6/2027 JD6 3.4% (effective rate 3.458%), 12/6/2027	990,000	985,211	989,792
01626PAJ5	Bond LT Other	ALIMENTATION COUCH-TARD SR UNSECURED 2.7% (effective rate 2.72%), 7/26/2022	240,000	239,792	237,670
01F030611	Bond LT Other	FNMA POOL NO TBA 3% (effective rate 3.014%), 1/15/2043	10,460,000	10,444,383	10,462,510
01F032617	Bond LT Other	FNMA POOL NO TBA 3.5% (effective rate 3.113%), 1/1/2032	12,000	12,298	12,326
01F040610	Bond LT Other	FNMA POOL NO TBA 4% (effective rate 3.539%), 1/13/2040	21,118,000	22,080,532	22,088,583
020002BC4	Bond LT Other	ALLSTATE CORP 4.2% Due 12/15/2046 JD15 4.2% (effective rate 3.848%), 12/15/2046	183,000	194,064	200,012
023135BG0	Bond LT Other	AMAZON.COM INC SERIES 144A 4.05% (effective rate 4.093%), 8/22/2047	340,000	337,488	365,150
023608AF9	Bond LT Other	AMEREN CORP SR UNSECURED 2.7% (effective rate 2.585%), 11/15/2020	573,000	574,767	576,145
023761AA7	Bond LT Other	AMERICAN AIRLINE PTT SERIES 2017-1 CLASS AA 3.65% (effective rate 3.649%), 8/15/2030	675,000	675,000	690,073

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02376AAA7	Bond LT Other	AMERICAN AIRLINES PTT SERIES 2017-2 CLASS AA 3.35% (effective rate 3.349%), 4/15/2031	170,000	170,000	170,318
02377CAA2	Bond LT Other	AMER AIRLINE PTT SERIES 17-2 A CLASS A 3.6% (effective rate 3.599%), 4/15/2031	170,000	170,000	171,452
02377DAA0	Bond LT Other	AMERICAN AIRLINES PTT SERIES 17-2 CLASS B 3.7% (effective rate 3.699%), 4/15/2027	170,000	170,000	168,656
024836AC2	Bond LT Other	AMERICAN CAMPUS CMNTYS 3.35% Due 10/1/2020 AO1 3.35% (effective rate 3.391%), 10/1/2020	1,002,000	1,000,892	1,021,737
025816BP3	Bond LT Other	AMERICAN EXPRESS CO 2.2% Due 10/30/2020 AO30 2.2% (effective rate 2.245%), 10/30/2020	470,000	469,415	466,452
02587AAJ3	Bond LT Other	AMERICAN EXPRESS CREDIT AC M SERIES 2017-1 CLASS A 1.93% (effective rate 1.946%), 9/15/2022	1,450,000	1,449,706	1,442,961
02587AAK0	Bond LT Other	AMERICAN EXPRESS CREDIT AC M SERIES 2017-1 CLASS B 2.1% (effective rate 2.112%), 9/15/2022	3,100,000	3,099,725	3,081,119
026874DA2	Bond LT Other	AMERICAN INTL GROUP 4 1/2% Due 7/16/2044 JJ16 4.5% (effective rate 4.319%), 7/16/2044	124,000	127,487	134,248
02R030418	Bond LT Other	FHLMC GOLD POOL NO TBA 3% (effective rate 2.594%), 1/15/2027	730,000	742,661	743,490
02R030616	Bond LT Other	FHLMC GOLD POOL NO TBA 3% (effective rate 3.025%), 1/15/2044	7,083,000	7,069,719	7,084,771
02R040615	Bond LT Other	FHLMC GOLD POOL NO TBA 4% (effective rate 3.536%), 1/11/2040	1,361,000	1,420,703	1,423,524
03027XAB6	Bond LT Other	AMERICAN TOWER CORP 3 1/2% Due 1/31/2023 JJ31 3.5% (effective rate 3.084%), 1/31/2023	252,000	256,893	257,263
03062AAG1	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2014-3 CLASS D 3.13% (effective rate 3.106%), 10/8/2020	1,120,000	1,120,463	1,130,164
03064VAF5	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2014-2 CLASS D 2.57% (effective rate 2.803%), 7/8/2020	1,210,000	1,207,311	1,212,663
03065JAG9	Bond LT Other	AMERICAN AUTOMOBILE RECEIVABLE SERIES 2014-4 CLASS D 3.07% (effective rate 3.178%), 11/9/2020	975,000	973,926	984,656
03065MAG2	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 15 - 4 CLASS D 3.72% (effective rate 2.514%), 12/8/2021	1,850,000	1,895,393	1,892,243
03066DAF3	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 16 - 2 CLASS C 2.87% (effective rate 2.207%), 11/8/2021	1,850,000	1,872,275	1,871,158
03073EAP0	Bond LT Other	AMERISOURCEBERGEN CORP 3.45% Due 12/15/2027 JD15 3.45% (effective rate 3.469%), 12/15/2027	860,000	858,626	852,662
031162CQ1	Bond LT Other	AMGEN INC 3.2% Due 11/2/2027 MN2 3.2% (effective rate 3.304%), 11/2/2027	420,000	416,344	419,914
032095AG6	Bond LT Other	AMPHENOL CORP 3.2% Due 4/1/2024 AO1 3.2% (effective rate 3.218%), 4/1/2024	206,000	205,784	206,848
03523TBT4	Bond LT Other	ANHEUSER-BUSCH INBEV WOR SERIES WI 4.44% (effective rate 4.301%), 10/6/2048	283,000	289,558	308,944
035242AM8	Bond LT Other	ANHEUSER-BUSCH INBEV FIN 4.7% Due 2/1/2036 FA1 4.7% (effective rate 4.765%), 2/1/2036	311,000	308,554	348,920
035242AN6	Bond LT Other	ANHEUSER-BUSCH INBEV FIN SR UNSECURED 4.9% (effective rate 4.065%), 2/1/2046	270,000	307,176	312,975
035242AP1	Bond LT Other	ANHEUSER-BUSCH INBEV FIN SR UNSECURED 3.65% (effective rate 3.543%), 2/1/2036	1,238,000	1,245,622	1,277,612
036752AB9	Bond LT Other	ANTHEM INC 3.65% Due 12/1/2027 JD1 3.65% (effective rate 3.674%), 12/1/2027	166,000	165,665	169,195
037411AW5	Bond LT Other	APACHE CORP SR UNSECURED 5.1% (effective rate 4.308%), 9/1/2040	701,000	779,689	753,323
03763YAQ9	Bond LT Other	APIDOS CLO SERIES 12-11A CLASS BR 144A 3.25% (effective rate 3.267%), 1/17/2028	380,000	380,000	381,547
03764XAJ6	Bond LT Other	APIDOS CLO SERIES 14-17A CLASS A2R 144A 3.2% (effective rate 3.216%), 4/17/2026	340,000	340,000	340,057
03764XAK3	Bond LT Other	APIDOS CLO SERIES 14 - 17A CLASS BR 144A 3.85% (effective rate 3.872%), 4/17/2026	590,000	590,000	590,155
037833AL4	Bond LT Other	APPLE INC SR UNSECURED 3.85% (effective rate 4.115%), 5/4/2043	563,000	539,634	586,623
037833CJ7	Bond LT Other	APPLE INC 3.35% Due 2/9/2027 FA9 3.35% (effective rate 3.35%), 2/9/2027	490,000	490,000	501,635
037833CX6	Bond LT Other	APPLE INC 3% Due 6/20/2027 JD20 3% (effective rate 3.027%), 6/20/2027	416,000	415,080	414,284
037833DB3	Bond LT Other	APPLE INC 2.9% Due 9/12/2027 MS12 2.9% (effective rate 2.926%), 9/12/2027	715,000	713,432	705,912
037833DE7	Bond LT Other	APPLE INC 2.4% Due 1/13/2023 MN13 2.4% (effective rate 2.4%), 1/13/2023	430,000	429,938	426,634
037833DF4	Bond LT Other	APPLE INC 2 3/4% Due 1/13/2025 MN13 2.75% (effective rate 2.77%), 1/13/2025	300,000	299,563	297,531
037833DG2	Bond LT Other	APPLE INC 3 3/4% Due 11/13/2047 MN13 3.75% (effective rate 3.796%), 11/13/2047	105,000	104,137	107,948
037833DJ6	Bond LT Other	APPLE INC 2% Due 11/13/2020 MN13 2% (effective rate 2.029%), 11/13/2020	300,000	299,756	298,115
037833DK3	Bond LT Other	APPLE INC 3% Due 11/13/2027 MN13 3% (effective rate 3.034%), 11/13/2027	540,000	538,434	537,889
03938JAA7	Bond LT Other	ARCH CAPITAL GRP US INC 5.144% Due 11/1/2043 MN1 5.14% (effective rate 4.554%), 11/1/2043	181,000	197,113	211,378
03939CAB9	Bond LT Other	ARCH CAPITAL FINANCE LLC 5.031% Due 12/15/2046 JD15 5.03% (effective rate 4.224%), 12/15/2046	159,000	180,118	184,653
040555CW2	Bond LT Other	ARIZONA PUB SERV CO SR UNSECURED 2.95% (effective rate 2.958%), 9/15/2027	310,000	309,784	305,015
052528AK2	Bond LT Other	AUST NZ BANKING GROUP SERIES 144A 4.4% (effective rate 3.971%), 5/19/2026	202,000	208,122	210,136
05253JAT8	Bond LT Other	AUST & NZ BANKING GRP NY SERIES MTN 2.25% (effective rate 2.253%), 11/9/2020	380,000	379,963	377,740
05367AAJ2	Bond LT Other	AVIATION CAPITAL GROUP SERIES 144A 2.88% (effective rate 2.843%), 1/20/2022	380,000	380,454	379,434
05526DAY1	Bond LT Other	BAT CAPITAL CORP SERIES 144A 3.22% (effective rate 3.22%), 8/15/2024	350,000	350,000	349,731
05526DBA2	Bond LT Other	BAT CAPITAL CORP SERIES 144A 3.56% (effective rate 3.533%), 8/15/2027	843,000	844,514	844,098
05526DBE4	Bond LT Other	BAT CAPITAL CORP SERIES 144A 4.54% (effective rate 4.54%), 8/15/2047	210,000	210,000	221,644
05531FAZ6	Bond LT Other	BB&T CORPORATION SERIES MTN 2.15% (effective rate 2.165%), 2/1/2021	420,000	419,812	415,956
05531FBB8	Bond LT Other	BB&T CORPORATION SERIES DMTN 2.85% (effective rate 2.863%), 10/26/2024	250,000	249,794	248,684
05565QDC9	Bond LT Other	BP CAPITAL MARKETS PLC 1.676% Due 5/3/2019 MN3 1.68% (effective rate 1.676%), 5/3/2019	418,000	418,000	415,932
05565QDN5	Bond LT Other	BP CAPITAL MARKETS PLC 3.279% Due 9/19/2027 MS19 3.28% (effective rate 3.278%), 9/19/2027	280,000	280,000	283,679

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05567SAA0	Bond LT Other	BNSF FUNDING TRUST I 6.613% Due 12/15/2055 JJ15 6.61% (effective rate 4.639%), 12/15/2055	180,000	203,624	208,388
05578DAU6	Bond LT Other	BPCE SA 2.65% Due 2/3/2021 FA3 2.65% (effective rate 2.687%), 2/3/2021	555,000	554,387	557,116
05578QAB9	Bond LT Other	BPCE SA SERIES 144A 5.15% (effective rate 3.778%), 7/21/2024	400,000	431,606	433,644
059165EF3	Bond LT Other	BALTIMORE GAS & ELECTRIC 3.35% Due 7/1/2023 JJ1 3.35% (effective rate 2.676%), 7/1/2023	363,000	374,869	372,177
05964HAE5	Bond LT Other	BANCO SANTANDER SA 3 1/8% Due 2/23/2023 FA23 3.12% (effective rate 3.165%), 2/23/2023	400,000	399,246	397,839
06051GFF1	Bond LT Other	BANK OF AMERICA CORP 4% Due 4/1/2024 AO1 4% (effective rate 4.046%), 4/1/2024	210,000	209,461	221,964
06051GFL8	Bond LT Other	BANK OF AMERICA CORP SERIES MTN 4.25% (effective rate 4.302%), 10/22/2026	490,000	488,123	516,471
06051GFP9	Bond LT Other	BANK OF AMERICA CORP 3.95% Due 4/21/2025 AO21 3.95% (effective rate 3.986%), 4/21/2025	250,000	249,422	258,470
06051GGC7	Bond LT Other	BANK OF AMERICA CORP SERIERS L 4.18% (effective rate 3.779%), 11/25/2027	724,000	745,878	755,308
06051GGR4	Bond LT Other	BANK OF AMERICA CORP SERIES GMTN 3.59% (effective rate 3.558%), 7/21/2028	245,000	245,000	249,231
06051GGW3	Bond LT Other	BANK OF AMERICA CORP SERIES MTN 3.88% (effective rate 3.977%), 12/20/2028	765,000	759,888	763,988
06427DAW3	Bond LT Other	BANC OF AMERICA COMMERCIAL MOR SERIES 2017-BNK3 CLASS B 3.88% (effective rate 3.704%), 2/15/2050	860,000	882,043	868,515
06650AAE7	Bond LT Other	BANK SERIES 2017-BNK8 CLASS A4 3.49% (effective rate 3.286%), 11/15/2050	1,140,000	1,174,026	1,174,092
06650AAJ6	Bond LT Other	BANK SERIES 2017-BNK8 CLASS B 3.93% (effective rate 3.725%), 11/15/2050	440,000	453,115	451,569
06738EAL9	Bond LT Other	BARCLAYS PLC 3 1/4% Due 1/12/2021 JJ12 3.25% (effective rate 3.262%), 1/12/2021	540,000	539,810	545,881
06738EAU9	Bond LT Other	BARCLAYS PLC 4.337% Due 1/10/2028 JJ10 4.34% (effective rate 4.343%), 1/10/2028	1,017,000	1,016,473	1,052,527
06742LAH6	Bond LT Other	BARCLAYS DRYROCK ISSUANCE TR SERIES 2015-1 CLASS A 2.2% (effective rate 2.218%), 12/15/2022	590,000	589,840	589,472
07383FY51	Bond LT Other	BEAR STEARNS COMM MORTG SEC SERIES 2004-PWR6 CLASS F 144A 5.67% (effective rate 3.093%), 11/11/2041	370,000	382,248	383,445
07387BAN3	Bond LT Other	BEAR STEARNS COMMERCIAL MTGE SERIES 2005-PWR9 CLASS C 5.06% (effective rate 4.078%), 9/11/2042	701,499	700,729	709,617
075887BW8	Bond LT Other	BECTON DICKINSON AND CO 3.7% Due 6/6/2027 JD6 3.7% (effective rate 3.666%), 6/6/2027	896,000	898,243	902,886
092113AH2	Bond LT Other	BLACK HILLS CORP 4 1/4% Due 11/30/2023 MN31 4.25% (effective rate 2.929%), 11/30/2023	180,000	192,336	189,551
09256BAJ6	Bond LT Other	BLACKSTONE HOLDINGS FINA SERIES 144A 3.15% (effective rate 3.198%), 10/2/2027	530,000	527,866	522,063
09626RAQ8	Bond LT Other	BLUEMOUNTAIN CLO LTD SERIES 12 - 2A CLASS BR 144A 3.34% (effective rate 3.349%), 11/20/2028	810,000	810,000	813,180
09627VAS4	Bond LT Other	BLUEMOUNTAIN CLO LTD SERIES 14-4A CLASS B1R 144A 3.32% (effective rate 3.331%), 11/30/2026	520,000	520,000	520,517
09627VAW5	Bond LT Other	BLUEMOUNTAIN CLO LTD SERIES 14-4A CLASS CR 144A 4.02% (effective rate 4.037%), 11/30/2026	470,000	470,000	470,646
096630AE8	Bond LT Other	BOARDWALK PIPELINES LP 5.95% Due 6/1/2026 JD1 5.95% (effective rate 4.332%), 6/1/2026	314,000	348,621	350,363
11014PAB1	Bond LT Other	BRISTOL PARK CLO LTD SERIES 2016 - 1A CLASS B 3.2% (effective rate 3.215%), 4/15/2029	1,010,000	1,010,000	1,018,359
124857AN3	Bond LT Other	CBS CORP 4.6% Due 1/15/2045 JJ15 4.6% (effective rate 4.624%), 1/15/2045	229,000	228,153	233,456
124860GK7	Bond LT Other	C-BASS ASSET SERVICING SERIES 05-RP2 CLASS M1 144A 2.03% (effective rate 2.112%), 9/25/2035	505,226	501,479	502,884
12549BAU2	Bond LT Other	CIFC FUNDING LTD SERIES 13-2A CLASS A3LR 144A 3.3% (effective rate 3.317%), 10/18/2030	250,000	250,000	253,913
12592WAD0	Bond LT Other	CNH EQUIPMENT TRUST SERIES 2015-A CLASS A4 1.85% (effective rate 1.859%), 4/15/2021	1,480,000	1,479,928	1,475,525
12595FAG7	Bond LT Other	CSAIL COMMERCIAL MORTGAGE SERIES 2017-CX9 CLASS XA 0.9% (effective rate 14.957%), 9/15/2050	24,441,728	1,311,639	1,134,850
12623SAF7	Bond LT Other	COMM MORTGAGE TRUST SERIES 2012-CR5 CLASS XA 1.58% (effective rate -11.832%), 12/10/2045	8,526,562	421,083	538,035
12624BAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-CR1 CLASS XA 1.88% (effective rate -12.554%), 5/15/2045	8,533,663	447,454	586,419
12624KAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-CR2 CLASS XA 1.66% (effective rate -9.387%), 8/15/2045	1,107,971	50,403	69,761
12624QAS2	Bond LT Other	COMMERCIAL MORTGAGE TRUST SERIES 2012-CR4 CLASS XA 1.8% (effective rate -12.673%), 10/15/2045	4,696,190	251,719	305,468
12624XAE8	Bond LT Other	COMMERCIAL MORTAGE TRUST SERIES 2013-CR6 CLASS XA 1.1% (effective rate -12.828%), 3/10/2046	4,880,806	167,025	179,273
12626LBP6	Bond LT Other	COMM MORTGAGE TRUST SERIES 2013-CR11 CLASS B 5.16% (effective rate 4.676%), 8/10/2050	550,000	597,291	594,604
126650CN8	Bond LT Other	CVS HEALTH CORP 5 1/8% Due 7/20/2045 JJ20 5.12% (effective rate 5.149%), 7/20/2045	263,000	262,067	301,581
126802DC8	Bond LT Other	CABELAS MASTER CREDIT CARD TRU SERIES 2015-1A CLASS A1 2.26% (effective rate 2.275%), 3/15/2023	1,700,000	1,699,748	1,700,769
126802DH7	Bond LT Other	CABELAS MASTER CREDIT CARD TRU SERIES 2015-2 CLASS A1 2.25% (effective rate 2.269%), 7/17/2023	640,000	639,868	639,014
126802DN4	Bond LT Other	CABELAS MASTER CREDIT CARD TRU SERIES 2016-1 CLASS A1 1.78% (effective rate 1.789%), 6/15/2022	1,200,000	1,199,848	1,192,911
14149YBF4	Bond LT Other	CARDINAL HEALTH INC 2.616% Due 6/15/2022 JD15 2.62% (effective rate 2.615%), 6/15/2022	350,000	350,000	344,011

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14149YBH0	Bond LT Other	CARDINAL HEALTH INC 3.079% Due 6/15/2024 JD15 3.08% (effective rate 3.079%), 6/15/2024	400,000	400,000	393,847
14309YAQ7	Bond LT Other	CARLYLE GLOBAL MARKET STRATEGI SERIES 2012-4R CLASS BR 3.26% (effective rate 3.275%), 1/20/2029	460,000	460,000	462,398
14313TAF6	Bond LT Other	CARMAX AUTO OWNER TRUST SERIES 2014-3 CLASS C 2.29% (effective rate 2.235%), 6/15/2020	1,510,000	1,511,206	1,512,838
14313WAE2	Bond LT Other	CARMAX AUTO OWNER TRUST SERIES 2015-1 CLASS B 2.17% (effective rate 2.179%), 10/15/2020	750,000	749,980	748,346
14314JAD2	Bond LT Other	CARMAX AUTO OWNER TRUST SERIES 17-1 CLASS A4 2.27% (effective rate 2.29%), 9/15/2022	1,100,000	1,099,723	1,096,534
14314RAE2	Bond LT Other	CARMAX AUTO OWNER TRUST SERIES 17-4 CLASS B 2.46% (effective rate 2.475%), 8/15/2023	1,750,000	1,749,847	1,741,159
15135UAM1	Bond LT Other	CENOVUS ENERGY INC SERIES 144A 4.25% (effective rate 4.252%), 4/15/2027	215,000	214,956	214,376
161175BA1	Bond LT Other	CHARTER COMM OPT LLC/CAP SERIES WI 6.48% (effective rate 5.411%), 10/23/2045	278,000	320,276	325,939
161175BJ2	Bond LT Other	CHARTER COMM OPT LLC/CAP 3 3/4% Due 2/15/2028 FA15 3.75% (effective rate 3.947%), 2/15/2028	631,000	620,628	603,753
161542CY9	Bond LT Other	CHASE FUNDING LOAN ACQUISITION SERIES 2003-C2 CLASS 1A 4.75% (effective rate 3.55%), 12/25/2019	44,563	44,979	44,563
161546GR1	Bond LT Other	CHASE FUNDING MORTGAGE LOAN AS SERIES 2003-5 CLASS 2A2 2.15% (effective rate 2.155%), 7/25/2033	16,608	16,615	15,298
161571FK5	Bond LT Other	CHASE ISSUANCE TRUST SERIES 2012-A4 CLASS A4 1.58% (effective rate 2.07%), 8/16/2021	480,000	476,311	475,905
172967HS3	Bond LT Other	CITIGROUP INC 5.3% Due 5/6/2044 MN6 5.3% (effective rate 5.31%), 5/6/2044	206,000	205,683	243,085
172967KA8	Bond LT Other	CITIGROUP INC 4.45% Due 9/29/2027 MS29 4.45% (effective rate 4.057%), 9/29/2027	580,000	597,981	612,783
172967KU4	Bond LT Other	CITIGROUP INC 4 1/8% Due 7/25/2028 JJ25 4.12% (effective rate 3.844%), 7/25/2028	295,000	302,144	304,418
172967KY6	Bond LT Other	CITIGROUP INC 3.2% Due 10/21/2026 AO21 3.2% (effective rate 3.207%), 10/21/2026	338,000	337,811	335,422
172967LM1	Bond LT Other	CITIGROUP INC VAR % Due 7/24/2023 JJ24 2.88% (effective rate 2.847%), 7/24/2023	530,000	530,000	526,960
17305EFM2	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE SERIES 2014 - A1 CLASS A1 2.88% (effective rate 1.617%), 1/23/2023	250,000	259,386	254,236
17305EFR1	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE SERIES 2014-A5 CLASS A5 2.68% (effective rate 2.687%), 6/7/2023	1,600,000	1,599,618	1,616,897
17305EFS9	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE SERIES 2014-A6 CLASS A6 2.15% (effective rate 1.833%), 7/15/2021	570,000	572,729	570,563
17315QAW6	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST SERIES 2010-4 CLASS 4A5 5% (effective rate 3.06%), 10/25/2035	46,440	46,456	46,674
17321RAM8	Bond LT Other	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC17 CLASS D 144A 5.1% (effective rate 5.525%), 11/10/2046	1,270,000	1,219,434	1,163,111
17326DAG7	Bond LT Other	CITIGROUP COML MTG TR SERIES 2017-P8 CLASS B 4.19% (effective rate 3.996%), 9/15/2050	610,000	628,157	620,056
17401QAC5	Bond LT Other	CITIZENS BANK NA/RI 2.3% Due 12/3/2018 JD3 2.3% (effective rate 2.345%), 12/3/2018	288,000	287,879	288,185
195325DL6	Bond LT Other	COLOMBIA REPUBLIC 3 7/8% Due 4/25/2027 AO25 3.88% (effective rate 3.648%), 4/25/2027	600,000	610,415	611,335
20030NBH3	Bond LT Other	COMCAST CORP 4 1/4% Due 1/15/2033 JJ15 4.25% (effective rate 3.656%), 1/15/2033	561,000	599,264	607,597
200447AB6	Bond LT Other	COMISON FED DE ELECTRIC SERIES 144A 4.88% (effective rate 3.542%), 5/26/2021	550,000	573,302	582,363
20048EBB6	Bond LT Other	COMM MORTGAGE TRUST SERIES 2013-LC6 CLASS B 3.74% (effective rate 3.527%), 1/10/2046	335,000	344,280	341,718
20267TAA0	Bond LT Other	COMMONBOND STUDENT LOAN TRUST SERIES 2016-A CLASS A1 3.32% (effective rate 3.164%), 5/25/2040	348,701	351,109	343,709
20268KAC4	Bond LT Other	COMMONBOND STUDENT LOAN TRUST SERIES 17-BGS CLASS B 3.26% (effective rate 3.212%), 9/25/2042	1,450,000	1,457,106	1,399,272
202795JL5	Bond LT Other	COMMONWEALTH EDISON CO 3 3/4% Due 8/15/2047 FA15 3.75% (effective rate 3.764%), 8/15/2047	480,000	478,790	498,609
21684AAC0	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS 4 3/8% Due 8/4/2025 FA4 4.38% (effective rate 4.04%), 8/4/2025	1,010,000	1,031,693	1,067,224
22541SHX9	Bond LT Other	CS FIRST BOSTON MTGE SEC CORP SERIES 2004-C2 CLASS E 5.74% (effective rate 3.215%), 5/15/2036	709,875	718,037	720,113
225433AD3	Bond LT Other	CRED SUIS GP FUN LTD SERIES 144A 2.75% (effective rate 2.761%), 3/26/2020	380,000	379,901	381,672
225433AH4	Bond LT Other	CRED SUIS GP FUN LTD SERIES 144A 3.8% (effective rate 3.738%), 9/15/2022	743,000	744,920	766,323
22546DAA4	Bond LT Other	CREDIT SUISSE INTERNATIONAL AG 144A 6.5% (effective rate 4.022%), 8/8/2023	280,000	314,498	313,562
23306NAL6	Bond LT Other	DBWF 2015-LCM MORTGAGE TRUST SERIES 2015-LCM CLASS D 3.42% (effective rate 4.727%), 6/17/2045	840,000	765,572	734,258
23317HAB8	Bond LT Other	DDR CORP 3 3/8% Due 5/15/2023 MN15 3.38% (effective rate 3.877%), 5/15/2023	152,000	148,325	151,331
23331ABG3	Bond LT Other	D R HORTON INC 4 3/4% Due 2/15/2023 FA15 4.75% (effective rate 3.041%), 2/15/2023	340,000	366,143	364,339
23342KAC8	Bond LT Other	DRB PRIME STUDENT LOAN TRUST SERIES 17-A CLASS A2B 144A 2.85% (effective rate 2.87%), 5/27/2042	850,000	849,699	845,553
233851CZ5	Bond LT Other	DAIMLER FINANCE NA LLC SERIES 144A 2.3% (effective rate 2.368%), 2/12/2021	420,000	419,150	416,744
247367AX3	Bond LT Other	DELTA AIR LINES SERIES 2002-1 CLASS G-1 6.72% (effective rate 2.757%), 7/2/2024	308,909	342,610	341,248
25272KAD5	Bond LT Other	DIAMOND 1 FIN/DIAMOND 2 4.42% Due 6/15/2021 JD15 4.42% (effective rate 4.426%), 6/15/2021	220,000	219,954	229,182
25272KAG8	Bond LT Other	DIAMOND 1 FIN/DIAMOND 2 5.45% Due 6/15/2023 JD15 5.45% (effective rate 4.796%), 6/15/2023	773,000	795,786	834,597
254683AY1	Bond LT Other	DISCOVER CARD MASTER TRUST SERIES 2012-A6 CLASS A6 1.67% (effective rate 2.245%), 1/18/2022	550,000	545,300	546,548

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25470DAQ2	Bond LT Other	DISCOVERY COMMUNICATIONS 2.95% Due 3/20/2023 MS20 2.95% (effective rate 2.975%), 3/20/2023	520,000	519,361	514,382
260543CL5	Bond LT Other	DOW CHEMICAL CO 4 5/8% Due 10/1/2044 AO1 4.62% (effective rate 4.266%), 10/1/2044	365,000	385,554	398,466
26249GAF7	Bond LT Other	DRYDEN SENIOR LOAN FUND SERIES 14-33A CLASS BR 144A 3.15% (effective rate 3.142%), 10/15/2028	820,000	821,727	825,893
26250JAW0	Bond LT Other	DRYDEN SENIOR LOAN FUND SERIES 2012-25A CLASS CRR 144A 3.21% (effective rate 3.222%), 10/15/2027	700,000	700,000	701,903
26441CAY1	Bond LT Other	DUKE ENERGY CORP 3.95% Due 8/15/2047 FA15 3.95% (effective rate 3.973%), 8/15/2047	700,000	697,182	719,069
26442CAR5	Bond LT Other	DUKE ENERGY CAROLINAS SECURED 3.88% (effective rate 3.921%), 3/15/2046	534,000	529,821	561,358
26442CAS3	Bond LT Other	DUKE ENERGY CAROLINAS 2.95% Due 12/1/2026 JD1 2.95% (effective rate 2.978%), 12/1/2026	163,000	162,643	161,765
26442CAT1	Bond LT Other	DUKE ENERGY CAROLINAS 3.7% Due 12/1/2047 JD1 3.7% (effective rate 3.708%), 12/1/2047	200,000	199,702	205,554
27034JAB7	Bond LT Other	EARNEST STUDENT LOAN PROGRAM L SERIES 2016-B CLASS A2 3.02% (effective rate 3.042%), 5/25/2034	403,508	403,443	405,995
281020AJ6	Bond LT Other	EDISON INTERNATIONAL 2.95% Due 3/15/2023 MS15 2.95% (effective rate 2.957%), 3/15/2023	340,000	339,878	339,255
29250NAS4	Bond LT Other	ENBRIDGE INC VAR % Due 7/15/2077 JJ15 5.5% (effective rate 5.47%), 7/15/2077	350,000	350,000	348,548
29273RAK5	Bond LT Other	ENERGY TRANSFER PARTNERS 9.7% Due 3/15/2019 MS15 9.7% (effective rate 9.643%), 3/15/2019	433,000	433,156	468,454
29278GAF5	Bond LT Other	ENEL FINANCE INTL NV SERIES 144A 3.5% (effective rate 3.643%), 4/6/2028	650,000	642,075	635,676
29364DAU4	Bond LT Other	ENTERGY ARKANSAS INC 3 1/2% Due 4/1/2026 AO1 3.5% (effective rate 3.205%), 4/1/2026	300,000	306,202	309,094
29365TAA2	Bond LT Other	ENTERGY TEXAS 7 1/8% Due 2/1/2019 FA1 7.12% (effective rate 7.168%), 2/1/2019	290,000	289,847	304,244
29379VBJ1	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.9% Due 5/15/2046 MN15 4.9% (effective rate 4.923%), 5/15/2046	290,000	288,970	321,493
29379VBM4	Bond LT Other	ENTERPRISE PRODUCTS OPER SERIES D 4.88% (effective rate 4.799%), 8/16/2077	400,000	400,000	400,030
30161NAW1	Bond LT Other	EXELON CORP Stp % Due 6/1/2022 JD1 3.5% (effective rate 3.43%), 6/1/2022	360,000	360,925	366,726
30263SAA5	Bond LT Other	FREMF MORTGAGE TRUST SERIES 2012-K17 CLASS X2A 144A 0.1% (effective rate -12.92%), 12/25/2044	46,049,973	113,894	136,432
30290HAE8	Bond LT Other	FREMF MORTGAGE TRUST SERIES 2012-K708 CLASS B 144A 3.75% (effective rate 3.654%), 2/25/2045	570,000	576,711	575,916
30290KAG6	Bond LT Other	FREMF MORTGAGE TRUST SERIES 2012-K709 CLASS X2A 0.2% (effective rate -33.895%), 4/25/2045	92,708,556	133,886	143,243
30290KAN1	Bond LT Other	FREMF MORTGAGE TRUST SERIES 2012-K709 CLASS B 144A 3.74% (effective rate 3.627%), 4/25/2045	700,000	709,661	709,810
30711XCK8	Bond LT Other	CONNECTICUT AVENUE SECURITIES SERIES 2016-C03 CLASS 1M1 3.55% (effective rate 3.352%), 10/25/2028	273,208	273,208	277,558
309588AC5	Bond LT Other	FARMERS EXCHANGE CAPITAL 7.05% Due 7/15/2028 MN1 7.05% (effective rate 4.279%), 7/15/2028	300,000	369,937	377,837
31283GX93	Bond LT Other	FHLMC GOLD POOL NO G00704 7% (effective rate 6.628%), 12/1/2026	2,764	2,794	3,059
31283GZ26	Bond LT Other	FHLMC GOLD POOL NO G00761 7% (effective rate 6.81%), 9/1/2027	460	463	514
31287PM83	Bond LT Other	FHLMC GOLD POOL NO C63983 6% (effective rate 6.21%), 2/1/2032	1,313	1,300	1,376
3128F9CW8	Bond LT Other	FHLMC GOLD POOL NO D69085 6.5% (effective rate 7.254%), 3/1/2026	519	506	556
3128FBRT4	Bond LT Other	FHLMC GOLD POOL NO D70498 6.5% (effective rate 7.538%), 4/1/2026	149	144	149
3128FCER0	Bond LT Other	FHLMC GOLD POOL NO D71044 6.5% (effective rate 7.783%), 5/1/2026	894	862	901
3128FF6N1	Bond LT Other	FHLMC GOLD POOL NO D74477 7% (effective rate 7.413%), 9/1/2026	49	48	49
3128FGYY4	Bond LT Other	FHLMC GOLD POOL NO D75227 7.5% (effective rate 8.512%), 10/1/2026	26	26	26
3128FNAQ2	Bond LT Other	FHLMC GOLD POOL NO D79915 7.5% (effective rate 7.393%), 5/1/2027	56	57	60
3128FPV35	Bond LT Other	FHLMC GOLD POOL NO D80634 7.5% (effective rate 7.597%), 6/1/2027	107	107	107
3128FRJN1	Bond LT Other	FHLMC GOLD POOL NO D82069 7.5% (effective rate 7.22%), 9/1/2027	671	678	677
3128FXTX5	Bond LT Other	FHLMC GOLD POOL NO D87766 7% (effective rate 6.927%), 3/1/2028	166	166	175
3128FYRS6	Bond LT Other	FHLMC GOLD POOL NO D88597 6.5% (effective rate 6.654%), 4/1/2028	4,233	4,214	4,676
3128LXCV0	Bond LT Other	FHLMC GOLD POOL NO G01884 5% (effective rate 2.825%), 9/1/2035	52,279	55,748	57,185
3128M7YM2	Bond LT Other	FHLMC GOLD POOL NO G05816 5.5% (effective rate 2.423%), 11/1/2038	396,458	430,914	436,592
3128MJWR7	Bond LT Other	FHLMC GOLD POOL NO G08655 4% (effective rate 2.378%), 7/1/2045	315,226	333,880	330,073
3128QLP96	Bond LT Other	FHLMC GOLD POOL NO 1H2548 3.1% (effective rate 2.491%), 11/1/2035	47,684	48,812	50,444
31292GP34	Bond LT Other	FHLMC GOLD POOL NO C00442 7% (effective rate 6.685%), 1/1/2026	83	84	92
31292GQ90	Bond LT Other	FHLMC GOLD POOL NO C00480 7.5% (effective rate 7.74%), 10/1/2026	895	889	1,000
31292GQM1	Bond LT Other	FHLMC GOLD POOL NO C00460 7.5% (effective rate 7.832%), 5/1/2026	80	80	90
31292GRP3	Bond LT Other	FHLMC GOLD POOL NO C00494 7% (effective rate 7.231%), 12/1/2026	470	467	521
31292GS72	Bond LT Other	FHLMC GOLD POOL NO C00542 7.5% (effective rate 7.151%), 8/1/2027	303	307	344
31292GT71	Bond LT Other	FHLMC GOLD POOL NO C00574 7% (effective rate 6.729%), 1/1/2028	2,972	2,997	3,333
31292GU38	Bond LT Other	FHLMC GOLD POOL NO C00602 6% (effective rate 6.703%), 2/1/2028	414	405	451
31292GVA1	Bond LT Other	FHLMC GOLD POOL NO C00609 7% (effective rate 6.673%), 5/1/2028	1,410	1,424	1,587
31292GW28	Bond LT Other	FHLMC GOLD POOL NO C00665 6% (effective rate 6.306%), 10/1/2028	576	571	633
31292GXH4	Bond LT Other	FHLMC GOLD POOL NO C00680 6% (effective rate 6.732%), 11/1/2028	2,137	2,090	2,351
31292HAW4	Bond LT Other	FHLMC GOLD POOL NO C00921 7.5% (effective rate 8.153%), 2/1/2030	5,319	5,220	6,135
31292HMF8	Bond LT Other	FHLMC GOLD POOL NO C01258 6% (effective rate 6.008%), 11/1/2031	1,976	1,976	2,201
31292UGX7	Bond LT Other	FHLMC GOLD POOL NO C10214 6.5% (effective rate 6.651%), 5/1/2028	1,333	1,326	1,446
31292ULD5	Bond LT Other	FHLMC GOLD POOL NO C10324 6.5% (effective rate 6.69%), 5/1/2028	839	834	907
31292VM26	Bond LT Other	FHLMC GOLD POOL NO C11277 7% (effective rate 6.626%), 5/1/2028	19,712	19,921	21,435

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31292WAA9	Bond LT Other	FHLMC GOLD POOL NO C11801 6% (effective rate 6.297%), 6/1/2028	12,375	12,222	13,163
31292YUF2	Bond LT Other	FHLMC GOLD POOL NO C14182 6.5% (effective rate 6.588%), 8/1/2028	1,809	1,805	2,030
31293DB84	Bond LT Other	FHLMC GOLD POOL NO C17263 6.5% (effective rate 6.484%), 11/1/2028	4,237	4,247	4,408
31293DBD3	Bond LT Other	FHLMC GOLD POOL NO C17236 6% (effective rate 6.165%), 11/1/2028	4,407	4,378	4,770
31293DGF3	Bond LT Other	FHLMC GOLD POOL NO C17398 6.5% (effective rate 6.47%), 11/1/2028	9,245	9,270	9,760
31293EJ92	Bond LT Other	FHLMC GOLD POOL NO C18388 6% (effective rate 6.163%), 11/1/2028	2,049	2,036	2,141
31293HE90	Bond LT Other	FHLMC GOLD POOL NO C20160 6% (effective rate 6.193%), 1/1/2029	707	702	723
31293JDK2	Bond LT Other	FHLMC GOLD POOL NO C21006 6% (effective rate 6.187%), 1/1/2029	930	924	1,024
31293JM63	Bond LT Other	FHLMC GOLD POOL NO C21281 6% (effective rate 7.469%), 1/1/2029	719	712	748
31293JRP6	Bond LT Other	FHLMC GOLD POOL NO C21394 6% (effective rate 6.495%), 2/1/2029	159	156	166
31293KPX8	Bond LT Other	FHLMC GOLD POOL NO C22238 6% (effective rate 6.162%), 2/1/2029	4,060	4,034	4,093
31293KSC1	Bond LT Other	FHLMC GOLD POOL NO C22315 6% (effective rate 6.161%), 2/1/2029	937	931	1,010
31293LEW0	Bond LT Other	FHLMC GOLD POOL NO C22849 6.5% (effective rate 6.887%), 3/1/2029	1,083	1,065	1,133
31293M7D8	Bond LT Other	FHLMC GOLD POOL NO C24492 6.5% (effective rate 6.697%), 4/1/2029	1,520	1,512	1,692
31293MMU3	Bond LT Other	FHLMC GOLD POOL NO C23971 6% (effective rate 6.348%), 3/1/2029	653	643	687
31293MTK8	Bond LT Other	FHLMC GOLD POOL NO C24154 6.5% (effective rate 6.886%), 4/1/2029	1,167	1,147	1,227
31293N2K5	Bond LT Other	FHLMC GOLD POOL NO C25278 6.5% (effective rate 8.03%), 4/1/2029	928	902	986
31293NPA2	Bond LT Other	FHLMC GOLD POOL NO C24917 6% (effective rate 6.361%), 4/1/2029	879	865	942
31293NPB0	Bond LT Other	FHLMC GOLD POOL NO C24918 6% (effective rate 6.433%), 4/1/2029	740	727	783
31293PDK8	Bond LT Other	FHLMC GOLD POOL NO C25506 6% (effective rate 6.618%), 4/1/2029	5,146	5,000	5,305
31293PF59	Bond LT Other	FHLMC GOLD POOL NO C25588 6% (effective rate 6.347%), 4/1/2029	2,244	2,209	2,263
31293PH99	Bond LT Other	FHLMC GOLD POOL NO C25656 6.5% (effective rate 6.939%), 4/1/2029	507	498	512
31293QE25	Bond LT Other	FHLMC GOLD POOL NO C26453 6% (effective rate 6.618%), 5/1/2029	5,818	5,652	6,156
31293QFE8	Bond LT Other	FHLMC GOLD POOL NO C26465 6.5% (effective rate 8.417%), 5/1/2029	279	271	303
31293QTE3	Bond LT Other	FHLMC GOLD POOL NO C26849 6.5% (effective rate 7.013%), 5/1/2029	126	124	140
31293QU35	Bond LT Other	FHLMC GOLD POOL NO C26902 6.5% (effective rate 7.071%), 5/1/2029	546	536	599
31293QXU2	Bond LT Other	FHLMC GOLD POOL NO C26991 6.5% (effective rate 8.264%), 5/1/2029	105	102	115
31293QXX6	Bond LT Other	FHLMC GOLD POOL NO C26994 6.5% (effective rate 7.361%), 5/1/2029	523	510	581
31293R6H9	Bond LT Other	FHLMC GOLD POOL NO C28072 6% (effective rate 6.727%), 6/1/2029	816	794	852
31293RH79	Bond LT Other	FHLMC GOLD POOL NO C27454 6.5% (effective rate 6.812%), 6/1/2029	73	72	77
31293RN72	Bond LT Other	FHLMC GOLD POOL NO C27614 6.5% (effective rate 6.632%), 6/1/2029	3,063	3,048	3,221
31293SR27	Bond LT Other	FHLMC GOLD POOL NO C28605 6.5% (effective rate 6.824%), 7/1/2029	3,610	3,561	3,952
312945D47	Bond LT Other	FHLMC GOLD POOL NO A96423 5% (effective rate 4.136%), 1/1/2041	236,422	247,649	256,074
3132FCAG0	Bond LT Other	FHLMC GOLD POOL NO Z40007 6% (effective rate 3.724%), 3/1/2037	155,455	169,834	175,522
3132GF6E2	Bond LT Other	FHLMC GOLD POOL NO Q02669 5% (effective rate 3.134%), 8/1/2041	182,428	196,072	197,599
3132GK2F2	Bond LT Other	FHLMC GOLD POOL NO Q04674 4% (effective rate 2.792%), 12/1/2041	59,881	62,498	63,059
3132H7DV3	Bond LT Other	FHLMC GOLD POOL NO U99115 3.5% (effective rate 2.987%), 1/1/2045	3,053,047	3,163,063	3,152,854
3132HT3C8	Bond LT Other	FHLMC GOLD POOL NO S07095 3.5% (effective rate 3.204%), 3/15/2044	1,966,166	2,036,704	2,010,256
3132QPD27	Bond LT Other	FHLMC GOLD POOL NO Q32820 3% (effective rate 2.646%), 4/1/2045	335,544	343,033	336,482
3132QPDN1	Bond LT Other	FHLMC GOLD POOL NO Q31808 3% (effective rate 2.665%), 4/1/2045	339,431	347,445	340,681
3132QS2P2	Bond LT Other	FHLMC GOLD POOL NO Q36181 4% (effective rate 2.7%), 9/1/2045	264,892	281,684	277,559
3132QS6V5	Bond LT Other	FHLMC GOLD POOL NO Q36283 4% (effective rate 2.592%), 9/1/2045	176,968	188,069	185,304
3132QSYA0	Bond LT Other	FHLMC GOLD POOL NO Q36104 4% (effective rate 3.104%), 9/1/2045	140,925	149,686	147,664
3132QSYY8	Bond LT Other	FHLMC GOLD POOL NO Q36126 4% (effective rate 2.007%), 9/1/2045	97,993	104,132	102,679
3132XCRV9	Bond LT Other	FHLMC GOLD POOL NO G67700 3.5% (effective rate 3.386%), 8/1/2046	7,443,657	7,559,563	7,690,290
31335GNS0	Bond LT Other	FHLMC GOLD POOL NO C80401 7.5% (effective rate 7.755%), 5/1/2026	481	478	538
31335GNX9	Bond LT Other	FHLMC GOLD POOL NO C80406 6.5% (effective rate 7.068%), 6/1/2026	1,657	1,627	1,812
31335GQE8	Bond LT Other	FHLMC GOLD POOL NO C80453 7.5% (effective rate 7.341%), 12/1/2026	723	726	815
31335GQN8	Bond LT Other	FHLMC GOLD POOL NO C80461 7% (effective rate 7.202%), 12/1/2026	889	883	991
31359SPN4	Bond LT Other	FNMA SERIES 2001-15 CLASS Z 6% (effective rate 5.34%), 4/25/2031	54,630	55,633	59,836
31359WKH3	Bond LT Other	FNMA SERIES 1999-33 CLASS Z 6% (effective rate 5.399%), 7/25/2029	78,368	79,721	85,514
313615TW6	Bond LT Other	FNMA POOL NO 050965 6.5% (effective rate 6.419%), 1/1/2024	286	286	306
31368HXH1	Bond LT Other	FNMA POOL NO 190680 7.5% (effective rate 7.416%), 3/1/2024	683	683	745
3136A1KE4	Bond LT Other	FNMA SERIES 2011-99 CLASS CZ 4.5% (effective rate 2.404%), 10/25/2041	1,096,345	1,285,556	1,213,423
3136A2V59	Bond LT Other	FNMA SERIES 2011-134 CLASS NJ 3% (effective rate 2.262%), 2/25/2041	822,449	837,136	833,703
3136A5VA1	Bond LT Other	FNMA SERIES 2012-30 CLASS ME 3.5% (effective rate 3.009%), 4/25/2042	1,680,000	1,755,016	1,699,686
3136A9HT8	Bond LT Other	FNMA SERIES 2012-110 CLASS CA 3% (effective rate 2.879%), 10/25/2042	584,797	592,918	580,581
3136ABTX1	Bond LT Other	FNMA SERIES 2013-7 CLASS GP 2.5% (effective rate 3.095%), 2/25/2043	1,000,000	931,574	896,373
3136ACUN9	Bond LT Other	FNMA SERIES 2013-20 CLASS HZ 4% (effective rate 3.33%), 3/25/2043	582,191	631,718	616,638
3136AFXN9	Bond LT Other	FNMA SERIES 2013-87 CLASS PY 3% (effective rate 3.32%), 8/25/2033	886,877	857,487	854,122
3136ALMK4	Bond LT Other	FNMA SERIES 2014-73 CLASS VC 3% (effective rate 2.995%), 2/25/2035	360,000	359,964	350,419
31371EVL6	Bond LT Other	FNMA POOL NO 250019 7.5% (effective rate 7.417%), 4/1/2024	424	424	466
31371G2S8	Bond LT Other	FNMA POOL NO 251985 6.5% (effective rate 6.436%), 10/1/2028	1,178	1,179	1,316
31371KR37	Bond LT Other	FNMA POOL NO 254406 6.5% (effective rate 5.979%), 8/1/2032	5,123	5,198	5,839
31371YEX5	Bond LT Other	FNMA POOL NO 265750 7% (effective rate 8.13%), 3/1/2024	340	334	343
31372LUC0	Bond LT Other	FNMA POOL NO 276079 7% (effective rate 7.36%), 5/1/2024	319	315	331
31372NHM9	Bond LT Other	FNMA POOL NO 277536 7% (effective rate 7.284%), 5/1/2024	1,602	1,586	1,703
31372VCR5	Bond LT Other	FNMA POOL NO 283680 7% (effective rate 7.293%), 5/1/2024	448	443	452
31372VLE4	Bond LT Other	FNMA POOL NO 283925 7% (effective rate 7.265%), 5/1/2024	487	482	509
31374TYD5	Bond LT Other	FNMA POOL NO 323908 6% (effective rate 8.475%), 9/1/2029	3,011	2,781	3,327
31374UUH7	Bond LT Other	FNMA POOL NO 324684 7.5% (effective rate 7.54%), 6/1/2025	463	462	464
31375Q6H2	Bond LT Other	FNMA POOL NO 342072 6.5% (effective rate 7.255%), 3/1/2026	851	834	903
31378CHR6	Bond LT Other	FNMA POOL NO 394540 6.5% (effective rate 10.626%), 7/1/2027	253	244	258
31379FVW1	Bond LT Other	FNMA POOL NO 418329 7.5% (effective rate 7.29%), 3/1/2028	867	875	871

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31379YUP6	Bond LT Other	FNMA POOL NO 433590 6.5% (effective rate 6.513%), 9/1/2028	235	235	245
31379YUQ4	Bond LT Other	FNMA POOL NO 433591 6.5% (effective rate 6.512%), 9/1/2028	1,271	1,270	1,378
3137A0SX4	Bond LT Other	FHLMC SERIES 3692 CLASS YB 4.5% (effective rate 3.012%), 7/15/2030	400,000	450,203	436,188
3137A1Z30	Bond LT Other	FHLMC SERIES 3724 CLASS CM 5.5% (effective rate 3.39%), 6/15/2037	183,351	194,814	201,866
3137ADXM4	Bond LT Other	FHLMC SERIES 3898 CLASS KD 4.5% (effective rate 2.753%), 7/15/2041	2,547,000	2,861,177	2,783,881
3137AH6R4	Bond LT Other	FLHLMC SERIES K704 CLASS X1 1.96% (effective rate -45.766%), 8/25/2018	13,024,664	49,933	43,465
3137AJMG6	Bond LT Other	FHLMC SERIES K016 CLASS X1 1.52% (effective rate -21.349%), 10/25/2021	19,253,463	794,607	871,655
3137ALYY9	Bond LT Other	FHLMC SERIES 4000 CLASS ZT 3.5% (effective rate 3.044%), 1/15/2042	2,308,818	2,412,964	2,323,320
3137BAWJ7	Bond LT Other	FHLMC SERIES 4340 CLASS VD 3% (effective rate 2.981%), 7/15/2037	400,000	400,707	389,830
3137BCF94	Bond LT Other	FHLMC SERIES 4369 CLASS GV 3% (effective rate 2.932%), 10/15/2034	410,000	411,892	402,459
3137BSSU8	Bond LT Other	FHLMC SERIES 4634 CLASS ZM 5% (effective rate 3.586%), 11/15/2056	2,269,415	2,790,035	2,754,593
3137G0GT0	Bond LT Other	STRUCTURED AGENCY CREDIT RISK SERIES 15-DNA3 CLASS M2 4.4% (effective rate 3.509%), 4/25/2028	1,172,125	1,177,789	1,213,078
31380MDY9	Bond LT Other	FNMA POOL NO 443919 6.5% (effective rate 6.511%), 10/1/2028	240	240	267
31382DW26	Bond LT Other	FNMA POOL NO 479565 7.5% (effective rate 7.513%), 10/1/2029	554	554	586
31383DMC4	Bond LT Other	FNMA POOL NO 499955 7% (effective rate 7.218%), 7/1/2029	1,880	1,861	1,970
31383HWQ3	Bond LT Other	FNMA POOL NO 503855 6.5% (effective rate 7.795%), 6/1/2029	2,052	1,975	2,256
31383KDZ7	Bond LT Other	FNMA POOL NO 505120 6.5% (effective rate 7.102%), 7/1/2029	1,433	1,394	1,553
31384JKU2	Bond LT Other	FNMA POOL NO 525107 7% (effective rate 7.421%), 12/1/2029	1,651	1,619	1,682
31388UGL8	Bond LT Other	FNMA POOL NO 615003 7% (effective rate 6.791%), 1/1/2032	4,753	4,817	4,930
31389CHK8	Bond LT Other	FNMA POOL NO 621334 6% (effective rate 6.272%), 1/1/2032	20,287	19,988	21,907
3138A1T92	Bond LT Other	FNMA POOL NO AH0575 4.5% (effective rate 3.584%), 12/1/2040	70,438	71,959	75,541
3138A2HT9	Bond LT Other	FNMA POOL NO AH1141 4.5% (effective rate 4.019%), 12/1/2040	132,999	135,773	142,635
3138A2JF7	Bond LT Other	FNMA POOL NO AH1161 4.5% (effective rate 3.711%), 1/1/2041	159,454	162,884	171,004
3138A6JS0	Bond LT Other	FNMA POOL NO AH4772 4.5% (effective rate 3.484%), 1/1/2041	149,377	154,143	160,197
3138ANSU8	Bond LT Other	FNMA POOL NO AI8630 4% (effective rate 2.725%), 7/1/2042	159,502	169,730	167,983
3138E2VD4	Bond LT Other	FNMA POOL NO AJ9611 4% (effective rate 1.871%), 3/1/2042	590,320	627,973	621,708
3138EHDC3	Bond LT Other	FNMA POOL NO AL0998 4.5% (effective rate 2.976%), 10/1/2041	198,693	210,679	212,984
3138EJQ76	Bond LT Other	FNMA POOL NO AL2277 4% (effective rate 2.313%), 7/1/2042	1,153,461	1,239,040	1,214,792
3138ENY86	Bond LT Other	FNMA POOL NO AL6134 3% (effective rate 2.741%), 9/1/2043	37,748	38,287	37,970
3138EQB84	Bond LT Other	FNMA POOL NO AL7262 3% (effective rate 2.331%), 8/1/2030	844,887	871,757	861,925
3138WE4G1	Bond LT Other	FNMA POOL NO AS5322 2.5% (effective rate 2.209%), 7/1/2030	342,346	346,747	342,667
3138WESG5	Bond LT Other	FNMA POOL NO AS5018 4% (effective rate 2.529%), 5/1/2045	958,217	1,022,601	1,004,548
3138WEUG2	Bond LT Other	FNMA POOL NO AS5082 4% (effective rate 2.458%), 6/1/2045	1,131,000	1,207,997	1,190,314
3138WEUR8	Bond LT Other	FNMA POOL NO AS5091 2.5% (effective rate 2.203%), 6/1/2030	565,876	573,158	566,406
3138WEWE5	Bond LT Other	FNMA POOL NO AS5144 2.5% (effective rate 2.187%), 6/1/2030	835,398	846,228	836,181
3138WFNK8	Bond LT Other	FNMA POOL NO AS5793 3% (effective rate 2.195%), 9/1/2030	518,581	537,152	529,216
3138WGHU1	Bond LT Other	FNMA POOL NO AS6542 3.5% (effective rate 2.776%), 1/1/2046	1,311,310	1,387,888	1,354,662
3138WGK29	Bond LT Other	FNMA POOL NO AS6612 3.5% (effective rate 2.954%), 2/1/2046	1,928,422	2,040,312	1,992,176
3138WGKZ6	Bond LT Other	FNMA POOL NO AS6611 3.5% (effective rate 2.908%), 2/1/2046	983,880	1,041,088	1,016,407
3138WHS86	Bond LT Other	FNMA POOL NO AS7742 3.5% (effective rate 3.257%), 8/1/2046	2,921,613	3,010,840	3,018,406
3138X0NJ3	Bond LT Other	FNMA POOL NO AU1292 3% (effective rate 3.322%), 7/1/2043	1,129,100	1,105,370	1,135,748
3138XSMH7	Bond LT Other	FNMA POOL NO AW3059 4% (effective rate 2.888%), 4/1/2044	1,193,197	1,248,439	1,265,678
3138YS4Q6	Bond LT Other	FNMA POOL NO AZ1730 4% (effective rate 2.628%), 6/1/2045	1,428,424	1,516,120	1,506,893
3138YV4E6	Bond LT Other	FNMA POOL NO AZ4420 4% (effective rate 3.134%), 7/1/2045	533,526	564,200	562,835
31391P6H4	Bond LT Other	FNMA POOL NO 673272 5% (effective rate 3.948%), 2/1/2018	167	166	167
31392PWS0	Bond LT Other	FHLMC SERIES 2472 CLASS ZC 6% (effective rate 4.331%), 7/15/2032	71,440	75,732	78,807
31393F4B9	Bond LT Other	FHLMC SERIES 2528 CLASS KM 5.5% (effective rate 5.518%), 11/15/2022	69,348	69,252	73,394
31393FCL8	Bond LT Other	FHLMC SERIES 2519 CLASS ZD 5.5% (effective rate 3.414%), 11/15/2032	46,660	49,279	51,065
31393GYQ1	Bond LT Other	FHLMC SERIES 2541 CLASS NE 5.5% (effective rate 4.553%), 12/15/2032	44,717	45,872	48,949
31393Y5T8	Bond LT Other	FNMA SERIES 2004-56 CLASS FE 2% (effective rate 2.01%), 10/25/2033	16,124	16,124	16,200
31394ALU8	Bond LT Other	FNMA SERIES 2004-W10 CLASS A5 5.5% (effective rate 3.932%), 8/25/2034	124,677	131,887	125,544
31395GJR4	Bond LT Other	FHLMC SERIES 2861 CLASS Z 5.5% (effective rate 3.092%), 9/15/2034	68,334	73,349	74,994
31396C3Y4	Bond LT Other	FHLMC SERIES R003 CLASS ZA 5.5% (effective rate 2.246%), 10/15/2035	1,036,479	1,150,447	1,147,854
31397CCB3	Bond LT Other	FHLMC SERIES 3244 CLASS LZ 6% (effective rate 3.645%), 11/15/2036	13,153	13,463	14,636
31397JR97	Bond LT Other	FHLMC SERIES 3351 CLASS ZC 5.5% (effective rate 3.582%), 7/15/2037	189,840	200,711	208,743
31397PEZ9	Bond LT Other	FHLMC SERIES 3394 CLASS ZY 6% (effective rate 1.612%), 11/15/2037	246,969	268,778	277,358
31397SMB7	Bond LT Other	FNMA SERIES 2011-30 CLASS ZA 5% (effective rate 1.73%), 4/25/2041	1,095,699	1,224,466	1,213,057
31398RNT8	Bond LT Other	FNMA SERIES 2010-59 CLASS PC 5% (effective rate 2.755%), 6/25/2040	2,486,000	2,842,065	2,804,939
31398VSY3	Bond LT Other	FHLMC SERIES 3662 CLASS ZB 5.5% (effective rate 5.279%), 8/15/2036	349,766	351,764	384,730
31400HVC4	Bond LT Other	FNMA POOL NO 688311 5% (effective rate 4.423%), 3/1/2018	357	356	357
31402RJL4	Bond LT Other	FNMA POOL NO 735667 5% (effective rate 2.909%), 7/1/2035	100,841	107,776	110,049
31407CDB0	Bond LT Other	FNMA POOL NO 826398 3.24% (effective rate 3.139%), 7/1/2035	151,514	152,226	157,996
31409VGF4	Bond LT Other	FNMA POOL NO 879598 6% (effective rate 5.811%), 3/1/2021	9,555	9,552	9,948
31410GZC0	Bond LT Other	FNMA POOL NO 889139 5.5% (effective rate 4.723%), 3/1/2037	75,631	77,287	83,617
31411JCE4	Bond LT Other	FNMA POOL NO 909169 7% (effective rate 6.282%), 3/1/2038	105,819	112,205	129,108
31411JCP9	Bond LT Other	FNMA POOL NO 909178 7% (effective rate 6.013%), 4/1/2038	138,344	147,316	168,556
31411SRA6	Bond LT Other	FNMA POOL NO 914081 6.5% (effective rate 6.334%), 3/1/2037	27,824	28,236	29,621
31414KHR4	Bond LT Other	FNMA POOL NO 968340 5.7% (effective rate 5.283%), 9/1/2047	504,251	529,652	533,593
31415TJW1	Bond LT Other	FNMA POOL NO 988677 5% (effective rate 4.196%), 9/1/2023	42,346	43,205	43,904
31416BKP2	Bond LT Other	FNMA POOL NO 995002 5% (effective rate 3.118%), 7/1/2037	212,087	226,800	231,089
31417DKX0	Bond LT Other	FNMA POOL NO AB6609 3.5% (effective rate 2.592%), 10/1/2042	293,955	305,979	303,563
31417WKH3	Bond LT Other	FNMA POOL NO AC9295 5% (effective rate 2.903%), 5/1/2041	167,253	177,511	181,154
31418M5H1	Bond LT Other	FNMA POOL NO AD0847 5.5% (effective rate 2.73%), 6/1/2039	78,430	85,598	86,756

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31418MY63	Bond LT Other	FNMA POOL NO AD0732 6% (effective rate 3.021%), 1/1/2040	460,329	510,058	518,775
31419AXT9	Bond LT Other	FNMA POOL NO AE0689 6% (effective rate 2.929%), 12/1/2040	25,128	27,641	28,155
31419EC56	Bond LT Other	FNMA POOL NO AE3691 4.5% (effective rate 3.651%), 11/1/2040	201,469	208,212	216,066
31419EC98	Bond LT Other	FNMA POOL NO AE3695 4.5% (effective rate 3.115%), 11/1/2040	207,884	216,553	222,942
31419EJ34	Bond LT Other	FNMA POOL NO AE3881 4.5% (effective rate 2.217%), 11/1/2040	1,922,214	2,094,994	2,061,449
31419EZG7	Bond LT Other	FNMA POOL NO AE4342 4.5% (effective rate -0.116%), 10/1/2040	155,120	168,073	166,356
31419KE92	Bond LT Other	FNMA POOL NO AE8259 5% (effective rate 2.999%), 11/1/2040	181,173	193,738	196,217
31428XBN5	Bond LT Other	FEDEX CORP 4.4% Due 1/15/2047 JJ15 4.4% (effective rate 4.464%), 1/15/2047	215,000	212,769	229,112
31429KAB9	Bond LT Other	FED CAISSES DESJARDINS SERIES 144A 2.25% (effective rate 2.262%), 10/30/2020	310,000	309,893	307,847
337932AC1	Bond LT Other	FIRSTENERGY CORP 7.38% (effective rate 4.351%), 11/15/2031	83,000	108,933	112,073
337932AG2	Bond LT Other	FIRSTENERGY CORP SERIES A 2.85% (effective rate 2.89%), 7/15/2022	350,000	349,404	346,143
34532EAF2	Bond LT Other	FORD CREDIT AUTO OWNER TRUST SERIES 2016-B CLASS B 1.85% (effective rate 1.858%), 9/15/2021	900,000	899,963	888,128
345370CS7	Bond LT Other	FORD MOTOR CO 5.291% Due 12/8/2046 JD8 5.29% (effective rate 5.291%), 12/8/2046	230,000	230,000	250,299
36192KAW7	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ7 CLASS XA 2.22% (effective rate -6.729%), 5/10/2045	5,368,000	301,933	345,622
36192KAX5	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ7 CLASS B 4.74% (effective rate 4.171%), 5/10/2045	440,000	470,546	462,126
36242D7K3	Bond LT Other	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 2.05% (effective rate 2.061%), 6/25/2035	9,737	9,737	9,536
36248GAF7	Bond LT Other	GS MTG SECS SERIES 2013-GC16 CLASS XA 1.4% (effective rate -4.092%), 11/10/2046	4,903,344	230,140	202,302
36250QAE3	Bond LT Other	GM FINANCIAL AUTOMOBILE LEASIN SERIES 2015-3 CLASS A4 1.81% (effective rate 1.817%), 11/20/2019	570,000	569,999	569,625
36253WAE7	Bond LT Other	GM FINANCIAL AUTOMOBILE LEASIN SERIES 17-1 CLASS A4 2.26% (effective rate 2.275%), 8/20/2020	800,000	799,928	798,886
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042 AO9 4.12% (effective rate 4.077%), 10/9/2042	635,000	639,669	664,796
369604BQ5	Bond LT Other	GENERAL ELECTRIC CAP CORP SERIES B 5% (effective rate 4.912%),	897,000	913,124	926,183
37045VAQ3	Bond LT Other	GENERAL MOTORS CO 5.4% Due 4/1/2048 AO1 5.4% (effective rate 5.404%), 4/1/2048	300,000	299,763	327,223
37045XBW5	Bond LT Other	GENERAL MOTORS FINL CO 3.95% Due 4/13/2024 AO13 3.95% (effective rate 3.978%), 4/13/2024	180,000	179,713	185,307
373334JW2	Bond LT Other	GEORGIA POWER COMPANY 4.3% Due 3/15/2042 MS15 4.3% (effective rate 3.945%), 3/15/2042	180,000	189,897	193,029
375558BM4	Bond LT Other	GILEAD SCIENCES INC 2.95% Due 3/1/2027 MS1 2.95% (effective rate 3.147%), 3/1/2027	352,000	346,498	346,236
38013MAE6	Bond LT Other	GM FINANCIAL AUTOMOBILE LEASIN SERIES 17-2 CLASS A4 2.18% (effective rate 2.198%), 6/21/2021	950,000	949,828	946,213
380956AF9	Bond LT Other	GOLDCORP INC 3 5/8% Due 6/9/2021 JD9 3.62% (effective rate 3.646%), 6/9/2021	405,000	404,720	414,266
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037 AO1 6.75% (effective rate 5.346%), 10/1/2037	616,000	719,832	824,573
38141GVU5	Bond LT Other	GOLDMAN SACHS GROUP INC 2 5/8% Due 4/25/2021 AO25 2.62% (effective rate 2.639%), 4/25/2021	260,000	259,880	259,921
38148LAF3	Bond LT Other	GOLDMAN SACHS GROUP INC 5.15% Due 5/22/2045 MN22 5.15% (effective rate 5.193%), 5/22/2045	217,000	215,633	251,994
38148YAC2	Bond LT Other	GOLDMAN SACHS GROUP INC VAR % Due 10/31/2022 AO31 2.88% (effective rate 2.816%), 10/31/2022	480,000	480,000	478,356
396789FY0	Bond LT Other	GREENWICH CAPITAL COM FUNDING SERIES 2004-GG1 CLASS F 144A 6.43% (effective rate 5.904%), 6/10/2036	385,485	386,229	389,172
404280AU3	Bond LT Other	HSBC HOLDINGS PLC SUBORDINATED 4.25% (effective rate 3.794%), 8/18/2025	601,000	618,990	624,636
404280AV1	Bond LT Other	HSBC HOLDINGS PLC 3.4% Due 3/8/2021 MS8 3.4% (effective rate 2.41%), 3/8/2021	330,000	339,963	337,527
404280BK4	Bond LT Other	HSBC HOLDINGS PLC VAR % Due 3/13/2028 MS13 4.04% (effective rate 3.76%), 3/13/2028	407,000	414,546	423,855
41284BAE6	Bond LT Other	HARLEY DAVIDSON MOTORCYCLE TRU SERIES 2015-1 CLASS A4 1.67% (effective rate 1.68%), 8/15/2022	1,300,000	1,299,923	1,289,068
416515AV6	Bond LT Other	HARTFORD FINL SERV GROUP SERIES MTN 6% (effective rate 6.334%), 1/15/2019	395,000	393,676	409,132
42809HAF4	Bond LT Other	HESS CORP 3 1/2% Due 7/15/2024 JJ15 3.5% (effective rate 3.58%), 7/15/2024	361,000	359,324	355,739
460146CS0	Bond LT Other	INTERNATIONAL PAPER CO 4.35% Due 8/15/2048 FA15 4.35% (effective rate 4.356%), 8/15/2048	151,000	150,841	157,573
461070AL8	Bond LT Other	INTERSTATE POWER & LIGHT 3 1/4% Due 12/1/2024 JD1 3.25% (effective rate 3.092%), 12/1/2024	370,000	373,479	374,410
46625HJH4	Bond LT Other	JP MORGAN CHASE & CO SR UNSECURED 3.2% (effective rate 2.695%), 1/25/2023	400,000	409,506	407,684
46625HRX0	Bond LT Other	JP MORGAN CHASE & CO 3 5/8% Due 12/1/2027 JD1 3.62% (effective rate 3.805%), 12/1/2027	585,000	576,313	591,155
46636DAU0	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2011-C4 CLASS C 144A 5.4% (effective rate 3.379%), 7/15/2046	470,000	499,584	494,837
46637WAE3	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2012-CBX CLASS XA 1.65% (effective rate -8.027%), 6/15/2045	13,956,546	603,766	641,758
46639EAH4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-LC9 CLASS XB 144A 0.33% (effective rate 42.706%), 12/15/2047	2,900,000	445,645	44,282
46644FAF8	Bond LT Other	JPMBB COMMERCIAL MORTGAGE SERIES 2015-C28 CLASS XA 1.18% (effective rate -6.956%), 10/15/2048	5,797,812	298,165	300,698
46644UBC1	Bond LT Other	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2015-C30 CLASS XA 0.68% (effective rate -5.472%), 7/15/2048	9,350,369	295,472	288,339

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46647PAJ5	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 7/24/2038 JJ24 3.88% (effective rate 3.136%), 7/24/2038	742,000	753,949	761,858
46647PAK2	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 7/24/2048 JJ24 4.03% (effective rate 4.018%), 7/24/2048	400,000	400,000	415,802
476556DC6	Bond LT Other	JERSEY CENTRAL PWR AND LT SERIES 144A 4.3% (effective rate 4.339%), 1/15/2026	444,000	442,829	462,125
478160CK8	Bond LT Other	JOHNSON & JOHNSON 2.9% Due 1/15/2028 JJ15 2.9% (effective rate 2.856%), 1/15/2028	471,000	472,703	471,959
478160CL6	Bond LT Other	JOHNSON & JOHNSON 3.4% Due 1/15/2038 JJ15 3.4% (effective rate 3.417%), 1/15/2038	850,000	847,892	871,052
48128BAD3	Bond LT Other	JPMORGAN CHASE & CO SERIES CC 4.62% (effective rate 4.774%),	150,000	145,313	146,843
48128KAZ4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP6 CLASS C 3.85% (effective rate 4.004%), 7/15/2050	1,250,000	1,228,745	1,240,037
482480AD2	Bond LT Other	KLA-TENCOR CORP 4 1/8% Due 11/1/2021 MN1 4.12% (effective rate 4.128%), 11/1/2021	239,000	238,964	250,076
48667QAE5	Bond LT Other	KAZMUNAYGAS NATIONAL CO SERIES 144A 7% (effective rate 4.321%), 5/5/2020	475,000	503,078	514,801
494550BU9	Bond LT Other	KINDER MORGAN ENERGY 5 1/2% Due 3/1/2044 MS1 5.5% (effective rate 5.554%), 3/1/2044	406,000	402,960	435,197
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 5% Due 6/4/2042 JD4 5% (effective rate 5.046%), 6/4/2042	403,000	400,399	432,600
501044CT6	Bond LT Other	KROGER CO 5.15% Due 8/1/2043 FA1 5.15% (effective rate 4.86%), 8/1/2043	150,000	156,261	163,195
501044DF5	Bond LT Other	KROGER CO 3 7/8% Due 10/15/2046 AO15 3.88% (effective rate 4.127%), 10/15/2046	781,000	747,738	716,750
501044DK4	Bond LT Other	KROGER CO 4.65% Due 1/15/2048 JJ15 4.65% (effective rate 4.695%), 1/15/2048	200,000	198,555	205,576
539439AP4	Bond LT Other	LLOYDS BANKING GROUP PLC SR UNSECURED 2.91% (effective rate 2.907%), 11/7/2023	480,000	480,000	475,488
539439AQ2	Bond LT Other	LLOYDS BANKING GROUP PLC VAR % Due 11/7/2028 MN7 3.57% (effective rate 3.666%), 11/7/2028	421,000	415,786	417,747
55336VAA8	Bond LT Other	MPLX LP 4% Due 2/15/2025 FA15 4% (effective rate 4.1%), 2/15/2025	551,000	547,604	561,731
55608JAH1	Bond LT Other	MACQUARIE GROUP LTD SERIES 144A 3.19% (effective rate 3.124%), 11/28/2023	810,000	810,000	805,115
55616XAH0	Bond LT Other	MACYS RETAIL HLDGS INC 2 7/8% Due 2/15/2023 FA15 2.88% (effective rate 2.891%), 2/15/2023	318,000	317,754	298,543
55616XAJ6	Bond LT Other	MACYS RETAIL HLDGS INC 4.3% Due 2/15/2043 FA15 4.3% (effective rate 4.323%), 2/15/2043	258,000	257,086	209,560
55819BAN0	Bond LT Other	MADISON PARK FUNDING LTD SERIES 15-18A CLASS BR 144A 2.96% (effective rate 2.973%), 10/21/2030	900,000	900,000	911,147
56585AAJ1	Bond LT Other	MARATHON PETROLEUM CORP 5% Due 9/15/2054 MS15 5% (effective rate 5.072%), 9/15/2054	177,000	174,874	178,411
574599BN5	Bond LT Other	MASCO CORP 3 1/2% Due 11/15/2027 MN15 3.5% (effective rate 3.507%), 11/15/2027	525,000	524,679	518,033
585055BR6	Bond LT Other	MEDTRONIC INC SR UNSECURED 3.15% (effective rate 3.183%), 3/15/2022	468,000	467,383	478,999
585055BT2	Bond LT Other	MEDTRONIC INC SR UNSECURED 4.38% (effective rate 3.938%), 3/15/2035	277,000	292,012	311,842
585055BU9	Bond LT Other	MEDTRONIC INC SR UNSECURED 4.62% (effective rate 4.224%), 3/15/2045	180,000	191,598	209,500
591894BX7	Bond LT Other	METROPOLITAN EDISON 7.7% Due 1/15/2019 JJ15 7.7% (effective rate 7.7%), 1/15/2019	217,000	217,000	228,080
594918BL7	Bond LT Other	MICROSOFT CORP 4.45% Due 11/3/2045 MN3 4.45% (effective rate 3.772%), 11/3/2045	400,000	446,033	468,897
594918BT0	Bond LT Other	MICROSOFT CORP 3.7% Due 8/8/2046 FA8 3.7% (effective rate 3.727%), 8/8/2046	320,000	318,479	333,743
594918CA0	Bond LT Other	MICROSOFT CORP SERIES 30Y 4.25% (effective rate 3.895%), 2/6/2047	831,000	879,326	950,743
59562VAY3	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 3 3/4% Due 11/15/2023 MN15 3.75% (effective rate 3.815%), 11/15/2023	383,000	381,679	400,212
605417BY9	Bond LT Other	MISSISSIPPI POWER CO 4 3/4% Due 10/15/2041 AO15 4.75% (effective rate 4.654%), 10/15/2041	80,000	81,092	79,270
605417BZ6	Bond LT Other	MISSISSIPPI POWER CO SERIES 12-A 4.25% (effective rate 4.864%), 3/15/2042	340,000	310,317	332,049
606822AP9	Bond LT Other	MITSUBISHI UFJ FIN GRP 2.665% Due 7/25/2022 JJ25 2.66% (effective rate 2.665%), 7/25/2022	210,000	210,000	207,799
60687YAB5	Bond LT Other	MIZUHO FINANCIAL GROUP 2.632% Due 4/12/2021 AO12 2.63% (effective rate 2.606%), 4/12/2021	450,000	450,358	447,698
61691NAF2	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST SERIES 2017-HR2 CLASS XA 0.81% (effective rate 39.503%), 12/15/2050	31,348,000	2,017,778	1,935,962
6174468C6	Bond LT Other	MORGAN STANLEY SERIES GMTN 4% (effective rate 4.01%), 7/23/2025	490,000	489,671	513,262
61744YAH1	Bond LT Other	MORGAN STANLEY 2 3/4% Due 5/19/2022 MN19 2.75% (effective rate 2.795%), 5/19/2022	390,000	389,272	388,461
61744YAK4	Bond LT Other	MORGAN STANLEY SR UNSECURED 3.59% (effective rate 3.552%), 7/22/2028	267,000	267,000	269,509
61747WAL3	Bond LT Other	MORGAN STANLEY SR UNSECURED 5.5% (effective rate 3.632%), 7/28/2021	808,000	857,577	884,733
61760UAD7	Bond LT Other	MORGAN STANLEY REREMIC TRUST SERIES 2012-XA CLASS B 144A 0.25% (effective rate 3.635%), 7/27/2049	1,201,920	1,173,831	1,129,877
61761AAG3	Bond LT Other	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS D 144A 4.69% (effective rate 4.411%), 8/15/2045	300,000	303,360	304,910
628530BF3	Bond LT Other	MYLAN INC 2.55% Due 3/28/2019 MS28 2.55% (effective rate 2.597%), 3/28/2019	531,000	530,686	530,842
62854AAN4	Bond LT Other	MYLAN NV SERIES WI 3.95% (effective rate 4.044%), 6/15/2026	114,000	113,237	114,918
637417AK2	Bond LT Other	NATIONAL RETAIL PROP INC 3 1/2% Due 10/15/2027 AO15 3.5% (effective rate 3.548%), 10/15/2027	310,000	308,757	303,329
63859UBC6	Bond LT Other	NATIONWIDE BLDG SOCIETY SERIES 144A 2.35% (effective rate 2.111%), 1/21/2020	390,000	391,867	389,537
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15 4.45% (effective rate 4.45%), 1/15/2043	557,000	556,991	607,543
63946CAE8	Bond LT Other	NBCUNIVERSAL ENTERPRISE 144A 5.25% (effective rate 4.935%),	170,000	180,838	180,445
641423BY3	Bond LT Other	NEVADA POWER CO 7 1/8% Due 3/15/2019 MS15 7.12% (effective rate 7.136%), 3/15/2019	654,000	653,818	690,877

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654740BD0	Bond LT Other	NISSAN MOTOR ACCEPTANCE SERIES 144A 2.6% (effective rate 2.605%), 9/28/2022	470,000	469,887	465,111
65557CAM5	Bond LT Other	NORDEA BANK AB SERIES 144A 5.5% (effective rate 5.5%),	652,000	652,000	669,864
655664AR1	Bond LT Other	NORDSTROM INC 144A 5% (effective rate 5.303%), 1/15/2044	175,000	167,556	168,796
655664AS9	Bond LT Other	NORDSTROM INC 4% Due 3/15/2027 MS15 4% (effective rate 4.046%), 3/15/2027	250,000	249,112	248,940
666807BM3	Bond LT Other	NORTHROP GRUMMAN CORP 2.93% Due 1/15/2025 JJ15 2.93% (effective rate 2.931%), 1/15/2025	400,000	399,930	397,267
666807BP6	Bond LT Other	NORTHROP GRUMMAN CORP 4.03% Due 10/15/2047 AO15 4.03% (effective rate 4.039%), 10/15/2047	300,000	299,519	313,264
668138AA8	Bond LT Other	NORTHWESTERN MUTUAL LIFE SERIES 144A 3.85% (effective rate 3.862%), 9/30/2047	150,000	149,675	152,166
67103HAF4	Bond LT Other	O REILLY AUTOMOTIVE INC 3.6% Due 9/1/2027 MS1 3.6% (effective rate 3.619%), 9/1/2027	270,000	269,573	270,863
67110UAC3	Bond LT Other	OHA LOAN FUNDING LTD SERIES 2016-1 CLASS L 3.16% (effective rate 3.175%), 1/20/2028	1,010,000	1,010,000	1,015,270
674599CF0	Bond LT Other	OCCIDENTAL PETROLEUM 4 5/8% Due 6/15/2045 JD15 4.62% (effective rate 4.692%), 6/15/2045	328,000	324,621	370,909
680223AK0	Bond LT Other	OLD REPUBLIC INTL CORP 3 7/8% Due 8/26/2026 FA26 3.88% (effective rate 3.683%), 8/26/2026	225,000	228,131	226,453
68233JAD6	Bond LT Other	ONCOR ELECTRIC DELIVERY 6.8% Due 9/1/2018 MS1 6.8% (effective rate 5.844%), 9/1/2018	405,000	407,457	417,231
682680AN3	Bond LT Other	ONEOK INC 6% Due 6/15/2035 JD15 6% (effective rate 4.955%), 6/15/2035	188,000	210,773	214,845
68268NAJ2	Bond LT Other	ONEOK PARTNERS LP 3 3/8% Due 10/1/2022 AO1 3.38% (effective rate 3.094%), 10/1/2022	360,000	364,222	362,795
68389XAV7	Bond LT Other	ORACLE CORP 4.3% Due 7/8/2034 JJ8 4.3% (effective rate 3.515%), 7/8/2034	1,125,000	1,232,310	1,251,955
686330AJ0	Bond LT Other	ORIX CORP 3.7% Due 7/18/2027 JJ18 3.7% (effective rate 3.725%), 7/18/2027	525,000	523,946	529,225
686330AK7	Bond LT Other	ORIX CORP 3 1/4% Due 12/4/2024 JD4 3.25% (effective rate 3.271%), 12/4/2024	660,000	659,139	657,230
68784LAE2	Bond LT Other	OSCAR US FUNDING TRUST SERIES 2015-1A CLASS A4 144A 2.44% (effective rate 2.352%), 6/15/2022	490,000	490,626	488,489
69352PAH6	Bond LT Other	PPL CAPITAL FUNDING INC 4.7% Due 6/1/2043 JD1 4.7% (effective rate 4.722%), 6/1/2043	351,000	349,852	393,103
69352PAL7	Bond LT Other	PPL CAPITAL FUNDING INC 3.1% Due 5/15/2026 MN15 3.1% (effective rate 3.115%), 5/15/2026	14,000	13,984	13,745
694308GE1	Bond LT Other	PACIFIC GAS & ELEC CO UNSECURED 6.05% (effective rate 3.933%), 3/1/2034	166,000	207,743	209,376
694308GJ0	Bond LT Other	PACIFIC GAS & ELEC CO 5.8% Due 3/1/2037 MS1 5.8% (effective rate 4.004%), 3/1/2037	165,000	204,387	204,974
694308HV2	Bond LT Other	PACIFIC GAS & ELECTRIC SERIES 144A 3.3% (effective rate 3.335%), 12/1/2027	220,000	219,349	218,256
713448DD7	Bond LT Other	PEPSICO INC 4.45% Due 4/14/2046 AO14 4.45% (effective rate 3.749%), 4/14/2046	411,000	460,473	466,858
713448DY1	Bond LT Other	PEPSICO INC 3% Due 10/15/2027 AO15 3% (effective rate 3.016%), 10/15/2027	568,000	567,210	566,023
71568QAC1	Bond LT Other	PERUSAHAAN LISTRIK NEGAR SERIES REGS 4.12% (effective rate 4.077%), 5/15/2027	1,050,000	1,053,879	1,050,007
71656MBQ1	Bond LT Other	PETROLEOS MEXICANOS SERIES REGS 6.5% (effective rate 5.038%), 3/13/2027	1,170,000	1,294,587	1,282,878
718172CE7	Bond LT Other	PHILLIP MORRIS INTL INC 3 1/8% Due 3/2/2028 MS2 3.12% (effective rate 3.206%), 3/2/2028	320,000	317,765	318,858
718549AA6	Bond LT Other	PHILLIPS 66 PARTNERS LP 2.646% Due 2/15/2020 FA15 2.65% (effective rate 2.645%), 2/15/2020	510,000	510,000	510,181
731011AU6	Bond LT Other	REPUBLIC OF POLAND 3 1/4% Due 4/6/2026 AO6 3.25% (effective rate 3.339%), 4/6/2026	160,000	158,974	163,801
74332MAC9	Bond LT Other	PROGRESS RESIDENTIAL TRUST SERIES 2015-SFR2 CLASS B 3.14% (effective rate 3.138%), 6/12/2032	1,500,000	1,499,275	1,498,007
747525AU7	Bond LT Other	QUALCOMM INC 3 1/4% Due 5/20/2027 MN20 3.25% (effective rate 3.281%), 5/20/2027	410,000	408,969	400,202
75625QAE9	Bond LT Other	RECKITT BENCKISER TSY SERIES 144A 3% (effective rate 3.068%), 6/26/2027	200,000	198,887	195,399
761713BB1	Bond LT Other	REYNOLDS AMERICAN INC 5.85% Due 8/15/2045 FA15 5.85% (effective rate 4.411%), 8/15/2045	356,000	436,554	444,235
774341AJ0	Bond LT Other	ROCKWELL COLLINS INC 3.2% Due 3/15/2024 MS15 3.2% (effective rate 3.247%), 3/15/2024	250,000	249,336	252,111
774341AK7	Bond LT Other	ROCKWELL COLLINS INC 3 1/2% Due 3/15/2027 MS15 3.5% (effective rate 3.52%), 3/15/2027	140,000	139,776	142,380
780097BE0	Bond LT Other	ROYAL BANK OF SCOTLAND GROUP VAR % Due 5/15/2023 MN15 3.5% (effective rate 3.457%), 5/15/2023	670,000	670,000	671,402
78448TAA0	Bond LT Other	SMBC AVIATION CAPITAL FI SERIES 144A 2.65% (effective rate 2.853%), 7/15/2021	280,000	278,097	275,770
80281LAF2	Bond LT Other	SANTANDER UK GROUP HLDGS 3.571% Due 1/10/2023 JJ10 3.57% (effective rate 3.542%), 1/10/2023	1,179,000	1,180,252	1,194,827
80283XAG2	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL SERIES 2014-3 CLASS D 2.65% (effective rate 2.752%), 8/17/2020	1,320,000	1,319,432	1,324,739
80284AAG1	Bond LT Other	SANTANDER DRIVE AUTO SERIES 2014-5 CLASS D 3.21% (effective rate 3.074%), 1/15/2021	1,680,000	1,681,830	1,699,100
80310927	Bond LT Other	MIZUHO FIN GRP CAYMAN 2 4.2% Due 7/18/2022 JJ18 4.2% (effective rate 3.007%), 7/18/2022	440,000	462,161	456,997
808513AR6	Bond LT Other	CHARLES SCHWAB CORP VAR % Due Perpetual JD1 5% (effective rate 5%),	270,000	270,000	270,086
808513AU9	Bond LT Other	CHARLES SCHWAB CORP 3.2% Due 1/25/2028 JJ25 3.2% (effective rate 3.199%), 1/25/2028	473,000	472,996	473,780
81618TAD2	Bond LT Other	SELECT INCOME REIT 4.15% Due 2/1/2022 FA1 4.15% (effective rate 3.833%), 2/1/2022	372,000	376,257	376,430
816851AX7	Bond LT Other	SEMPRA ENERGY 2.85% Due 11/15/2020 MN15 2.85% (effective rate 2.873%), 11/15/2020	1,030,000	1,029,332	1,039,219

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81721MAJ8	Bond LT Other	SENIOR HOUSING PROPERTIE 3 1/4% Due 5/1/2019 MN1 3.25% (effective rate 3.266%), 5/1/2019	604,000	603,856	606,911
822582BF8	Bond LT Other	SHELL INTERNATIONAL FIN 4 3/8% Due 5/11/2045 MN11 4.38% (effective rate 4.387%), 5/11/2045	130,000	129,747	146,209
822582BQ4	Bond LT Other	SHELL INTERNATIONAL FIN SR UNSECURED 4% (effective rate 4.164%), 5/10/2046	390,000	379,367	414,751
824348AV8	Bond LT Other	SHERWIN WILLIAMS CO 3 1/8% Due 6/1/2024 JD1 3.12% (effective rate 3.149%), 6/1/2024	400,000	399,438	401,531
82481LAD1	Bond LT Other	SHIRE ACQINV IRELAND DA 3.2% Due 9/23/2026 MS23 3.2% (effective rate 3.214%), 9/23/2026	580,000	579,367	566,480
828807CZ8	Bond LT Other	SIMON PROPERTY GROUP LP 4 1/4% Due 11/30/2046 MN30 4.25% (effective rate 4.287%), 11/30/2046	330,000	327,978	348,030
828807DE4	Bond LT Other	SIMON PROPERTY GROUP LP 3 3/8% Due 12/1/2027 JD1 3.38% (effective rate 3.415%), 12/1/2027	615,000	612,920	618,109
83405QAC3	Bond LT Other	SOFI CONSUMER LOAN PROGRAM SERIES 17-6 CLASS B 144A 3.52% (effective rate 3.545%), 11/25/2026	1,000,000	999,993	993,965
842400FY4	Bond LT Other	SOUTHERN CAL EDISON SERIES C 3.5% (effective rate 2.592%), 10/1/2023	147,000	153,788	151,487
844741BE7	Bond LT Other	SOUTHWEST AIRLINES CO 3.45% Due 11/16/2027 MN16 3.45% (effective rate 3.482%), 11/16/2027	433,000	431,840	430,280
84858WAA4	Bond LT Other	SPIRIT AIRLINES PTT SERIES 2017-1 CLASS AA 3.38% (effective rate 3.373%), 8/15/2031	165,000	165,000	164,803
84858XAA2	Bond LT Other	SPIRIT AIRLINES PTT SERIES 2017-1 CLASS A 3.65% (effective rate 3.648%), 8/15/2031	165,000	165,000	165,248
85172LAA4	Bond LT Other	SPRINGLEAF FUNDING TRUST SERIES 2015-AA CLASS A 144A 3.16% (effective rate 3.186%), 11/15/2024	540,000	539,960	542,142
853254BF6	Bond LT Other	STANDARD CHARTERED PLC SERIES 144A 4.3% (effective rate 4.37%), 2/19/2027	600,000	596,839	612,665
86562MAB6	Bond LT Other	SUMITOMO MITSUI FINL GRP 2.934% Due 3/9/2021 MS9 2.93% (effective rate 2.934%), 3/9/2021	490,000	490,000	494,342
86562MAH3	Bond LT Other	SUMITOMO MITSUI FINL GRP 2.442% Due 10/19/2021 AO19 2.44% (effective rate 2.442%), 10/19/2021	230,000	230,000	227,442
86562MAK6	Bond LT Other	SUMITOMO MITSUI FINL GRP 3.01% Due 10/19/2026 AO19 3.01% (effective rate 3.01%), 10/19/2026	29,000	29,000	28,267
86562MAR1	Bond LT Other	SUMITOMO MITSUI FINL GRP 3.364% Due 7/12/2027 JJ12 3.36% (effective rate 3.364%), 7/12/2027	167,000	167,000	167,087
86562MAV2	Bond LT Other	SUMITOMO MITSUI FINL GRP 3.352% Due 10/18/2027 AO18 3.35% (effective rate 3.333%), 10/18/2027	755,000	756,178	754,074
8672EMAH7	Bond LT Other	SUNCORP-METWAY LTD SERIES 144A 2.38% (effective rate 2.4%), 11/9/2020	500,000	499,649	496,886
86765BAN9	Bond LT Other	SUNOCO LOGISTICS PARTNER 4 1/4% Due 4/1/2024 AO1 4.25% (effective rate 4.016%), 4/1/2024	125,000	126,545	127,642
86765BAP4	Bond LT Other	SUNOCO LOGISTICS PARTNER SR UNSECURED 5.3% (effective rate 5.344%), 4/1/2044	1,053,000	1,046,319	1,042,119
86765BAQ2	Bond LT Other	SUNOCO LOGISTICS PARTNER 5.35% Due 5/15/2045 MN15 5.35% (effective rate 5.284%), 5/15/2045	402,000	405,743	398,050
87161CAL9	Bond LT Other	SYNOVUS FINANCIAL CORP 3 1/8% Due 11/1/2022 MN1 3.12% (effective rate 3.184%), 11/1/2022	490,000	488,699	486,307
87165LAF8	Bond LT Other	SYNCHRONY CREDIT CARD MASTER SERIES 2015-1 CLASS A 2.37% (effective rate 2.385%), 3/15/2023	450,000	449,943	451,151
87165LBV2	Bond LT Other	SYNCHRONY CREDIT CARD MASTER SERIES 2017-2 CLASS B 2.82% (effective rate 2.836%), 10/15/2025	1,000,000	999,981	991,058
87246AAG3	Bond LT Other	TIAA SEASONED COMMERCIAL MTGE SERIES 2007-C4 CLASS C 5.48% (effective rate 4.886%), 8/15/2039	1,000,000	999,905	1,012,911
87342RAA2	Bond LT Other	TACO BELL FUNDING LCC SERIES 16-1A CLASS A2I 144A 3.83% (effective rate 3.846%), 5/25/2046	345,625	345,625	350,048
87342RAB0	Bond LT Other	TACO BELL FUNDING LLC SERIES 16A1 CLASS A2II 144A 4.38% (effective rate 3.979%), 5/25/2046	62,213	65,258	64,260
87938WAT0	Bond LT Other	TELEFONICA EMISIONES SAU 4.103% Due 3/8/2027 MS8 4.1% (effective rate 4.103%), 3/8/2027	946,000	946,000	977,725
88167AAD3	Bond LT Other	TEVA PHARMACEUTICALS NE 2.8% Due 7/21/2023 JJ21 2.8% (effective rate 2.853%), 7/21/2023	620,000	618,316	540,148
88167AAE1	Bond LT Other	TEVA PHARMACEUTICALS NE SR UNSECURED 3.15% (effective rate 4.391%), 10/1/2026	81,000	73,757	66,903
887317AD7	Bond LT Other	TIME WARNER INC 6 1/2% Due 11/15/2036 MN15 6.5% (effective rate 5.117%), 11/15/2036	283,000	329,994	357,231
887317AR6	Bond LT Other	TIME WARNER INC 4.05% Due 12/15/2023 JD15 4.05% (effective rate 4.087%), 12/15/2023	483,000	482,056	504,922
887317AS4	Bond LT Other	TIME WARNER INC 5.35% Due 12/15/2043 JD15 5.35% (effective rate 5.031%), 12/15/2043	382,000	399,551	423,104
88732JAY4	Bond LT Other	TIME WARNER CABLE INC 5 7/8% Due 11/15/2040 MN15 5.88% (effective rate 5.493%), 11/15/2040	273,000	286,319	296,503
89114QBU1	Bond LT Other	TORONTO-DOMINION BANK 1.9% Due 10/24/2019 AO24 1.9% (effective rate 1.951%), 10/24/2019	340,000	339,687	338,133
893526DK6	Bond LT Other	TRANS CANADA PIPELINES 3.8% Due 10/1/2020 AO1 3.8% (effective rate 3.722%), 10/1/2020	841,000	842,648	871,162
89417EAM1	Bond LT Other	TRAVELERS COMPANIES INC 4% Due 5/30/2047 MN30 4% (effective rate 3.804%), 5/30/2047	182,000	188,208	193,671

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89641UAB7	Bond LT Other	TRINITY ACQUISITION PLC 6 1/8% Due 8/15/2043 FA15 6.12% (effective rate 5.648%), 8/15/2043	380,000	404,360	477,197
90261AAB8	Bond LT Other	UBS AG STAMFORD CT 7 5/8% Due 8/17/2022 FA17 7.62% (effective rate 5.857%), 8/17/2022	708,000	756,907	829,338
902674XK1	Bond LT Other	UBS AG LONDON SERIES 144A 2.45% (effective rate 2.482%), 12/1/2020	370,000	369,665	368,980
90346WAB9	Bond LT Other	US AIRWAYS PTT SERIES 2013-1CLASS B 5.38% (effective rate 4.093%), 5/15/2023	497,485	523,984	522,800
90932EAA1	Bond LT Other	UNITED AIRLINES PTT SERIES 2016-2 CLASS AA 2.88% (effective rate 2.874%), 4/7/2030	660,000	660,000	643,056
90933HAA3	Bond LT Other	UNITED AIRLINES PTT SERIES 2016-1 CLASS B 3.65% (effective rate 3.648%), 7/7/2027	100,000	100,000	99,339
90933JAA9	Bond LT Other	UNITED AIRLINES PTT SERIES 2016-2 CLASS B 3.65% (effective rate 3.65%), 4/7/2027	130,000	130,000	129,289
911312BK1	Bond LT Other	UNITED PARCEL SERVICE 2 1/2% Due 4/1/2023 AO1 2.5% (effective rate 2.562%), 4/1/2023	230,000	229,304	228,476
911312BM7	Bond LT Other	UNITED PARCEL SERVICE 3.05% Due 11/15/2027 MN15 3.05% (effective rate 3.05%), 11/15/2027	993,000	992,901	993,691
911312BP0	Bond LT Other	UNITED PARCEL SERVICE 2.05% Due 4/1/2021 AO1 2.05% (effective rate 2.099%), 4/1/2021	330,000	329,494	327,621
913017CA5	Bond LT Other	UNITED TECHNOLOGIES CORP 4.15% Due 5/15/2045 MN15 4.15% (effective rate 4.158%), 5/15/2045	430,000	429,423	457,699
91324PCX8	Bond LT Other	UNITED HEALTH GROUP 4.2% Due 1/15/2047 JJ15 4.2% (effective rate 4.244%), 1/15/2047	330,000	327,583	357,440
92343VBY9	Bond LT Other	VERIZON COMMUNICATIONS 4.15% Due 3/15/2024 MS15 4.15% (effective rate 4.17%), 3/15/2024	96,000	95,891	101,313
92343VCM4	Bond LT Other	VERIZON COMMUNICATIONS SERIES WI 5.01% (effective rate 5.265%), 8/21/2054	118,000	113,166	121,019
92343VDR2	Bond LT Other	VERIZON COMMUNICATIONS SERIES WI 4.81% (effective rate 4.608%), 3/15/2039	452,000	464,260	473,117
92343VEA8	Bond LT Other	VERIZON COMMUNICATIONS 4 1/2% Due 8/10/2033 FA10 4.5% (effective rate 4.525%), 8/10/2033	390,000	388,902	408,822
92553PAP7	Bond LT Other	VIACOM INC 4 3/8% Due 3/15/2043 MS15 4.38% (effective rate 5.516%), 3/15/2043	90,000	76,100	77,828
92887KAD2	Bond LT Other	VOLVO FINANCIAL EQUIPMENT LLC SERIES 2017-1A Class A4 144A 2.21% (effective rate 2.22%), 11/15/2021	1,000,000	999,974	993,539
92922FRJ9	Bond LT Other	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 4A 6% (effective rate 5.127%), 6/25/2034	116,833	119,226	121,017
92930RAF9	Bond LT Other	WFRBS COMMERCIAL MORTGAGE T SERIES 2012-C9 CLASS XA 1.96% (effective rate -10.679%), 11/15/2045	8,225,687	485,105	581,332
92937FAJ0	Bond LT Other	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C12 CLASS XA 144A 1.31% (effective rate 22.758%), 3/15/2048	2,206,530	119,296	117,137
931142DU4	Bond LT Other	WAL-MART STORES SR UNSECURED 2.35% (effective rate 2.351%), 12/15/2022	420,000	419,960	418,292
948741AJ2	Bond LT Other	WEINGARTEN REALTY INVEST 3 1/2% Due 4/15/2023 AO15 3.5% (effective rate 3.556%), 4/15/2023	781,000	778,880	785,776
94973VBF3	Bond LT Other	WELLPOINT INC 5.1% Due 1/15/2044 JJ15 5.1% (effective rate 4.155%), 1/15/2044	363,000	417,277	424,614
949746SJ1	Bond LT Other	WELLS FARGO CO Flt % Due 10/31/2023 Sched 2.61% (effective rate 2.451%), 10/31/2023	780,000	780,000	799,805
94974BGU8	Bond LT Other	WELLS FARGO CO SERIES MTN 4.75% (effective rate 4.243%), 12/7/2046	210,000	227,641	234,265
94978JAC3	Bond LT Other	WELLS FARGO MORTGAGE BACKED SERIES 2004-G CLASS A3 3.36% (effective rate 2.136%), 6/25/2034	36,585	37,471	36,585
94982HAC1	Bond LT Other	WELLS FARGO MORTGAGE BACKED SERIES 2005-AR9 CLASS 2A1 3.62% (effective rate 6.106%), 10/25/2033	213,640	196,415	213,640
94988QBC4	Bond LT Other	WELLS FARGO COMMERCIAL MORTGAG SERIES 2013-LC12 CLASS XA 0.32% (effective rate 26.069%), 7/15/2046	48,376,765	572,266	498,245
95000CBE2	Bond LT Other	WELLS FARGO COMMERCIAL MORT SERIES 2016-NXS5 CLASS XA 1.55% (effective rate -5.159%), 1/15/2059	6,112,698	472,363	512,754
958254AE4	Bond LT Other	WESTERN GAS PARTNERS 3.95% Due 6/1/2025 JD1 3.95% (effective rate 3.845%), 6/1/2025	425,000	427,697	424,377
96949LAD7	Bond LT Other	WILLIAMS PARTNERS LP 3 3/4% Due 6/15/2027 JD15 3.75% (effective rate 3.756%), 6/15/2027	167,000	166,918	167,358
96950FAN4	Bond LT Other	WILLIAMS PARTNERS LP 5.4% Due 3/4/2044 MS4 5.4% (effective rate 5.422%), 3/4/2044	375,000	373,823	422,905
98160YAE5	Bond LT Other	WORLD OMNI AUTO RECEIVABLES TR SERIES 2015-B CLASS A4 1.84% (effective rate 1.849%), 1/17/2022	340,000	339,987	337,461
98162KAD5	Bond LT Other	WORLD OMNI AUTOMOBILE LEASE SE SERIES 17-A CLASS A4 2.32% (effective rate 2.331%), 8/15/2022	750,000	749,985	747,800
P3143NAY0	Bond LT Other	CODELCO INC SERIES REGS 3.62% (effective rate 3.681%), 8/1/2027	525,000	522,614	525,684
P37110AK2	Bond LT Other	EMPRESA NACIONAL DE PET SERIES REGS 3.75% (effective rate 3.783%), 8/5/2026	525,000	523,708	522,000
P7808BAA5	Bond LT Other	PETROLEOS DEL PERU SA SERIES REGS 4.75% (effective rate 4.537%), 6/19/2032	800,000	817,930	812,087
949746556	Preferred Stock - N/R	WELLS FARGO CO 0% (effective rate 0%)	14,200	355,000	383,400
78410V200	Preferred Stock-Redem	SCE TRUST VI 0% (effective rate 0%)	8,723	218,075	209,526
				510,192,573	**511,511,824**

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Financial Statements and Supplemental Schedule

December 31, 2017 and 2016

(With Independent Auditors' Report Thereon)

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

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

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

Independent Auditors' Report

Plan Administrator
Retirement Plan for Employees of Aetna Inc.:

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of the Retirement Plan for Employees of Aetna Inc. (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2017 and 2016, the related statements of changes in net assets available for benefits for the years ended December 31, 2017 and 2016, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditors' Responsibility

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

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in notes 2(c) and 4, which was certified by Aetna Life Insurance Company, JP Morgan Chase Bank N.A., and State Street Bank and Trust Company, the custodians of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the custodians hold the Plan's investment assets and execute investment transactions. The plan administrator has obtained certifications from the custodians as of and for the years ended December 31, 2017 and 2016, that the information provided to the plan administrator by the custodians is complete and accurate.

Disclaimer of Opinion

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

KPMG LLP is a Delaware limited liability partnership and the U.S. member firm of the KPMG network of independent member firms affiliated with KPMG International Cooperative ("KPMG International"), a Swiss entity.

Other Matter – Supplemental Schedules

The supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2017 is required by the DOL's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and is presented for the purpose of additional analysis and is not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on this supplemental schedule.

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

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

KPMG LLP

October 12, 2018

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Statements of Net Assets Available for Benefits

December 31, 2017 and 2016

	2017	2016
Assets:		
Investments at fair value:		
Cash and cash equivalents	$ 201,708,787	154,795,634
Debt securities	3,019,871,406	2,390,558,633
Equity securities	1,525,315,253	1,955,019,636
Common/collective trusts	478,420,818	465,376,825
Real estate investment partnerships	479,119,695	472,542,464
Private equity funds	530,259,526	254,432,377
Hedge fund limited partnerships	177,472,174	191,158,416
Pooled separate account	48,255,605	35,326,125
Other investments	5,234,573	5,121,779
Total investments	6,465,657,837	5,924,331,889
Receivable for securities sold	75,686,594	45,814,866
Total assets	6,541,344,431	5,970,146,755
Liabilities:		
Unsettled trades and other liabilities	210,735,862	56,173,256
Total liabilities	210,735,862	56,173,256
Net assets available for benefits	$ 6,330,608,569	5,913,973,499

See accompanying notes to financial statements.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Statements of Changes in Net Assets Available for Benefits

Years ended December 31, 2017 and 2016

	2017	2016
Investment income:		
Interest and dividends	$ 185,137,134	170,522,752
Net appreciation of investments at fair value	655,285,940	285,095,349
Investment expenses	(21,693,929)	(19,312,396)
Investment income, net	818,729,145	436,305,705
Benefits and expenses:		
Benefits paid directly to participants	391,479,819	313,974,143
Administrative and other expenses	10,614,256	10,047,044
Total benefits and expenses	402,094,075	324,021,187
Net increase	416,635,070	112,284,518
Net assets available for benefits:		
Beginning of year	5,913,973,499	5,801,688,981
End of year	$ 6,330,608,569	5,913,973,499

See accompanying notes to financial statements.

(1) Description of the Plan

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

(a) General

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

(b) Administration

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

(c) Pension Benefits

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

Effective December 1, 2014, the Plan was amended to provide certain current and future former employees with deferred vested balances an option to receive a 100% lump-sum distribution. This election was a permanent addition to the Plan.

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

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

(i) Final Average Pay Formula

Under the Final Average Pay Formula, annual pension benefits beginning at the normal retirement age (65) are equal to (a) 1.5% of the participant's average monthly earnings during the 60 consecutive months which give the highest average out of the last 120 (180, effective January 1, 2006) months of service before retirement, times years of service through December 31, 2006 (not exceeding 35 years), minus (b) 1.5% of the participant's primary social security benefit, times years of service (not exceeding 33 years and 4 months), but not in excess of 50% of (a). The Plan

permitted early retirement at ages 50-64 as long as the employee had completed at least 15 years of service. After pension payments began, annual adjustments (not to exceed 3% or to reduce the annuity below its initial level) were made to reflect increases or decreases in the cost of living based upon the Consumer Price Index.

(ii) Cash Balance Formula

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

The annual interest credit is a fixed annual percentage based on the average 30-year U.S. Treasury Bond rate for October of the preceding year. In no event will the annual interest crediting rate applicable to post-2006 pension credits be less than 1.7%. The annual interest crediting rates for the 2017 and 2016 plan years were 2.50% and 2.89%, respectively. In addition, certain participants were credited with an opening account balance if they satisfied certain eligibility requirements on January 1, 1999. Participants are not required to attain a certain age before they receive their benefits. The Plan allows participants to commence receiving their vested benefit whenever employment is terminated, subject to IRS tax rules. In general, a 10% penalty is applied for early distribution if a participant receives a payment before age 59 ½, unless the participant terminates employment at age 55 or later and receives payment after termination.

(d) Death and Disability Benefits

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

(2) Summary of Accounting Policies

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

(a) Basis of Presentation

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

(b) Use of Estimates

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

(c) Investment Valuation and Income Recognition

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

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

Unless stated otherwise below, investments are stated at fair value based upon closing prices as reported on national and international securities exchanges or closing bid prices of over-the-counter market quotations. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See notes 4 and 5 for a discussion of fair value measurements.

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

When quoted prices in active markets for identical securities are available, these quoted market prices are used to determine fair value. If these prices are not available or are unobservable, fair value is estimated using valuation methodologies, such as matrix pricing, based on available and observable market information. Refer to note 5 for more information.

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

The Plan is covered under a $60 million Corporate Fidelity Bond.

(d) Payment of Benefits

Benefit payments to participants are recorded upon distribution.

(e) Administrative Expenses

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

(f) Future Application of Accounting Standards

(i) Recognition and Measurement of Financial Assets and Financial Liabilities

Effective January 1, 2018, the Plan will adopt amended accounting guidance related to the recognition and measurement of financial assets and financial liabilities. The new guidance revises certain disclosures regarding financial assets and liabilities. The adoption of this new guidance will not have a material impact on the Plan's financial position or operating results.

(ii) Measurement of Credit Losses on Financial Instruments

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

(3) Actuarial Present Value of Accumulated Plan Benefits

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

The actuarial present value of accumulated plan benefits for the January 1, 2017 valuation date was as follows (rounded):

Vested benefits:	
Participants currently receiving payments	$ 2,927,829,000
Other participants	1,837,618,000
	4,765,447,000
Nonvested benefits	762,000
Total actuarial present value of accumulated plan benefits	$ 4,766,209,000

The change in the actuarial present value of accumulated plan benefits for the period January 1, 2016 through January 1, 2017 was as follows (rounded):

Actuarial present value of accumulated plan benefits at January 1, 2016	$ 4,636,873,000
Increases (decreases) during the year attributable to:	
Increase for interest due to decrease in discount period	309,293,000
Change in actuarial assumptions	83,009,000
Impact of plan experience	51,008,000
Benefits paid	(313,974,000)
Net increase	129,336,000
Actuarial present value of accumulated plan benefits at January 1, 2017	$ 4,766,209,000

The impact of Plan experience shown in the table above includes the net impact of factors such as earlier-than-expected retirement and termination of certain active participants, offset by a lower cost-of-living increase at January 1, 2017 than assumed in the January 1, 2016 valuation, and a lower cash balance interest crediting rate for the 2016 plan year than assumed in the January 1, 2016 valuation.

Actuarial Assumptions

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

(Continued)

The significant actuarial assumptions used in the valuations as of January 1, 2017 and 2016 are summarized below:

	January 1	
	2017	**2016**
Interest rate on plan liabilities	6.70 %	6.90 %
Cash balance interest crediting rate	5.00	5.00
Cost-of-living adjustment (compounded annually)	2.75	2.75

Employees are expected to terminate or retire from active employment in accordance with scales that vary based on age:

For the January 1, 2017 and January 1, 2016 valuations, expected withdrawals and retirements are based on the following tables.

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

The January 1, 2017 and January 1, 2016 valuations used the Retirement Plan 2014 White Collar Mortality Table with a generational projection of mortality improvements beyond the base year using Scale MP-2017 and Scale MP-2016, respectively.

Certain other actuarial assumptions relate to optional forms of payout:

Optional Payment Form Election Percentage:

Cash Balance Participants

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

Noncash Balance Participants

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

Lump-Sum Conversion Interest Rate:

- Segment rates of 1.57%, 3.45%, and 4.39%, as of January 1, 2017
- Segment rates of 1.61%, 4.02%, and 5.03%, as of January 1, 2016

(Continued)

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

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

Assumed disability rates are as follows:

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

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

(4) Investments (Unaudited)

The Plan has elected the method of compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, as permitted under such election, the Plan administrator instructed the Plan's independent auditors not to perform any auditing procedures with respect to the following information, reflected on the accompanying statements of net asset available for benefits as of December 31, 2017 and 2016, notes 2(c) and 4 to the financial statements, supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2017, and the related investment activity reflected in the statements of changes in net assets available for benefits for the years ended December 31, 2017 and 2016, which ALIC, JPMorgan Chase Bank N.A., and State Street Bank and Trust Company, the custodians of the Plan, certified to the completeness and accuracy, except for comparing such information with the related information included in the financial statements and supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year):

	December 31	
	2017	**2016**
Cash and cash equivalents	$ 201,708,787	154,795,634
Debt securities	3,019,871,406	2,390,558,633
Equity securities	1,499,051,835	1,921,470,465
Common/collective trusts	325,230,699	354,650,139
Private equity funds	163,919,622	147,860,281
Pooled separate account	48,255,605	35,326,125
Other	5,234,573	5,121,779
Total certified assets	$ 5,263,272,527	5,009,783,056

(Continued)

	December 31	
	2017	**2016**
Receivable for securities sold	$ 75,686,594	45,814,866
Unsettled trades and other liabilities	210,735,862	56,173,256
Net appreciation of investments at fair value	580,345,565	251,358,399
Interest and dividends	160,425,231	144,466,969

As of December 31, 2017, the Plan holds Aetna Inc. debt securities with a par value totaling $2,857,000 and a fair value totaling $2,958,976. Also, the Plan holds 12,802 shares of Aetna Inc. common stock with a fair value of $2,309,353. As of December 31, 2016, the Plan held an Aetna Inc. debt security with a par value of $3,257,000 and a fair value of $3,224,801. Also, the Plan held 15,412 shares of Aetna Inc. common stock with a fair value of $1,911,242.

(5) Fair Value Measurements

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

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

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

(Continued)

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

(a) Equity Securities

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

(b) Debt Securities

Debt securities are held in Separate Accounts. Where quoted prices are available in an active market, debt securities are classified in Level 1 of the fair value hierarchy. Level 1 debt securities are comprised primarily of U.S. government securities.

The fair values of Level 2 debt securities are obtained using models such as matrix pricing, which use quoted market prices of debt securities with similar characteristics, or discounted cash flows to estimate fair value. These prices are reviewed to ensure they are based on observable market inputs that include, but are not limited to, quoted prices for similar assets in active markets, quoted prices for identical assets in inactive markets and inputs that are observable but not prices (for example, interest rates and credit risks). The methodologies and the assumptions used to calculate prices from these observable inputs are also reviewed. A sample of Level 2 debt securities' prices is selected and compared to prices provided by a secondary source. Variances over a specified threshold are identified and reviewed to confirm the price provided by the primary source represents an appropriate estimate of fair value. The Plan obtained one price for each of its Level 2 debt securities and did not adjust any of these prices at December 31, 2017 or 2016.

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

(c) Pooled Separate Account

The separate account is valued daily based on the net asset value (NAV) of shares of the underlying fund, which consists primarily of cash and cash equivalents as well as other short-term investments and U.S. corporate debt securities. NAV is the fair value of the Plan's interests therein, unless it is probable that all or a portion of the investment will be sold for an amount different from NAV. As of December 31, 2017 and 2016, the Plan had no specific plans or intentions to sell investments at amounts other than NAV. The underlying investments are valued based on quoted market prices of cash equivalents and mutual funds with similar characteristics or discounted cash flows, and as a result, are classified as Level 2 of the fair value hierarchy.

(Continued)

(d) Common/Collective Trusts

Commingled trusts invest in other collective investment funds otherwise known as the underlying funds. The Plan's interests in the commingled trust funds are based on the fair values of the investments of the underlying funds and, therefore, are classified as Level 2. The underlying assets consist of equity securities. Investments in commingled trust funds are valued at their respective NAV on the valuation date, which is fair value. Certain commingled trust funds have redemption requirements ranging up to approximately 60 days advanced notice.

(e) Real Estate

Real estate investments are valued by independent third party appraisers annually. The appraisals comply with the Uniform Standards of Professional Appraisal Practice, which includes, among other things, the income, cost, and sales comparison approaches to estimating property value. These valuations do not necessarily represent the prices at which the real estate investments would sell, since market prices of real estate investments can only be determined by negotiation between a willing buyer and seller. Therefore, these investment values are classified as Level 3.

(f) Cash and Cash Equivalents

Cash and cash equivalents primarily consist of cash, U.S. government obligations, and money market funds with maturities of three months or less. Cash and cash equivalents are purchased and reported at par value, which approximates fair value, on the valuation date, therefore these investments are classified as Level 1.

(g) Private Equity Limited Partnerships

Private equity limited partnerships are carried at fair value which is estimated based on the fair value of the underlying investment funds provided by the general partner or manager of the investments, the financials statements of which generally are audited. The Plan does not have a controlling ownership in these private equity limited partnership investments, and therefore the equity method of accounting is applied for these investments. Accordingly, these investments have been excluded from the fair value table.

(h) Hedge Fund Limited Partnerships

Hedge fund limited partnerships are carried at fair value which is estimated using the net asset value (NAV) per unit as reported by the administrator of the underlying investment fund as a practical expedient to fair value. Therefore, these investments have been excluded from the fair value table.

(i) Other Investments

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

(Continued)

The Plan's financial assets measured at fair value on a recurring basis at December 31, 2017 and 2016 were as follows:

	2017			
	Level 1	**Level 2**	**Level 3**	**Total**
Assets:				
Equity securities:				
U.S. equities	$ 939,498,108	3,555,025	—	943,053,133
Foreign equities	555,912,776	85,926	—	555,998,702
Real estate	26,263,418	—	—	26,263,418
Total equity securities	1,521,674,302	3,640,951	—	1,525,315,253
Debt securities:				
U.S. government securities	643,579,325	38,344,123	—	681,923,448
States, municipalities, and political subdivisions	—	149,659,254	—	149,659,254
U.S. corporate securities	—	1,505,675,428	139	1,505,675,567
Foreign securities	—	164,704,649	—	164,704,649
Residential mortgage-backed securities	—	321,964,835	3	321,964,838
Commercial mortgage-backed securities	—	56,606,571	1,129,877	57,736,448
Other asset-backed securities	—	130,120,863	—	130,120,863
Redeemable preferred securities	—	8,086,339	—	8,086,339
Total debt securities	643,579,325	2,375,162,062	1,130,019	3,019,871,406
Other investments:				
Cash and cash equivalents	201,708,787	—	—	201,708,787
Common/collective trusts	—	478,420,818	—	478,420,818
Real estate investment	—	—	479,119,695	479,119,695
Pooled separate account	—	48,255,605	—	48,255,605
Other	—	5,234,573	—	5,234,573
Total other investments	201,708,787	531,910,996	479,119,695	1,212,739,478
Subtotal investments	$ 2,366,962,414	2,910,714,009	480,249,714	5,757,926,137
Private equity funds				530,259,526
Hedge fund limited partnerships				177,472,174
Total investments				$ 6,465,657,837

(Continued)

	2016			
	Level 1	**Level 2**	**Level 3**	**Total**
Assets:				
Equity securities:				
U.S. equities	$ 1,305,046,068	5,037,064	—	1,310,083,132
Foreign equities	611,311,858	—	75,475	611,387,333
Real estate	33,549,171	—	—	33,549,171
Total equity securities	1,949,907,097	5,037,064	75,475	1,955,019,636
Debt securities:				
U.S. government securities	460,426,170	121,957,986	—	582,384,156
States, municipalities, and political subdivisions	—	128,237,182	—	128,237,182
U.S. corporate securities	—	1,290,871,763	139	1,290,871,902
Foreign securities	—	103,021,994	—	103,021,994
Residential mortgage-backed securities	—	162,795,214	1	162,795,215
Commercial mortgage-backed securities	—	56,600,010	—	56,600,010
Other asset-backed securities	—	60,269,841	—	60,269,841
Redeemable preferred securities	—	6,378,333	—	6,378,333
Total debt securities	460,426,170	1,930,132,323	140	2,390,558,633
Other investments:				
Cash and cash equivalents	154,795,634	—	—	154,795,634
Common/collective trusts	—	465,376,825	—	465,376,825
Real estate investment	—	—	472,542,464	472,542,464
Pooled separate account	—	35,326,125	—	35,326,125
Other	—	5,121,779	—	5,121,779
Total other investments	154,795,634	505,824,729	472,542,464	1,133,162,827
Subtotal investments	$ 2,565,128,901	2,440,994,116	472,618,079	5,478,741,096
Private equity funds				254,432,377
Hedge fund limited partnerships				191,158,416
Total investments				$ 5,924,331,889

Real estate investment partnerships invest primarily in equity real estate and mortgage loan investments located in the United States. These real estate investments can be redeemed quarterly with 60 days' notice. Hedge funds utilize multiple strategies to diversify risks and reduce volatility and invests primarily in long and short U.S. and non-U.S. equities and equity related instruments, fixed-income securities, and currencies and can be redeemed between one and twenty-four months, depending on the specific investment. Private equities invest in a broad range of investment opportunities. These private equity investments cannot be redeemed by the funds. Instead, the nature of the investments in this category is that distributions are received through the liquidation of the underlying assets of the fund. It is estimated that the underlying assets of the fund will be liquidated

(Continued)

over 5 to 10 years. Unfunded commitments related to private equities were approximately $136,000,000 and $163,000,000 as of December 31, 2017 and 2016, respectively.

The changes in the balances of Level 3 financial assets for the year ended December 31, 2017 and 2016 were as follows:

	2017			
	Equity securities	Debt securities	Real estate	Total
Beginning balance	$ 75,475	140	472,542,464	472,618,079
Investment returns, net realized and unrealized capital gains\(loss)	1,584	(457)	23,165,090	23,166,217
Purchases	—	—	—	—
Sales	(1,584)	(28,159)	(16,587,859)	(16,617,602)
Settlements	—	—	—	—
Transfers (out of) in to Level 3 (1)	(75,475)	1,158,495	—	1,083,020
Ending balance	$ —	1,130,019	479,119,695	480,249,714

	2016			
	Equity securities	Debt securities	Real estate	Total
Beginning balance	$ —	2,633,026	497,217,600	499,850,626
Investment returns, net realized and unrealized capital gains\(loss)	(2,258)	(37,190)	41,498,576	41,459,128
Purchases	—	41,581	—	41,581
Sales	—	(314,884)	(66,173,712)	(66,488,596)
Settlements	—	(1,090,548)	—	(1,090,548)
Transfers (out of) in to Level 3 (1)	77,733	(1,231,845)	—	(1,154,112)
Ending balance	$ 75,475	140	472,542,464	472,618,079

Changes in Fair Value Levels

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. 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.

Management evaluated 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. For the year ended December 31, 2017 and 2016, there were no significant transfers in or out of levels 1, 2, or 3.

(Continued)

(j) Offsetting Financial Assets and Liabilities

There were no financial assets and liabilities, subject to offsetting and enforceable master netting arrangements other than derivative and futures contracts described in note 5(i). The amount of collateral associated with these derivative and futures contracts was not material at December 31, 2017 and 2016.

(6) Funding Policy

The Company's funding policy is to make annual contributions to the Plan in amounts that meet or exceed minimum funding requirements of ERISA after reflecting any application of Funding Standard Carryover Balance (FSCB) or Prefunding Balance (PFB). These two funding balances were established in 2008 to track Company contributions that have been made in excess of the minimum required amount. The Company did not contribute to the Plan for the 2017 and 2016 plan years. There was no funding requirement under ERISA. Although it has not expressed any intention to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA.

(7) Plan Termination

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

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

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. However, there is a statutory ceiling, which is adjusted periodically, on the amount of an individual's monthly benefit that the PBGC guarantees. For Plan terminations occurring during 2018, that ceiling is $5,420 per month. That ceiling applies to those pensioners who elect to receive their benefits in the form of a single-life annuity and are at least 65 years old at the time of retirement or plan termination (whichever comes later). For younger annuitants or for those who elect to receive their benefits in some form more valuable than a single-life annuity, the corresponding ceilings are actuarially adjusted downward.

(Continued)

Benefit improvements attributable to Plan amendments, if any, may not be fully guaranteed even though total benefit entitlements fall below the aforementioned ceilings. For example, if any improvements were made in 2018, none of the improvements would be guaranteed if the Plan were to terminate before January 1, 2018. After that date, the PBGC would guarantee 20% of any benefit improvements that resulted in benefits below the ceiling, with an additional 20% guaranteed each year the Plan continued beyond January 1, 2017. If the amount of the benefit increase below the ceiling is also less than $100, $20 of the increase (rather than 20%) becomes guaranteed by the PBGC each year following the effective date of the amendment. Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the plan sponsor and the level of benefits guaranteed by the PBGC.

(8) Tax Status

The Internal Revenue Service (IRS) has determined and informed the Company in correspondence dated November 21, 2014, that as of that date, the Plan was qualified and the trust established under the Plan was tax-exempt, under the applicable sections of the Internal Revenue Code (the Code). The Plan has been amended since receiving the determination letter. However, the Plan administrator and the Plan's tax counsel believe that the Plan is designed and is currently being operated in compliance with the applicable requirements of the Code.

U.S. GAAP requires Plan management to evaluate tax positions taken by the plan and recognize a tax liability or asset if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 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; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for years 2014 and prior.

(9) Risk and Uncertainties

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

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

On August 10, 2017, the Plan received notice of an audit from the U.S. Department of Labor. The Plan Administrator has provided the information requested by the Department.

(10) Related-Party and Party in interest Transactions

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

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

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

The Plan holds a group annuity contract with ALIC, an affiliate of the Plan sponsor. Investment and administrative expenses associated with the contract include investment advisory, plan administration, custodial, consulting, and banking fees. The Plan paid investment and administrative expenses to ALIC pursuant to the group annuity contract in the amount of $2,236,000 and $1,585,000 in 2017 and 2016, respectively.

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

(11) Subsequent Events

The Plan has been evaluated for subsequent events from balance sheet date through October 12, 2018 the date at which the financial statements were available to be issued, and determined there are no other events requiring adjustments to or disclosure in these financial statements and related notes.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2017

EIN 23-2229683/Plan #003

(a)	(b) Identity of issuer, borrower, lessor or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair/current value
*	PIMCO Separate Account G01709	** Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	$ 541,788,068	689,677,953
*	Dodge & Cox Separate Account G09237	** Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	574,976,715	653,226,061
*	JP Morgan Asset Management Separate Account G09238	** Individual Separate Account investing primarily in U.S. government, agency and corporate bonds, and mortgage pass-through securities.	392,100,805	394,126,503
*	Arrowstreet Account Separate Account G10541	** Individual Separate Account investing primarily in international equity securities.	256,628,940	297,357,394
*	Jennison Fund Separate Account G14069	** Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	369,983,864	390,823,999
*	LSV Asset Separate Account P65709	** Individual Separate Account investing primarily in U.S. large capitalization equity securities.	145,049,379	209,788,355
*	MFS Fund Separate Account G15349	** Individual Separate Account investing primarily in U.S. and international equity securities.	120,124,792	204,115,332
*	AQR Account Separate Account G10540	** Individual Separate Account investing primarily in international equity securities.	209,591,055	249,387,481
*	Barrow, Hanley Separate Account G80500	** Individual Separate Account investing primarily in U.S. and international equity securities.	213,615,940	241,831,412
*	Aronson + Johnson + Ortiz Separate Account P53292	** Individual Separate Account investing primarily in U.S. small and mid capitalization equity securities.	101,845,564	116,014,245
*	Wellington Account Separate Account G10542	** Individual Separate Account investing primarily in international equity securities.	108,274,260	123,840,962
	Hood River Account P71573	** Individual Separate Account investing primarily in U.S. small capitalization equity securities.	52,968,688	63,304,917
	Redwood Account P71579	** Individual Separate Account investing primarily in U.S. small capitalization equity securities.	51,950,906	61,215,516
*	Russell Overlay Fund Separate Account G09724	** Individual Separate Account investing primarily in financial futures, foreign exchange and forward currency contracts, short-term Government securities, cash vehicles and equity, and fixed-income securities.	40,115,296	39,936,272
*	Disbursement Fund Separate Account P14320	** Individual Separate Account investing primarily in money market securities.	54,619,340	64,131,881
*	Transition Fund Separate Account G15348	** Individual Separate Account investing primarily in money market securities.	40,276	40,255
		Subtotal JPMorgan Investments [1]	3,233,673,888	3,798,818,538
*	Aetna Life Insurance Company Separate Account 90 (2)	** ALIC Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	548,833,644	627,820,598
*	Aetna Life Insurance Company Separate Account No. 151 (3)	** ALIC Individual Separate Account investing primarily in U.S. government, agency and corporate bonds, and mortgage pass-through securities.	510,192,573	520,093,957
*	Aetna Life Insurance Company Separate Account No. 174	** ALIC Pooled Separate Account investing primarily in money market securities.	47,397,509	48,255,604
	D.E. Shaw All Country Global Alpha Extension Fund, L.L.C.	Equity participation in a limited liability company that invests primarily in global equity securities, swaps, options, warrants and other derivative instruments through its interests in D.E. Shaw All Country Global Alpha Extension Portfolios, L.L.C.	224,430,940	242,870,406
*	State Street Russell 1000 Index Securities Lending Fund (CM62)	Commingled Collective Trust Account investing primarily in U.S. large and mid-cap capitalization equity securities.	81,260,380	140,627,626
	AB Emerging Markets Value Delaware Business Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	64,438,894	73,607,510
	T. Rowe Price Emerging Markets Equity Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	60,000,000	79,582,609
	UBS Trumbull Property Fund	Units in a private Real Estate Investment Trust (REIT) investing primarily in U.S. real estate properties.	162,442,866	210,258,145
	UBS Trumbull Property Inc. Fund	Units in a private REIT investing primarily in U.S. participating mortgage loans and real estate properties.	117,776,625	152,128,104
	UBS AgriVest Farmland Fund, Inc.	Shares in a private REIT investing primarily in U.S. agricultural properties.	69,791,487	91,813,894
	Allegis Value Trust	Shares in a private REIT investing primarily in U.S. real estate properties.	34,074,256	24,919,552
	APP Hedge Funds, LLC	Limited liability company investing in funds primarily utilizing convertible bond arbitrage, long/short equity market neutral, merger arbitrage, distressed debt, long/short equity, hedge equity and global asset allocation investment strategies.	132,665,152	167,472,174
	Ares Institutional Loan Fund (Cayman Feeder) L.P.	Participating Notes in a limited liability company that invests primarily in senior secured floating rate bank loans and high yield corporate debt securities through its interested in Ares Institutional Loan Fund B.V.	44,831,246	45,015,689
	Invesco Active Multi-Sector Credit Fund (Cayman) Ltd.	Participating Notes in Invesco Active Multi-Sector Credit Fund, Ltd., a limited liability company investing primarily in senior secured floating rate loans, investment grade securities and corporate bonds.	70,000,000	78,453,809

(Continued)

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2017

EIN 23-2229683/Plan #003

(a)	(b) Identity of issuer, borrower, lessor or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair/current value
	Court Square Capital Partners II, L.P.	** Limited partnership investing primarily in private equity investments.	$ 10,971,557	6,094,882
	Court Square Capital Partners III, L.P.	** Limited partnership investing primarily in private equity investments.	14,394,712	13,136,404
	Kohlberg TE Investors VI, L.P.	** Limited partnership investing primarily in private equity investments.	3,597,431	1,088,596
	Kohlberg TE Investors VII, L.P.	** Limited partnership investing primarily in private equity investments.	14,151,855	18,812,610
	Kohlberg TE Investors VIII, L.P.	** Limited partnership investing primarily in private equity investments.	4,873,131	4,743,906
	TPG Opportunity Partners II (B), L.P.	** Limited partnership investing primarily in private equity investments.	—	6,656,143
	TPG Opportunity Partners III, L.P.	** Limited partnership investing primarily in private equity investments.	6,105,903	7,727,620
	TPG Partners V, L.P.	** Limited partnership investing primarily in private equity investments.	8,495,919	7,501,649
	Oak Hill Capital Partners III, LP	** Limited partnership investing primarily in private equity investments.	13,922,866	18,136,562
	Oak Hill Capital Partners IV (Onshore Tax Exempt), L.P.	** Limited partnership investing primarily in private equity investments.	12,503,941	8,461,573
	Green Equity Investors Side VII, L.P.	** Limited partnership investing primarily in private equity investments.	6,621,438	6,556,869
	Crescent Mezzanine Partners VIB, LP	** Limited partnership investing primarily in private mezzanine debt and equity investments.	12,010,153	10,949,350
	Crescent Mezzanine Partners VIIB, LP	** Limited partnership investing primarily in private mezzanine debt and equity investments.	6,272,587	6,575,821
	TCW/Crescent Mezzanine Partners V, LP	** Limited partnership investing primarily in private mezzanine debt and equity investments.	4,336,373	3,129,025
	The Resolute Fund II, L.P.	** Limited partnership investing primarily in private equity investments.	12,227,069	10,345,494
	Towerbrook Investors III, LP	** Limited partnership investing primarily in private equity investments.	7,941,846	5,440,967
	Montagu IV LP	** Limited partnership investing primarily in private equity investments.	13,085,921	16,874,493
	Wellspring Capital Partners V, LP	** Limited partnership investing primarily in private equity investments.	8,587,298	11,687,658
		Total investments	$ 5,561,909,460	6,465,657,837

* Party in interest

(1) Refer to Attachment 1 for the detail of investments, excluding noninterest-bearing cash of $176,010,690

(2) Refer to Attachment 2 for the detail of investments, excluding noninterest-bearing cash of $17,239,857

(3) Refer to Attachment 3 for the detail of investments, excluding noninterest-bearing cash of $8,458,240

** These items have been certified as to their completeness and accuracy by the Plan's trustee.

See accompanying independent auditors' report.