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

2020

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

A This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
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
401-765-1500

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.	10/14/2021	ROBERTA JOHNNENE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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**	57145
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)**	12775
a(2) Total number of active participants at the end of the plan year	**6a(2)**	12139
b Retired or separated participants receiving benefits	**6b**	25247
c Other retired or separated participants entitled to future benefits	**6c**	15651
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	53037
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	2752
f Total. Add lines **6d** and **6e**	**6f**	55789
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**	23
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)		**9b** Plan benefit arrangement (check all that apply)	
(1) [X] Insurance		**(1)** [X] Insurance	
(2) [ ] Code section 412(e)(3) insurance contracts		**(2)** [ ] Code section 412(e)(3) insurance contracts	
(3) [X] Trust		**(3)** [X] Trust	
(4) [ ] General assets of the sponsor		**(4)** [ ] General assets of the sponsor	

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

a Pension Schedules

- **(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 2020 Form M-1 annual report. If the plan was not required to file the 2020 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

2020

This Form is Open to Public Inspection

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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	53037	01/01/2020	12/31/2020

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**	1071856201

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

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

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

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

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

2020

This Form is Open to Public Inspection

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

▶ **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 2020

2 Assets:

a Market value	**2a**	6394225188
b Actuarial value	**2b**	6130166054

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	27942	3129563156	3129563156
b For terminated vested participants	16428	971751537	971751537
c For active participants	12775	698863969	699982125
d Total	57145	4800178662	4801296818

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**	5.31 %
6 Target normal cost	**6**	10400000

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	08/27/2021 Date
ERIC A. KEENER Type or print name of actuary	20-06663 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)	519247785	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)	519247785	0
10	Interest on line 9 using prior year's actual return of 19.52 %	101357168	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 5.46 %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections	0	
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	620604953	0

Part III Funding Percentages

14	Funding target attainment percentage	14	114.75 %
15	Adjusted funding target attainment percentage	15	127.67 %
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	122.53 %
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:	
3.64 %	5.21 %	5.94 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	62

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**	10400000
b Excess assets, if applicable, but not greater than line 31a	**31b**	10400000

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

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.**	**2020** **This Form is Open to Public Inspection.**

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

A Name of plan	**B** Three-digit plan number (PN) ▶
RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.	003
C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
AETNA INC.	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

(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)

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	2468823	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AETNA LIFE INSURANCE COMPANY

06-6033492

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 15 19 66 50 28	SUBSIDIARY	2396654	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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	1358219	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)

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	1340787	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

AQR CAPITAL MANAGEMENT LLC

13-3987414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1236803	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	1171357	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)

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	1060898	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

(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	1056340	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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	994177	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	993308	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	966292	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

(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	940817	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)

LEGAL & GENERAL INV MGMT AMERICA

20-8058531

(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	853148	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	NONE	812961	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] 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	690626	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)

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 50	NONE	665041	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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	580776	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	579728	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)

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	545100	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	497220	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	438670	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)

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	350873	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	340173	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	326488	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

INVESCO ADVISERS INC.

58-1707262

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	295333	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	271390	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	149233	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	102921	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SEI GLOBAL SERVICES INC

51-0405509

(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 15	NONE	89517	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ERNST & YOUNG LLP

34-6565596

(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	73800	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

EVESTMENT ALLIANCE LLC

58-2540972

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	NONE	43770	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BNYMELLON ANALYTICAL SERVICES LLC

91-1934665

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	NONE	37250	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	13000	Yes [ ] No [X]	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

2020

This Form is Open to Public Inspection.

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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	47601413

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	47414385

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	89981266

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II **Information on Participating Plans (to be completed by DFEs)**
(Complete as many entries as needed to report all participating plans)

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

2020

This Form is Open to Public Inspection

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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 reported 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	247964653	378208522
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	175950964	212201592
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	4793058	6837833
(2) U.S. Government securities	1c(2)	880743843	815757710
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	132179102	127912353
(B) All other	1c(3)(B)	2252103066	2340150171
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	5598984	14659799
(B) Common	1c(4)(B)	1432497038	1581983201
(5) Partnership/joint venture interests	1c(5)	701652875	784415677
(6) Real estate (other than employer real property)	1c(6)	353022082	342264776
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	74061741	47414385
(10) Value of interest in pooled separate accounts	1c(10)	46853193	47601413
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	86013931	89981266
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	150748267	183868000
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	174046189	180027647

			(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	6718228986	7153284345
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	324003798	308567388
k	Total liabilities (add all amounts in lines 1g through1j)	1k	324003798	308567388
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	6394225188	6844716957

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)	12944023	
	(B) U.S. Government securities	2b(1)(B)	14872407	
	(C) Corporate debt instruments	2b(1)(C)	89118482	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	8486305	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		125421217
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	245278	
	(B) Common stock	2b(2)(B)	28071213	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	7820805	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		36137296
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	7842633721	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	7686969153	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		155664568
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	-11896640	
	(B) Other	2b(5)(B)	479325295	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		467428655

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		13352644
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		168314
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		4262668
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		14669223
c Other income	2c		-2766183
d Total income. Add all **income** amounts in column (b) and enter total	2d		814338402
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	332565511	
(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)		332565511
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)	970746	
(2) Contract administrator fees	2i(2)	4690194	
(3) Investment advisory and management fees	2i(3)	20877147	
(4) Other	2i(4)	4743035	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		31281122
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		363846633
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		450491769
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) [ ] Unmodified **(2)** [ ] Qualified **(3)** [X] Disclaimer **(4)** [ ] Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) [X] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [ ] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

(1) Name: ERNST & YOUNG LLP **(2)** EIN: 34-6565596

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	

			Yes	No	Amount
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	
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		342355593
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 Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4347245.

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

2020

This Form is Open to Public Inspection.

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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 | 718

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): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**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: 25 % Investment-Grade Debt: 58 % High-Yield Debt: _____% Real Estate: 6 % Other: 11 %

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):

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation_____

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Report of Independent Auditors

To the Plan Participants and the Plan Administrator of
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., which comprise the statements of net assets available for benefits as of December 31, 2020 and 2019, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditor's Responsibility

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

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the certified investment information described in Note 4, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the entities that certified the investment information meet the requirements of 29 CFR 2520.103-8. The plan administrator has obtained certifications as of December 31, 2020 and 2019, and for the years then ended, stating that the investment information provided to the plan administrator is complete and accurate.

Disclaimer of Opinion on Financial Statements

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.

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Disclaimer of Opinion on Supplemental Schedules

The accompanying supplemental schedules of assets (held at end of year) as of December 31, 2020, and reportable transactions for the year then ended, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on the supplemental schedules referred to above.

Report on Compliance of Form and Content with Department of Labor's Rules and Regulations

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

Ernst & Young LLP

October 13, 2021

A member firm of Ernst & Young Global Limited

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

2020

This Form is Open to Public Inspection

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

▶ **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 2020

2 Assets:

a Market value	**2a**	6,394,225,188
b Actuarial value	**2b**	6,130,166,054

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	27,942	3,129,563,156	3,129,563,156
b For terminated vested participants	16,428	971,751,537	971,751,537
c For active participants	12,775	698,863,969	699,982,125
d Total	57,145	4,800,178,662	4,801,296,818

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**	5.31%
6 Target normal cost	**6**	10,400,000

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 E.a.K. 08/27/2021

Signature of actuary — Date

Eric A. Keener — 2006663

Type or print name of actuary — Most recent enrollment number

Aon Consulting, Inc. — 203-852-1100

Firm name — 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)	519,247,785	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)	519,247,785	0
10	Interest on line 9 using prior year's actual return of 19.52%	101,357,168	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 5.46%		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections	0	
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	620,604,953	0

Part III Funding Percentages

14	Funding target attainment percentage	14	114.75%
15	Adjusted funding target attainment percentage	15	127.67%
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	122.53%
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:	
3.64 %	5.21 %	5.94%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	62

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**	10,400,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	10,400,000

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

Schedule SB Attachment (Form 5500)—2020 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	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	5.0%	0.7944	2.1845
56	5.0%	0.7546	2.1130
57	5.0%	0.7169	2.0432
58	5.0%	0.6811	1.9751
59	5.0%	0.6470	1.9087
60	8.5%	0.6147	3.1348
61	8.5%	0.5624	2.9161
62	9.5%	0.5146	3.0310
63	9.5%	0.4657	2.7873
64	9.5%	0.4215	2.5626
65	18.0%	0.3814	4.4628
66	18.0%	0.3128	3.7158
67	18.0%	0.2565	3.0931
68	18.0%	0.2103	2.5742
69	18.0%	0.1725	2.1419
70	100.0%	0.1414	9.8990

Weighted Average Retirement Age **61**

Number of Active Cash Balance Only Participants (Excluding Disableds) = 9,423

Schedule SB Attachment (Form 5500)—2020 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	3.0%	1.0000	1.5000
51	3.0%	0.9700	1.4841
52	3.0%	0.9409	1.4678
53	3.0%	0.9127	1.4512
54	3.0%	0.8853	1.4342
55	4.0%	0.8587	1.8892
56	4.0%	0.8244	1.8466
57	4.0%	0.7914	1.8044
58	4.0%	0.7598	1.7626
59	4.0%	0.7294	1.7213
60	5.0%	0.7002	2.1006
61	5.0%	0.6652	2.0288
62	9.0%	0.6319	3.5261
63	9.0%	0.5750	3.2605
64	9.0%	0.5233	3.0142
65	18.0%	0.4762	5.5715
66	18.0%	0.3905	4.6389
67	18.0%	0.3202	3.8615
68	18.0%	0.2626	3.2137
69	18.0%	0.2153	2.6740
70	100.0%	0.1765	12.3582

Weighted Average Retirement Age **63**

Number of Prior Plan Transition Participants (Excluding Disableds) = 3,307

Weighted Average Retirement Age for All Active Participants = 62

Schedule SB Attachment (Form 5500)—2020 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 2019, each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA, without regard to the American Rescue Plan Act of 2021.
1st Segment Rate	3.64%.
2nd Segment Rate	5.21%.
3rd Segment Rate	5.94%.
Interest Rates for Maximum Funding Purposes	Based on average segment rates for the 24-month period ending December 2019 without regard to HATFA or the American Rescue Plan Act of 2021.
1st Segment Rate	2.77%.
2nd Segment Rate	3.83%.
3rd Segment Rate	4.28%.
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% annuity option. For non-cash balance participants, 100% of participants are assumed to elect a 100% annuity option. Among participants assumed to elect a 100% annuity option, 58% are assumed to elect a single life annuity, 15% are assumed to elect a 50% joint and survivor annuity, 4% are assumed to elect a 75% joint and survivor annuity, 20% are assumed to elect a 100% joint and survivor annuity, and 3% are assumed to elect a life annuity with a period certain.
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	2020 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e) based on 2006 base rates from the RP-2014 mortality study.

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. 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 $230,000.

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	
2018 Plan Year	6.60%. The applicable third segment rate limitation is 6.29%.
2019 Plan Year	6.50%. The applicable third segment rate limitation is 6.11%.
Trust Expenses Included in Target Normal Cost	$10,400,000.
Actuarial Method	Standard unit credit cost method.
Valuation Date	January 1, 2020.

Schedule SB Attachment (Form 5500)—2020 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	14.00%	50	4.50%
21	14.00%	51	4.50%
22	14.00%	52	4.50%
23	14.00%	53	4.50%
24	14.00%	54	4.50%
25	12.00%	55	5.00%
26	12.00%	56	5.00%
27	12.00%	57	5.00%
28	12.00%	58	5.00%
29	12.00%	59	5.00%
30	8.00%	60	8.50%
31	8.00%	61	8.50%
32	8.00%	62	9.50%
33	8.00%	63	9.50%
34	8.00%	64	9.50%
35	6.00%	65	18.00%
36	6.00%	66	18.00%
37	6.00%	67	18.00%
38	6.00%	68	18.00%
39	6.00%	69	18.00%
40	5.00%	70+	100.00%
41	5.00%		
42	5.00%		
43	5.00%		
44	5.00%		
45	4.50%		
46	4.50%		
47	4.50%		
48	4.50%		
49	4.50%		

Table 2

Withdrawal and Retirement Rates—FAP Transition Participants

Age	Rate	Age	Rate
20	3.50%	50	3.00%
21	3.50%	51	3.00%
22	3.50%	52	3.00%
23	3.50%	53	3.00%
24	3.50%	54	3.00%
25	3.50%	55	4.00%
26	3.50%	56	4.00%
27	3.50%	57	4.00%
28	3.50%	58	4.00%
29	3.50%	59	4.00%
30	3.50%	60	5.00%
31	3.50%	61	5.00%
32	3.50%	62	9.00%
33	3.50%	63	9.00%
34	3.50%	64	9.00%
35	3.50%	65	18.00%
36	3.50%	66	18.00%
37	3.50%	67	18.00%
38	3.50%	68	18.00%
39	3.50%	69	18.00%
40	3.00%	70+	100.00%
41	3.00%		
42	3.00%		
43	3.00%		
44	3.00%		
45	3.00%		
46	3.00%		
47	3.00%		
48	3.00%		
49	3.00%		

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)—2020 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 valuation reflects the following plan change:

An update to the applicable mortality table under IRC section 417(e) to the 2020 plan year table published in IRS Notice 2019-26.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

We have relied on the anticipated election by Aetna Inc. and CVS Health Corporation to defer the interest rate stabilization provisions of the American Rescue Plan Act of 2021 beyond the 2020 plan year.

Schedule SB Attachment (Form 5500)—2020 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 24—Change in Actuarial Assumptions

The 2020 valuation reflects the following changes in non-prescribed actuarial assumptions:

- A change in the optional form assumption to better reflect actual optional form elections.
- A change in the turnover and retirement rates for actives to better reflect actual experience.

Schedule SB Attachment (Form 5500)—2020 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, 2020

Number of Participants, Average Accrued Benefit and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29				3						
30-34		2		189 $362 $3,184	8					
35-39	1	6	4	628 $474 $4,418	263 $1,267 $11,981	14				
40-44		12	9	590 $476 $4,785	623 $1,540 $15,448	500 $3,116 $22,176	30 $6,918 $29,180			
45-49	1	10	2	546 $593 $6,004	654 $2,003 $19,467	934 $4,614 $29,783	372 $8,094 $40,169	66 $10,787 $53,825		
50-54		11	11	471 $731 $7,827	449 $2,233 $24,090	714 $5,113 $38,350	636 $9,913 $53,845	448 $12,319 $66,970	32 $17,370 $98,157	
55-59		8	4	378 $664 $8,325	322 $2,595 $28,550	506 $5,431 $47,282	391 $10,130 $65,880	461 $16,149 $95,255	284 $18,633 $112,346	41 $17,515 $124,988
60-64		8	7	256 $799 $9,628	271 $2,301 $31,092	338 $5,263 $52,675	203 $10,434 $73,914	187 $13,804 $99,863	193 $22,462 $154,357	135 $20,267 $157,027
65-69			1	95 $774 $10,351	76 $2,849 $40,120	104 $6,693 $68,596	54 $8,544 $75,810	41 $13,383 $105,575	21 $17,962 $173,494	37 $23,662 $228,946
70+				14	15	21 $8,048 $92,944	8	4	3	4

N-12730

Schedule SB Attachment (Form 5500)—2020 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 24—Change in Actuarial Assumptions

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- A change in the optional form assumption to better reflect actual optional form elections.
- A change in the turnover and retirement rates for actives to better reflect actual experience.

Schedule SB Attachment (Form 5500)—2020 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, 2020

Number of Participants, Average Accrued Benefit and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29				3						
30-34		2		189 $362 $3,184	8					
35-39	1	6	4	628 $474 $4,418	263 $1,267 $11,981	14				
40-44		12	9	590 $476 $4,785	623 $1,540 $15,448	500 $3,116 $22,176	30 $6,918 $29,180			
45-49	1	10	2	546 $593 $6,004	654 $2,003 $19,467	934 $4,614 $29,783	372 $8,094 $40,169	66 $10,787 $53,825		
50-54		11	11	471 $731 $7,827	449 $2,233 $24,090	714 $5,113 $38,350	636 $9,913 $53,845	448 $12,319 $66,970	32 $17,370 $98,157	
55-59		8	4	378 $664 $8,325	322 $2,595 $28,550	506 $5,431 $47,282	391 $10,130 $65,880	461 $16,149 $95,255	284 $18,633 $112,346	41 $17,515 $124,988
60-64		8	7	256 $799 $9,628	271 $2,301 $31,092	338 $5,263 $52,675	203 $10,434 $73,914	187 $13,804 $99,863	193 $22,462 $154,357	135 $20,267 $157,027
65-69			1	95 $774 $10,351	76 $2,849 $40,120	104 $6,693 $68,596	54 $8,544 $75,810	41 $13,383 $105,575	21 $17,962 $173,494	37 $23,662 $228,946
70+				14	15	21 $8,048 $92,944	8	4	3	4

N-12730

Schedule SB Attachment (Form 5500)—2020 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 2019, each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA, without regard to the American Rescue Plan Act of 2021.
1st Segment Rate	3.64%.
2nd Segment Rate	5.21%.
3rd Segment Rate	5.94%.
Interest Rates for Maximum Funding Purposes	Based on average segment rates for the 24-month period ending December 2019 without regard to HATFA or the American Rescue Plan Act of 2021.
1st Segment Rate	2.77%.
2nd Segment Rate	3.83%.
3rd Segment Rate	4.28%.
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% annuity option. For non-cash balance participants, 100% of participants are assumed to elect a 100% annuity option. Among participants assumed to elect a 100% annuity option, 58% are assumed to elect a single life annuity, 15% are assumed to elect a 50% joint and survivor annuity, 4% are assumed to elect a 75% joint and survivor annuity, 20% are assumed to elect a 100% joint and survivor annuity, and 3% are assumed to elect a life annuity with a period certain.
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	2020 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e) based on 2006 base rates from the RP-2014 mortality study.

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. 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 $230,000.

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	
2018 Plan Year	6.60%. The applicable third segment rate limitation is 6.29%.
2019 Plan Year	6.50%. The applicable third segment rate limitation is 6.11%.
Trust Expenses Included in Target Normal Cost	$10,400,000.
Actuarial Method	Standard unit credit cost method.
Valuation Date	January 1, 2020.

Schedule SB Attachment (Form 5500)—2020 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	14.00%	50	4.50%
21	14.00%	51	4.50%
22	14.00%	52	4.50%
23	14.00%	53	4.50%
24	14.00%	54	4.50%
25	12.00%	55	5.00%
26	12.00%	56	5.00%
27	12.00%	57	5.00%
28	12.00%	58	5.00%
29	12.00%	59	5.00%
30	8.00%	60	8.50%
31	8.00%	61	8.50%
32	8.00%	62	9.50%
33	8.00%	63	9.50%
34	8.00%	64	9.50%
35	6.00%	65	18.00%
36	6.00%	66	18.00%
37	6.00%	67	18.00%
38	6.00%	68	18.00%
39	6.00%	69	18.00%
40	5.00%	70+	100.00%
41	5.00%		
42	5.00%		
43	5.00%		
44	5.00%		
45	4.50%		
46	4.50%		
47	4.50%		
48	4.50%		
49	4.50%		

Table 2

Withdrawal and Retirement Rates—FAP Transition Participants

Age	Rate	Age	Rate
20	3.50%	50	3.00%
21	3.50%	51	3.00%
22	3.50%	52	3.00%
23	3.50%	53	3.00%
24	3.50%	54	3.00%
25	3.50%	55	4.00%
26	3.50%	56	4.00%
27	3.50%	57	4.00%
28	3.50%	58	4.00%
29	3.50%	59	4.00%
30	3.50%	60	5.00%
31	3.50%	61	5.00%
32	3.50%	62	9.00%
33	3.50%	63	9.00%
34	3.50%	64	9.00%
35	3.50%	65	18.00%
36	3.50%	66	18.00%
37	3.50%	67	18.00%
38	3.50%	68	18.00%
39	3.50%	69	18.00%
40	3.00%	70+	100.00%
41	3.00%		
42	3.00%		
43	3.00%		
44	3.00%		
45	3.00%		
46	3.00%		
47	3.00%		
48	3.00%		
49	3.00%		

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)—2020 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 valuation reflects the following plan change:

An update to the applicable mortality table under IRC section 417(e) to the 2020 plan year table published in IRS Notice 2019-26.

Schedule SB Attachment (Form 5500)—2020 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	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	5.0%	0.7944	2.1845
56	5.0%	0.7546	2.1130
57	5.0%	0.7169	2.0432
58	5.0%	0.6811	1.9751
59	5.0%	0.6470	1.9087
60	8.5%	0.6147	3.1348
61	8.5%	0.5624	2.9161
62	9.5%	0.5146	3.0310
63	9.5%	0.4657	2.7873
64	9.5%	0.4215	2.5626
65	18.0%	0.3814	4.4628
66	18.0%	0.3128	3.7158
67	18.0%	0.2565	3.0931
68	18.0%	0.2103	2.5742
69	18.0%	0.1725	2.1419
70	100.0%	0.1414	9.8990

Weighted Average Retirement Age **61**

Number of Active Cash Balance Only Participants (Excluding Disableds) = 9,423

Schedule SB Attachment (Form 5500)—2020 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	3.0%	1.0000	1.5000
51	3.0%	0.9700	1.4841
52	3.0%	0.9409	1.4678
53	3.0%	0.9127	1.4512
54	3.0%	0.8853	1.4342
55	4.0%	0.8587	1.8892
56	4.0%	0.8244	1.8466
57	4.0%	0.7914	1.8044
58	4.0%	0.7598	1.7626
59	4.0%	0.7294	1.7213
60	5.0%	0.7002	2.1006
61	5.0%	0.6652	2.0288
62	9.0%	0.6319	3.5261
63	9.0%	0.5750	3.2605
64	9.0%	0.5233	3.0142
65	18.0%	0.4762	5.5715
66	18.0%	0.3905	4.6389
67	18.0%	0.3202	3.8615
68	18.0%	0.2626	3.2137
69	18.0%	0.2153	2.6740
70	100.0%	0.1765	12.3582

Weighted Average Retirement Age **63**

Number of Prior Plan Transition Participants (Excluding Disableds) = 3,307

Weighted Average Retirement Age for All Active Participants = 62

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Financial Statements and Supplemental Schedules

December 31, 2020 and 2019

(With Report of Independent Auditors Thereon)

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Financial Statements

December 31, 2020 and December 31, 2019

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Report of Independent Auditors

To the Plan Participants and the Plan Administrator of
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., which comprise the statements of net assets available for benefits as of December 31, 2020 and 2019, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditor's Responsibility

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

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the certified investment information described in Note 4, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the entities that certified the investment information meet the requirements of 29 CFR 2520.103-8. The plan administrator has obtained certifications as of December 31, 2020 and 2019, and for the years then ended, stating that the investment information provided to the plan administrator is complete and accurate.

Disclaimer of Opinion on Financial Statements

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.

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Disclaimer of Opinion on Supplemental Schedules

The accompanying supplemental schedules of assets (held at end of year) as of December 31, 2020, and reportable transactions for the year then ended, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on the supplemental schedules referred to above.

Report on Compliance of Form and Content with Department of Labor's Rules and Regulations

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

Ernst & Young LLP

October 13, 2021

A member firm of Ernst & Young Global Limited

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Statements of Net Assets Available for Benefits

December 31, 2020 and 2019

	2020	2019
Assets:		
Investments at fair value:		
Cash and cash equivalents	$ 378,208,522	$ 247,964,653
Debt securities	3,463,382,403	3,435,588,045
Equity securities	1,598,044,736	1,438,137,259
Common/collective trusts	265,784,580	288,261,235
Real estate investments	342,264,776	353,022,082
Private equity funds	623,774,888	540,143,013
Hedge fund limited partnerships	213,933,826	184,072,566
Pooled separate account	47,601,413	46,853,193
Other investments	8,087,609	8,235,976
Total investments	6,941,082,753	6,542,278,022
Receivable for securities sold	212,201,592	175,950,964
Total assets	7,153,284,345	6,718,228,986
Liabilities:		
Unsettled trades and other liabilities	308,567,388	324,003,798
Total liabilities	308,567,388	324,003,798
Net assets available for benefits	$ 6,844,716,957	$ 6,394,225,188

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, 2020 and 2019

	2020	2019
Investment income:		
Interest and dividends	$ 164,875,885	$ 191,594,536
Net appreciation of investments at fair value	649,462,517	902,009,642
Investment expenses	(20,877,147)	(19,866,408)
Net investment income, net	793,461,255	1,073,737,770
Benefits and expenses:		
Benefits paid directly to participants	332,565,511	332,771,093
Administrative and other expenses	10,403,975	10,184,564
Total benefits and expenses	342,969,486	342,955,657
Net increase	450,491,769	730,782,113
Net assets available for benefits:		
Beginning of year	6,394,225,188	5,663,443,075
End of year	$ 6,844,716,957	$ 6,394,225,188

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. Effective January 1, 2020, the Company's Benefits Finance Committee was replaced by the CVS Health Benefit Plans Committee Investment Subcommittee to 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.

Final Average Pay Formula

Under the Final Average Pay Formula, annual pension benefits beginning at the normal retirement age (65) are equal to (a) 1.5% of the participant's average monthly earnings during the 60 consecutive months which give the highest average out of the last 120 (180, effective January 1,

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

Cash Balance Formula

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

The annual interest credit is a fixed annual percentage based on the average 30-year U.S. Treasury Bond rate for October of the preceding year. In no event will the annual interest crediting rate applicable to post-2006 pension credits be less than 1.7%. The annual interest crediting rates for the 2020 and 2019 plan years were 2.19% and 3.34%, 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 (GAAP).

(b) Use of Estimates

The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and changes therein 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 trust accounts of JPMorgan Chase Bank, N.A. and separate accounts of Aetna Life Insurance Company (ALIC), a related party. The benefit payments are administered by ALIC and affiliates.

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 note 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.

(d) Payment of Benefits

Benefit payments to participants are recorded upon distribution.

(e) Administrative and Other 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 (depreciation) of fair value of investments presented in the accompanying statement of changes in net assets available for benefits.

(f) New Accounting Pronouncements

In August 2018, the FASB issued ASU 2018-13, *Disclosure Framework-Changes to the Disclosure Requirements for Fair Value Measurement*, which eliminates, adds and modifies certain disclosure requirements for fair value measurements. The amendments are effective for all entities for fiscal years beginning after December 15, 2019, but entities are permitted to early adopt either the entire standard or only the provisions that eliminate or modify the fair value disclosures. Management has elected to early adopt the provisions that eliminate or modify the fair value disclosure requirements.

In June 2016, the FASB issued ASU 2016-13, *Financial Instruments – Credit Losses* (Topic 326). This standard 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. This standard also requires impairments and recoveries for available-for-sale debt securities to be recorded through an allowance account and revises certain disclosure requirements. This standard is effective for private companies for fiscal years beginning after December 15, 2020. The Plan is still evaluating the impact of the adoption of this standard 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, 2020 valuation date was as follows (rounded):

Vested benefits:		
Participants currently receiving payments	$	3,008,983,000
Other participants		1,550,723,000
		4,559,706,000
Nonvested benefits		1,084,000
Total actuarial present value of accumulated plan benefits	$	4,560,790,000

The change in the actuarial present value of accumulated plan benefits for the period January 1, 2019 through January 1, 2020 was as follows (rounded):

Actuarial present value of accumulated plan benefits at January 1, 2019	$	4,615,505,000
Increases (decreases) during the year attributable to:		
Increase for interest due to decrease in discount period		289,363,000
Change in actuarial assumptions		36,327,000
Impact of plan experience		(47,634,000)
Benefits paid		(332,771,000)
Net decrease		(54,715,000)
Actuarial present value of accumulated plan benefits at January 1, 2020	$	4,560,790,000

The impact of Plan experience shown in the table above includes the net of factors such as the later-than-expected retirement and termination of certain active participants, a lower cost-of-living increase at January 1, 2020 than assumed in the January 1, 2019 valuation, and a lower cash balance interest crediting rate for the 2019 plan year than assumed in the January 1, 2019 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.

The significant actuarial assumptions used in the valuations as of January 1, 2020 and 2019 are summarized below:

	January 1	
	2020	**2019**
Interest rate on plan liabilities	6.25%	6.50%
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, 2020 valuation, 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	4.50%–14.00%	20–59	3.00%–4.00%
60–64	8.50%–9.50%	60–64	5.00%–9.00%
65–70+	18.00%–100%	65–70+	18.00%–100%

For January 1, 2019 valuation, expected withdrawal 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, 2020 and January 1, 2019 valuations used the Retirement Plan 2014 White Collar Mortality Table with a generational projection of mortality improvements beyond the base year using Scale MP-2020 and Scale MP-2019, 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% annuity option

Non-Cash Balance Participants

- 100% of participants assumed to elect an annuity option

Lump-Sum Conversion Interest Rate:

- Segment rates of 2.01%, 3.06%, and 3.65%, as of January 1, 2020
- Segment rates of 3.33%, 4.39%, and 4.72%, as of January 1, 2019

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

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 information reflected on the accompanying statements of net asset available for benefits as of December 31, 2020 and 2019, and supplemental schedules. JPMorgan Chase Bank N.A and ALIC, the custodians of the Plan for the years ended December 31, 2020 and 2019, certified 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).

On November 28, 2018, CVS Health acquired Aetna Inc. As of December 31, 2020, the Plan holds 10,954 shares of CVS Health common stock with a fair value of $748,158. As of December 31, 2019, the Plan had no CVS Health investment holdings.

(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 or by using a matrix pricing model, these financial assets would then be classified as Level 2. If quoted market prices are not available, management determines fair value using broker quotes or an internal analysis of each investment's financial performance and cash flow projections. In these instances, financial assets will be classified based upon the lowest level of input that is significant to the valuation. Thus, financial assets may be classified in Level 3 even though there may be some significant inputs that may be observable.

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

(a) Equity Securities

Equity securities are held in trust and separate accounts. The Plan currently has two classifications of trust and 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 trust and 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 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, 2020 and 2019, the Plan had no specific plans or intentions to sell investments at amounts other than NAV. The underlying investments are valued based on quoted market prices of cash equivalents and mutual funds with similar characteristics or discounted cash flows, and as a result, are classified as Level 2 of the fair value hierarchy.

(d) Common/Collective Trusts

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

(e) Real Estate Investments

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. Accordingly, these investments have been excluded from the fair value table. Private equity limited partnerships interests utilize a variety of investment strategies including leverage buyout funds, special debt funds and distressed or special situation funds.

(h) Hedge Fund Limited Partnerships

Hedge fund limited partnerships are carried at fair value which is estimated using 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. The hedge fund limited partnerships hold interests in a diversified portfolio of investment funds using relative value, hedged equity, event driven and global asset allocation strategies.

(i) Other Investments

Other investments consist 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 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.

The Plan's financial assets measured at fair value on a recurring basis at December 31, 2020 and 2019 were as follows:

	2020			
	Level 1	**Level 2**	**Level 3**	**Total**
Assets:				
Equity securities:				
U.S. equities	$ 1,045,698,727	$ 485,315	$ –	$ 1,046,184,042
Foreign equities	537,059,205	–	90,817	537,150,022
Real estate	14,710,673	–	–	14,710,673
Total equity securities	1,597,468,605	485,315	90,817	1,598,044,737
Debt securities:				
U.S. government securities	575,485,273	36,346,096	–	611,831,369
States, municipalities, and political subdivisions	–	170,187,729	–	170,187,729
U.S. corporate securities	–	2,006,403,608	–	2,006,403,608
Foreign securities	–	167,380,791	–	167,380,791
Residential mortgage-backed securities	–	287,038,642	–	287,038,642
Commercial mortgage-backed securities	–	82,790,477	–	82,790,477
Other asset-backed securities	–	133,238,093	–	133,238,093
Redeemable preferred securities	–	4,511,693	–	4,511,693
Total debt securities	575,485,273	2,887,897,129	–	3,463,382,402
Other investments:				
Cash and cash equivalents	344,440,464	33,768,058	–	378,208,522
Common/collective trusts	–	265,784,580	–	265,784,580
Real estate investments	–	–	342,264,776	342,264,776
Pooled separate account	–	47,601,413	–	47,601,413
Other	–	8,087,609	–	8,087,609
Total other investments	344,440,464	355,241,660	342,264,776	1,041,946,900
Subtotal investments	$ 2,517,394,342	$ 3,243,624,104	$ 342,355,593	6,103,374,039
Private equity funds				623,774,888
Hedge fund limited partnerships				213,933,826
Total investments				$ 6,941,082,753

	2019			
	Level 1	Level 2	Level 3	Total
Assets:				
Equity securities:				
U.S. equities	$ 930,825,330	$ 1,017,675	$ –	$ 931,843,005
Foreign equities	480,756,034	80,323	84,608	480,920,965
Real estate	25,373,289	–	–	25,373,289
Total equity securities	1,436,954,653	1,097,998	84,608	1,438,137,259
Debt securities:				
U.S. government securities	591,777,862	31,276,509	–	623,054,371
States, municipalities, and political subdivisions	–	156,782,294	–	156,782,294
U.S. corporate securities	–	1,849,178,082	1,120,543	1,850,298,625
Foreign securities	–	177,779,668	–	177,779,668
Residential mortgage-backed securities	–	384,799,337	5	384,799,342
Commercial mortgage-backed securities	–	88,579,391		88,579,391
Other asset-backed securities	–	149,589,335	–	149,589,335
Redeemable preferred securities	–	4,705,019	–	4,705,019
Total debt securities	591,777,862	2,842,689,635	1,120,548	3,435,588,045
Other investments:				
Cash and cash equivalents	220,892,609	27,072,044	–	247,964,653
Common/collective trusts	–	288,261,235	–	288,261,235
Real estate investments	–	–	353,022,082	353,022,082
Pooled separate account	–	46,853,193	–	46,853,193
Other	–	8,235,976	–	8,235,976
Total other investments	220,892,609	370,422,448	353,022,082	944,337,139
Subtotal investments	$ 2,249,625,124	$ 3,214,210,081	$ 354,227,238	5,818,062,443
Private equity funds				540,143,013
Hedge fund limited partnerships				184,072,566
Total investments				$ 6,542,278,022

Real estate investment partnerships invest primarily in equity real estate and mortgage loan investments located in the United States. These real estate investments can be redeemed quarterly with 60 days' notice. Hedge funds utilize multiple strategies to diversify risks and reduce volatility and invests primarily in long and short U.S. and non-U.S. equities and equity related instruments, fixed-income securities, and currencies and can be redeemed between one and twenty-four months, depending on the specific investment. Private equities invest in a broad range of investment opportunities. These private equity investments cannot be redeemed by the funds. Instead, the nature of the investments in this category is that distributions are received through the liquidation of the underlying assets of the fund. It is estimated that the underlying assets of the fund will be liquidated over 5 to

10 years. Unfunded commitments related to private equities were approximately $196,000,000 and $171,000,000 as of December 31, 2020 and 2019, respectively.

The changes in the balances of Level 3 financial assets for the year ended December 31, 2020 and 2019 were as follows:

	2020			
	Equity securities	Debt securities	Real estate	Total
Beginning balance	$ 84,608	$ 1,120,548	$ 353,022,082	$ 354,227,238
Investment returns, net realized and unrealized capital gains	(8,122)	(5,788)	(2,414,035)	(2,427,945)
Purchases	(73,222)	–	1,734,473	1,661,251
Sales		(351,680)	(10,077,744)	(10,429,424)
Settlements	–		–	–
Transfers (out of) in to Level 3	87,553	(763,080)	–	(675,527)
Ending balance	$ 90,817	$ –	$ 342,264,776	$ 342,355,593

	2019			
	Equity securities	Debt securities	Real estate	Total
Beginning balance	$ 81,801	$ 4,598,368	$ 424,923,700	$ 429,603,869
Investment returns, net realized and unrealized capital gains	11,386	17,909	4,278,210	4,307,505
Purchases	73,222	–	2,472,315	2,545,537
Sales		(4,625,383)	(78,652,143)	(83,277,526)
Settlements	–	(66,857)	–	(66,857)
Transfers (out of) in to Level 3	(81,801)	1,196,511	–	1,114,710
Ending balance	$ 84,608	$ 1,120,548	$ 353,022,082	$ 354,227,238

Offsetting Financial Assets and Liabilities

There were no financial assets and liabilities, subject to offsetting and enforceable master netting arrangements other than derivative contracts described in note 5(i). The amount of collateral associated with these derivative contracts was not significant at December 31, 2020 and 2019.

(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 2020 and 2019 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 ERISA, 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 2021, that ceiling is $6,034 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.

Should the plan terminate at some future time, its net assets generally will not be available on a pro rata basis to provide participants' benefits. Whether a particular participant's accumulated plan benefits will be paid depends on both the priority of those benefits and the level of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then existing assets and the PBGC guaranty while other benefits may not be provided for at all.

(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.

GAAP requires Plan management to evaluate tax positions taken by the plan and recognize a tax liability 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, 2020, there are no uncertain positions taken or expected to be taken that would require recognition of a liability 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.

(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.

The coronavirus disease 2019 ("COVID-19") pandemic continues to impact the economies of the U.S. and other countries around the world, as well as the values of investment securities. As of October 13, 2021, the impact of COVID-19 on the Plan's net assets, including with respect to certain COVID-19 related relief that was allowable and offered under the Plan, has not been material. The impact of COVID-19 on companies and the U.S. and global economies continues to evolve and the potential future effects of COVID-19 on the Plan's net assets are uncertain.

(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.

During 2020, the Plan indirectly invested in shares of CVS Health, the parent company of the Company, through its investment funds. This investment and transactions in this investment qualified as party-in-interest transactions, which are exempt from the prohibited transaction rules of ERISA. As of December 31, 2019, the Plan had no CVS Health investment holdings.

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 $2,209,000 and $2,055,000 in 2020 and 2019, 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 13, 2021 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, 2020

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 Account G01709	Trust Account investing primarily in U.S. long-term government, agency and corporate bonds.	$ 495,479,474	$ 646,988,380
*	Dodge & Cox Account G09237	Trust Account investing primarily in U.S. long-term government, agency and corporate bonds.	487,254,201	620,781,240
*	JP Morgan Asset Management Account G09238	Trust Account investing primarily in U.S. government, agency and corporate bonds, and mortgage pass-through securities.	375,013,934	413,782,246
*	Arrowstreet Account G10541	Trust Account investing primarily in international equity securities.	235,456,921	295,371,972
*	Jennison Fund Account G14069	Trust Account investing primarily in U.S. long-term government, agency and corporate bonds.	421,204,804	482,905,909
*	LSV Asset Account P65709	Trust Account investing primarily in U.S. large capitalization equity securities.	153,236,582	235,637,141
*	MFS Fund Account G15349	Trust Account investing primarily in U.S. and international equity securities.	149,130,073	279,776,708
*	AQR Account G10540	Trust Account investing primarily in international equity securities.	229,023,948	287,719,557
*	Barrow, Hanley Account G80500	Trust Account investing primarily in U.S. and international equity securities.	199,129,497	228,220,814
*	Wellington Account G10542	Trust Account investing primarily in international equity securities.	149,366,009	191,559,237
*	Hood River Account P71573	Trust Account investing primarily in U.S. small capitalization equity securities.	52,864,447	74,232,236
*	Redwood Account P71579	Trust Account investing primarily in U.S. small capitalization equity securities.	47,648,927	65,064,199
*	Legal & General Account P75590	Trust Account investing primarily in U.S. long-term corporate and government bonds.	418,242,149	502,432,934
*	Russell Overlay Fund Account G09724	Trust Account investing primarily in financial futures, foreign exchange and forward currency contracts, short-term Government securities, cash vehicles and equity, and fixed-income securities.	133,846,784	117,240,496
*	Disbursement Fund Account P14320	Trust Account investing primarily in money market securities.	116,425,117	116,178,415
*	Transition Fund Account G15348	Trust Account investing primarily in money market securities.	24,957	–
		Subtotal JPMorgan Investments [1]	3,663,347,824	4,557,891,484
*	Aetna Life Insurance Company Separate Account 90 [2]	ALIC Individual Separate Account investing primarily in U.S. long-term government, agency and corporate bonds.	474,741,054	582,272,456
*	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.	436,932,046	489,765,979
*	Aetna Life Insurance Company Separate Account No. 174	ALIC Pooled Separate Account investing primarily in money market securities.	47,601,413	47,601,413
	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.	214,430,940	298,574,309
	AB Emerging Markets Value Delaware Business Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	24,440,628	36,163,546
	T. Rowe Price Emerging Markets Equity Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	27,732,247	47,414,385
	UBS Trumbull Property Fund	Units in a Real Estate limited partnership investing primarily in U.S. real estate properties.	107,053,511	125,116,371
	UBS Trumbull Property Inc. Fund	Units in a private REIT investing primarily in U.S. participating mortgage loans and real estate properties.	94,552,674	114,732,223
	UBS AgriVest Farmland Fund, Inc.	Shares in a private REIT investing primarily in U.S. agricultural properties.	79,159,224	102,416,182
	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.	130,907,299	213,933,826
	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 intested in Ares Institutional Loan Fund B.V.	44,831,246	50,738,354
	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.	90,053,020	89,981,266

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2020

EIN 23-2229683/Plan #003

(a)	(b) Identity of issuer, borrower, lessor or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair/current value
	Court Square Capital Partners II, L.P.	Limited partnership investing primarily in private equity investments.	$ 11,004,817	$ 1,392,595
	Court Square Capital Partners III, L.P.	Limited partnership investing primarily in private equity investments.	18,908,477	23,302,033
	Court Square Capital Partners IV, L.P.	Limited partnership investing primarily in private equity investments.	11,457,840	11,665,686
	Crescent Mezzanine Partners VIB, L.P.	Limited partnership investing primarily in private mezzanine debt and equity investments.	9,241,560	5,499,577
	Crescent Mezzanine Partners VIIB, L.P.	Limited partnership investing primarily in private mezzanine debt and equity investments.	15,870,005	15,362,809
	Kohlberg TE Investors VI, L.P.	Limited partnership investing primarily in private equity investments.	2,760,395	337,067
	Kohlberg TE Investors VII, L.P.	Limited partnership investing primarily in private equity investments.	7,019,692	9,632,079
	Kohlberg TE Investors VIII, L.P.	Limited partnership investing primarily in private equity investments.	19,478,308	23,237,130
	Kohlberg TE Investors IX, L.P.	Limited partnership investing primarily in private equity investments.	2,502,117	2,419,769
	TPG Opportunity Partners II (B), L.P.	Limited partnership investing primarily in private equity investments.	–	1,764,898
	TPG Opportunity Partners III, L.P.	Limited partnership investing primarily in private equity investments.	5,059,917	5,875,601
	TPG Partners V, L.P.	Limited partnership investing primarily in private equity investments.	6,575,767	320,335
	Oak Hill Capital Partners III, L.P.	Limited partnership investing primarily in private equity investments.	8,114,070	5,775,410
	Oak Hill Capital Partners IV (Onshore Tax-Exempt), L.P.	Limited partnership investing primarily in private equity investments.	16,607,283	12,438,009
	Oak Hill Capital Partners V (Onshore Tax-Exempt), L.P.	Limited partnership investing primarily in private equity investments.	6,821,217	5,153,017
	Green Equity Investors Side VII, L.P.	Limited partnership investing primarily in private equity investments.	20,068,744	27,913,553
	TCW/Crescent Mezzanine Partners V, L.P.	Limited partnership investing primarily in private mezzanine debt and equity investments.	2,227,466	961,694
	Towerbrook Investors III, L.P.	Limited partnership investing primarily in private equity investments.	5,946,747	330,839
	TSSP Opportunities Partners IV (B), L.P.	Limited partnership investing primarily in private equity investments.	4,627,824	4,765,394
	TSSP Adjacent Opportunities Partners (C), L.P.	Limited partnership investing primarily in private equity investments.	826,611	826,611
	Montagu IV, L.P.	Limited partnership investing primarily in private equity investments.	8,225,211	5,327,151
	Wellspring Capital Partners V, L.P.	Limited partnership investing primarily in private equity investments.	2,947,623	7,914,009
	Wellspring Capital Partners VI (TE), L.P.	Limited partnership investing primarily in private equity investments.	11,847,302	12,265,693
		Subtotal Private Equity	198,138,993	184,480,959
		Total investments	$ 5,633,922,119	$ 6,941,082,753

* Party in interest

(1) Refer to Attachment 1 for the detail of investments, excluding noninterest-bearing cash of $342,646,916

(2) Refer to Attachment 2 for the detail of investments, excluding noninterest-bearing cash of $6,659,173

(3) Refer to Attachment 3 for the detail of investments, excluding noninterest-bearing cash of $28,902,433

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Supplemental Schedule

Schedule H, Line 4j-Schedule of Reportable Transactions

December 31, 2020

EIN 23-2229683/Plan #003

(a) Identity of party involved	(b) Description of asset (include interest rate and maturity in case of loan)	(c) Cost of Asset	(d) Current Value of Asset on Transaction Date	(e) Net Gain or (Loss)
Category 3 - Series of transactions in excess of 5% of plan assets				
01F032633	TBA UMBS SINGLE FAMILY 30YR 3.50% 3/25/2050	$ 323,836,846	$ 323,928,244	$ 91,398
01F040669	TBA UMBS SINGLE FAMILY 30YR 4.00% 6/25/2050	358,334,937	358,412,356	79,842
912810SN9	UNITED STATES OF AMERICA BOND FIXED SEMI-ANN. 1.25% 5/15/2050	2,085,746,681	2,084,514,431	(1,232,200)
912810SP4	UNITED STATES OF AMERICA BOND FIXED SEMI-ANN. 1.375% 08/15/2050	3,161,900,838	3,158,615,850	(3,284,995)
912810SK5	UNITED STATES OF AMERICA BOND FIXED SEMI-ANN. 2.375% 11/15/2049	351,110,677	353,093,732	1,982,593
912810QY7	UNITED STATES OF AMERICA BOND FIXED SEMI-ANN. 2.75% 11/15/2042	692,517,017	702,081,905	9,564,891
912810SL3	UNITED STATES OF AMERICA BOND FIXED SEMI-ANN. 2.00% 2/15/2050	1,207,990,211	1,210,170,173	2,179,952
12810SD1	UNITED STATES OF AMERICA BOND FIXED SEMI-ANN. 3.00% 8/15/2048	549,560,506	558,558,221	8,997,713
91282CAE1	UNITED STATES OF AMERICA NOTES FIXED SEMI-ANN. .625% 8/15/2030	329,402,880	329,336,815	(66,063)
912828Z94	UNITED STATES OF AMERICA NOTES FIXED SEMI-ANN. 1.500% 2/15/2030	699,467,422	699,937,079	469,567

There were no category 1, 2, or 4 reportable transations during 2020.

Columns for "Lease rental" and "Expense incurred with transaction" are not applicable.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Supplemental Schedule

Schedule H, Line 4j-Schedule of Reportable Transactions

December 31, 2020

EIN 23-2229683/Plan #003

(a) Identity of party involved	(b) Description of asset (include interest rate and maturity in case of loan)	(c) Cost of Asset	(d) Current Value of Asset on Transaction Date	(e) Net Gain or (Loss)
Category 3 - Series of transactions in excess of 5% of plan assets				
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912810QY7	UNITED STATES OF AMERICA BOND FIXED SEMI-ANN. 2.75% 11/15/2042	692,517,017	702,081,905	9,564,891
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There were no category 1, 2, or 4 reportable transations during 2020.

Columns for "Lease rental" and "Expense incurred with transaction" are not applicable.

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
01F032633 TBA UMBS SINGLE FAMILY 30YR 3.5 3/20 3.500% 03/25/2050								
BROKER 9025779	CREDIT SUISSE AG - NEW YORK BRANCH							
10,000,000	01/09/20	B	BUY	102.7813	0	10,278,125	10,278,125	0
BROKER 9007990	BARCLAYS CAPITAL NY DTC07256							
10,000,000	01/13/20	B	BUY	102.9688	0	10,296,875	10,296,875	0
5,100,000	01/13/20	B	BUY	102.9688	0	5,251,406	5,251,406	0
4,900,000	01/13/20	B	BUY	102.9688	0	5,045,469	5,045,469	0
(4,900,000)	01/13/20	B	RBUY	102.9688	0	(5,045,469)	(5,045,469)	0
(5,100,000)	01/13/20	B	RBUY	102.9688	0	(5,251,406)	(5,251,406)	0
5,100,000	01/13/20	B	RBBUY	102.9688	0	5,251,406	5,251,406	0
4,900,000	01/13/20	B	RBBUY	102.9688	0	5,045,469	5,045,469	0
BROKER 9015614	MORGAN STANLEY AND CO., INC.							
31,000,000	01/16/20	B	BUY	102.9844	0	31,925,156	31,925,156	0
13,700,000	01/16/20	B	BUY	102.9844	0	14,108,859	14,108,859	0
17,300,000	01/16/20	B	BUY	102.9844	0	17,816,297	17,816,297	0
31,000,000	01/16/20	S	SELL	102.9844	0	31,925,156	31,925,156	0
(31,000,000)	01/16/20	S	RSELL	102.9844	0	(31,925,156)	(31,925,156)	0
(17,300,000)	01/16/20	B	RBUY	102.9844	0	(17,816,297)	(17,816,297)	0
(13,700,000)	01/16/20	B	RBUY	102.9844	0	(14,108,859)	(14,108,859)	0
13,700,000	01/16/20	B	RBBUY	102.9844	0	14,108,859	14,108,859	0
17,300,000	01/16/20	B	RBBUY	102.9844	0	17,816,297	17,816,297	0
31,000,000	01/16/20	S	RBSELL	102.9844	0	31,924,938	31,925,156	219
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
32,400,000	01/24/20	S	SELL	103.0820	0	33,344,195	33,398,578	54,383
200,000	01/24/20	S	SELL	103.0820	0	205,938	206,164	227
(200,000)	01/24/20	S	RSELL	103.0820	0	(205,938)	(206,164)	(227)
(32,400,000)	01/24/20	S	RSELL	103.0820	0	(33,344,195)	(33,398,578)	(54,383)
200,000	01/24/20	S	RBSELL	103.0820	0	205,938	206,164	227
4,900,000	01/24/20	S	SELL	103.0820	0	5,045,531	5,051,020	5,488
27,300,000	01/24/20	S	SELL	103.0820	0	28,114,734	28,141,395	26,660
27,300,000	01/24/20	B	BUY	103.0820	0	28,141,395	28,141,395	0
17,300,000	01/24/20	S	SELL	103.0820	0	17,833,191	17,833,191	0
10,000,000	01/24/20	S	SELL	103.0820	0	10,308,203	10,308,203	0
BROKER 9008575	BANK OF AMERICA SECS LLC							
5,100,000	01/28/20	S	SELL	103.1016	0	5,252,203	5,258,180	5,977
(5,100,000)	01/28/20	S	RSELL	103.1016	0	(5,252,203)	(5,258,180)	(5,977)
5,100,000	01/28/20	S	RBSELL	103.1016	0	5,241,383	5,258,180	16,797
BROKER 9015614	MORGAN STANLEY AND CO., INC.							
13,700,000	02/10/20	S	SELL	103.2109	0	14,108,859	14,139,898	31,039
(13,700,000)	02/10/20	S	RSELL	103.2109	0	(14,108,859)	(14,139,898)	(31,039)
13,700,000	02/10/20	S	RBSELL	103.2109	0	14,097,156	14,139,898	42,742
BROKER 9008575	BANK OF AMERICA SECS LLC							
5,100,000	02/27/20	B	BUY	103.4922	0	5,278,102	5,278,102	0
BROKER 9007990	BARCLAYS CAPITAL NY DTC07256							
5,100,000	02/27/20	S	SELL	103.4922	0	5,251,406	5,278,102	26,695
(5,100,000)	02/27/20	S	RSELL	103.4922	0	(5,251,406)	(5,278,102)	(26,695)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 9008575	BANK OF AMERICA SECS LLC							
(5,100,000)	02/27/20 B RBUY	33140088		103.4922	0	(5,278,102)	(5,278,102)	0
5,100,000	02/27/20 B RBBUY	33140123		103.4922	0	5,278,102	5,278,102	0
BROKER 9007990	BARCLAYS CAPITAL NY DTC07256							
5,100,000	02/27/20 S RBSELL	33140124		103.4922	0	5,251,406	5,278,102	26,695
BROKER 9014618	GOLDMAN SACHS NEW YORK							
200,000	02/27/20 S SELL	33140127		103.4922	0	205,938	206,984	1,047
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
200,000	02/27/20 B BUY	33140129		103.4922	0	206,984	206,984	0
BROKER 9007990	BARCLAYS CAPITAL NY DTC07256							
4,900,000	02/27/20 S SELL	33140135		103.4609	0	5,047,250	5,069,586	22,336
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
4,900,000	02/27/20 B BUY	33140137		103.4609	0	5,069,586	5,069,586	0
BROKER 9007990	BARCLAYS CAPITAL NY DTC07256							
10,000,000	02/28/20 S SELL	33140155		102.9688	0	10,347,688	10,296,875	(50,813)
BROKER 9015614	MORGAN STANLEY AND CO., INC.							
17,300,000	03/02/20 O SHORT	33140246		104.0234	0	17,996,055	17,996,055	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
17,300,000	03/02/20 O COVER	33140248		104.0234	0	17,996,055	17,996,055	0
10,000,000	03/02/20 B BUY	33140274		104.0156	0	10,401,563	10,401,563	0
BROKER 9025779	CREDIT SUISSE AG - NEW YORK BRANCH							
10,000,000	03/02/20 S SELL	33140275		104.0156	0	10,401,563	10,401,563	0
139,500,000	12	TOTAL BUYS			0	143,819,817	143,819,817	0
139,700,000	13	TOTAL SELLS			0	144,024,919	144,116,317	91,398
34,600,000	2	TOTAL OTHER TRANSACTIONS			0	35,992,110	35,992,110	0
313,800,000		SECURITY TOTAL			0	323,836,846	323,928,244	91,398
01F040669 TBA UMBS SINGLE FAMILY 30YR 4 6/19 4.000% 06/25/2050								
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
37,600,000	04/14/20 B BUY	33141846		106.4063	0	40,008,750	40,008,750	0
4,787,000	04/14/20 B BUY	33142206		106.4063	0	5,093,667	5,093,667	0
32,813,000	04/14/20 B BUY	33142208		106.4062	0	34,915,083	34,915,083	0
37,600,000	04/14/20 S SELL	33142237		106.4063	0	40,008,750	40,008,750	0
27,713,000	04/14/20 B BUY	33143275		106.4062	0	29,488,364	29,488,364	0
5,100,000	04/14/20 B BUY	33143277		106.4063	0	5,426,719	5,426,719	0
18,700,000	04/14/20 B BUY	33143303		106.4063	0	19,897,969	19,897,969	0
9,013,000	04/14/20 B BUY	33143305		106.4062	0	9,590,395	9,590,395	0
(9,013,000)	04/14/20 B RBUY	33143314		106.4062	0	(9,590,395)	(9,590,395)	0
(18,700,000)	04/14/20 B RBUY	33143316		106.4063	0	(19,897,969)	(19,897,969)	0
(5,100,000)	04/14/20 B RBUY	33143322		106.4063	0	(5,426,719)	(5,426,719)	0
(27,713,000)	04/14/20 B RBUY	33143324		106.4062	0	(29,488,364)	(29,488,364)	0
5,100,000	04/14/20 B RBBUY	33143333		106.4063	0	5,426,719	5,426,719	0
18,700,000	04/14/20 B RBBUY	33143336		106.4063	0	19,897,969	19,897,969	0
9,013,000	04/14/20 B RBBUY	33143337		106.4062	0	9,590,395	9,590,395	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
5,913,000 04/14/20 B BUY 33143343	106.4062	0	6,291,802	6,291,802	0
3,100,000 04/14/20 B BUY 33143345	106.4063	0	3,298,594	3,298,594	0
BROKER 9025779 CREDIT SUISSE AG - NEW YORK BRANCH					
5,913,000 04/24/20 S SELL 33142196	106.8242	0	6,291,802	6,316,516	24,714
BROKER 9006350 WELLS FARGO SECURITIES, LLC DTC0025					
4,787,000 04/24/20 S SELL 33142210	106.7461	0	5,093,667	5,109,936	16,268
BROKER 9001473 CITIGROUP GLOBAL MARKETS INC, NY					
3,300,000 05/12/20 S SELL 33142732	106.6016	0	3,511,406	3,517,852	6,445
BROKER 9008575 BANK OF AMERICA SECS LLC					
18,500,000 05/12/20 S SELL 33142734	106.5625	0	19,685,156	19,714,063	28,906
5,100,000 05/12/20 S SELL 33142740	106.5625	0	5,426,719	5,434,688	7,969
13,600,000 05/12/20 O SHORT 33142741	106.5625	0	14,492,500	14,492,500	0
BROKER 9001473 CITIGROUP GLOBAL MARKETS INC, NY					
3,100,000 05/12/20 O SHORT 33142743	106.6016	0	3,304,648	3,304,648	0
(3,100,000)05/12/20 O RSHORT33142744	106.6016	0	(3,304,648)	(3,304,648)	0
BROKER 9008575 BANK OF AMERICA SECS LLC					
(13,600,000)05/12/20 O RSHORT33142746	106.5625	0	(14,492,500)	(14,492,500)	0
(5,100,000)05/12/20 S RSELL 33142747	106.5625	0	(5,426,719)	(5,434,688)	(7,969)
(18,500,000)05/12/20 S RSELL 33142749	106.5625	0	(19,685,156)	(19,714,063)	(28,906)
BROKER 9001473 CITIGROUP GLOBAL MARKETS INC, NY					
(3,300,000)05/12/20 S RSELL 33142751	106.6016	0	(3,511,406)	(3,517,852)	(6,445)
BROKER 9008575 BANK OF AMERICA SECS LLC					
18,500,000 05/12/20 S RBSELL33142756	106.5625	0	19,685,156	19,714,063	28,906
8,400,000 05/12/20 S RBSELL33142757	106.5625	0	8,938,125	8,951,250	13,125
10,300,000 05/12/20 O RBSHRT33142758	106.5625	0	10,975,938	10,975,938	0
BROKER 9001473 CITIGROUP GLOBAL MARKETS INC, NY					
3,100,000 05/12/20 O RBSHRT33142759	106.6016	0	3,304,648	3,304,648	0
BROKER 9008575 BANK OF AMERICA SECS LLC					
13,400,000 05/12/20 O COVER 33142794	106.5625	0	14,280,586	14,279,375	1,211
5,100,000 05/12/20 B BUY 33142795	106.5625	0	5,434,688	5,434,688	0
BROKER 9008929 JPMORGAN NEW YORK DTC 00187					
5,100,000 05/13/20 S SELL 33142813	106.4766	0	5,434,688	5,430,305	(4,383)
5,100,000 06/01/20 B BUY 33143279	106.4297	0	5,427,914	5,427,914	0
BROKER 9006350 WELLS FARGO SECURITIES, LLC DTC0025					
5,100,000 06/01/20 S SELL 33143281	106.4297	0	5,426,719	5,427,914	1,195
BROKER 9008575 BANK OF AMERICA SECS LLC					
18,700,000 06/01/20 B BUY 33143307	106.4453	0	19,905,273	19,905,273	0
BROKER 9006350 WELLS FARGO SECURITIES, LLC DTC0025					
18,700,000 06/01/20 S SELL 33143309	106.4453	0	19,897,969	19,905,273	7,305
(18,700,000)06/01/20 S RSELL 33143310	106.4453	0	(19,897,969)	(19,905,273)	(7,305)
BROKER 9008575 BANK OF AMERICA SECS LLC					
(18,700,000)06/01/20 B RBUY 33143312	106.4453	0	(19,905,273)	(19,905,273)	0
BROKER 9006350 WELLS FARGO SECURITIES, LLC DTC0025					
(5,100,000)06/01/20 S RSELL 33143318	106.4297	0	(5,426,719)	(5,427,914)	(1,195)
BROKER 9008929 JPMORGAN NEW YORK DTC 00187					
(5,100,000)06/01/20 B RBUY 33143320	106.4297	0	(5,427,914)	(5,427,914)	0
5,100,000 06/01/20 B RBBUY 33143334	106.4297	0	5,427,914	5,427,914	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	 CURRENT VALUE	 NET GAIN OR (LOSS)
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025						
5,100,000	06/01/20 S	RBSELL33143335	106.4297	0	5,426,719	5,427,914	1,195
BROKER 9008575	BANK OF AMERICA SECS LLC						
18,700,000	06/01/20 B	RBBUY 33143338	106.4453	0	19,905,273	19,905,273	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025						
18,700,000	06/01/20 S	RBSELL33143339	106.4453	0	19,897,969	19,905,273	7,305
BROKER 9025779	CREDIT SUISSE AG - NEW YORK BRANCH						
5,913,000	06/01/20 B	BUY 33143347	106.4688	0	6,295,497	6,295,497	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025						
5,913,000	06/01/20 S	SELL 33143349	106.4688	0	6,291,802	6,295,497	3,696
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY						
3,100,000	06/01/20 B	BUY 33143357	106.4688	0	3,300,531	3,300,531	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025						
3,100,000	06/01/20 S	SELL 33143359	106.4688	0	3,298,594	3,300,531	1,938
32,813,000	06/03/20 S	SELL 33143485	106.4062	0	34,923,583	34,915,083	(8,500)
9,013,000	06/03/20 S	SELL 33143487	106.4062	0	9,596,028	9,590,395	(5,633)
154,939,000	13	TOTAL BUYS		0	164,886,882	164,886,882	0
154,939,000	12	TOTAL SELLS		0	164,886,883	164,965,513	78,631
26,800,000	3	TOTAL OTHER TRANSACTIONS		0	28,561,172	28,559,961	1,211
336,678,000		SECURITY TOTAL		0	358,334,937	358,412,356	79,842
912810SN9	UNITED STATES OF AMERICA BOND FIXED 1.25% SEMI-ANN. 1.250% 05/15/2050						
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.						
5,505,000	05/14/20 B	BUY 5453043	99.2602	0	5,464,273	5,464,273	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
5,500,000	05/18/20 B	BUY 33142936	95.2422	0	5,238,320	5,238,320	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
900,000	05/29/20 B	BUY 33143239	95.5781	0	860,203	860,203	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
800,000	06/02/20 S	SELL 33143413	94.7188	0	761,938	757,750	(4,188)
800,000	06/02/20 B	BUY 33143414	94.7151	0	757,721	757,721	0
5,000,000	06/02/20 S	SELL 33143416	94.2188	0	4,763,117	4,710,938	(52,180)
5,000,000	06/02/20 B	BUY 33143418	94.2153	0	4,710,765	4,710,765	0
900,000	06/03/20 S	SELL 33143490	94.1563	0	857,614	847,406	(10,208)
900,000	06/03/20 B	BUY 33143491	94.1527	0	847,374	847,374	0
5,000,000	06/03/20 S	SELL 33143494	93.5000	0	4,713,264	4,675,000	(38,264)
5,000,000	06/03/20 B	BUY 33143495	93.4965	0	4,674,824	4,674,824	0
BROKER 0505180	BARCLAYS CAPITAL INC FIXED INCOME						
1,090,000	06/03/20 B	BUY 71152039	93.1836	0	1,015,701	1,015,701	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
3,200,000	06/04/20 S	SELL 33143541	93.0625	0	3,001,387	2,978,000	(23,387)
3,200,000	06/04/20 B	BUY 33143542	93.0592	0	2,977,894	2,977,894	0
4,300,000	06/05/20 S	SELL 33143578	89.6875	0	4,015,538	3,856,563	(158,976)
4,300,000	06/05/20 B	BUY 33143579	89.6774	0	3,856,128	3,856,128	0

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
5,100,000 06/08/20 S SELL 33143624	89.6563	0	4,644,564	4,572,469	(72,096)
5,100,000 06/08/20 B BUY 33143625	89.6525	0	4,572,276	4,572,276	0
BROKER 9002979 UNPUBLISHED					
1,200,000 06/08/20 B BUY 33143628	90.5791	12	1,086,961	1,086,949	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,600,000 06/09/20 S SELL 33143668	91.8750	0	6,825,043	6,982,500	157,457
7,600,000 06/09/20 B BUY 33143669	91.8708	0	6,982,184	6,982,184	0
BROKER 0002865 SG AMERICAS SECURITIES, LLC (SGAS).					
400,000 06/09/20 B BUY 33143670	92.5898	0	370,359	370,359	0
BROKER 9002979 UNPUBLISHED					
4,000,000 06/09/20 B BUY 33143671	92.5308	40	3,701,271	3,701,231	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
10,900,000 06/10/20 S SELL 33143704	92.8438	0	10,035,965	10,119,969	84,004
10,900,000 06/10/20 B BUY 33143705	92.8398	0	10,119,542	10,119,542	0
9,500,000 06/11/20 S SELL 33143738	94.9063	0	8,816,396	9,016,094	199,698
9,500,000 06/11/20 B BUY 33143739	94.9025	0	9,015,738	9,015,738	0
8,400,000 06/12/20 S SELL 33143775	94.7813	0	7,920,244	7,961,625	41,381
8,400,000 06/12/20 B BUY 33143776	94.7711	0	7,960,769	7,960,769	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,100,000 06/15/20 B BUY 33143815	96.3095	0	6,837,977	6,837,977	0
7,100,000 06/15/20 S SELL 33143832	96.3125	0	6,733,477	6,838,188	104,710
7,700,000 06/16/20 S SELL 33143850	93.7188	0	7,340,449	7,216,344	(124,105)
7,700,000 06/16/20 B BUY 33143851	93.7157	0	7,216,108	7,216,108	0
8,000,000 06/17/20 S SELL 33143881	92.7188	0	7,608,790	7,417,500	(191,290)
8,000,000 06/17/20 B BUY 33143882	92.7157	0	7,417,259	7,417,259	0
8,700,000 06/18/20 S SELL 33143912	94.2500	0	8,106,267	8,199,750	93,483
8,700,000 06/18/20 B BUY 33143913	94.2469	0	8,199,477	8,199,477	0
9,700,000 06/19/20 S SELL 33143948	93.9375	0	9,091,419	9,111,938	20,519
9,700,000 06/19/20 B BUY 33143949	93.9282	0	9,111,033	9,111,033	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
800,000 06/19/20 S SELL 33143950	94.3320	0	753,975	754,656	681
8,100,000 06/22/20 B BUY 33143999	95.0906	0	7,702,340	7,702,340	0
8,100,000 06/22/20 S SELL 33144000	95.0938	0	7,612,962	7,702,594	89,631
8,100,000 06/23/20 S SELL 33144033	94.0000	0	7,666,304	7,614,000	(52,304)
8,100,000 06/23/20 B BUY 33144036	93.9967	0	7,613,735	7,613,735	0
8,200,000 06/24/20 S SELL 33144062	94.0000	0	7,741,643	7,708,000	(33,643)
8,200,000 06/24/20 B BUY 33144063	93.9967	0	7,707,730	7,707,730	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
11,200,000 06/25/20 S SELL 33144098	96.2188	0	10,527,632	10,776,500	248,868
11,200,000 06/25/20 B BUY 33144099	96.2155	0	10,776,135	10,776,135	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 06/26/20 S SELL 33144137	95.9688	0	10,776,135	10,748,500	(27,635)
11,200,000 06/26/20 B BUY 33144138	95.9590	0	10,747,404	10,747,404	0
9,900,000 06/29/20 S SELL 33144175	96.8750	0	9,499,937	9,590,625	90,688
9,900,000 06/29/20 B BUY 33144176	96.8717	0	9,590,299	9,590,299	0
9,600,000 06/30/20 S SELL 33144210	96.7813	0	9,287,818	9,291,000	3,182
9,600,000 06/30/20 B BUY 33144211	96.7780	0	9,290,687	9,290,687	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
8,700,000 07/01/20 S SELL 33144246	95.2188	0	8,421,185	8,284,031	(137,153)
8,700,000 07/01/20 B BUY 33144247	95.2154	0	8,283,743	8,283,743	0
8,800,000 07/02/20 S SELL 33144314	95.5625	0	8,418,022	8,409,500	(8,522)
8,800,000 07/02/20 B BUY 33144315	95.5492	0	8,408,332	8,408,332	0
BROKER 9002979 UNPUBLISHED					
3,870,000 07/02/20 B BUY 71152080	95.6844	0	3,702,985	3,702,985	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 07/06/20 S SELL 33144351	94.9688	0	10,693,503	10,636,500	(57,003)
11,200,000 07/06/20 B BUY 33144352	94.9655	0	10,636,131	10,636,131	0
10,000,000 07/07/20 S SELL 33144386	95.6250	0	9,496,546	9,562,500	65,954
10,000,000 07/07/20 B BUY 33144387	95.6217	0	9,562,174	9,562,174	0
9,300,000 07/08/20 S SELL 33144426	96.7500	0	8,884,946	8,997,750	112,804
9,300,000 07/08/20 B BUY 33144427	96.7467	0	8,997,442	8,997,442	0
9,900,000 07/09/20 B BUY 33144458	96.6217	0	9,565,552	9,565,552	0
9,900,000 07/09/20 S SELL 33144459	96.6250	0	9,556,548	9,565,875	9,327
9,900,000 07/10/20 S SELL 33144484	99.5000	0	9,567,176	9,850,500	283,324
9,900,000 07/10/20 B BUY 33144485	99.4904	0	9,849,549	9,849,549	0
8,600,000 07/13/20 S SELL 33144539	97.4688	0	8,518,881	8,382,313	(136,569)
8,600,000 07/13/20 B BUY 33144540	97.4655	0	8,382,030	8,382,030	0
8,800,000 07/14/20 S SELL 33144570	98.2813	0	8,629,609	8,648,750	19,141
8,800,000 07/14/20 B BUY 33144571	98.2780	0	8,648,466	8,648,466	0
11,200,000 07/15/20 S SELL 33144600	97.7813	0	10,987,637	10,951,500	(36,137)
11,200,000 07/15/20 B BUY 33144601	97.7784	0	10,951,181	10,951,181	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
11,200,000 07/16/20 S SELL 33144658	98.5313	0	10,951,181	11,035,500	84,319
11,200,000 07/16/20 B BUY 33144659	98.5283	0	11,035,169	11,035,169	0
11,200,000 07/17/20 S SELL 33144690	99.0313	0	11,035,169	11,091,500	56,331
11,200,000 07/17/20 B BUY 33144691	99.0225	0	11,090,525	11,090,525	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
11,200,000 07/20/20 S SELL 33144731	98.5313	0	11,090,525	11,035,500	(55,025)
11,200,000 07/20/20 B BUY 33144732	98.5283	0	11,035,166	11,035,166	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 07/21/20 S SELL 33144775	98.2813	0	11,035,166	11,007,500	(27,666)
11,200,000 07/21/20 B BUY 33144776	98.2783	0	11,007,166	11,007,166	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
11,200,000 07/22/20 S SELL 33144802	98.9375	0	11,007,166	11,081,000	73,834
11,200,000 07/22/20 B BUY 33144803	98.9345	0	11,080,666	11,080,666	0
11,200,000 07/23/20 S SELL 33144837	99.0625	0	11,080,666	11,095,000	14,334
11,200,000 07/23/20 B BUY 33144840	99.0594	0	11,094,657	11,094,657	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 07/24/20 S SELL 33144884	100.3750	0	11,094,657	11,242,000	147,343
11,200,000 07/24/20 B BUY 33144885	100.3657	0	11,240,962	11,240,962	0
11,200,000 07/27/20 B BUY 33144920	100.6844	0	11,276,654	11,276,654	0
11,200,000 07/27/20 S SELL 33144921	100.6875	0	11,240,962	11,277,000	36,038
11,200,000 07/28/20 S SELL 33144961	100.0000	0	11,276,654	11,200,000	(76,654)
11,200,000 07/28/20 B BUY 33144962	99.9782	0	11,197,555	11,197,555	0
BROKER 0581199 BNP PARIBAS SECURITIES BOND					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
1,520,000 08/03/20 B BUY 71152151	100.4023	0	1,526,116	1,526,116	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
9,800,000 08/04/20 S SELL 33145146	100.9688	0	9,797,861	9,894,938	97,077
9,800,000 08/04/20 B BUY 33145147	100.9655	0	9,894,618	9,894,618	0
9,500,000 08/05/20 S SELL 33145197	100.7500	0	9,577,899	9,571,250	(6,649)
9,500,000 08/05/20 B BUY 33145198	100.7466	0	9,570,925	9,570,925	0
BROKER 0015875 CSFB/IPE					
11,200,000 08/06/20 B BUY 33145239	101.6217	0	11,381,632	11,381,632	0
11,200,000 08/06/20 S SELL 33145240	101.6250	0	11,287,338	11,382,000	94,662
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 08/07/20 S SELL 33145272	101.5938	0	11,381,632	11,378,500	(3,132)
11,200,000 08/07/20 B BUY 33145273	101.5838	0	11,377,387	11,377,387	0
9,700,000 08/10/20 S SELL 33145301	100.5313	0	9,853,630	9,751,531	(102,099)
9,700,000 08/10/20 B BUY 33145303	100.5279	0	9,751,204	9,751,204	0
9,800,000 08/11/20 S SELL 33145339	99.1563	0	9,867,571	9,717,313	(150,259)
9,800,000 08/11/20 B BUY 33145340	99.1530	0	9,716,996	9,716,996	0
11,200,000 08/12/20 S SELL 33145379	97.3125	0	11,124,386	10,899,000	(225,386)
11,200,000 08/12/20 B BUY 33145380	97.3093	0	10,898,641	10,898,641	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
800,000 08/13/20 B BUY 10076	96.8828	0	775,063	775,063	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
9,400,000 08/13/20 B BUY 33145429	97.2779	0	9,144,126	9,144,126	0
9,400,000 08/13/20 S SELL 33145430	97.2813	0	9,147,074	9,144,438	(2,636)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
4,357,000 08/14/20 S SELL 33145476	95.8438	0	4,238,964	4,175,912	(63,052)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
6,843,000 08/14/20 S SELL 33145477	95.8437	0	6,656,729	6,558,588	(98,141)
6,843,000 08/14/20 B BUY 33145480	95.8337	0	6,557,901	6,557,901	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
4,357,000 08/14/20 B BUY 33145481	95.8337	0	4,175,475	4,175,475	0
BROKER 0000059 GOLDMAN SACHS					
1,120,000 08/17/20 B BUY 10134	95.5210	0	1,069,835	1,069,835	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
925,000 08/17/20 B BUY 10137	96.0996	0	888,922	888,922	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
270,000 08/17/20 B BUY 10140	95.7813	0	258,609	258,609	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
3,100,000 08/17/20 B BUY 10146	95.4927	0	2,960,274	2,960,274	0
BROKER 0620971 MITSUBISHI UFJ SECURITIES (USA), INC.					
360,000 08/17/20 S SELL 10159	95.5742	0	344,807	344,067	(739)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
95,000 08/17/20 B BUY 10160	95.5625	0	90,784	90,784	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
385,000 08/17/20 S SELL 10162	95.3086	0	368,738	366,938	(1,800)
1,215,000 08/17/20 S SELL 10218	95.3086	0	1,163,680	1,157,999	(5,681)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
1,145,000 08/17/20 S SELL 5454102	95.4219	0	1,136,529	1,092,580	(43,949)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0000059	GOLDMAN SACHS						
4,995,000	08/17/20 B BUY	5454103	95.9035	0	4,790,379	4,790,379	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
11,200,000	08/17/20 S SELL	33145531	95.6875	0	10,733,377	10,717,000	(16,377)
11,200,000	08/17/20 B BUY	33145532	95.6841	0	10,716,620	10,716,620	0
BROKER 0000059	GOLDMAN SACHS						
165,000	08/18/20 B BUY	10220	95.8867	0	158,213	158,213	0
135,000	08/18/20 B BUY	10222	96.2031	0	129,874	129,874	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
980,000	08/18/20 B BUY	10223	96.1250	0	942,025	942,025	0
BROKER 0006304	BNP PARIBAS SECURITIES CORP.						
90,000	08/18/20 B BUY	10228	93.4219	0	84,080	84,080	0
BROKER 0052225	NOMURA SECURITIES/FIXED INCOME						
11,200,000	08/18/20 B BUY	33145609	96.1216	0	10,765,617	10,765,617	0
11,200,000	08/18/20 S SELL	33145610	96.1250	0	10,716,620	10,766,000	49,380
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	08/19/20 S SELL	33145654	97.1250	0	10,765,617	10,878,000	112,383
11,200,000	08/19/20 B BUY	33145655	97.1216	0	10,877,623	10,877,623	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
9,800,000	08/20/20 S SELL	33145685	96.7188	0	9,517,920	9,478,438	(39,482)
9,800,000	08/20/20 B BUY	33145686	96.7153	0	9,478,097	9,478,097	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
6,000,000	08/21/20 B BUY	33145722	97.3650	0	5,841,898	5,841,898	0
6,000,000	08/21/20 S SELL	33145723	97.3750	0	5,808,605	5,842,500	33,895
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
3,700,000	08/21/20 S SELL	33145724	97.2188	0	3,578,465	3,597,094	18,629
3,700,000	08/21/20 B BUY	33145725	97.2087	0	3,596,723	3,596,723	0
BROKER 0003905	RAYMOND JAMES & ASSOCIATES, INC/FI						
450,000	08/24/20 S SELL	10243	97.3750	0	431,155	438,188	7,033
BROKER 0000059	GOLDMAN SACHS						
125,000	08/25/20 B BUY	10257	96.1406	0	120,176	120,176	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
180,000	08/25/20 S SELL	10263	96.5156	0	172,476	173,728	1,253
BROKER 0000190	JEFFERIES & COMPANY, INC.						
50,000	08/26/20 S SELL	10265	95.6563	0	47,910	47,828	(82)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
50,000	08/26/20 S SELL	10271	96.1094	0	47,910	48,055	145
235,000	08/27/20 S SELL	10274	94.9766	0	225,176	223,195	(1,981)
BROKER 0000059	GOLDMAN SACHS						
235,000	08/27/20 B BUY	10276	93.8516	0	220,551	220,551	0
BROKER 0052225	NOMURA SECURITIES/FIXED INCOME						
1,500,000	08/27/20 S SELL	33145892	96.2813	0	1,450,729	1,444,219	(6,510)
1,500,000	08/27/20 B BUY	33145893	96.2778	0	1,444,167	1,444,167	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
9,000,000	08/28/20 S SELL	33145935	93.3750	0	8,758,160	8,403,750	(354,410)
9,000,000	08/28/20 B BUY	33145936	93.3647	0	8,402,819	8,402,819	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
1,130,000 08/31/20 B BUY 10278	94.8711	0	1,072,043	1,072,043	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
140,000 08/31/20 S SELL 10279	94.3750	0	133,804	132,125	(1,679)
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
20,000 08/31/20 S SELL 10281	94.1407	0	19,115	18,828	(287)
BROKER 0004432 PERSHING LLC					
60,000 09/01/20 B BUY 10283	95.3203	0	57,192	57,192	0
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
210,000 09/02/20 S SELL 10344	96.7773	0	200,700	203,232	2,532
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
8,000,000 09/03/20 S SELL 33146122	96.6250	0	7,539,778	7,730,000	190,222
8,000,000 09/03/20 B BUY 33146123	96.6217	0	7,729,733	7,729,733	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
120,000 09/04/20 B BUY 10350	96.1406	0	115,369	115,369	0
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
115,000 09/08/20 B BUY 10357	95.8750	0	110,256	110,256	0
95,000 09/08/20 S SELL 10358	95.8750	0	90,809	91,081	272
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
210,000 09/09/20 S SELL 10360	94.9336	0	200,735	199,361	(1,375)
BROKER 0073114 CANTOR FITZGERALD & CO/DEBT CAPITAL					
20,000 09/09/20 S SELL 10361	95.1407	0	19,118	19,028	(89)
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
65,000 09/09/20 S SELL 10362	95.0312	0	62,132	61,770	(362)
BROKER 0007930 STIFEL NICOLAUS & CO INC					
10,000 09/09/20 S SELL 10364	95.0078	0	9,559	9,501	(58)
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
90,000 09/09/20 B BUY 10365	95.0156	0	85,514	85,514	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
45,000 09/09/20 B BUY 10366	95.0781	0	42,785	42,785	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
200,000 09/09/20 S SELL 10368	94.7773	0	191,151	189,555	(1,597)
650,000 09/09/20 S SELL 10369	94.7773	0	621,242	616,053	(5,189)
(650,000)09/09/20 S RSELL 10376	94.7773	0	(621,242)	(616,053)	5,189
620,000 09/09/20 S SELL 10377	94.7773	0	592,569	587,620	(4,950)
(620,000)09/09/20 S RSELL 10378	94.7773	0	(592,569)	(587,620)	4,950
(200,000)09/09/20 S RSELL 10379	94.7773	0	(191,151)	(189,555)	1,597
620,000 09/09/20 S RBSELL 10380	94.7773	0	592,569	587,620	(4,950)
190,000 09/09/20 S SELL 10381	94.7773	0	181,594	180,077	(1,517)
(190,000)09/09/20 S RSELL 10384	94.7773	0	(181,594)	(180,077)	1,517
(620,000)09/09/20 S RSELL 10385	94.7773	0	(592,569)	(587,620)	4,950
BROKER 0007930 STIFEL NICOLAUS & CO INC					
(10,000)09/09/20 S RSELL 10386	95.0078	0	(9,559)	(9,501)	58
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
(65,000)09/09/20 S RSELL 10387	95.0312	0	(62,132)	(61,770)	362
BROKER 0073114 CANTOR FITZGERALD & CO/DEBT CAPITAL					
(20,000)09/09/20 S RSELL 10388	95.1407	0	(19,118)	(19,028)	89
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
(210,000)	09/09/20 S RSELL 10389	94.9336	0	(200,735)	(199,361)	1,375
BROKER 0073114	CANTOR FITZGERALD & CO/DEBT CAPITAL					
20,000	09/09/20 S RBSELL 10390	95.1407	0	19,115	19,028	(87)
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
65,000	09/09/20 S RBSELL 10391	95.0312	0	62,125	61,770	(354)
BROKER 0007930	STIFEL NICOLAUS & CO INC					
10,000	09/09/20 S RBSELL 10392	95.0078	0	9,558	9,501	(57)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
620,000	09/09/20 S RBSELL 10393	94.7773	0	592,573	587,620	(4,953)
190,000	09/09/20 S RBSELL 10394	94.7773	0	181,595	180,077	(1,518)
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED					
200,000	09/09/20 S SELL 10395	94.9336	0	191,153	189,867	(1,285)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
335,000	09/09/20 S SELL 5454421	94.7813	0	326,517	317,517	(9,000)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC					
9,000,000	09/09/20 S SELL 33146230	95.3125	0	8,591,725	8,578,125	(13,600)
9,000,000	09/09/20 B BUY 33146231	95.3092	0	8,577,824	8,577,824	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
55,000	09/10/20 S SELL 10399	94.6875	0	52,567	52,078	(489)
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
45,000	09/10/20 B BUY 10400	95.7031	0	43,066	43,066	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
230,000	09/10/20 B BUY 10406	94.6406	0	217,673	217,673	0
BROKER 0052225	NOMURA SECURITIES/FIXED INCOME					
11,200,000	09/10/20 S SELL 33146262	94.7188	0	10,703,500	10,608,500	(95,000)
11,200,000	09/10/20 B BUY 33146263	94.7154	0	10,608,125	10,608,125	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
60,000	09/11/20 B BUY 10405	95.8438	0	57,506	57,506	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000	09/11/20 S SELL 33146293	95.3750	0	10,608,125	10,682,000	73,875
11,200,000	09/11/20 B BUY 33146295	95.3651	0	10,680,894	10,680,894	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
505,000	09/14/20 S SELL 10415	95.6836	0	482,479	483,202	723
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)					
555,000	09/14/20 S SELL 5454460	95.6875	0	540,947	531,066	(9,881)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000	09/14/20 S SELL 33146373	95.7813	0	10,680,894	10,727,500	46,606
11,200,000	09/14/20 B BUY 33146374	95.7780	0	10,727,132	10,727,132	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
1,480,000	09/15/20 B BUY 10432	95.4027	0	1,411,961	1,411,961	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.					
745,000	09/15/20 S SELL 10434	95.4023	0	711,537	710,747	(790)
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED					
765,000	09/15/20 S SELL 10435	95.4180	0	730,639	729,947	(691)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000	09/15/20 S SELL 33146419	95.5625	0	10,727,132	10,703,000	(24,132)
11,200,000	09/15/20 B BUY 33146420	95.5592	0	10,702,635	10,702,635	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
50,000	09/16/20 B BUY	10485	95.1762	0	47,588	47,588	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
25,000	09/16/20 B BUY	10491	95.0547	0	23,764	23,764	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
75,000	09/16/20 B BUY	10496	95.9453	0	71,959	71,959	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
155,000	09/16/20 B BUY	10497	95.0234	0	147,286	147,286	0
BROKER 0000190	JEFFERIES & COMPANY, INC.						
90,000	09/16/20 B BUY	10499	94.8906	0	85,402	85,402	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
45,000	09/16/20 B BUY	10503	94.8906	0	42,701	42,701	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	09/16/20 S SELL	33146470	95.9375	0	10,702,635	10,745,000	42,365
11,200,000	09/16/20 B BUY	33146471	95.9342	0	10,744,632	10,744,632	0
85,000	09/17/20 B BUY	10514	95.5863	0	81,248	81,248	0
85,000	09/17/20 B BUY	10515	95.3871	0	81,079	81,079	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
25,000	09/17/20 B BUY	10520	95.5000	0	23,875	23,875	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
45,000	09/17/20 B BUY	10523	95.5938	0	43,017	43,017	0
BROKER 0052225	NOMURA SECURITIES/FIXED INCOME						
9,570,000	09/17/20 S SELL	33146507	95.8125	0	9,180,904	9,169,256	(11,648)
9,570,000	09/17/20 B BUY	33146508	95.8092	0	9,168,939	9,168,939	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
1,630,000	09/17/20 B BUY	33146509	95.8092	0	1,561,690	1,561,690	0
1,630,000	09/17/20 S SELL	33146510	95.8125	0	1,563,728	1,561,744	(1,984)
BROKER 0000059	GOLDMAN SACHS						
90,000	09/18/20 B BUY	10538	95.1602	0	85,644	85,644	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	09/18/20 S SELL	33146542	95.9063	0	10,730,629	10,741,500	10,871
11,200,000	09/18/20 B BUY	33146543	95.8965	0	10,740,404	10,740,404	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
11,200,000	09/21/20 B BUY	33146591	96.2155	0	10,776,135	10,776,135	0
11,200,000	09/21/20 S SELL	33146592	96.2188	0	10,740,404	10,776,500	36,096
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
75,000	09/22/20 B BUY	10562	95.8984	0	71,924	71,924	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
105,000	09/22/20 B BUY	10563	95.5781	0	100,357	100,357	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
30,000	09/22/20 B BUY	10564	95.8906	0	28,767	28,767	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
215,000	09/22/20 S SELL	10567	95.5742	0	205,292	205,485	192
(215,000)	09/22/20 S RSELL	10591	95.5742	0	(205,292)	(205,485)	(192)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
(105,000)	09/22/20 B RBUY	10592	95.5781	0	(100,357)	(100,357)	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
215,000 09/22/20 S RBSELL 10593	95.5742	0	205,289	205,485	196
BROKER 0021964 THE BANK OF NY/BARCLAYS CAPITAL-LDN					
105,000 09/22/20 B BUY 10606	95.5781	0	100,357	100,357	0
(105,000) 09/22/20 B RBUY 10613	95.5781	0	(100,357)	(100,357)	0
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
105,000 09/22/20 B BUY 10615	95.5781	0	100,357	100,357	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
430,000 09/22/20 S SELL 5454582	95.5781	0	419,112	410,986	(8,126)
305,000 09/22/20 S SELL 5454584	95.5781	0	297,277	291,513	(5,764)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 09/22/20 S SELL 33146622	95.7500	0	10,776,135	10,724,000	(52,135)
11,200,000 09/22/20 B BUY 33146625	95.7467	0	10,723,632	10,723,632	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
1,350,000 09/22/20 S SELL 71152280	95.8086	0	1,301,000	1,293,416	(7,584)
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
2,225,000 09/23/20 B BUY 5454609	95.8283	0	2,132,180	2,132,180	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
235,000 09/23/20 S SELL 5454610	95.7031	0	228,188	224,902	(3,286)
BROKER 0000059 GOLDMAN SACHS					
1,060,000 09/23/20 S SELL 5454612	95.7188	0	1,029,275	1,014,619	(14,657)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
6,389,000 09/23/20 S SELL 33146653	95.6875	0	6,117,257	6,113,474	(3,783)
6,389,000 09/23/20 B BUY 33146654	95.6842	0	6,113,261	6,113,261	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
4,811,000 09/23/20 B BUY 33146655	95.6842	0	4,603,365	4,603,365	0
4,811,000 09/23/20 S SELL 33146658	95.6875	0	4,606,374	4,603,526	(2,849)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
115,000 09/24/20 S SELL 10589	96.2813	0	109,808	110,723	916
(115,000) 09/24/20 S RSELL 10590	96.2813	0	(109,808)	(110,723)	(916)
115,000 09/24/20 S RBSELL 10594	96.2813	0	109,806	110,723	918
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
115,000 09/24/20 B BUY 10596	96.0937	0	110,508	110,508	0
BROKER 0000059 GOLDMAN SACHS					
2,245,000 09/24/20 B BUY 5454642	96.1340	0	2,158,209	2,158,209	0
2,240,000 09/24/20 B BUY 5454644	96.2190	0	2,155,305	2,155,305	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
11,200,000 09/24/20 S SELL 33146691	96.1875	0	10,716,626	10,773,000	56,374
11,200,000 09/24/20 B BUY 33146692	96.1842	0	10,772,626	10,772,626	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
115,000 09/25/20 S SELL 10611	96.4766	0	109,822	110,948	1,126
(115,000) 09/25/20 S RSELL 10612	96.4766	0	(109,822)	(110,948)	(1,126)
115,000 09/25/20 S RBSELL 10614	96.4766	0	109,820	110,948	1,128
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
80,000 09/25/20 S SELL 10616	96.4219	0	76,398	77,138	740
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 09/25/20 S SELL 33146734	96.4688	0	10,772,626	10,804,500	31,874
11,200,000 09/25/20 B BUY 33146737	96.4590	0	10,803,404	10,803,404	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0015875 CSFB/IPE					
11,200,000 09/28/20 B BUY 33146774	95.7467	0	10,723,635	10,723,635	0
11,200,000 09/28/20 S SELL 33146775	95.7500	0	10,803,404	10,724,000	(79,404)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
20,000 09/29/20 S SELL 10683	95.9688	0	19,099	19,194	94
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
10,000 09/29/20 S SELL 10684	95.8750	0	9,550	9,588	38
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
90,000 09/29/20 S SELL 10685	95.9531	0	85,948	86,358	410
30,000 09/29/20 S SELL 10686	95.9375	0	28,649	28,781	132
45,000 09/29/20 S SELL 10690	95.9219	0	42,974	43,165	191
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
45,000 09/29/20 S SELL 10692	95.9219	0	42,974	43,165	191
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
455,000 09/29/20 S SELL 5454713	95.9063	0	440,376	436,373	(4,002)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
5,384,000 09/29/20 S SELL 33146801	96.0000	0	5,155,004	5,168,640	13,636
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
5,816,000 09/29/20 S SELL 33146802	96.0000	0	5,568,630	5,583,360	14,730
5,816,000 09/29/20 B BUY 33146805	95.9967	0	5,583,170	5,583,170	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
5,384,000 09/29/20 B BUY 33146806	95.9967	0	5,168,464	5,168,464	0
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
135,000 09/30/20 S SELL 10694	94.8125	0	128,922	127,997	(925)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
5,000 09/30/20 S SELL 10697	94.6562	0	4,775	4,733	(42)
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
2,040,000 09/30/20 B BUY 10700	95.0586	0	1,939,195	1,939,195	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
90,000 09/30/20 S SELL 10703	94.8203	0	85,834	85,338	(496)
70,000 09/30/20 S SELL 10704	94.8203	0	66,760	66,374	(385)
275,000 09/30/20 S SELL 10712	95.0586	0	262,270	261,411	(859)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 09/30/20 S SELL 33146842	95.7500	0	10,751,635	10,724,000	(27,635)
11,200,000 09/30/20 B BUY 33146843	95.7468	0	10,723,638	10,723,638	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
220,000 10/01/20 B BUY 10714	94.0781	0	206,972	206,972	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
95,000 10/01/20 B BUY 10716	94.5313	0	89,805	89,805	0
BROKER 0000059 GOLDMAN SACHS					
155,000 10/01/20 B BUY 10718	95.0156	0	147,274	147,274	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
55,000 10/01/20 S SELL 10721	94.9453	0	52,422	52,220	(202)
30,000 10/01/20 S SELL 10722	94.9141	0	28,594	28,474	(119)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 10/01/20 B BUY 33146879	94.4343	0	10,576,637	10,576,637	0
11,200,000 10/01/20 S SELL 33146880	94.4375	0	10,723,638	10,577,000	(146,638)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
200,000 10/02/20 B BUY 10796	94.2344	0	188,469	188,469	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
2,200,000 10/02/20 S SELL 33146931	95.5938	0	2,077,554	2,103,063	25,509
2,200,000 10/02/20 B BUY 33146932	95.5840	0	2,102,849	2,102,849	0
BROKER 0000059 GOLDMAN SACHS					
205,000 10/05/20 B BUY 10803	92.8359	0	190,314	190,314	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
230,000 10/05/20 S SELL 10812	98.6094	0	218,994	226,802	7,808
BROKER 0000059 GOLDMAN SACHS					
25,000 10/05/20 S SELL 10813	92.0391	0	23,804	23,010	(794)
BROKER 9002979 UNPUBLISHED					
25,000 10/05/20 S SELL 10815	92.8125	0	23,804	23,203	(601)
(25,000) 10/05/20 S RSELL 10850	92.8125	0	(23,804)	(23,203)	601
BROKER 0000059 GOLDMAN SACHS					
(25,000) 10/05/20 S RSELL 10851	92.0391	0	(23,804)	(23,010)	794
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
(230,000) 10/05/20 S RSELL 10852	98.6094	0	(218,994)	(226,802)	(7,808)
BROKER 0000059 GOLDMAN SACHS					
25,000 10/05/20 S RBSELL 10853	92.0391	0	23,804	23,010	(794)
BROKER 9002979 UNPUBLISHED					
25,000 10/05/20 S RBSELL 10854	92.8125	0	23,804	23,203	(601)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
230,000 10/05/20 S SELL 10858	92.1367	0	218,994	211,914	(7,080)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,500,000 10/05/20 S SELL 33146999	93.6250	0	7,082,570	7,021,875	(60,695)
7,500,000 10/05/20 B BUY 33147000	93.6218	0	7,021,634	7,021,634	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
3,700,000 10/05/20 S SELL 33147001	93.6250	0	3,519,363	3,464,125	(55,238)
3,700,000 10/05/20 B BUY 33147004	93.6218	0	3,464,006	3,464,006	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
130,000 10/06/20 B BUY 10837	93.1250	0	121,063	121,063	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
225,000 10/06/20 S SELL 10838	93.0898	0	214,149	209,452	(4,697)
395,000 10/06/20 S SELL 10840	93.0898	0	375,951	367,705	(8,246)
305,000 10/06/20 S SELL 10842	93.0898	0	290,291	283,924	(6,367)
(305,000) 10/06/20 S RSELL 10847	93.0898	0	(290,291)	(283,924)	6,367
(395,000) 10/06/20 S RSELL 10848	93.0898	0	(375,951)	(367,705)	8,246
(225,000) 10/06/20 S RSELL 10849	93.0898	0	(214,149)	(209,452)	4,697
225,000 10/06/20 S RBSELL 10855	93.0898	0	214,152	209,452	(4,700)
395,000 10/06/20 S RBSELL 10856	93.0898	0	375,956	367,705	(8,251)
305,000 10/06/20 S RBSELL 10857	93.0898	0	290,295	283,924	(6,371)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 10/06/20 S SELL 33147036	92.3125	0	10,485,640	10,339,000	(146,640)
11,200,000 10/06/20 B BUY 33147037	92.3093	0	10,338,640	10,338,640	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
65,000 10/07/20 B BUY 10861	92.0938	0	59,861	59,861	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
785,000	10/07/20 B BUY	10862	92.0898	0	722,905	722,905	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
30,000	10/07/20 B BUY	10866	92.1719	0	27,652	27,652	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
460,000	10/07/20 S SELL	10867	91.6523	0	436,091	421,601	(14,490)
325,000	10/07/20 S SELL	5454844	91.6562	0	314,554	297,883	(16,671)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	10/07/20 S SELL	33147069	92.1875	0	10,338,640	10,325,000	(13,640)
11,200,000	10/07/20 B BUY	33147070	92.1843	0	10,324,637	10,324,637	0
30,000	10/08/20 B BUY	10870	92.5313	0	27,759	27,759	0
BROKER 0000059	GOLDMAN SACHS						
305,000	10/08/20 B BUY	10871	92.4570	0	281,994	281,994	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	10/08/20 S SELL	33147102	92.4688	0	10,324,637	10,356,500	31,863
11,200,000	10/08/20 B BUY	33147103	92.4655	0	10,356,134	10,356,134	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
75,000	10/09/20 B BUY	10875	91.6563	0	68,742	68,742	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	10/09/20 S SELL	33147128	92.4063	0	10,356,134	10,349,500	(6,634)
11,200,000	10/09/20 B BUY	33147129	92.3934	0	10,348,059	10,348,059	0
11,200,000	10/13/20 S SELL	33147201	92.8438	0	10,348,059	10,398,500	50,441
11,200,000	10/13/20 B BUY	33147202	92.8406	0	10,398,143	10,398,143	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
245,000	10/14/20 B BUY	10883	94.0703	0	230,472	230,472	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	10/14/20 S SELL	33147243	94.1563	0	10,398,143	10,545,500	147,357
11,200,000	10/14/20 B BUY	33147244	94.1530	0	10,545,140	10,545,140	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
50,000	10/15/20 B BUY	10884	94.3324	0	47,166	47,166	0
50,000	10/15/20 B BUY	10885	94.3949	0	47,197	47,197	0
100,000	10/15/20 B BUY	10887	94.2387	0	94,239	94,239	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
50,000	10/15/20 B BUY	10890	93.8051	0	46,903	46,903	0
175,000	10/15/20 B BUY	10894	93.6406	0	163,871	163,871	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	10/15/20 S SELL	33147275	94.7813	0	10,545,140	10,615,500	70,360
11,200,000	10/15/20 B BUY	33147277	94.7781	0	10,615,143	10,615,143	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
80,000	10/16/20 B BUY	10933	93.1957	0	74,557	74,557	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	10/16/20 S SELL	33147331	93.8438	0	10,615,143	10,510,500	(104,643)
11,200,000	10/16/20 B BUY	33147332	93.8341	0	10,509,420	10,509,420	0
BROKER 0000059	GOLDMAN SACHS						
15,000	10/19/20 S SELL	10938	92.8399	0	14,189	13,926	(263)
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
100,000	10/19/20 B BUY	10941	92.8750	0	92,875	92,875	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
115,000	10/19/20 B BUY	10946	92.5781	0	106,465	106,465	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
85,000	10/19/20 S SELL	10947	92.5781	0	80,360	78,691	(1,669)
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
585,000	10/19/20 S SELL	10948	92.6211	0	553,066	541,833	(11,233)
545,000	10/19/20 S SELL	10949	92.6211	0	515,250	504,785	(10,465)
345,000	10/19/20 S SELL	10950	92.6211	0	326,167	319,543	(6,625)
BROKER 9002979	UNPUBLISHED						
100,000	10/19/20 S SELL	10953	92.8594	0	94,541	92,859	(1,682)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	10/19/20 S SELL	33147368	92.4375	0	10,509,420	10,353,000	(156,420)
11,200,000	10/19/20 B BUY	33147371	92.4343	0	10,352,640	10,352,640	0
50,000	10/20/20 S SELL	10961	91.9375	0	47,271	45,969	(1,302)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
100,000	10/20/20 S SELL	10965	91.8320	0	94,541	91,832	(2,709)
60,000	10/20/20 S SELL	10966	92.0000	0	56,725	55,200	(1,525)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
75,000	10/20/20 S SELL	10970	91.6563	0	70,906	68,742	(2,164)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
50,000	10/20/20 B BUY	10971	91.7500	0	45,875	45,875	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
80,000	10/20/20 S SELL	10980	91.6328	0	75,615	73,306	(2,309)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	10/20/20 S SELL	33147410	92.1563	0	10,352,640	10,321,500	(31,140)
11,200,000	10/20/20 B BUY	33147411	92.1530	0	10,321,140	10,321,140	0
11,200,000	10/21/20 B BUY	33147452	91.5280	0	10,251,134	10,251,134	0
11,200,000	10/21/20 S SELL	33147453	91.5313	0	10,321,140	10,251,500	(69,640)
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
565,000	10/22/20 B BUY	10982	91.4141	0	516,489	516,489	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
560,000	10/22/20 B BUY	10983	91.3984	0	511,831	511,831	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
185,000	10/22/20 B BUY	10986	90.4688	0	167,367	167,367	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
140,000	10/22/20 B BUY	10987	90.3359	0	126,470	126,470	0
320,000	10/22/20 S SELL	10988	90.4297	0	300,428	289,375	(11,053)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	10/22/20 S SELL	33147485	91.4688	0	10,251,134	10,244,500	(6,634)
11,200,000	10/22/20 B BUY	33147486	91.4557	0	10,243,035	10,243,035	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
275,000	10/23/20 B BUY	11003	90.1875	0	248,016	248,016	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
170,000	10/23/20 S SELL	11006	90.1875	0	159,374	153,319	(6,055)
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
50,000	10/23/20 B BUY	11011	90.6719	0	45,336	45,336	0
BROKER 0000059	GOLDMAN SACHS						
345,000	10/26/20 B BUY	11021	91.8203	0	316,780	316,780	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 10/26/20 S SELL 33147542	91.5313	0	10,243,035	10,251,500	8,465
11,200,000 10/26/20 B BUY 33147543	91.5280	0	10,251,140	10,251,140	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
220,000 10/27/20 B BUY 11027	92.3715	0	203,217	203,217	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
10,000 10/27/20 S SELL 11029	92.2500	0	9,361	9,225	(136)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
35,000 10/27/20 S SELL 11030	92.0000	0	32,763	32,200	(563)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
215,000 10/27/20 S SELL 11035	92.2969	0	201,260	198,438	(2,822)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
25,000 10/27/20 S SELL 11036	92.1953	0	23,402	23,049	(354)
BROKER 9002979 UNPUBLISHED					
35,000 10/27/20 S SELL 11038	92.2500	0	32,763	32,288	(476)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
65,000 10/27/20 S SELL 11040	92.2969	0	60,846	59,993	(853)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
180,000 10/27/20 S SELL 11043	92.3047	0	168,497	166,148	(2,349)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
55,000 10/27/20 S SELL 11044	92.4063	0	51,485	50,823	(662)
(55,000) 10/27/20 S RSELL 11056	92.4063	0	(51,485)	(50,823)	662
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
(180,000) 10/27/20 S RSELL 11057	92.3047	0	(168,497)	(166,148)	2,349
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(65,000) 10/27/20 S RSELL 11058	92.2969	0	(60,846)	(59,993)	853
BROKER 9002979 UNPUBLISHED					
(35,000) 10/27/20 S RSELL 11059	92.2500	0	(32,763)	(32,288)	476
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
(25,000) 10/27/20 S RSELL 11060	92.1953	0	(23,402)	(23,049)	354
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(215,000) 10/27/20 S RSELL 11061	92.2969	0	(201,260)	(198,438)	2,822
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(35,000) 10/27/20 S RSELL 11062	92.0000	0	(32,763)	(32,200)	563
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
215,000 10/27/20 S RBSELL 11063	92.2969	0	201,260	198,438	(2,822)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
25,000 10/27/20 S RBSELL 11064	92.1953	0	23,402	23,049	(354)
BROKER 9002979 UNPUBLISHED					
35,000 10/27/20 S RBSELL 11065	92.2500	0	32,763	32,288	(476)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
65,000 10/27/20 S RBSELL 11066	92.2969	0	60,846	59,993	(853)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
180,000 10/27/20 S RBSELL 11067	92.3047	0	168,497	166,148	(2,349)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
55,000 10/27/20 S RBSELL 11068	92.4063	0	51,485	50,823	(662)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
30,000 10/27/20 S SELL 11069	92.0000	0	28,083	27,600	(483)
BROKER 9002979 UNPUBLISHED					
35,000 10/27/20 S SELL 11070	92.2500	0	32,763	32,288	(476)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
70,000 10/27/20 S SELL 11073	92.2969	0	65,527	64,608	(919)
(70,000) 10/27/20 S RSELL 11083	92.2969	0	(65,527)	(64,608)	919
BROKER 9002979 UNPUBLISHED					
(35,000) 10/27/20 S RSELL 11084	92.2500	0	(32,763)	(32,288)	476
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(30,000) 10/27/20 S RSELL 11085	92.0000	0	(28,083)	(27,600)	483
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
(55,000) 10/27/20 S RSELL 11086	92.4063	0	(51,485)	(50,823)	662
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
(180,000) 10/27/20 S RSELL 11087	92.3047	0	(168,497)	(166,148)	2,349
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(65,000) 10/27/20 S RSELL 11088	92.2969	0	(60,846)	(59,993)	853
BROKER 9002979 UNPUBLISHED					
(35,000) 10/27/20 S RSELL 11089	92.2500	0	(32,763)	(32,288)	476
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
180,000 10/27/20 S RBSELL 11091	92.3047	0	168,497	166,148	(2,349)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
55,000 10/27/20 S RBSELL 11092	92.4063	0	51,485	50,823	(662)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
30,000 10/27/20 S RBSELL 11093	92.0000	0	28,083	27,600	(483)
BROKER 9002979 UNPUBLISHED					
35,000 10/27/20 S RBSELL 11094	92.2500	0	32,763	32,288	(476)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
70,000 10/27/20 S RBSELL 11095	92.2969	0	65,527	64,608	(919)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
70,000 10/27/20 S RBSELL 11095	92.2969	0	65,527	64,608	(919)
BROKER 0835363 MIZUHO SECURITIES USA INC.					
570,000 10/27/20 S SELL 5455036	92.3125	0	551,679	526,181	(25,498)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 10/27/20 S SELL 33147575	91.8438	0	10,251,140	10,286,500	35,360
11,200,000 10/27/20 B BUY 33147576	91.8405	0	10,286,140	10,286,140	0
11,200,000 10/28/20 S SELL 33147609	92.9063	0	10,286,140	10,405,500	119,360
11,200,000 10/28/20 B BUY 33147610	92.9030	0	10,405,137	10,405,137	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
30,000 10/29/20 B BUY 11096	91.7813	0	27,534	27,534	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
85,000 10/29/20 B BUY 11101	91.3906	0	77,682	77,682	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
40,000 10/29/20 B BUY 11104	91.4805	0	36,592	36,592	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
11,200,000 10/29/20 S SELL 33147641	92.6250	0	10,405,137	10,374,000	(31,137)
11,200,000 10/29/20 B BUY 33147642	92.6218	0	10,373,637	10,373,637	0
11,200,000 10/29/20 S SELL 33147646	91.1250	0	10,373,637	10,206,000	(167,637)
11,200,000 10/29/20 B BUY 33147647	91.1023	0	10,203,457	10,203,457	0
100,000 10/30/20 B BUY 11113	91.2813	0	91,281	91,281	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
1,320,000	10/30/20 B BUY	11115	91.0273	0	1,201,561	1,201,561	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
95,000	10/30/20 B BUY	11116	91.3437	0	86,777	86,777	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
55,000	10/30/20 B BUY	11117	91.5000	0	50,325	50,325	0
BROKER 0000059	GOLDMAN SACHS						
30,000	11/02/20 S SELL	11150	90.7144	0	27,941	27,214	(727)
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
165,000	11/02/20 S SELL	11155	91.3438	0	153,677	150,717	(2,960)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
260,000	11/02/20 S SELL	11157	91.2500	0	242,158	237,250	(4,908)
BROKER 0000059	GOLDMAN SACHS						
185,000	11/02/20 S SELL	11158	91.2461	0	172,305	168,805	(3,500)
245,000	11/03/20 S SELL	11172	90.0664	0	228,188	220,663	(7,525)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
365,000	11/03/20 S SELL	11173	90.3438	0	339,953	329,755	(10,198)
BROKER 0000190	JEFFERIES & COMPANY, INC.						
85,000	11/03/20 S SELL	11178	90.4219	0	79,167	76,859	(2,309)
BROKER 0000059	GOLDMAN SACHS						
110,000	11/04/20 S SELL	11181	92.7305	0	102,452	102,004	(448)
65,000	11/04/20 S SELL	11184	92.9727	0	60,540	60,432	(107)
BROKER 0003558	CREDIT SUISSE SECURITIES (CRSUSA)						
90,000	11/04/20 S SELL	11187	92.9531	0	83,824	83,658	(166)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
150,000	11/04/20 B BUY	5455121	93.3281	0	139,992	139,992	0
BROKER 0000059	GOLDMAN SACHS						
15,000	11/05/20 S SELL	11206	93.5586	0	13,971	14,034	63
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
30,000	11/05/20 S SELL	11208	92.8281	0	27,941	27,848	(93)
35,000	11/05/20 S SELL	11209	92.9531	0	32,598	32,534	(65)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
40,000	11/05/20 S SELL	11210	93.3828	0	37,255	37,353	98
BROKER 0000059	GOLDMAN SACHS						
40,000	11/05/20 S SELL	11211	92.9258	0	37,255	37,170	(85)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
45,000	11/05/20 S SELL	11212	92.8594	0	41,912	41,787	(125)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
45,000	11/05/20 S SELL	11215	93.1562	0	41,912	41,920	8
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
25,000	11/05/20 S SELL	11217	92.8281	0	23,284	23,207	(77)
BROKER 0000059	GOLDMAN SACHS						
20,000	11/05/20 S SELL	11218	93.5586	0	18,628	18,712	84
35,000	11/05/20 S SELL	11219	93.4649	0	32,598	32,713	114
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
55,000	11/05/20 S SELL	11220	93.3828	0	51,226	51,361	135
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
115,000	11/05/20 S SELL	11221	92.8437	0	107,108	106,770	(338)
BROKER 0000059	GOLDMAN SACHS						
160,000	11/05/20 S SELL	11222	92.9492	0	149,021	148,719	(302)
BROKER 9002979	UNPUBLISHED						
45,000	11/05/20 S SELL	11223	93.3438	0	41,912	42,005	93
BROKER 0020958	BNY/SUNTRUST CAPITAL MARKETS						
45,000	11/05/20 S SELL	11225	92.7188	0	41,912	41,723	(189)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
125,000	11/05/20 B BUY	5455136	93.3125	0	116,641	116,641	0
115,000	11/05/20 B BUY	5455138	93.1250	0	107,094	107,094	0
BROKER 0000059	GOLDMAN SACHS						
85,000	11/06/20 B BUY	11236	91.9336	0	78,144	78,144	0
35,000	11/06/20 B BUY	11237	91.8399	0	32,144	32,144	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
90,000	11/06/20 S SELL	11238	91.8906	0	83,805	82,702	(1,103)
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
60,000	11/06/20 S SELL	11239	91.8359	0	55,870	55,102	(768)
BROKER 0000190	JEFFERIES & COMPANY, INC.						
55,000	11/06/20 S SELL	11240	91.8594	0	51,214	50,523	(691)
115,000	11/06/20 S SELL	11241	91.8594	0	107,084	105,638	(1,446)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
30,000	11/06/20 S SELL	11242	92.0156	0	27,935	27,605	(330)
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
3,635,000	11/06/20 S SELL	5455150	91.8906	0	3,514,067	3,340,224	(173,843)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	11/06/20 S SELL	33147957	93.1250	0	10,203,457	10,430,000	226,543
11,200,000	11/06/20 B BUY	33147960	93.1154	0	10,428,929	10,428,929	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
35,000	11/09/20 S SELL	11250	89.4063	0	32,591	31,292	(1,299)
BROKER 0005512	MERRILL LYNCH,PIERCE,FENNER & SMITH						
10,000	11/09/20 S SELL	11251	89.3438	0	9,312	8,934	(377)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
50,000	11/09/20 S SELL	11252	89.3438	0	46,558	44,672	(1,886)
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
40,000	11/09/20 S SELL	11253	89.2500	0	37,247	35,700	(1,547)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
55,000	11/09/20 S SELL	11261	88.5313	0	51,214	48,692	(2,522)
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
145,000	11/09/20 B BUY	11262	89.0859	0	129,175	129,175	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
120,000	11/09/20 B BUY	11263	89.1406	0	106,969	106,969	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
115,000	11/09/20 S SELL	11266	89.3047	0	106,899	102,700	(4,199)
125,000	11/09/20 B BUY	11270	88.4844	0	110,605	110,605	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
105,000	11/09/20 S SELL	11271	89.2734	0	97,515	93,737	(3,778)
485,000	11/09/20 S SELL	11272	89.2734	0	450,427	432,976	(17,451)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	11/09/20 S SELL	33147999	89.0625	0	10,428,929	9,975,000	(453,929)
11,200,000	11/09/20 B BUY	33148004	89.0593	0	9,974,639	9,974,639	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
135,000	11/10/20 B BUY	11281	88.6641	0	119,696	119,696	0
125,000	11/10/20 S SELL	11283	88.5391	0	115,974	110,674	(5,300)
BROKER 0000190	JEFFERIES & COMPANY, INC.						
45,000	11/10/20 S SELL	11284	88.7031	0	41,751	39,916	(1,834)
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
170,000	11/10/20 B BUY	11286	88.8203	0	150,995	150,995	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	11/10/20 S SELL	33148035	89.0938	0	9,974,639	9,978,500	3,861
11,200,000	11/10/20 B BUY	33148037	89.0873	0	9,977,773	9,977,773	0
11,200,000	11/12/20 S SELL	33148118	89.2813	0	9,977,773	9,999,500	21,727
11,200,000	11/12/20 B BUY	33148119	89.2780	0	9,999,136	9,999,136	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
290,000	11/13/20 B BUY	11367	90.6719	0	262,948	262,948	0
BROKER 0000059	GOLDMAN SACHS						
685,000	11/13/20 S SELL	11369	90.5816	0	634,178	620,484	(13,693)
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
655,000	11/13/20 S SELL	11370	90.7266	0	606,403	594,259	(12,144)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	11/13/20 B BUY	33148166	90.9902	0	10,190,904	10,190,904	0
11,200,000	11/13/20 S SELL	33148168	91.0000	0	9,999,136	10,192,000	192,864
BROKER 0000059	GOLDMAN SACHS						
545,000	11/16/20 S SELL	11371	90.3125	0	504,565	492,203	(12,362)
785,000	11/16/20 S SELL	11377	90.4219	0	726,758	709,812	(16,947)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	11/16/20 S SELL	33148209	90.1250	0	10,190,904	10,094,000	(96,904)
11,200,000	11/16/20 B BUY	33148212	90.1217	0	10,093,636	10,093,636	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
1,285,000	11/17/20 S SELL	11489	91.0078	0	1,189,662	1,169,450	(20,211)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	11/17/20 S SELL	33148262	90.8125	0	10,093,636	10,171,000	77,364
11,200,000	11/17/20 B BUY	33148263	90.8093	0	10,170,639	10,170,639	0
BROKER 0004135	PIERPONT SECURITIES LLC						
1,285,000	11/18/20 S SELL	11500	91.5312	0	1,189,662	1,176,177	(13,485)
BROKER 0000059	GOLDMAN SACHS						
500,000	11/18/20 S SELL	11502	91.4332	0	462,903	457,166	(5,737)
BROKER 0052225	NOMURA SECURITIES/FIXED INCOME						
11,200,000	11/18/20 S SELL	33148295	91.4063	0	10,170,639	10,237,500	66,861
11,200,000	11/18/20 B BUY	33148296	91.4031	0	10,237,142	10,237,142	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	11/19/20 S SELL	33148321	92.0313	0	10,237,142	10,307,500	70,358
11,200,000	11/19/20 B BUY	33148324	92.0280	0	10,307,133	10,307,133	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
720,000	11/20/20 S SELL	11520	92.7188	0	666,581	667,575	994

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET / IDENTITY OF PARTY INVOLVED		PURCHASE PRICE / SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC						
11,200,000	11/20/20 S SELL 33148368	92.7500	0	10,307,133	10,388,000	80,867
11,200,000	11/20/20 B BUY 33148369	92.7401	0	10,386,892	10,386,892	0
11,200,000	11/20/20 S SELL 33148372	92.7813	0	10,386,892	10,391,500	4,608
11,200,000	11/20/20 B BUY 33148373	92.7455	0	10,387,500	10,387,500	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.						
8,550,000	12/03/20 S SELL 5455670	90.1016	0	8,265,550	7,703,684	(561,866)
1104,310,000	211 TOTAL BUYS		52	1,050,538,989	1,050,538,937	0
1087,980,000	241 TOTAL SELLS		0	1,035,207,692	1,033,975,494	(1,232,200)
2192,290,000	SECURITY TOTAL		52	2,085,746,681	2,084,514,431	(1,232,200)
912810SP4 UNITED STATES OF AMERICA BOND FIXED 1.375% SEMI-ANN. 1.375% 08/15/2050						
BROKER 9002979 UNPUBLISHED						
1,300,000	08/17/20 B BUY 33145539	98.8203	0	1,284,664	1,284,664	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC						
2,700,000	08/17/20 B BUY 33145544	98.3906	0	2,656,547	2,656,547	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC						
2,000,000	08/18/20 S SELL 33145626	99.4531	0	1,973,398	1,989,063	15,664
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME						
2,000,000	08/19/20 B BUY 33145659	99.7338	0	1,994,676	1,994,676	0
2,000,000	08/19/20 S SELL 33145660	99.7500	0	1,967,813	1,995,000	27,188
BROKER 0006304 BNP PARIBAS SECURITIES CORP.						
3,800,000	08/20/20 B BUY 33145687	99.9805	0	3,799,258	3,799,258	0
6,100,000	08/21/20 B BUY 33145727	100.5391	0	6,132,883	6,132,883	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED						
9,300,000	08/21/20 B BUY 33145729	100.6055	0	9,356,309	9,356,309	0
BROKER 0000059 GOLDMAN SACHS						
1,600,000	08/21/20 B BUY 33145737	100.4922	0	1,607,875	1,607,875	0
BROKER 0002865 SG AMERICAS SECURITIES, LLC (SGAS).						
4,550,000	08/21/20 B BUY 33145738	100.4961	0	4,572,572	4,572,572	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC						
3,700,000	08/21/20 B BUY 33145739	100.4961	0	3,718,355	3,718,355	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION						
4,000,000	08/21/20 B BUY 33145740	100.5430	0	4,021,719	4,021,719	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC						
4,450,000	08/21/20 B BUY 33145741	100.5430	0	4,474,162	4,474,162	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED						
(9,300,000)	08/21/20 B RBUY 33145742	100.6055	0	(9,356,309)	(9,356,309)	0
8,700,000	08/21/20 B BUY 33145743	100.6055	0	8,752,676	8,752,676	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED						
2,200,000	08/26/20 B BUY 33145866	99.0547	0	2,179,203	2,179,203	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)						
1,840,000	09/01/20 B BUY 71152213	98.8560	0	1,818,950	1,818,950	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
14,000,000 09/10/20 S SELL 33146265	97.6563	0	14,037,172	13,671,875	(365,297)
14,000,000 09/10/20 B BUY 33146266	97.6528	0	13,671,397	13,671,397	0
13,300,000 09/11/20 B BUY 33146294	98.5212	0	13,103,318	13,103,318	0
13,300,000 09/11/20 S SELL 33146296	98.5313	0	13,368,582	13,104,656	(263,926)
12,900,000 09/14/20 S SELL 33146371	99.0000	0	12,956,133	12,771,000	(185,133)
12,900,000 09/14/20 B BUY 33146372	98.9966	0	12,770,561	12,770,561	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
12,500,000 09/15/20 S SELL 33146417	98.6250	0	12,219,222	12,328,125	108,903
12,500,000 09/15/20 B BUY 33146418	98.6217	0	12,327,709	12,327,709	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
12,600,000 09/16/20 B BUY 33146473	99.0592	0	12,481,456	12,481,456	0
12,600,000 09/16/20 S SELL 33146474	99.0625	0	12,392,830	12,481,875	89,045
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
85,000 09/17/20 B BUY 10512	98.6840	0	83,881	83,881	0
BROKER 0015875 CSFB/IPE					
16,100,000 09/17/20 B BUY 33146511	98.9242	0	15,926,797	15,926,797	0
16,100,000 09/17/20 S SELL 33146512	98.9375	0	15,923,339	15,928,938	5,598
11,300,000 09/18/20 S SELL 33146540	99.0313	0	11,144,249	11,190,531	46,282
11,300,000 09/18/20 B BUY 33146541	99.0213	0	11,189,405	11,189,405	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
27,900,000 09/21/20 S SELL 33146589	99.3750	0	27,613,532	27,725,625	112,093
27,900,000 09/21/20 B BUY 33146590	99.3717	0	27,724,691	27,724,691	0
BROKER 0015875 CSFB/IPE					
27,500,000 09/22/20 S SELL 33146623	98.7813	0	27,279,111	27,164,844	(114,267)
27,500,000 09/22/20 B BUY 33146624	98.7778	0	27,163,907	27,163,907	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
27,400,000 09/23/20 S SELL 33146656	98.7813	0	27,145,887	27,066,063	(79,824)
27,400,000 09/23/20 B BUY 33146657	98.7778	0	27,065,114	27,065,114	0
27,500,000 09/24/20 B BUY 33146693	99.0903	0	27,249,829	27,249,829	0
27,500,000 09/24/20 S SELL 33146694	99.0938	0	27,163,899	27,250,781	86,882
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
27,300,000 09/25/20 S SELL 33146735	99.5313	0	27,009,149	27,172,031	162,882
27,300,000 09/25/20 B BUY 33146736	99.5211	0	27,169,266	27,169,266	0
BROKER 0015875 CSFB/IPE					
27,300,000 09/28/20 S SELL 33146772	98.8750	0	27,109,811	26,992,875	(116,936)
27,300,000 09/28/20 B BUY 33146773	98.8716	0	26,991,960	26,991,960	0
27,500,000 09/29/20 S SELL 33146803	99.0938	0	27,279,331	27,250,781	(28,549)
27,500,000 09/29/20 B BUY 33146804	99.0903	0	27,249,845	27,249,845	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
27,200,000 09/30/20 S SELL 33146840	99.0313	0	26,922,831	26,936,500	13,669
27,200,000 09/30/20 B BUY 33146841	99.0279	0	26,935,596	26,935,596	0
BROKER 0000059 GOLDMAN SACHS					
1,000,000 09/30/20 B BUY 33146849	97.7578	0	977,578	977,578	0
BROKER 0015875 CSFB/IPE					
28,500,000 10/01/20 S SELL 33146864	97.5625	0	28,231,635	27,805,313	(426,323)
28,500,000 10/01/20 B BUY 33146865	97.5489	0	27,801,425	27,801,425	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
20,400,000 10/05/20 S SELL 33147002	96.7188	0	20,088,419	19,730,625	(357,794)
20,400,000 10/05/20 B BUY 33147003	96.7153	0	19,729,929	19,729,929	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
21,000,000 10/06/20 S SELL 33147038	94.8750	0	20,485,260	19,923,750	(561,510)
21,000,000 10/06/20 B BUY 33147039	94.8716	0	19,923,043	19,923,043	0
21,300,000 10/07/20 S SELL 33147071	95.2188	0	20,602,514	20,281,594	(320,920)
21,300,000 10/07/20 B BUY 33147072	95.2153	0	20,280,866	20,280,866	0
21,700,000 10/08/20 S SELL 33147104	95.3750	0	20,590,238	20,696,375	106,137
21,700,000 10/08/20 B BUY 33147105	95.3715	0	20,695,616	20,695,616	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
21,600,000 10/09/20 B BUY 33147126	95.3297	0	20,591,205	20,591,205	0
21,600,000 10/09/20 S SELL 33147127	95.3438	0	20,568,386	20,594,250	25,864
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
21,500,000 10/13/20 S SELL 33147203	95.8750	0	20,504,455	20,613,125	108,670
21,500,000 10/13/20 B BUY 33147204	95.8715	0	20,612,362	20,612,362	0
20,800,000 10/14/20 S SELL 33147245	97.2188	0	19,829,652	20,221,500	391,848
20,800,000 10/14/20 B BUY 33147246	97.2151	0	20,220,745	20,220,745	0
20,600,000 10/15/20 S SELL 33147276	97.8125	0	19,749,519	20,149,375	399,856
20,600,000 10/15/20 B BUY 33147278	97.8092	0	20,148,695	20,148,695	0
18,300,000 10/16/20 S SELL 33147333	96.8438	0	17,780,962	17,722,406	(58,555)
18,300,000 10/16/20 B BUY 33147334	96.8338	0	17,720,577	17,720,577	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
21,700,000 10/19/20 S SELL 33147369	95.5000	0	21,205,586	20,723,500	(482,086)
21,700,000 10/19/20 B BUY 33147370	95.4966	0	20,722,753	20,722,753	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
5,355,000 10/20/20 B BUY 5454965	94.6563	0	5,068,842	5,068,842	0
6,245,000 10/20/20 B BUY 5454967	94.9688	0	5,930,798	5,930,798	0
BROKER 0015875 CSFB/IPE					
20,200,000 10/20/20 S SELL 33147408	95.1875	0	19,580,903	19,227,875	(353,028)
20,200,000 10/20/20 B BUY 33147409	95.1807	0	19,226,505	19,226,505	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
2,935,000 10/21/20 B BUY 5454980	93.9063	0	2,756,148	2,756,148	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
17,100,000 10/21/20 S SELL 33147450	94.5313	0	16,332,585	16,164,844	(167,742)
17,100,000 10/21/20 B BUY 33147451	94.5278	0	16,164,259	16,164,259	0
BROKER 0000059 GOLDMAN SACHS					
17,260,000 10/22/20 B BUY 5454991	93.5249	0	16,142,390	16,142,390	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
39,300,000 10/22/20 S SELL 33147483	94.3750	0	37,327,819	37,089,375	(238,444)
39,300,000 10/22/20 B BUY 33147484	94.3716	0	37,088,020	37,088,020	0
BROKER 0015875 CSFB/IPE					
39,100,000 10/23/20 S SELL 33147518	93.0000	0	36,903,653	36,363,000	(540,653)
39,100,000 10/23/20 B BUY 33147519	92.9864	0	36,357,683	36,357,683	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
38,000,000 10/27/20 S SELL 33147573	94.9063	0	35,376,387	36,064,375	687,988
38,000,000 10/27/20 B BUY 33147574	94.9028	0	36,063,076	36,063,076	0
37,700,000 10/28/20 S SELL 33147611	95.9063	0	35,699,794	36,156,656	456,863

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
37,700,000 10/28/20 B BUY 33147612	95.9028	0	36,155,348	36,155,348	0
1,280,000 10/29/20 B BUY 5455059	94.1719	0	1,205,400	1,205,400	0
39,200,000 10/29/20 S SELL 33147639	95.5938	0	37,549,892	37,472,750	(77,142)
39,200,000 10/29/20 B BUY 33147640	95.5903	0	37,471,400	37,471,400	0
39,200,000 10/29/20 B BUY 33147644	94.0834	0	36,880,695	36,880,695	0
39,200,000 10/29/20 S SELL 33147645	94.0938	0	37,480,462	36,884,750	(595,712)
BROKER 0002501 WELLS FARGO SECURITIES, LLC					
18,000,000 10/30/20 B BUY 33147692	93.9375	0	16,908,750	16,908,750	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
30,000,000 11/02/20 B BUY 33147732	93.4653	0	28,039,582	28,039,582	0
30,000,000 11/02/20 S SELL 33147734	93.4688	0	28,268,722	28,040,625	(228,097)
29,800,000 11/03/20 S SELL 33147853	93.7500	0	28,011,030	27,937,500	(73,530)
29,800,000 11/03/20 B BUY 33147854	93.7465	0	27,936,464	27,936,464	0
BROKER 9002979 UNPUBLISHED					
19,000,000 11/03/20 B BUY 71152389	93.4967	0	17,764,364	17,764,364	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
29,000,000 11/04/20 S SELL 33147898	95.2188	0	27,106,346	27,613,438	507,091
29,000,000 11/04/20 B BUY 33147899	95.2153	0	27,612,446	27,612,446	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
28,200,000 11/05/20 S SELL 33147930	97.0000	0	26,432,864	27,354,000	921,136
28,200,000 11/05/20 B BUY 33147931	96.9965	0	27,353,023	27,353,023	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
28,200,000 11/06/20 S SELL 33147958	96.1250	0	26,808,128	27,107,250	299,122
28,200,000 11/06/20 B BUY 33147959	96.1148	0	27,104,361	27,104,361	0
28,800,000 11/09/20 S SELL 33148000	92.4688	0	27,869,097	26,631,000	(1,238,097)
28,800,000 11/09/20 B BUY 33148003	92.4653	0	26,629,998	26,629,998	0
28,900,000 11/10/20 S SELL 33148033	91.9375	0	27,804,499	26,569,938	(1,234,562)
28,900,000 11/10/20 B BUY 33148034	91.9305	0	26,567,911	26,567,911	0
28,700,000 11/12/20 S SELL 33148117	92.2188	0	26,625,120	26,466,781	(158,339)
28,700,000 11/12/20 B BUY 33148120	92.2152	0	26,465,753	26,465,753	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
640,000 11/13/20 B BUY 11366	93.6331	0	599,252	599,252	0
BROKER 0000059 GOLDMAN SACHS					
685,000 11/13/20 B BUY 11368	93.6059	0	641,200	641,200	0
9,785,000 11/13/20 S SELL 5455298	93.5469	0	9,201,769	9,153,562	(48,208)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
28,300,000 11/13/20 S SELL 33148164	93.9063	0	26,029,698	26,575,469	545,771
28,300,000 11/13/20 B BUY 33148165	93.8957	0	26,572,474	26,572,474	0
BROKER 0000059 GOLDMAN SACHS					
530,000 11/16/20 B BUY 11372	93.2040	0	493,981	493,981	0
765,000 11/16/20 B BUY 11378	93.3161	0	713,868	713,868	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
95,000 11/16/20 B BUY 11380	93.4687	0	88,795	88,795	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
27,400,000 11/16/20 S SELL 33148207	92.8750	0	25,258,131	25,447,750	189,619
27,400,000 11/16/20 B BUY 33148208	92.8715	0	25,446,783	25,446,783	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
1,255,000 11/17/20 B BUY 11488	93.9107	0	1,178,580	1,178,580	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
100,000 11/17/20 B BUY 11491	94.2031	0	94,203	94,203	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
27,500,000 11/17/20 S SELL 33148260	93.6875	0	25,747,367	25,764,063	16,696
27,500,000 11/17/20 B BUY 33148261	93.6839	0	25,763,085	25,763,085	0
BROKER 0000059 GOLDMAN SACHS					
225,000 11/18/20 B BUY 11494	94.8594	0	213,434	213,434	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
160,000 11/18/20 B BUY 11497	94.4063	0	151,050	151,050	0
BROKER 0004135 PIERPONT SECURITIES LLC					
1,255,000 11/18/20 B BUY 11499	94.4413	0	1,185,238	1,185,238	0
BROKER 0000059 GOLDMAN SACHS					
510,000 11/18/20 B BUY 11501	94.3246	0	481,056	481,056	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
70,000 11/18/20 B BUY 11504	94.1875	0	65,931	65,931	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
27,300,000 11/18/20 B BUY 33148292	94.3090	0	25,746,350	25,746,350	0
27,300,000 11/18/20 S SELL 33148293	94.3125	0	25,407,170	25,747,313	340,143
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
255,000 11/19/20 S SELL 11507	95.0039	0	239,619	242,260	2,641
245,000 11/19/20 S SELL 11514	95.0039	0	230,222	232,760	2,538
BROKER 0005512 MERRILL LYNCH,PIERCE,FENNER & SMITH					
20,000 11/19/20 B BUY 11516	95.2500	0	19,050	19,050	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
600,000 11/19/20 S SELL 5455450	95.0156	0	564,237	570,094	5,856
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
27,200,000 11/19/20 S SELL 33148322	94.9375	0	25,438,972	25,823,000	384,028
27,200,000 11/19/20 B BUY 33148323	94.9339	0	25,822,034	25,822,034	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
700,000 11/20/20 B BUY 11521	95.6550	0	669,585	669,585	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
60,000 11/20/20 B BUY 11531	95.9219	0	57,553	57,553	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
26,800,000 11/20/20 S SELL 33148370	95.6563	0	25,239,803	25,635,875	396,072
26,800,000 11/20/20 B BUY 33148371	95.6456	0	25,633,021	25,633,021	0
26,200,000 11/23/20 S SELL 33148421	95.6250	0	24,834,571	25,053,750	219,179
26,200,000 11/23/20 B BUY 33148422	95.6214	0	25,052,813	25,052,813	0
BROKER 0000059 GOLDMAN SACHS					
30,000 11/24/20 B BUY 11545	94.7578	0	28,427	28,427	0
BROKER 0005512 MERRILL LYNCH,PIERCE,FENNER & SMITH					
20,000 11/24/20 B BUY 11546	94.7188	0	18,944	18,944	0
BROKER 0620971 MITSUBISHI UFJ SECURITIES (USA), INC.					
10,000 11/24/20 B BUY 11548	94.7656	0	9,477	9,477	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
70,000 11/24/20 S SELL 11551	94.8281	0	65,921	66,380	459
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
40,000 11/24/20 S SELL 11552	94.4766	0	37,669	37,791	122
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
26,300,000 11/24/20 S SELL 33148460	95.2500	0	25,104,266	25,050,750	(53,516)
26,300,000 11/24/20 B BUY 33148461	95.2464	0	25,049,809	25,049,809	0
26,300,000 11/24/20 S SELL 33148462	94.4375	0	25,150,272	24,837,063	(313,209)
26,300,000 11/24/20 B BUY 33148463	94.2590	0	24,790,125	24,790,125	0
100,000 11/24/20 B BUY 33148464	94.2590	0	94,259	94,259	0
100,000 11/24/20 S SELL 33148465	94.4375	0	95,621	94,438	(1,184)
BROKER 0000059 GOLDMAN SACHS					
110,000 11/25/20 B BUY 11555	94.4727	0	103,920	103,920	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
1,470,000 11/30/20 B BUY 11563	95.2773	0	1,400,577	1,400,577	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
45,000 11/30/20 S SELL 11568	95.2031	0	42,469	42,841	373
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
2,080,000 11/30/20 B BUY 5455564	95.1094	0	1,978,275	1,978,275	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
150,000 11/30/20 B BUY 5455566	95.0000	0	142,500	142,500	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
500,000 11/30/20 B BUY 33148569	95.0391	0	475,195	475,195	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
30,000 12/01/20 B BUY 11583	93.2309	0	27,969	27,969	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
90,000 12/01/20 B BUY 11585	93.3867	0	84,048	84,048	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
295,000 12/01/20 S SELL 11590	92.6836	0	278,361	273,417	(4,945)
BROKER 0000059 GOLDMAN SACHS					
405,000 12/01/20 S SELL 11591	92.9805	0	382,157	376,571	(5,586)
50,000 12/01/20 B BUY 11596	93.1406	0	46,570	46,570	0
85,000 12/01/20 B BUY 11597	93.2461	0	79,259	79,259	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
70,000 12/01/20 B BUY 11598	92.7813	0	64,947	64,947	0
BROKER 0000059 GOLDMAN SACHS					
80,000 12/01/20 B BUY 11599	93.0234	0	74,419	74,419	0
BROKER 0620971 MITSUBISHI UFJ SECURITIES (USA), INC.					
50,000 12/01/20 B BUY 11623	92.8906	0	46,445	46,445	0
BROKER 0000059 GOLDMAN SACHS					
405,000 12/01/20 S SELL 11624	92.9805	0	381,939	376,571	(5,368)
(405,000)12/01/20 S RSELL 11637	92.9805	0	(382,157)	(376,571)	5,586
BROKER 0042655 MARKETAXESS?CORPORATION					
145,000 12/01/20 B BUY 5455580	93.4219	0	135,462	135,462	0
BROKER 0581199 BNP PARIBAS SECURITIES BOND					
385,000 12/01/20 B BUY 5455581	93.4219	0	359,674	359,674	0
455,000 12/01/20 B BUY 5455589	92.7813	0	422,155	422,155	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
315,000 12/01/20 B BUY 5455592	92.7813	0	292,261	292,261	0
BROKER 0581199 BNP PARIBAS SECURITIES BOND					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
185,000 12/01/20 B BUY 5455594	92.7812	0	171,645	171,645	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
180,000 12/01/20 B BUY 5455598	93.0469	0	167,484	167,484	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
220,000 12/01/20 B BUY 5455602	93.0469	0	204,703	204,703	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
185,000 12/01/20 B BUY 5455604	92.7812	0	171,645	171,645	0
185,000 12/01/20 B BUY 5455606	92.7812	0	171,645	171,645	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
195,000 12/01/20 B BUY 5455607	92.7813	0	180,923	180,923	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
315,000 12/01/20 B BUY 5455608	93.1875	0	293,541	293,541	0
BROKER 0005512 MERRILL LYNCH,PIERCE,FENNER & SMITH					
200,000 12/01/20 B BUY 5455610	93.0469	0	186,094	186,094	0
350,000 12/01/20 B BUY 5455611	92.7813	0	324,734	324,734	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
185,000 12/01/20 B BUY 5455612	93.0469	0	172,137	172,137	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
210,000 12/01/20 B BUY 5455614	92.7813	0	194,841	194,841	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
230,000 12/01/20 B BUY 5455615	93.0469	0	214,008	214,008	0
BROKER 0005512 MERRILL LYNCH,PIERCE,FENNER & SMITH					
305,000 12/01/20 B BUY 5455616	93.0469	0	283,793	283,793	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
190,000 12/01/20 B BUY 5455617	93.0469	0	176,789	176,789	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
70,000 12/02/20 B BUY 11635	92.1953	0	64,537	64,537	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
35,000 12/02/20 B BUY 11636	92.4375	0	32,353	32,353	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
165,000 12/02/20 B BUY 5455645	92.4375	0	152,522	152,522	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
215,000 12/03/20 B BUY 5455664	93.0000	0	199,950	199,950	0
BROKER 0835363 MIZUHO SECURITIES USA INC.					
35,000 12/03/20 B BUY 5455667	92.9687	0	32,539	32,539	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
6,425,000 12/03/20 S SELL 5455675	93.2422	0	6,035,851	5,990,811	(45,041)
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
225,000 12/03/20 B BUY 5455676	93.0312	0	209,320	209,320	0
BROKER 0547208 SUNTRUST CAPITAL MARKETS INC					
115,000 12/03/20 B BUY 5455677	93.1094	0	107,076	107,076	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
2,000,000 12/03/20 S SELL 33148694	92.8438	0	1,912,428	1,856,875	(55,553)
2,000,000 12/03/20 B BUY 33148695	92.8402	0	1,856,804	1,856,804	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
240,000 12/04/20 B BUY 11641	93.1523	0	223,566	223,566	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
170,000 12/04/20 S SELL 11643	91.4688	0	160,219	155,497	(4,722)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
165,000 12/04/20 S SELL 11645	91.6484	0	155,507	151,220	(4,287)
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
13,375,000 12/04/20 S SELL 5455691	91.6328	0	12,563,204	12,255,889	(307,315)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
22,800,000 12/04/20 S SELL 33148723	92.7813	0	21,736,435	21,154,125	(582,310)
22,800,000 12/04/20 B BUY 33148724	92.7707	0	21,151,711	21,151,711	0
BROKER 0000059 GOLDMAN SACHS					
85,000 12/07/20 B BUY 11653	92.4023	0	78,542	78,542	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
40,000 12/07/20 B BUY 11657	92.5625	0	37,025	37,025	0
BROKER 0000059 GOLDMAN SACHS					
85,000 12/07/20 B BUY 11661	92.6641	0	78,764	78,764	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
22,700,000 12/07/20 B BUY 33148751	92.3715	0	20,968,324	20,968,324	0
22,700,000 12/07/20 S SELL 33148752	92.3750	0	21,292,016	20,969,125	(322,891)
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
75,000 12/08/20 B BUY 11666	92.7656	0	69,574	69,574	0
BROKER 0000059 GOLDMAN SACHS					
65,000 12/08/20 B BUY 11670	93.0824	0	60,504	60,504	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
140,000 12/08/20 B BUY 11676	93.4063	0	130,769	130,769	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
175,000 12/08/20 B BUY 11677	93.1953	0	163,092	163,092	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
130,000 12/08/20 B BUY 11679	93.0781	0	121,002	121,002	0
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
80,000 12/08/20 B BUY 11683	93.0781	0	74,463	74,463	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
50,000 12/08/20 B BUY 11685	93.1094	0	46,555	46,555	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
100,000 12/08/20 B BUY 11686	93.0625	0	93,063	93,063	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
21,700,000 12/08/20 S SELL 33148783	92.5000	0	20,090,516	20,072,500	(18,016)
21,700,000 12/08/20 B BUY 33148784	92.4965	0	20,071,734	20,071,734	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
215,000 12/09/20 B BUY 11690	92.6406	0	199,177	199,177	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
21,500,000 12/09/20 S SELL 33148808	92.5938	0	19,871,116	19,907,656	36,540
21,500,000 12/09/20 B BUY 33148809	92.5901	0	19,906,881	19,906,881	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
70,000 12/10/20 B BUY 11726	93.6250	0	65,538	65,538	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
685,000 12/10/20 B BUY 11729	93.6562	0	641,545	641,545	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
22,500,000 12/10/20 S SELL 33148833	93.2188	0	20,820,886	20,974,219	153,333

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
22,500,000 12/10/20 B BUY	33148834		93.2152	0	20,973,419	20,973,419	0
21,900,000 12/11/20 S SELL	33148884		94.2500	0	20,340,997	20,640,750	299,753
21,900,000 12/11/20 B BUY	33148885		94.2393	0	20,638,416	20,638,416	0
21,900,000 12/14/20 S SELL	33148943		93.1875	0	20,512,446	20,408,063	(104,384)
21,900,000 12/14/20 B BUY	33148944		93.1804	0	20,406,517	20,406,517	0
21,400,000 12/16/20 S SELL	33149005		92.8750	0	20,070,860	19,875,250	(195,610)
21,400,000 12/16/20 B BUY	33149006		92.8715	0	19,874,500	19,874,500	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED							
175,000 12/17/20 B BUY	11788		92.7656	0	162,340	162,340	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
20,000,000 12/17/20 S SELL	33149058		93.2188	0	18,613,844	18,643,750	29,906
20,000,000 12/17/20 B BUY	33149059		93.2047	0	18,640,948	18,640,948	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
18,800,000 12/21/20 S SELL	33149129		93.6875	0	17,475,171	17,613,250	138,079
18,800,000 12/21/20 B BUY	33149130		93.6840	0	17,612,592	17,612,592	0
18,700,000 12/22/20 S SELL	33149166		92.9063	0	17,445,102	17,373,469	(71,633)
18,700,000 12/22/20 B BUY	33149167		92.9027	0	17,372,809	17,372,809	0
18,600,000 12/23/20 S SELL	33149196		93.3125	0	17,401,004	17,356,125	(44,879)
18,600,000 12/23/20 B BUY	33149197		93.3089	0	17,355,464	17,355,464	0
18,600,000 12/23/20 S SELL	33149198		92.2188	0	17,292,093	17,152,688	(139,405)
18,600,000 12/23/20 B BUY	33149199		92.1446	0	17,138,898	17,138,898	0
BROKER 0000059 GOLDMAN SACHS							
275,000 12/28/20 S SELL	11811		92.2457	0	258,545	253,676	(4,869)
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)							
2,250,000 12/29/20 S SELL	71152636		92.8555	0	2,114,321	2,089,248	(25,073)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC							
1,380,000 12/31/20 B BUY	11823		93.6836	0	1,292,834	1,292,834	0
1706,680,000		160 TOTAL BUYS		0	1,628,069,984	1,628,069,984	0
1606,000,000		83 TOTAL SELLS		0	1,533,830,854	1,530,545,866	(3,284,995)
3312,680,000		SECURITY TOTAL		0	3,161,900,838	3,158,615,850	(3,284,995)
912810SG4 UNITED STATES OF AMERICA BOND FIXED 1% 15/FEB/2049 SEMI-ANN. FLOATING 02/15/2049							
BROKER 9007990 BARCLAYS CAPITAL NY DTC07256							
400,000 01/03/20 S SELL	33138274		117.1904	0	459,474	468,762	9,288
400,000 01/03/20 B BUY	33138275		117.1944	0	468,778	468,778	0
BROKER 9009575 NOMURA SECS/FIXED INCOME DTC05222							
100,000 01/09/20 S SELL	33138434		115.0369	0	114,868	115,037	168
100,000 01/09/20 B BUY	33138435		115.0455	0	115,046	115,046	0
BROKER 9007990 BARCLAYS CAPITAL NY DTC07256							
300,000 01/10/20 S SELL	33138485		115.6737	0	344,605	347,021	2,416
300,000 01/10/20 B BUY	33138486		115.6832	0	347,050	347,050	0
1,000,000 01/15/20 S SELL	33138601		117.9013	0	1,148,684	1,179,013	30,328
1,000,000 01/15/20 B BUY	33138602		117.9132	0	1,179,132	1,179,132	0
BROKER 9014352 BNP PARIBAS NY BRANCH/PARIS BONDS							

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET	PURCHASE PRICE / SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
1,500,000 01/16/20 B BUY 33138674	117.3026	0	1,759,538	1,759,538	0
BROKER 0064030 BANK OF NEW YORK/PBCOLLATERAL					
1,500,000 01/16/20 S SELL 33138770	117.2896	0	1,734,952	1,759,344	24,392
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
1,400,000 01/21/20 S SELL 33138795	117.9182	0	1,648,343	1,650,855	2,513
1,400,000 01/21/20 B BUY 33138796	117.9282	0	1,650,995	1,650,995	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
1,100,000 01/23/20 S SELL 33138859	118.2673	0	1,290,328	1,300,941	10,612
1,100,000 01/23/20 B BUY 33138860	118.2826	0	1,301,108	1,301,108	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,400,000 01/27/20 S SELL 33138940	121.2301	0	1,650,995	1,697,221	46,226
1,400,000 01/27/20 B BUY 33138942	121.2450	0	1,697,430	1,697,430	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
2,200,000 01/27/20 B BUY 33138943	121.4286	0	2,671,428	2,671,428	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
2,200,000 01/28/20 S SELL 33138994	120.7497	0	2,671,428	2,656,494	(14,934)
2,200,000 01/28/20 B BUY 33138996	120.7638	0	2,656,805	2,656,805	0
1,100,000 01/30/20 S SELL 33139107	121.8311	0	1,301,108	1,340,142	39,034
1,100,000 01/30/20 B BUY 33139108	121.8479	0	1,340,327	1,340,327	0
1,400,000 02/03/20 S SELL 33139201	122.2344	0	1,697,430	1,711,281	13,851
1,400,000 02/03/20 B BUY 33139202	122.2369	0	1,711,317	1,711,317	0
3,600,000 02/04/20 S SELL 33139272	121.0810	0	4,368,121	4,358,915	(9,206)
3,600,000 02/04/20 B BUY 33139273	121.0853	0	4,359,069	4,359,069	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
4,700,000 02/06/20 S SELL 33139361	119.6675	0	5,699,396	5,624,371	(75,025)
4,700,000 02/06/20 B BUY 33139362	119.6832	0	5,625,110	5,625,110	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
4,700,000 02/13/20 S SELL 33139592	120.8551	0	5,625,110	5,680,187	55,078
4,700,000 02/13/20 B BUY 33139596	120.8573	0	5,680,295	5,680,295	0
4,700,000 02/14/20 S SELL 33139656	121.6497	0	5,680,295	5,717,537	37,242
4,700,000 02/14/20 B BUY 33139657	121.6594	0	5,717,994	5,717,994	0
4,700,000 02/18/20 S SELL 33139701	122.4962	0	5,717,994	5,757,323	39,328
4,700,000 02/18/20 B BUY 33139702	122.4987	0	5,757,439	5,757,439	0
4,700,000 02/19/20 S SELL 33139754	122.3649	0	5,757,439	5,751,152	(6,287)
4,700,000 02/19/20 B BUY 33139755	122.3673	0	5,751,263	5,751,263	0
4,700,000 02/20/20 S SELL 33139806	122.9360	0	5,751,263	5,777,990	26,727
4,700,000 02/20/20 B BUY 33139807	122.9371	0	5,778,043	5,778,043	0
4,700,000 02/21/20 S SELL 33139846	124.3995	0	5,778,043	5,846,779	68,736
4,700,000 02/21/20 B BUY 33139847	124.4063	0	5,847,095	5,847,095	0
4,700,000 02/24/20 S SELL 33139900	125.7292	0	5,847,095	5,909,272	62,177
4,700,000 02/24/20 B BUY 33139901	125.7492	0	5,910,211	5,910,211	0
4,700,000 03/02/20 S SELL 33140220	128.6569	0	5,910,211	6,046,875	136,665
4,700,000 03/02/20 B BUY 33140221	128.6615	0	6,047,088	6,047,088	0
400,000 03/04/20 S SELL 33140384	130.5094	0	514,646	522,038	7,392
400,000 03/04/20 B BUY 33140386	130.5180	0	522,072	522,072	0
700,000 03/06/20 B BUY 33140486	136.2663	0	953,864	953,864	0
700,000 03/06/20 S SELL 33140487	136.2573	0	900,630	953,801	53,171

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
300,000 03/17/20 S SELL 33140838	122.1836	0	385,984	366,551	(19,433)
300,000 03/17/20 B BUY 33140840	122.1839	0	366,552	366,552	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
700,000 03/19/20 S SELL 33140950	107.7575	0	900,630	754,302	(146,328)
700,000 03/19/20 B BUY 33140951	107.7549	0	754,284	754,284	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
4,700,000 03/20/20 S SELL 33141029	112.5044	0	5,941,970	5,287,708	(654,261)
4,700,000 03/20/20 B BUY 33141030	112.4974	0	5,287,376	5,287,376	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
3,400,000 03/23/20 S SELL 33141079	124.3556	0	3,824,910	4,228,092	403,181
3,400,000 03/23/20 B BUY 33141085	124.3500	0	4,227,900	4,227,900	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
4,700,000 04/17/20 S SELL 33141989	137.1259	0	5,690,365	6,444,920	754,554
4,700,000 04/17/20 B BUY 33141990	137.1172	0	6,444,508	6,444,508	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
2,900,000 04/21/20 S SELL 33142083	133.9016	0	3,976,399	3,883,148	(93,251)
2,900,000 04/21/20 B BUY 33142084	133.8820	0	3,882,579	3,882,579	0
1,800,000 04/22/20 S SELL 33142116	135.9356	0	2,468,109	2,446,840	(21,269)
1,800,000 04/22/20 B BUY 33142117	135.9190	0	2,446,541	2,446,541	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,800,000 04/27/20 B BUY 33142242	141.0395	0	2,538,711	2,538,711	0
1,800,000 04/27/20 S SELL 33142243	141.0368	0	2,409,876	2,538,662	128,786
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
2,900,000 04/28/20 S SELL 33142280	140.7320	0	3,919,244	4,081,229	161,985
2,900,000 04/28/20 B BUY 33142285	140.7123	0	4,080,656	4,080,656	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
1,800,000 04/29/20 S SELL 33142319	139.1769	0	2,538,711	2,505,185	(33,526)
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
2,900,000 04/29/20 S SELL 33142324	141.8190	0	4,080,656	4,112,751	32,095
2,900,000 04/29/20 B BUY 33142325	141.8364	0	4,113,256	4,113,256	0
BROKER 0002501 WELLS FARGO SECURITIES, LLC					
2,900,000 04/29/20 S SELL 33142562	140.8889	0	4,113,256	4,085,778	(27,478)
(2,900,000)04/29/20 S RSELL 33142662	140.8889	0	(4,113,256)	(4,085,778)	27,478
2,900,000 04/29/20 S RBSELL33142663	140.8889	0	4,113,256	4,085,778	(27,478)
87,200,000 34 TOTAL BUYS		0	108,990,860	108,990,860	0
89,700,000 35 TOTAL SELLS		0	111,862,568	112,907,517	1,044,947
176,900,000 SECURITY TOTAL		0	220,853,428	221,898,377	1,044,947
912810SJ8 UNITED STATES OF AMERICA BOND FIXED 2.25% SEMI-ANN. 2.250% 08/15/2049					
BROKER 0000059 GOLDMAN SACHS					
55,000 01/02/20 B BUY 5443	98.0547	0	53,930	53,930	0
BROKER 9009575 NOMURA SECS/FIXED INCOME DTC05222					
1,700,000 01/02/20 S SELL 33138246	97.4063	0	1,661,635	1,655,906	(5,729)
1,700,000 01/02/20 B BUY 33138247	97.4033	0	1,655,856	1,655,856	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
1,700,000 01/03/20 S SELL 33138272	99.5938	0	1,655,856	1,693,094	37,238
1,700,000 01/03/20 B BUY 33138273	99.5863	0	1,692,967	1,692,967	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
610,000 01/06/20 S SELL 5446	99.5938	0	600,330	607,522	7,192
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
340,000 01/06/20 B BUY 5447	99.2969	0	337,609	337,609	0
BROKER 0000059 GOLDMAN SACHS					
850,000 01/06/20 S SELL 5451	99.1211	0	836,856	842,529	5,673
BROKER 9014352 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,700,000 01/06/20 S SELL 33138316	100.0625	0	1,692,967	1,701,063	8,096
1,700,000 01/06/20 B BUY 33138317	100.0604	0	1,701,026	1,701,026	0
BROKER 0000059 GOLDMAN SACHS					
55,000 01/07/20 B BUY 5456	99.1016	0	54,506	54,506	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
350,000 01/07/20 B BUY 5457	99.1875	0	347,156	347,156	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
83,000 01/07/20 S SELL 5464	98.7148	0	81,750	81,933	183
BROKER 0835363 MIZUHO SECURITIES USA INC.					
33,000 01/07/20 S SELL 5466	98.7500	0	32,503	32,588	85
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
49,000 01/07/20 S SELL 5467	98.7148	0	48,262	48,370	108
(49,000) 01/07/20 S RSELL 5468	98.7148	0	(48,262)	(48,370)	(108)
BROKER 0835363 MIZUHO SECURITIES USA INC.					
(33,000) 01/07/20 S RSELL 5469	98.7500	0	(32,503)	(32,588)	(85)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(83,000) 01/07/20 S RSELL 5470	98.7148	0	(81,750)	(81,933)	(183)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
1,115,000 01/07/20 S SELL 5474	98.7461	0	1,098,207	1,101,019	2,812
BROKER 0835363 MIZUHO SECURITIES USA INC.					
75,000 01/07/20 B BUY 5475	98.7969	0	74,098	74,098	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
115,000 01/07/20 S SELL 5479	98.8750	0	113,272	113,706	434
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
915,000 01/07/20 S SELL 5482	98.7969	0	901,252	903,991	2,739
(915,000) 01/07/20 S RSELL 5486	98.7969	0	(901,252)	(903,991)	(2,739)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(115,000) 01/07/20 S RSELL 5487	98.8750	0	(113,272)	(113,706)	(434)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
(1,115,000) 01/07/20 S RSELL 5488	98.7461	0	(1,098,207)	(1,101,019)	(2,812)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
115,000 01/07/20 S RBSELL 5489	98.8750	0	113,272	113,706	435
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
915,000 01/07/20 S RBSELL 5490	98.7969	0	901,247	903,991	2,744
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
1,115,000 01/07/20 S SELL 5491	98.7461	0	1,098,241	1,101,019	2,778
(1,115,000) 01/07/20 S RSELL 5492	98.7461	0	(1,098,241)	(1,101,019)	(2,778)
1,115,000 01/07/20 S SELL 5493	98.7461	0	1,098,241	1,101,019	2,778

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 9009575 NOMURA SECS/FIXED INCOME DTC05222					
1,700,000 01/07/20 S SELL 33138351	99.3438	0	1,701,026	1,688,844	(12,183)
1,700,000 01/07/20 B BUY 33138352	99.3418	0	1,688,811	1,688,811	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
75,000 01/08/20 B BUY 5494	98.7426	0	74,057	74,057	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
65,000 01/08/20 B BUY 5495	99.0277	0	64,368	64,368	0
BROKER 0835363 MIZUHO SECURITIES USA INC.					
75,000 01/08/20 B BUY 5498	98.7969	0	74,098	74,098	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
125,000 01/08/20 B BUY 5506	97.6875	0	122,109	122,109	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
55,000 01/08/20 B BUY 5508	97.8750	0	53,831	53,831	0
BROKER 0000059 GOLDMAN SACHS					
150,000 01/08/20 B BUY 5510	97.5781	0	146,367	146,367	0
BROKER 9009575 NOMURA SECS/FIXED INCOME DTC05222					
1,700,000 01/08/20 S SELL 33138387	98.8438	0	1,688,811	1,680,344	(8,467)
1,700,000 01/08/20 B BUY 33138388	98.8418	0	1,680,310	1,680,310	0
BROKER 0000059 GOLDMAN SACHS					
40,000 01/09/20 B BUY 5515	98.2383	0	39,295	39,295	0
BROKER 9009575 NOMURA SECS/FIXED INCOME DTC05222					
1,700,000 01/09/20 S SELL 33138444	97.9063	0	1,680,310	1,664,406	(15,904)
1,700,000 01/09/20 B BUY 33138445	97.9043	0	1,664,372	1,664,372	0
BROKER 0000059 GOLDMAN SACHS					
55,000 01/10/20 B BUY 5532	99.2734	0	54,600	54,600	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
200,000 01/10/20 B BUY 5533	98.7500	0	197,500	197,500	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
55,000 01/10/20 B BUY 5534	99.2813	0	54,605	54,605	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
120,000 01/10/20 B BUY 5540	99.3750	0	119,250	119,250	0
BROKER 0000059 GOLDMAN SACHS					
130,000 01/10/20 B BUY 5541	98.8828	0	128,548	128,548	0
BROKER 9009575 NOMURA SECS/FIXED INCOME DTC05222					
1,700,000 01/10/20 S SELL 33138483	98.4375	0	1,664,372	1,673,438	9,065
1,700,000 01/10/20 B BUY 33138484	98.4316	0	1,673,337	1,673,337	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
210,000 01/13/20 B BUY 5544	98.5781	0	207,014	207,014	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
1,205,000 01/13/20 S SELL 5547	98.7617	0	1,187,074	1,190,079	3,005
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
200,000 01/13/20 B BUY 5550	98.8125	0	197,625	197,625	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
135,000 01/13/20 B BUY 5558	98.8750	0	133,481	133,481	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
165,000 01/13/20 B BUY 5559	98.8125	0	163,041	163,041	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
1,160,000 01/13/20 S SELL 5560	98.7305	0	1,143,058	1,145,273	2,216
BROKER 9009575 NOMURA SECS/FIXED INCOME DTC05222					
1,700,000 01/13/20 S SELL 33138520	98.8125	0	1,673,337	1,679,813	6,476
1,700,000 01/13/20 B BUY 33138521	98.8105	0	1,679,778	1,679,778	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
85,000 01/14/20 B BUY 5561	98.9062	0	84,070	84,070	0
185,000 01/14/20 B BUY 5566	99.4688	0	184,017	184,017	0
BROKER 0000059 GOLDMAN SACHS					
25,000 01/14/20 B BUY 5567	99.2969	0	24,824	24,824	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
80,000 01/14/20 B BUY 5568	99.4531	0	79,563	79,563	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
170,000 01/14/20 B BUY 5569	99.4219	0	169,017	169,017	0
BROKER 9009575 NOMURA SECS/FIXED INCOME DTC05222					
1,700,000 01/14/20 S SELL 33138566	98.7500	0	1,679,778	1,678,750	(1,028)
1,700,000 01/14/20 B BUY 33138568	98.7480	0	1,678,716	1,678,716	0
BROKER 0000059 GOLDMAN SACHS					
90,000 01/15/20 B BUY 5576	100.2266	0	90,204	90,204	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
75,000 01/15/20 B BUY 5579	99.8750	0	74,906	74,906	0
BROKER 0000059 GOLDMAN SACHS					
150,000 01/15/20 B BUY 5580	100.2891	0	150,434	150,434	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
270,000 01/15/20 B BUY 5581	100.0625	0	270,169	270,169	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
70,000 01/15/20 S SELL 5584	100.3125	0	69,142	70,219	1,076
135,000 01/15/20 S SELL 5585	100.3125	0	133,346	135,422	2,076
BROKER 0000059 GOLDMAN SACHS					
(150,000) 01/15/20 B RBUY 5645	100.2891	0	(150,434)	(150,434)	0
150,000 01/15/20 B BUY 5646	100.2891	0	150,434	150,434	0
BROKER 9014352 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,700,000 01/15/20 S SELL 33138603	100.0625	0	1,678,716	1,701,063	22,347
1,700,000 01/15/20 B BUY 33138605	100.0605	0	1,701,029	1,701,029	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
135,000 01/16/20 S SELL 5622	100.3125	0	133,346	135,422	2,076
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
35,000 01/16/20 S SELL 5625	99.7344	0	34,571	34,907	336
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
130,000 01/16/20 B BUY 5627	100.0000	0	130,000	130,000	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
205,000 01/16/20 B BUY 5637	99.8594	0	204,712	204,712	0
BROKER 9009575 NOMURA SECS/FIXED INCOME DTC05222					
1,700,000 01/16/20 S SELL 33138670	100.2500	0	1,701,029	1,704,250	3,221
1,700,000 01/16/20 B BUY 33138671	100.2480	0	1,704,217	1,704,217	0
BROKER 0000059 GOLDMAN SACHS					
135,000 01/17/20 B BUY 5648	98.8906	0	133,502	133,502	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
375,000 01/17/20 B BUY 5450826	99.0391	0	371,396	371,396	0
BROKER 9025779 CREDIT SUISSE AG - NEW YORK BRANCH					
1,700,000 01/17/20 S SELL 33138720	99.4063	0	1,704,217	1,689,906	(14,311)
1,700,000 01/17/20 B BUY 33138721	99.3985	0	1,689,775	1,689,775	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
130,000 01/21/20 B BUY 5652	100.1563	0	130,203	130,203	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
470,000 01/21/20 S SELL 5653	100.3359	0	464,691	471,579	6,888
BROKER 0000059 GOLDMAN SACHS					
170,000 01/21/20 S SELL 5656	100.2500	0	168,080	170,425	2,345
(170,000) 01/21/20 S RSELL 5659	100.2500	0	(168,080)	(170,425)	(2,345)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
(470,000) 01/21/20 S RSELL 5660	100.3359	0	(464,691)	(471,579)	(6,888)
BROKER 0000059 GOLDMAN SACHS					
170,000 01/21/20 S RBSELL 5661	100.2500	0	168,080	170,425	2,345
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
460,000 01/21/20 S SELL 5662	100.3359	0	454,804	461,545	6,741
330,000 01/21/20 S SELL 5666	100.1836	0	326,272	330,606	4,334
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
1,700,000 01/21/20 S SELL 33138766	99.8438	0	1,689,775	1,697,344	7,569
1,700,000 01/21/20 B BUY 33138767	99.8418	0	1,697,311	1,697,311	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
110,000 01/22/20 B BUY 5671	100.7031	0	110,773	110,773	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
2,165,000 01/22/20 S SELL 5680	100.5312	0	2,141,384	2,176,502	35,117
BROKER 0000190 JEFFERIES & COMPANY, INC.					
35,000 01/22/20 B BUY 5681	100.6094	0	35,213	35,213	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
95,000 01/22/20 B BUY 5682	100.6957	0	95,661	95,661	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
275,000 01/22/20 S SELL 5684	100.7105	0	272,200	276,954	4,754
BROKER 0000190 JEFFERIES & COMPANY, INC.					
50,000 01/22/20 B BUY 5685	100.6094	0	50,305	50,305	0
95,000 01/22/20 B BUY 5686	100.6875	0	95,653	95,653	0
BROKER 0835066 HSBC SECURITIES INC (HSBCSI)					
385,000 01/22/20 S SELL 5450858	100.5312	0	376,065	387,045	10,980
BROKER 0015875 CSFB/IPE					
1,700,000 01/22/20 S SELL 33138818	100.3438	0	1,697,311	1,705,844	8,533
1,700,000 01/22/20 B BUY 33138819	100.3419	0	1,705,812	1,705,812	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
165,000 01/23/20 B BUY 5690	101.5395	0	167,540	167,540	0
50,000 01/23/20 B BUY 5692	101.6719	0	50,836	50,836	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
95,000 01/23/20 B BUY 5701	101.4844	0	96,410	96,410	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
420,000 01/23/20 B BUY 5702	101.4063	0	425,906	425,906	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET	PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED	SELLING PRICE				OR (LOSS)
160,000 01/23/20 B BUY 5704	101.7500	0	162,800	162,800	0
BROKER 0000059 GOLDMAN SACHS					
70,000 01/23/20 B BUY 5705	101.7383	0	71,217	71,217	0
BROKER 0001610 BANK OF AMERICAS SECURITIES, INC					
105,000 01/23/20 B BUY 5706	101.4688	0	106,542	106,542	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
450,000 01/23/20 B BUY 5708	101.5938	0	457,172	457,172	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
330,000 01/23/20 B BUY 5710	101.5000	0	334,950	334,950	0
70,000 01/23/20 B BUY 5711	101.6406	0	71,148	71,148	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
1,700,000 01/23/20 S SELL 33138861	101.1875	0	1,705,812	1,720,188	14,376
1,700,000 01/23/20 B BUY 33138862	101.1856	0	1,720,156	1,720,156	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
265,000 01/24/20 B BUY 5723	102.2031	0	270,838	270,838	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
120,000 01/24/20 B BUY 5725	102.2031	0	122,644	122,644	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
70,000 01/24/20 B BUY 5727	102.1563	0	71,509	71,509	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
140,000 01/24/20 B BUY 5729	102.3281	0	143,259	143,259	0
BROKER 0001610 BANK OF AMERICAS SECURITIES, INC					
30,000 01/24/20 B BUY 5731	102.5469	0	30,764	30,764	0
BROKER 0015875 CSFB/IPE					
1,700,000 01/24/20 S SELL 33138898	101.4688	0	1,720,156	1,724,969	4,813
1,700,000 01/24/20 B BUY 33138901	101.4615	0	1,724,845	1,724,845	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,700,000 01/28/20 S SELL 33138995	104.0000	0	1,724,845	1,768,000	43,155
1,700,000 01/28/20 B BUY 33138997	103.9983	0	1,767,972	1,767,972	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
65,000 01/29/20 B BUY 5753	103.9219	0	67,549	67,549	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,700,000 01/29/20 S SELL 33139045	103.5313	0	1,767,972	1,760,031	(7,941)
1,700,000 01/29/20 B BUY 33139046	103.5295	0	1,760,001	1,760,001	0
BROKER 0000059 GOLDMAN SACHS					
455,000 01/30/20 B BUY 5755	104.8242	0	476,950	476,950	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
75,000 01/30/20 B BUY 5759	104.2969	0	78,223	78,223	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,700,000 01/30/20 S SELL 33139089	104.9063	0	1,760,001	1,783,406	23,405
1,700,000 01/30/20 B BUY 33139090	104.9003	0	1,783,305	1,783,305	0
BROKER 0000059 GOLDMAN SACHS					
105,000 01/31/20 B BUY 5785	105.2969	0	110,562	110,562	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
90,000 01/31/20 B BUY 5788	105.4063	0	94,866	94,866	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
1,535,000 01/31/20 B BUY 5789	105.4063	0	1,617,986	1,617,986	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
35,000	01/31/20 B BUY	5791	105.6094	0	36,963	36,963	0
BROKER 0000059	GOLDMAN SACHS						
177,000	02/03/20 S SELL	5802	105.4570	0	180,085	186,659	6,574
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC						
95,000	02/03/20 S SELL	5806	105.5547	0	96,656	100,277	3,621
BROKER 0000059	GOLDMAN SACHS						
195,000	02/03/20 S SELL	5807	105.4570	0	198,399	205,641	7,242
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
215,000	02/03/20 S SELL	5808	105.4687	0	218,747	226,758	8,010
(215,000)	02/03/20 S RSELL	5812	105.4687	0	(218,747)	(226,758)	(8,010)
BROKER 0000059	GOLDMAN SACHS						
(195,000)	02/03/20 S RSELL	5813	105.4570	0	(198,399)	(205,641)	(7,242)
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC						
(95,000)	02/03/20 S RSELL	5814	105.5547	0	(96,656)	(100,277)	(3,621)
BROKER 0000059	GOLDMAN SACHS						
(177,000)	02/03/20 S RSELL	5815	105.4570	0	(180,085)	(186,659)	(6,574)
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC						
95,000	02/03/20 S RBSELL	5816	105.5547	0	96,656	100,277	3,621
BROKER 0000059	GOLDMAN SACHS						
195,000	02/03/20 S RBSELL	5817	105.4570	0	198,399	205,641	7,242
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
215,000	02/03/20 S RBSELL	5818	105.4687	0	218,747	226,758	8,010
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
175,000	02/03/20 S SELL	5821	105.3594	0	178,050	184,379	6,329
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION						
1,700,000	02/03/20 S SELL	33139205	104.8438	0	1,783,305	1,782,344	(961)
1,700,000	02/03/20 B BUY	33139206	104.8423	0	1,782,318	1,782,318	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
45,000	02/04/20 S SELL	5883	103.5938	0	45,784	46,617	833
70,000	02/04/20 S SELL	5884	103.8750	0	71,220	72,713	1,492
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
90,000	02/04/20 S SELL	5886	103.9219	0	91,569	93,530	1,961
BROKER 0000190	JEFFERIES & COMPANY, INC.						
205,000	02/04/20 B BUY	5889	103.5938	0	212,367	212,367	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
175,000	02/04/20 S SELL	5890	103.7344	0	178,142	181,535	3,393
BROKER 0015875	CSFB/IPE						
1,700,000	02/04/20 S SELL	33139270	104.1875	0	1,782,318	1,771,188	(11,131)
1,700,000	02/04/20 B BUY	33139271	104.1861	0	1,771,163	1,771,163	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
30,000	02/05/20 B BUY	5899	102.6875	0	30,806	30,806	0
BROKER 0000059	GOLDMAN SACHS						
250,000	02/05/20 S SELL	5903	102.4922	0	254,498	256,230	1,733
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
405,000	02/05/20 B BUY	5926	102.7969	0	416,327	416,327	0
BROKER 0015875	CSFB/IPE						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
1,700,000 02/05/20 S SELL 33139313	102.9375	0	1,771,163	1,749,938	(21,226)
1,700,000 02/05/20 B BUY 33139314	102.9345	0	1,749,887	1,749,887	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
70,000 02/06/20 B BUY 5908	102.6020	0	71,821	71,821	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
80,000 02/06/20 B BUY 5911	102.6250	0	82,100	82,100	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
275,000 02/06/20 B BUY 5912	102.5937	0	282,133	282,133	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
75,000 02/06/20 B BUY 5913	102.9375	0	77,203	77,203	0
135,000 02/06/20 S SELL 5914	102.7969	0	137,507	138,776	1,269
BROKER 0000190 JEFFERIES & COMPANY, INC.					
230,000 02/06/20 S SELL 5916	102.7813	0	234,271	236,397	2,126
70,000 02/06/20 S SELL 5918	102.8281	0	71,300	71,980	680
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
100,000 02/06/20 B BUY 5920	103.0000	0	103,000	103,000	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
90,000 02/06/20 B BUY 5922	102.9688	0	92,672	92,672	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
105,000 02/07/20 B BUY 5925	104.2812	0	109,495	109,495	0
BROKER 0015875 CSFB/IPE					
1,700,000 02/07/20 S SELL 33139395	103.7188	0	1,749,887	1,763,219	13,332
1,700,000 02/07/20 B BUY 33139396	103.7127	0	1,763,116	1,763,116	0
1,700,000 02/11/20 S SELL 33139516	104.3125	0	1,763,116	1,773,313	10,197
1,700,000 02/11/20 B BUY 33139517	104.3109	0	1,773,286	1,773,286	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
75,000 02/12/20 B BUY 5959	103.5742	0	77,681	77,681	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
90,000 02/12/20 B BUY 5960	103.4375	0	93,094	93,094	0
BROKER 0002261 NATIONAL FINL SVCS CORP (NRS)					
40,000 02/12/20 B BUY 5961	103.3125	0	41,325	41,325	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(75,000) 02/12/20 B RBUY 6046	103.5742	0	(77,681)	(77,681)	0
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
75,000 02/12/20 B BUY 6047	103.5742	0	77,681	77,681	0
BROKER 0015875 CSFB/IPE					
1,700,000 02/12/20 S SELL 33139553	103.7500	0	1,773,286	1,763,750	(9,536)
1,700,000 02/12/20 B BUY 33139554	103.7484	0	1,763,723	1,763,723	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
40,000 02/13/20 B BUY 5969	103.7344	0	41,494	41,494	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
35,000 02/13/20 B BUY 5986	103.9687	0	36,389	36,389	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
35,000 02/13/20 B BUY 5987	103.9375	0	36,378	36,378	0
BROKER 0000059 GOLDMAN SACHS					
35,000 02/13/20 B BUY 5990	103.9180	0	36,371	36,371	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET	PURCHASE PRICE / SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
35,000 02/13/20 B BUY 5991	103.7969	0	36,329	36,329	0
BROKER 0000059 GOLDMAN SACHS					
610,000 02/13/20 S SELL 5992	103.7891	0	622,502	633,113	10,612
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
20,000 02/13/20 B BUY 5993	103.8907	0	20,778	20,778	0
BROKER 0000059 GOLDMAN SACHS					
300,000 02/13/20 S SELL 5994	103.7891	0	306,163	311,367	5,204
BROKER 0000190 JEFFERIES & COMPANY, INC.					
35,000 02/13/20 B BUY 5996	103.7969	0	36,329	36,329	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
20,000 02/13/20 B BUY 5997	103.9688	0	20,794	20,794	0
20,000 02/13/20 B BUY 5998	103.9688	0	20,794	20,794	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
65,000 02/13/20 B BUY 5999	103.9219	0	67,549	67,549	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
90,000 02/13/20 B BUY 6000	103.8594	0	93,473	93,473	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
70,000 02/13/20 B BUY 6002	103.6094	0	72,527	72,527	0
35,000 02/13/20 B BUY 6004	103.6094	0	36,263	36,263	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
35,000 02/13/20 B BUY 6005	103.6406	0	36,274	36,274	0
65,000 02/13/20 B BUY 6006	103.7969	0	67,468	67,468	0
65,000 02/13/20 B BUY 6007	103.6406	0	67,366	67,366	0
65,000 02/13/20 B BUY 6045	103.6406	0	67,366	67,366	0
BROKER 0000059 GOLDMAN SACHS					
(35,000) 02/13/20 B RBUY 6113	103.9180	0	(36,371)	(36,371)	0
35,000 02/13/20 B RBBUY 6114	103.7969	0	36,329	36,329	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
(35,000) 02/13/20 B RBUY 6141	103.7969	0	(36,329)	(36,329)	0
35,000 02/13/20 B RBBUY 6142	103.9180	0	36,371	36,371	0
BROKER 0004135 PIERPONT SECURITIES LLC					
1,140,000 02/13/20 S SELL 5451224	103.8828	0	1,113,543	1,184,264	70,721
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
3,095,000 02/13/20 S SELL 5451227	104.0067	0	3,023,171	3,219,007	195,836
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,700,000 02/13/20 S SELL 33139594	104.0938	0	1,763,723	1,769,594	5,870
1,700,000 02/13/20 B BUY 33139597	104.0858	0	1,769,458	1,769,458	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
55,000 02/14/20 B BUY 6049	104.8281	0	57,655	57,655	0
55,000 02/14/20 B BUY 6050	104.8281	0	57,655	57,655	0
BROKER 0000059 GOLDMAN SACHS					
105,000 02/14/20 B BUY 6053	104.5469	0	109,774	109,774	0
70,000 02/14/20 B BUY 6054	104.5469	0	73,183	73,183	0
55,000 02/14/20 B BUY 6056	104.5469	0	57,501	57,501	0
30,000 02/14/20 B BUY 6057	104.5469	0	31,364	31,364	0
25,000 02/14/20 B BUY 6058	104.5469	0	26,137	26,137	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
10,000 02/14/20 B BUY 6065	104.7656	0	10,477	10,477	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
50,000 02/14/20 B BUY 6067	104.5469	0	52,273	52,273	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
110,000 02/14/20 B BUY 6068	104.5469	0	115,002	115,002	0
75,000 02/14/20 B BUY 6070	104.5469	0	78,410	78,410	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
10,000 02/14/20 B BUY 6071	104.5469	0	10,455	10,455	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
135,000 02/14/20 B BUY 6072	104.9063	0	141,623	141,623	0
165,000 02/14/20 B BUY 6074	104.7812	0	172,889	172,889	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(75,000) 02/14/20 B RBUY 6076	104.5469	0	(78,410)	(78,410)	0
100,000 02/14/20 B BUY 6077	104.5469	0	104,547	104,547	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
805,000 02/18/20 S SELL 6078	104.9688	0	824,803	844,998	20,196
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
1,000,000 02/18/20 S SELL 6082	105.0625	0	1,024,600	1,050,625	26,025
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
750,000 02/18/20 S SELL 6085	105.2813	0	768,450	789,609	21,159
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
625,000 02/18/20 S SELL 6089	105.5469	0	640,375	659,668	19,293
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
625,000 02/18/20 S SELL 6090	105.5156	0	640,375	659,473	19,098
BROKER 0004135 PIERPONT SECURITIES LLC					
190,000 02/18/20 S SELL 6093	105.3438	0	194,674	200,153	5,479
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
250,000 02/18/20 S SELL 6096	105.4375	0	256,150	263,594	7,444
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
7,170,000 02/18/20 S SELL 5451298	105.4144	0	7,003,597	7,558,211	554,613
13,000,000 02/18/20 S SELL 5451303	105.5419	0	12,698,294	13,720,452	1,022,158
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,700,000 02/18/20 S SELL 33139703	105.7500	0	1,769,458	1,797,750	28,292
1,700,000 02/18/20 B BUY 33139704	105.7485	0	1,797,724	1,797,724	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
990,000 02/19/20 S SELL 6124	105.2500	0	1,014,344	1,041,975	27,631
BROKER 0000059 GOLDMAN SACHS					
895,000 02/19/20 S SELL 6130	105.3437	0	917,008	942,827	25,818
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
1,700,000 02/19/20 S SELL 33139756	105.4688	0	1,797,724	1,792,969	(4,755)
1,700,000 02/19/20 B BUY 33139757	105.4587	0	1,792,798	1,792,798	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
960,000 02/20/20 S SELL 6143	105.7656	0	983,623	1,015,350	31,727
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
265,000 02/21/20 S SELL 6188	107.3125	0	271,521	284,378	12,857
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,700,000 02/26/20 S SELL 33140005	108.9375	0	1,792,798	1,851,938	59,139

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
1,700,000 02/26/20 B BUY 33140007	108.9364	0	1,851,919	1,851,919	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,700,000 02/27/20 S SELL 33140039	111.0000	0	1,851,919	1,887,000	35,081
1,700,000 02/27/20 B BUY 33140044	110.9988	0	1,886,980	1,886,980	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
1,700,000 03/02/20 S SELL 33140225	114.4688	0	1,886,980	1,945,969	58,988
1,700,000 03/02/20 B BUY 33140226	114.4675	0	1,945,947	1,945,947	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,700,000 03/04/20 S SELL 33140385	114.5000	0	1,945,947	1,946,500	553
1,700,000 03/04/20 B BUY 33140387	114.4893	0	1,946,318	1,946,318	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,700,000 03/06/20 S SELL 33140493	125.8438	0	1,946,318	2,139,344	193,025
1,700,000 03/06/20 B BUY 33140494	125.8269	0	2,139,058	2,139,058	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
500,000 03/16/20 S SELL 33140769	120.3438	0	629,135	601,719	(27,416)
500,000 03/16/20 B BUY 33140771	120.3388	0	601,694	601,694	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,700,000 03/17/20 S SELL 33140843	120.2188	0	2,111,617	2,043,719	(67,899)
1,700,000 03/17/20 B BUY 33140844	120.2147	0	2,043,651	2,043,651	0
1,700,000 03/19/20 S SELL 33140954	111.7188	0	2,043,651	1,899,219	(144,432)
1,700,000 03/19/20 B BUY 33140957	111.7130	0	1,899,122	1,899,122	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
155,000 03/20/20 S SELL 7058	112.8047	0	158,814	174,847	16,033
565,000 03/20/20 S SELL 7060	113.0703	0	578,903	638,847	59,944
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
580,000 03/20/20 S SELL 7077	112.9727	0	594,272	655,241	60,969
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,700,000 03/20/20 S SELL 33141027	114.2813	0	1,899,122	1,942,781	43,660
1,700,000 03/20/20 B BUY 33141028	114.2648	0	1,942,502	1,942,502	0
1,700,000 03/23/20 S SELL 33141082	118.9688	0	1,942,502	2,022,469	79,967
1,700,000 03/23/20 B BUY 33141083	118.9630	0	2,022,370	2,022,370	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
1,700,000 04/17/20 S SELL 33141984	125.4063	0	2,022,370	2,131,906	109,536
1,700,000 04/17/20 B BUY 33141985	125.3787	0	2,131,437	2,131,437	0
1,700,000 04/22/20 S SELL 33142121	126.0938	0	2,131,437	2,143,594	12,156
1,700,000 04/22/20 B BUY 33142122	125.6112	0	2,135,390	2,135,390	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
1,200,000 08/12/20 S SELL 33145383	121.2930	0	1,507,334	1,455,516	(51,819)
80,300,000 146 TOTAL BUYS		0	84,632,302	84,632,302	0
113,845,000 90 TOTAL SELLS		0	117,313,649	120,092,396	2,778,736
194,145,000 SECURITY TOTAL		0	201,945,951	204,724,698	2,778,736

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
912810SK5 UNITED STATES OF AMERICA BOND FIXED 2.375% SEMI-ANN. 2.375% 11/15/2049					
BROKER 9007990 BARCLAYS CAPITAL NY DTC07256					
1,800,000 01/06/20 S SELL 33138314	102.8125	0	1,798,842	1,850,625	51,783
1,800,000 01/06/20 B BUY 33138315	102.8106	0	1,850,591	1,850,591	0
1,800,000 01/07/20 S SELL 33138360	102.0313	0	1,850,591	1,836,563	(14,029)
1,800,000 01/07/20 B BUY 33138361	102.0294	0	1,836,529	1,836,529	0
BROKER 9025779 CREDIT SUISSE AG - NEW YORK BRANCH					
1,800,000 01/08/20 S SELL 33138385	102.8125	0	1,836,529	1,850,625	14,097
1,800,000 01/08/20 B BUY 33138386	102.8103	0	1,850,585	1,850,585	0
BROKER 9007990 BARCLAYS CAPITAL NY DTC07256					
1,800,000 01/09/20 S SELL 33138446	100.5313	0	1,850,585	1,809,563	(41,022)
1,800,000 01/09/20 B BUY 33138447	100.5291	0	1,809,524	1,809,524	0
1,800,000 01/10/20 S SELL 33138481	101.0000	0	1,809,524	1,818,000	8,476
1,800,000 01/10/20 B BUY 33138482	100.9934	0	1,817,880	1,817,880	0
1,800,000 01/13/20 S SELL 33138518	101.6563	0	1,817,880	1,829,813	11,932
1,800,000 01/13/20 B BUY 33138519	101.6541	0	1,829,773	1,829,773	0
1,800,000 01/14/20 S SELL 33138565	101.5625	0	1,829,773	1,828,125	(1,648)
1,800,000 01/14/20 B BUY 33138567	101.5601	0	1,828,082	1,828,082	0
BROKER 9014352 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,800,000 01/15/20 S SELL 33138604	102.6250	0	1,828,082	1,847,250	19,168
1,800,000 01/15/20 B BUY 33138606	102.6229	0	1,847,211	1,847,211	0
BROKER 9025779 CREDIT SUISSE AG - NEW YORK BRANCH					
1,800,000 01/16/20 S SELL 33138672	103.0313	0	1,847,211	1,854,563	7,351
1,800,000 01/16/20 B BUY 33138673	103.0215	0	1,854,386	1,854,386	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,800,000 01/21/20 S SELL 33138768	102.6250	0	1,854,386	1,847,250	(7,136)
1,800,000 01/21/20 B BUY 33138769	102.6094	0	1,846,969	1,846,969	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
1,800,000 01/28/20 S SELL 33138998	106.7188	0	1,846,969	1,920,938	73,969
1,800,000 01/28/20 B BUY 33138999	106.7169	0	1,920,904	1,920,904	0
1,800,000 01/29/20 S SELL 33139047	106.3438	0	1,920,904	1,914,188	(6,717)
1,800,000 01/29/20 B BUY 33139048	106.3417	0	1,914,151	1,914,151	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,800,000 01/30/20 S SELL 33139088	107.5000	0	1,914,151	1,935,000	20,849
1,800,000 01/30/20 B BUY 33139091	107.4930	0	1,934,874	1,934,874	0
1,800,000 02/03/20 S SELL 33139203	107.5625	0	1,934,874	1,936,125	1,251
1,800,000 02/03/20 B BUY 33139204	107.5589	0	1,936,060	1,936,060	0
BROKER 0015875 CSFB/IPE					
1,800,000 02/05/20 S SELL 33139315	105.5000	0	1,936,060	1,899,000	(37,060)
1,800,000 02/05/20 B BUY 33139317	105.4963	0	1,898,933	1,898,933	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,800,000 02/07/20 S SELL 33139397	106.5000	0	1,898,933	1,917,000	18,067
1,800,000 02/07/20 B BUY 33139398	106.4947	0	1,916,905	1,916,905	0
1,800,000 02/10/20 S SELL 33139456	107.6250	0	1,916,905	1,937,250	20,345
1,800,000 02/10/20 B BUY 33139457	107.6231	0	1,937,216	1,937,216	0
1,800,000 02/11/20 B BUY 33139514	107.1546	0	1,928,782	1,928,782	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
1,800,000 02/11/20 S SELL 33139515	107.1563	0	1,937,216	1,928,813	(8,404)
1,800,000 02/12/20 S SELL 33139552	106.4063	0	1,928,782	1,915,313	(13,470)
1,800,000 02/12/20 B BUY 33139555	106.4046	0	1,915,282	1,915,282	0
BROKER 0004135 PIERPONT SECURITIES LLC					
1,110,000 02/13/20 B BUY 5451225	106.7500	0	1,184,925	1,184,925	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
3,025,000 02/13/20 B BUY 5451226	106.8750	0	3,232,969	3,232,969	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,800,000 02/13/20 S SELL 33139593	107.0000	0	1,915,282	1,926,000	10,718
1,800,000 02/13/20 B BUY 33139595	106.9983	0	1,925,969	1,925,969	0
1,800,000 02/14/20 S SELL 33139658	107.4375	0	1,925,969	1,933,875	7,906
1,800,000 02/14/20 B BUY 33139659	107.4310	0	1,933,757	1,933,757	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
785,000 02/18/20 B BUY 6079	107.8615	0	846,712	846,712	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
975,000 02/18/20 B BUY 6083	107.9550	0	1,052,561	1,052,561	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
735,000 02/18/20 B BUY 6086	108.1790	0	795,116	795,116	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
610,000 02/18/20 B BUY 6091	108.4533	0	661,565	661,565	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
610,000 02/18/20 B BUY 6092	108.4214	0	661,370	661,370	0
BROKER 0004135 PIERPONT SECURITIES LLC					
185,000 02/18/20 B BUY 6094	108.2396	0	200,243	200,243	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
245,000 02/18/20 B BUY 6095	108.3370	0	265,426	265,426	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
855,000 02/18/20 S SELL 6097	108.1992	0	924,719	925,103	385
85,000 02/18/20 B BUY 6099	108.5000	0	92,225	92,225	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
45,000 02/18/20 B BUY 6103	108.5000	0	48,825	48,825	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
90,000 02/18/20 B BUY 6104	108.2656	0	97,439	97,439	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
775,000 02/18/20 S SELL 6105	108.2187	0	838,317	838,695	379
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,800,000 02/18/20 S SELL 33139707	108.5938	0	1,933,757	1,954,688	20,930
1,800,000 02/18/20 B BUY 33139708	108.5922	0	1,954,660	1,954,660	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
175,000 02/19/20 S SELL 6117	108.1406	0	189,297	189,246	(51)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
170,000 02/19/20 S SELL 6118	108.1719	0	183,889	183,892	3
BROKER 0000059 GOLDMAN SACHS					
125,000 02/19/20 B BUY 6122	108.1523	0	135,190	135,190	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
965,000 02/19/20 B BUY 6125	108.1375	0	1,043,527	1,043,527	0
BROKER 0000059 GOLDMAN SACHS					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
35,000 02/19/20 B BUY 6129	108.1992	0	37,870	37,870	0
875,000 02/19/20 B BUY 6133	108.2335	0	947,043	947,043	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
45,000 02/19/20 S SELL 6135	108.1562	0	48,679	48,670	(9)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
885,000 02/19/20 S SELL 6137	108.0156	0	957,351	955,938	(1,412)
65,000 02/19/20 B BUY 6139	108.1250	0	70,281	70,281	0
1,800,000 02/19/20 S SELL 33139752	108.2813	0	1,954,660	1,949,063	(5,598)
1,800,000 02/19/20 B BUY 33139753	108.2794	0	1,949,030	1,949,030	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
940,000 02/20/20 B BUY 6144	108.6630	0	1,021,432	1,021,432	0
70,000 02/20/20 S SELL 6147	109.0000	0	75,794	76,300	506
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
70,000 02/20/20 S SELL 6148	109.0625	0	75,794	76,344	550
BROKER 0620971 MITSUBISHI UFJ SECURITIES (USA), INC.					
35,000 02/20/20 S SELL 6150	109.0000	0	37,897	38,150	253
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
95,000 02/20/20 S SELL 6154	109.1094	0	102,863	103,654	791
BROKER 0000059 GOLDMAN SACHS					
45,000 02/20/20 S SELL 6156	109.0430	0	48,725	49,069	345
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
100,000 02/20/20 B BUY 6159	109.3125	0	109,313	109,313	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
165,000 02/20/20 B BUY 6162	109.2969	0	180,340	180,340	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
165,000 02/20/20 B BUY 6164	109.2812	0	180,314	180,314	0
BROKER 0000059 GOLDMAN SACHS					
(45,000) 02/20/20 S RSELL 6244	109.0430	0	(48,725)	(49,069)	(345)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
(95,000) 02/20/20 S RSELL 6245	109.1094	0	(102,863)	(103,654)	(791)
BROKER 0620971 MITSUBISHI UFJ SECURITIES (USA), INC.					
(35,000) 02/20/20 S RSELL 6246	109.0000	0	(37,897)	(38,150)	(253)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(70,000) 02/20/20 S RSELL 6247	109.0625	0	(75,794)	(76,344)	(550)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
(70,000) 02/20/20 S RSELL 6248	109.0000	0	(75,794)	(76,300)	(506)
70,000 02/20/20 S RBSELL 6249	109.0625	0	75,857	76,344	487
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
70,000 02/20/20 S RBSELL 6250	109.0625	0	75,857	76,344	487
BROKER 0620971 MITSUBISHI UFJ SECURITIES (USA), INC.					
35,000 02/20/20 S RBSELL 6251	109.0000	0	37,928	38,150	222
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
95,000 02/20/20 S RBSELL 6252	109.1094	0	102,948	103,654	706
BROKER 0000059 GOLDMAN SACHS					
45,000 02/20/20 S RBSELL 6253	109.0430	0	48,765	49,069	304
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
1,800,000 02/20/20 S SELL 33139808	108.7813	0	1,949,030	1,958,063	9,032

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
1,800,000 02/20/20 B BUY 33139809	108.7796	0	1,958,032	1,958,032	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
105,000 02/21/20 B BUY 6182	110.4844	0	116,009	116,009	0
80,000 02/21/20 B BUY 6184	110.4219	0	88,338	88,338	0
350,000 02/21/20 B BUY 6185	110.4063	0	386,422	386,422	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
50,000 02/21/20 B BUY 6186	110.3438	0	55,172	55,172	0
65,000 02/21/20 B BUY 6187	110.5312	0	71,845	71,845	0
85,000 02/21/20 B BUY 6193	110.4531	0	93,885	93,885	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
110,000 02/21/20 B BUY 6194	110.7500	0	121,825	121,825	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
250,000 02/21/20 B BUY 6197	110.7621	0	276,905	276,905	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,800,000 02/21/20 S SELL 33139848	110.0000	0	1,958,032	1,980,000	21,968
1,800,000 02/21/20 B BUY 33139849	109.9947	0	1,979,905	1,979,905	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
65,000 02/24/20 B BUY 6214	112.7500	0	73,288	73,288	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
35,000 02/24/20 S SELL 6216	112.5781	0	38,092	39,402	1,310
(35,000) 02/24/20 S RSELL 6243	112.5781	0	(38,092)	(39,402)	(1,310)
35,000 02/24/20 S RBSELL 6254	112.5781	0	38,091	39,402	1,312
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,800,000 02/24/20 S SELL 33139902	112.3125	0	1,979,905	2,021,625	41,720
1,800,000 02/24/20 B BUY 33139903	112.3110	0	2,021,598	2,021,598	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
50,000 02/25/20 B BUY 6227	113.1328	0	56,566	56,566	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
35,000 02/25/20 B BUY 6230	113.1563	0	39,605	39,605	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
45,000 02/25/20 S SELL 6232	112.9219	0	49,004	50,815	1,810
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
20,000 02/25/20 S SELL 6235	112.6875	0	21,780	22,538	758
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
30,000 02/25/20 S SELL 6237	112.7500	0	32,670	33,825	1,155
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
40,000 02/25/20 B BUY 6238	112.7500	0	45,100	45,100	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(30,000) 02/25/20 S RSELL 6240	112.7500	0	(32,670)	(33,825)	(1,155)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
(20,000) 02/25/20 S RSELL 6241	112.6875	0	(21,780)	(22,538)	(758)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(45,000) 02/25/20 S RSELL 6242	112.9219	0	(49,004)	(50,815)	(1,810)
45,000 02/25/20 S RBSELL 6255	112.9219	0	49,014	50,815	1,801
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
20,000 02/25/20 S RBSELL 6256	112.6875	0	21,784	22,538	753
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
30,000 02/25/20 S RBSELL 6257	112.7500	0	32,676	33,825	1,149
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
315,000 02/25/20 S SELL 5451484	113.4063	0	336,551	357,230	20,679
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
175,000 02/25/20 S SELL 5451485	113.5000	0	186,973	198,625	11,652
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
330,000 02/25/20 S SELL 5451494	113.5000	0	352,577	374,550	21,973
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
110,000 02/25/20 S SELL 5451495	113.5000	0	117,526	124,850	7,324
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,800,000 02/25/20 S SELL 33139968	112.2813	0	2,021,598	2,021,063	(535)
1,800,000 02/25/20 B BUY 33139969	112.2797	0	2,021,034	2,021,034	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
55,000 02/26/20 S SELL 6266	112.2031	0	59,906	61,712	1,806
100,000 02/26/20 S SELL 6267	112.9063	0	108,920	112,906	3,986
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
75,000 02/26/20 S SELL 6268	113.5000	0	81,690	85,125	3,435
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
155,000 02/26/20 S SELL 6269	113.0313	0	168,827	175,198	6,372
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
65,000 02/26/20 B BUY 6280	112.6562	0	73,227	73,227	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
100,000 02/26/20 S SELL 6282	112.7188	0	108,965	112,719	3,754
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
100,000 02/26/20 S SELL 6283	112.6719	0	108,965	112,672	3,707
BROKER 0938126 FBS INVESTMENT SERVICES INC					
100,000 02/26/20 S SELL 6284	112.5313	0	108,965	112,531	3,566
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
100,000 02/26/20 S SELL 6314	112.7188	0	108,965	112,719	3,754
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
100,000 02/26/20 S SELL 6315	112.6719	0	108,965	112,672	3,707
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
50,000 02/26/20 S SELL 6326	113.0547	0	54,483	56,527	2,045
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
100,000 02/26/20 B BUY 6458	112.7188	0	112,719	112,719	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
100,000 02/26/20 B BUY 6459	112.6719	0	112,672	112,672	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
300,000 02/26/20 S SELL 33140004	112.0625	0	336,839	336,188	(652)
300,000 02/26/20 B BUY 33140006	112.0609	0	336,183	336,183	0
100,000 02/27/20 B BUY 6290	114.5000	0	114,500	114,500	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
155,000 02/27/20 B BUY 6291	114.4687	0	177,427	177,427	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
40,000 02/27/20 B BUY 6299	113.2813	0	45,313	45,313	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
130,000 02/27/20 B BUY 6301	113.5781	0	147,652	147,652	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
85,000	02/27/20 B BUY 6302	113.5781	0	96,541	96,541	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.					
85,000	02/27/20 B BUY 6303	112.8594	0	95,930	95,930	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
15,000	02/27/20 B BUY 6305	113.8750	0	17,081	17,081	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
100,000	02/27/20 B BUY 6307	113.2188	0	113,219	113,219	0
50,000	02/27/20 B BUY 6308	113.2188	0	56,609	56,609	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
90,000	02/27/20 B BUY 6311	113.4063	0	102,066	102,066	0
BROKER 0052225	NOMURA SECURITIES/FIXED INCOME					
200,000	02/27/20 S SELL 33140043	114.0000	0	224,559	228,000	3,441
200,000	02/27/20 B BUY 33140045	113.9984	0	227,997	227,997	0
BROKER 0007930	STIFEL NICOLAUS & CO INC					
40,000	02/28/20 B BUY 6317	115.2813	0	46,113	46,113	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
200,000	02/28/20 S SELL 6321	116.0625	0	219,400	232,125	12,725
200,000	02/28/20 B BUY 6322	116.0625	0	232,125	232,125	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.					
200,000	02/28/20 B BUY 6324	116.5395	0	233,079	233,079	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
40,000	02/28/20 B BUY 6325	116.1406	0	46,456	46,456	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.					
200,000	02/28/20 B BUY 6328	116.2465	0	232,493	232,493	0
BROKER 0000059	GOLDMAN SACHS					
505,000	02/28/20 B BUY 6333	116.9375	0	590,534	590,534	0
65,000	02/28/20 B BUY 6334	116.7734	0	75,903	75,903	0
90,000	02/28/20 B BUY 6335	116.7734	0	105,096	105,096	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED					
625,000	02/28/20 B BUY 6336	116.8125	0	730,078	730,078	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.					
500,000	02/28/20 B BUY 6337	117.0469	0	585,234	585,234	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
500,000	02/28/20 B BUY 6338	116.6406	0	583,203	583,203	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS					
1,800,000	02/28/20 S SELL 33140195	116.2500	0	2,023,815	2,092,500	68,685
1,800,000	02/28/20 B BUY 33140196	116.2455	0	2,092,420	2,092,420	0
BROKER 0000059	GOLDMAN SACHS					
185,000	03/03/20 S SELL 6396	116.8828	0	207,436	216,233	8,797
BROKER 0620971	MITSUBISHI UFJ SECURITIES (USA), INC.					
105,000	03/03/20 S SELL 6398	117.9297	0	117,734	123,826	6,092
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
150,000	03/03/20 S SELL 6400	118.0273	0	168,191	177,041	8,850
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
160,000	03/03/20 S SELL 6401	118.5625	0	179,404	189,700	10,296
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
100,000	03/03/20 S SELL	6428	117.3906	0	112,128	117,391	5,263
BROKER							
0	03/04/20 S RLOSS	6403	.0000	0	0	(48)	(48)
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
150,000	03/04/20 S SELL	6408	117.2305	0	168,191	175,846	7,655
430,000	03/04/20 S SELL	6416	117.2305	0	482,148	504,091	21,943
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
1,250,000	03/04/20 S SELL	6420	117.8711	0	1,401,593	1,473,389	71,795
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
210,000	03/04/20 S SELL	6422	116.8086	0	235,468	245,298	9,830
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
205,000	03/04/20 B BUY	5451717	116.9688	0	239,786	239,786	0
70,000	03/04/20 B BUY	5451720	118.7500	0	83,125	83,125	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
175,000	03/05/20 S SELL	6445	119.8750	0	196,223	209,781	13,558
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
425,000	03/05/20 S SELL	6446	119.5664	0	476,542	508,157	31,616
BROKER 0015875	CSFB/IPE						
1,800,000	03/05/20 S SELL	33140435	118.0000	0	2,092,420	2,124,000	31,580
1,800,000	03/05/20 B BUY	33140436	117.9974	0	2,123,953	2,123,953	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
450,000	03/06/20 B BUY	6448	128.0586	0	576,264	576,264	0
BROKER 0000059	GOLDMAN SACHS						
495,000	03/06/20 S SELL	6454	126.7813	0	561,379	627,567	66,188
BROKER 0006304	BNP PARIBAS SECURITIES CORP.						
100,000	03/06/20 S SELL	6463	126.5625	0	113,383	126,563	13,180
BROKER 0004382	CIBC WORLD MARKETS CORP.						
55,000	03/06/20 B BUY	6466	127.0000	0	69,850	69,850	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
110,000	03/06/20 S SELL	6470	126.6875	0	124,878	139,356	14,478
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
1,800,000	03/06/20 S SELL	33140483	124.4375	0	2,123,953	2,239,875	115,922
1,800,000	03/06/20 B BUY	33140485	124.4274	0	2,239,693	2,239,693	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
10,000	03/09/20 B BUY	6471	139.9223	0	13,992	13,992	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
65,000	03/09/20 B BUY	6474	135.7188	0	88,217	88,217	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
60,000	03/09/20 B BUY	6476	135.4688	0	81,281	81,281	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
90,000	03/09/20 B BUY	6478	134.3125	0	120,881	120,881	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
15,000	03/09/20 B BUY	6480	138.0391	0	20,706	20,706	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
25,000	03/09/20 B BUY	6481	138.4375	0	34,609	34,609	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
35,000	03/09/20 B BUY	6484	134.1563	0	46,955	46,955	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
55,000 03/09/20 B BUY 6486	133.8594	0	73,623	73,623	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
570,000 03/09/20 S SELL 5451787	135.7813	0	613,762	773,953	160,191
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
105,000 03/09/20 S SELL 5451804	135.7812	0	113,061	142,570	29,509
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
185,000 03/09/20 S SELL 5451805	135.7812	0	199,203	251,195	51,992
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
685,000 03/09/20 S SELL 5451806	135.7812	0	737,591	930,102	192,510
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
105,000 03/09/20 S SELL 5451807	135.7812	0	113,061	142,570	29,509
BROKER 0581199 BNP PARIBAS SECURITIES BOND					
95,000 03/09/20 S SELL 5451808	135.7813	0	102,294	128,992	26,699
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
195,000 03/09/20 S SELL 5451809	135.7813	0	209,971	264,773	54,802
BROKER 0000059 GOLDMAN SACHS					
400,000 03/09/20 S SELL 5451810	135.7813	0	430,710	543,125	112,415
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
105,000 03/10/20 S SELL 6492	131.6051	0	120,678	138,185	17,507
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
105,000 03/10/20 S SELL 6493	131.5777	0	120,678	138,157	17,479
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
80,000 03/10/20 S SELL 6495	131.6988	0	91,945	105,359	13,414
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
80,000 03/10/20 S SELL 6498	131.7379	0	91,945	105,390	13,445
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
20,000 03/10/20 B BUY 6501	125.8125	0	25,163	25,163	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
20,000 03/10/20 B BUY 6501	125.8125	0	25,163	25,163	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
35,000 03/10/20 B BUY 6503	126.7656	0	44,368	44,368	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
20,000 03/10/20 B BUY 6504	131.3125	0	26,263	26,263	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
85,000 03/10/20 B BUY 6505	126.4375	0	107,472	107,472	0
30,000 03/10/20 B BUY 6506	126.4375	0	37,931	37,931	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
130,000 03/10/20 S SELL 5451825	133.0000	0	139,981	172,900	32,919
BROKER 0005470 ROBERT W BAIRD & CO					
75,000 03/11/20 S SELL 6516	126.7656	0	86,521	95,074	8,554
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
215,000 03/11/20 S SELL 6517	126.6406	0	248,026	272,277	24,252
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
80,000 03/11/20 S SELL 5451857	124.2500	0	86,142	99,400	13,258
BROKER 0581199 BNP PARIBAS SECURITIES BOND					
85,000 03/11/20 S SELL 5451858	124.3125	0	91,526	105,666	14,140
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
25,000 03/12/20 B BUY 6533	121.6250	0	30,406	30,406	0

DESCRIPTION OF ASSET			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED							
20,000	03/12/20 S SELL	6538	121.6250	0	23,078	24,325	1,247
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
80,000	03/12/20 B BUY	6544	122.2344	0	97,788	97,788	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
190,000	03/12/20 S SELL	6547	122.0000	0	219,448	231,800	12,352
BROKER 0000059	GOLDMAN SACHS						
170,000	03/12/20 S SELL	6548	121.4883	0	196,348	206,530	10,182
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
110,000	03/12/20 S SELL	6550	112.6563	0	127,049	123,922	(3,127)
115,000	03/12/20 B BUY	6551	122.6563	0	141,055	141,055	0
BROKER 0006304	BNP PARIBAS SECURITIES CORP.						
90,000	03/12/20 S SELL	6553	121.7188	0	104,105	109,547	5,442
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
85,000	03/12/20 S SELL	6554	122.2344	0	98,321	103,899	5,578
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
130,000	03/12/20 S SELL	6556	121.1875	0	150,374	157,544	7,170
BROKER 0000190	JEFFERIES & COMPANY, INC.						
90,000	03/12/20 S SELL	6557	122.2344	0	104,105	110,011	5,906
BROKER 0000059	GOLDMAN SACHS						
50,000	03/12/20 S SELL	6558	121.4883	0	57,836	60,744	2,908
BROKER 0000190	JEFFERIES & COMPANY, INC.						
95,000	03/12/20 S SELL	6559	122.2344	0	109,888	116,123	6,234
60,000	03/12/20 S SELL	6560	123.1563	0	69,403	73,894	4,491
35,000	03/12/20 S SELL	6561	122.2344	0	40,485	42,782	2,297
30,000	03/12/20 S SELL	6562	122.2344	0	34,702	36,670	1,969
(30,000)	03/12/20 S RSELL	6607	122.2344	0	(34,702)	(36,670)	(1,969)
(35,000)	03/12/20 S RSELL	6608	122.2344	0	(40,485)	(42,782)	(2,297)
(60,000)	03/12/20 S RSELL	6609	123.1563	0	(69,403)	(73,894)	(4,491)
(95,000)	03/12/20 S RSELL	6610	122.2344	0	(109,888)	(116,123)	(6,234)
BROKER 0000059	GOLDMAN SACHS						
(50,000)	03/12/20 S RSELL	6611	121.4883	0	(57,836)	(60,744)	(2,908)
BROKER 0000190	JEFFERIES & COMPANY, INC.						
(90,000)	03/12/20 S RSELL	6612	122.2344	0	(104,105)	(110,011)	(5,906)
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
(130,000)	03/12/20 S RSELL	6613	121.1875	0	(150,374)	(157,544)	(7,170)
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
(85,000)	03/12/20 S RSELL	6614	122.2344	0	(98,321)	(103,899)	(5,578)
BROKER 0006304	BNP PARIBAS SECURITIES CORP.						
(90,000)	03/12/20 S RSELL	6615	121.7188	0	(104,105)	(109,547)	(5,442)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
(115,000)	03/12/20 B RBUY	6616	122.6563	0	(141,055)	(141,055)	0
BROKER 0006304	BNP PARIBAS SECURITIES CORP.						
90,000	03/12/20 S RBSELL	6617	121.7188	0	103,949	109,547	5,598
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
85,000	03/12/20 S RBSELL	6618	122.2344	0	98,174	103,899	5,725
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
130,000	03/12/20 S RBSELL	6619	121.1875	0	150,149	157,544	7,395

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0000190 JEFFERIES & COMPANY, INC.					
90,000 03/12/20 S RBSELL 6620	122.2344	0	103,949	110,011	6,062
BROKER 0000059 GOLDMAN SACHS					
50,000 03/12/20 S RBSELL 6621	121.4883	0	57,750	60,744	2,995
BROKER 0000190 JEFFERIES & COMPANY, INC.					
95,000 03/12/20 S RBSELL 6622	122.2344	0	109,724	116,123	6,399
60,000 03/12/20 S RBSELL 6623	123.1563	0	69,299	73,894	4,594
35,000 03/12/20 S RBSELL 6624	122.2344	0	40,425	42,782	2,357
30,000 03/12/20 S RBSELL 6625	122.2344	0	34,650	36,670	2,021
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
115,000 03/12/20 B BUY 6627	122.6563	0	141,055	141,055	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
(30,000) 03/12/20 S RSELL 6629	122.2344	0	(34,650)	(36,670)	(2,021)
(35,000) 03/12/20 S RSELL 6630	122.2344	0	(40,425)	(42,782)	(2,357)
(60,000) 03/12/20 S RSELL 6631	123.1563	0	(69,299)	(73,894)	(4,594)
(95,000) 03/12/20 S RSELL 6632	122.2344	0	(109,724)	(116,123)	(6,399)
BROKER 0000059 GOLDMAN SACHS					
(50,000) 03/12/20 S RSELL 6633	121.4883	0	(57,750)	(60,744)	(2,995)
BROKER 0000190 JEFFERIES & COMPANY, INC.					
(90,000) 03/12/20 S RSELL 6634	122.2344	0	(103,949)	(110,011)	(6,062)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
(130,000) 03/12/20 S RSELL 6635	121.1875	0	(150,149)	(157,544)	(7,395)
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
(85,000) 03/12/20 S RSELL 6636	122.2344	0	(98,174)	(103,899)	(5,725)
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
(90,000) 03/12/20 S RSELL 6637	121.7188	0	(103,949)	(109,547)	(5,598)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
(110,000) 03/12/20 S RSELL 6638	112.6563	0	(127,049)	(123,922)	3,127
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
90,000 03/12/20 S RBSELL 6639	121.7188	0	104,101	109,547	5,446
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
85,000 03/12/20 S RBSELL 6640	122.2344	0	98,318	103,899	5,581
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
130,000 03/12/20 S RBSELL 6641	121.1875	0	150,369	157,544	7,175
BROKER 0000190 JEFFERIES & COMPANY, INC.					
90,000 03/12/20 S RBSELL 6642	122.2344	0	104,101	110,011	5,910
BROKER 0000059 GOLDMAN SACHS					
50,000 03/12/20 S RBSELL 6643	121.4883	0	57,834	60,744	2,910
BROKER 0000190 JEFFERIES & COMPANY, INC.					
95,000 03/12/20 S RBSELL 6644	122.2344	0	109,885	116,123	6,238
60,000 03/12/20 S RBSELL 6645	123.1563	0	69,401	73,894	4,493
35,000 03/12/20 S RBSELL 6646	122.2344	0	40,484	42,782	2,298
30,000 03/12/20 S RBSELL 6647	122.2344	0	34,700	36,670	1,970
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
110,000 03/12/20 S SELL 6649	112.6563	0	127,235	123,922	(3,313)
BROKER 0000059 GOLDMAN SACHS					
265,000 03/12/20 B BUY 5451880	121.3281	0	321,520	321,520	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0007930 STIFEL NICOLAUS & CO INC					
80,000 03/12/20 S SELL 5451883	125.7188	0	88,749	100,575	11,826
BROKER 0581199 BNP PARIBAS SECURITIES BOND					
75,000 03/12/20 S SELL 5451885	125.7187	0	83,202	94,289	11,087
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
85,000 03/12/20 S SELL 5451886	126.6719	0	94,296	107,671	13,375
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
75,000 03/12/20 S SELL 5451888	126.6719	0	83,202	95,004	11,802
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
75,000 03/12/20 S SELL 5451889	126.6719	0	83,202	95,004	11,802
BROKER 0000059 GOLDMAN SACHS					
105,000 03/12/20 S SELL 5451890	123.6250	0	116,483	129,806	13,323
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
75,000 03/12/20 S SELL 5451891	126.6719	0	83,202	95,004	11,802
BROKER 0581199 BNP PARIBAS SECURITIES BOND					
75,000 03/12/20 S SELL 5451893	125.7187	0	83,202	94,289	11,087
BROKER 0007930 STIFEL NICOLAUS & CO INC					
65,000 03/12/20 S SELL 5451894	125.7188	0	72,109	81,717	9,608
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
90,000 03/12/20 S SELL 5451895	123.6250	0	99,843	111,263	11,420
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
80,000 03/12/20 S SELL 5451896	126.6719	0	88,749	101,338	12,588
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
75,000 03/12/20 S SELL 5451897	123.7500	0	83,202	92,813	9,610
BROKER 0000059 GOLDMAN SACHS					
80,000 03/12/20 S SELL 5451898	126.6719	0	88,749	101,338	12,588
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
75,000 03/12/20 S SELL 5451899	126.6719	0	83,202	95,004	11,802
BROKER 0005470 ROBERT W BAIRD & CO					
75,000 03/13/20 S SELL 6604	118.5000	0	86,754	88,875	2,121
(75,000) 03/13/20 S RSELL 6606	118.5000	0	(86,754)	(88,875)	(2,121)
75,000 03/13/20 S RBSELL 6626	118.5000	0	86,624	88,875	2,251
(75,000) 03/13/20 S RSELL 6628	118.5000	0	(86,624)	(88,875)	(2,251)
75,000 03/13/20 S RBSELL 6648	118.5000	0	86,751	88,875	2,124
245,000 03/13/20 S SELL 6651	118.7500	0	283,387	290,938	7,550
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
185,000 03/13/20 B BUY 6655	119.4844	0	221,046	221,046	0
40,000 03/13/20 S SELL 6657	118.2656	0	46,339	47,306	968
45,000 03/13/20 B BUY 6659	118.2656	0	53,220	53,220	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
275,000 03/13/20 B BUY 6660	120.2656	0	330,730	330,730	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
45,000 03/13/20 B BUY 6661	118.9062	0	53,508	53,508	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
295,000 03/13/20 B BUY 5451949	118.7344	0	350,266	350,266	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
100,000 03/13/20 S SELL 5451950	119.0625	0	118,734	119,063	328

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
70,000 03/13/20 S SELL 5451953	118.2500	0	83,114	82,775	(339)
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
125,000 03/13/20 S SELL 5451956	118.7500	0	148,418	148,438	20
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,800,000 03/13/20 S SELL 33140702	119.3125	0	2,239,693	2,147,625	(92,068)
1,800,000 03/13/20 B BUY 33140703	119.3049	0	2,147,489	2,147,489	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
1,800,000 03/16/20 S SELL 33140768	123.5313	0	2,147,489	2,223,563	76,074
1,800,000 03/16/20 B BUY 33140770	123.5260	0	2,223,469	2,223,469	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
20,000 03/17/20 B BUY 6734	121.1719	0	24,234	24,234	0
235,000 03/17/20 S SELL 6736	120.8867	0	273,097	284,084	10,987
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
50,000 03/17/20 B BUY 6737	117.3125	0	58,656	58,656	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
125,000 03/17/20 B BUY 6738	115.0000	0	143,750	143,750	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
535,000 03/17/20 S SELL 6741	114.9961	0	621,609	615,229	(6,380)
855,000 03/17/20 S SELL 6742	114.9961	0	993,413	983,217	(10,196)
BROKER 0835363 MIZUHO SECURITIES USA INC.					
375,000 03/17/20 S SELL 6744	116.5313	0	435,708	436,992	1,285
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
225,000 03/17/20 S SELL 6746	120.3086	0	261,424	270,694	9,270
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
560,000 03/17/20 S SELL 6748	116.8203	0	650,657	654,194	3,537
(560,000)03/17/20 S RSELL 6750	116.8203	0	(650,657)	(654,194)	(3,537)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(225,000)03/17/20 S RSELL 6751	120.3086	0	(261,424)	(270,694)	(9,270)
BROKER 0835363 MIZUHO SECURITIES USA INC.					
(375,000)03/17/20 S RSELL 6752	116.5313	0	(435,708)	(436,992)	(1,285)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
225,000 03/17/20 S RBSELL 6753	120.3086	0	261,424	270,694	9,270
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
560,000 03/17/20 S RBSELL 6754	116.8203	0	650,657	654,194	3,537
BROKER 0835363 MIZUHO SECURITIES USA INC.					
375,000 03/17/20 S SELL 6755	116.5273	0	435,708	436,978	1,270
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
250,000 03/17/20 S SELL 6756	116.8398	0	290,472	292,100	1,628
560,000 03/17/20 S SELL 7049	116.8359	0	650,657	654,281	3,625
(560,000)03/17/20 S RSELL 7066	116.8359	0	(650,657)	(654,281)	(3,625)
(250,000)03/17/20 S RSELL 7067	116.8398	0	(290,472)	(292,100)	(1,628)
BROKER 0835363 MIZUHO SECURITIES USA INC.					
(375,000)03/17/20 S RSELL 7068	116.5273	0	(435,708)	(436,978)	(1,270)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
(560,000)03/17/20 S RSELL 7069	116.8203	0	(650,657)	(654,194)	(3,537)
BROKER 0835363 MIZUHO SECURITIES USA INC.					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
375,000 03/17/20 S RBSELL 7070	116.5273	0	435,708	436,978	1,270
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
250,000 03/17/20 S RBSELL 7071	116.8398	0	290,472	292,100	1,628
560,000 03/17/20 S RBSELL 7072	116.8359	0	650,657	654,281	3,625
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
3,125,000 03/17/20 B BUY 5452045	115.2223	0	3,600,697	3,600,697	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
395,000 03/17/20 S SELL 5452047	116.8437	0	455,128	461,533	6,405
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
735,000 03/17/20 S SELL 5452048	115.0000	0	846,884	845,250	(1,634)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
310,000 03/17/20 S SELL 5452049	116.8438	0	357,189	362,216	5,026
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
840,000 03/17/20 S SELL 5452050	115.0000	0	967,867	966,000	(1,867)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
845,000 03/17/20 S SELL 5452051	121.3281	0	973,629	1,025,223	51,594
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,800,000 03/17/20 S SELL 33140845	123.5313	0	2,223,469	2,223,563	94
1,800,000 03/17/20 B BUY 33140846	123.5270	0	2,223,485	2,223,485	0
1,800,000 03/18/20 S SELL 33140877	116.3438	0	2,223,485	2,094,188	(129,298)
1,800,000 03/18/20 B BUY 33140878	116.3380	0	2,094,085	2,094,085	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
155,000 03/19/20 S SELL 7051	110.9805	0	180,092	172,020	(8,073)
155,000 03/19/20 S SELL 7055	110.9766	0	180,092	172,014	(8,079)
255,000 03/19/20 S SELL 7056	110.9766	0	296,281	282,990	(13,291)
195,000 03/19/20 S SELL 7057	110.9766	0	226,568	216,404	(10,164)
(195,000)03/19/20 S RSELL 7062	110.9766	0	(226,568)	(216,404)	10,164
(255,000)03/19/20 S RSELL 7063	110.9766	0	(296,281)	(282,990)	13,291
(155,000)03/19/20 S RSELL 7064	110.9766	0	(180,092)	(172,014)	8,079
(155,000)03/19/20 S RSELL 7065	110.9805	0	(180,092)	(172,020)	8,073
155,000 03/19/20 S RBSELL 7073	110.9805	0	180,092	172,020	(8,073)
255,000 03/19/20 S RBSELL 7075	110.9766	0	296,281	282,990	(13,291)
195,000 03/19/20 S RBSELL 7076	110.9766	0	226,568	216,404	(10,164)
410,000 03/19/20 S SELL 7086	110.9805	0	476,374	455,020	(21,354)
BROKER 0000059 GOLDMAN SACHS					
5,220,000 03/19/20 B BUY 5452117	115.0000	0	6,003,000	6,003,000	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
400,000 03/19/20 S SELL 5452123	110.9063	0	460,000	443,625	(16,375)
340,000 03/19/20 S SELL 5452125	110.0780	0	391,000	374,265	(16,735)
220,000 03/19/20 S SELL 5452127	110.9063	0	253,000	243,994	(9,006)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
430,000 03/19/20 S SELL 5452128	112.0156	0	494,500	481,667	(12,833)
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
110,000 03/19/20 S SELL 5452129	111.0000	0	126,500	122,100	(4,400)
BROKER 0000059 GOLDMAN SACHS					
470,000 03/19/20 B BUY 5452130	112.3438	0	528,016	528,016	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
2,975,000 03/19/20 B BUY 5452132	112.0000	0	3,332,000	3,332,000	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
255,000 03/19/20 S SELL 5452134	111.0000	0	289,629	283,050	(6,579)
(255,000)03/19/20 S RSELL 5452152	111.0000	0	(289,629)	(283,050)	6,579
(110,000)03/19/20 S RSELL 5452153	111.0000	0	(126,500)	(122,100)	4,400
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
(430,000)03/19/20 S RSELL 5452154	112.0156	0	(494,500)	(481,667)	12,833
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(220,000)03/19/20 S RSELL 5452155	110.9063	0	(253,000)	(243,994)	9,006
(340,000)03/19/20 S RSELL 5452156	110.0780	0	(391,000)	(374,265)	16,735
220,000 03/19/20 S RBSELL 5452157	110.9063	0	250,292	243,994	(6,298)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
430,000 03/19/20 S RBSELL 5452158	112.0156	0	489,207	481,667	(7,540)
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
110,000 03/19/20 S RBSELL 5452159	111.0000	0	125,146	122,100	(3,046)
255,000 03/19/20 S RBSELL 5452160	111.0000	0	290,111	283,050	(7,061)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
340,000 03/19/20 S SELL 5452161	112.7813	0	386,815	383,456	(3,359)
BROKER 0004432 PERSHING LLC					
1,500,000 03/19/20 S SELL 5455041	112.4414	169	1,774,095	1,686,621	(87,643)
1,500,000 03/19/20 S SELL 5455053	112.7188	169	1,774,095	1,690,781	(83,483)
1,000,000 03/19/20 S SELL 5455066	112.0977	112	1,182,730	1,120,977	(61,866)
BROKER 0015875 CSFB/IPE					
1,800,000 03/19/20 S SELL 33140953	114.0938	0	2,094,085	2,053,688	(40,397)
1,800,000 03/19/20 B BUY 33140956	114.0651	0	2,053,172	2,053,172	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
145,000 03/20/20 B BUY 7059	116.2035	0	168,495	168,495	0
535,000 03/20/20 B BUY 7061	116.4766	0	623,150	623,150	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
550,000 03/20/20 B BUY 7078	116.4340	0	640,387	640,387	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
55,000 03/20/20 B BUY 7081	117.8324	0	64,808	64,808	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
400,000 03/20/20 S SELL 5452164	117.2500	0	455,076	469,000	13,924
520,000 03/20/20 S SELL 5452166	116.7656	0	591,599	607,181	15,582
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
125,000 03/23/20 S SELL 7089	120.3125	0	145,515	150,391	4,876
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
40,000 03/23/20 B BUY 7095	123.3832	0	49,353	49,353	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
250,000 03/23/20 B BUY 7098	123.4184	0	308,546	308,546	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
125,000 03/23/20 S SELL 7100	124.5625	0	146,868	155,703	8,835
125,000 03/23/20 S SELL 7102	124.5625	0	146,868	155,703	8,835
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
130,000 03/23/20 B BUY 7103	125.3988	0	163,018	163,018	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
195,000 03/23/20 S SELL 7104	123.8984	0	230,256	241,602	11,346
100,000 03/23/20 S SELL 7106	123.8984	0	118,080	123,898	5,818
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000 03/23/20 B BUY 7107	124.0625	0	49,625	49,625	0
20,000 03/23/20 B BUY 7108	124.5000	0	24,900	24,900	0
20,000 03/23/20 B BUY 7109	124.5938	0	24,919	24,919	0
105,000 03/23/20 S SELL 7115	123.9922	0	124,324	130,192	5,868
145,000 03/23/20 S SELL 7117	123.9922	0	171,685	179,789	8,104
680,000 03/23/20 B BUY 7119	124.4688	0	846,388	846,388	0
(680,000) 03/23/20 B RBUY 7120	124.4688	0	(846,388)	(846,388)	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
225,000 03/23/20 B BUY 7121	124.2500	0	279,563	279,563	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
870,000 03/23/20 S SELL 7127	125.9922	0	1,037,665	1,096,132	58,467
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
110,000 03/23/20 B BUY 7128	124.4688	0	136,916	136,916	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
110,000 03/23/20 B BUY 7129	123.4063	0	135,747	135,747	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
180,000 03/23/20 S SELL 5452181	124.0000	0	204,784	223,200	18,416
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
85,000 03/23/20 S SELL 5452184	123.9062	0	96,704	105,320	8,617
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
195,000 03/23/20 S SELL 5452187	124.0000	0	221,850	241,800	19,950
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
355,000 03/23/20 S SELL 5452192	126.0000	0	403,880	447,300	43,420
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
160,000 03/23/20 S SELL 5452193	123.9063	0	182,031	198,250	16,219
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
160,000 03/23/20 S SELL 5452193	123.9063	0	182,031	198,250	16,219
BROKER 0000059 GOLDMAN SACHS					
115,000 03/24/20 B BUY 7140	122.7070	0	141,113	141,113	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
55,000 03/24/20 B BUY 7141	123.4375	0	67,891	67,891	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
140,000 03/24/20 B BUY 7142	123.0000	0	172,200	172,200	0
85,000 03/24/20 B BUY 7144	123.0000	0	104,550	104,550	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
20,000 03/24/20 B BUY 7145	121.9067	0	24,381	24,381	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
55,000 03/24/20 B BUY 7146	122.5469	0	67,401	67,401	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000 03/24/20 B BUY 7148	121.3750	0	48,550	48,550	0
105,000 03/24/20 B BUY 7156	122.1250	0	128,231	128,231	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
80,000 03/24/20 S SELL 7158	123.0938	0	97,096	98,475	1,379
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
75,000 03/24/20 B BUY 7159	122.3906	0	91,793	91,793	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
55,000 03/24/20 B BUY 7167	122.8125	0	67,547	67,547	0
105,000 03/24/20 S SELL 7168	124.2969	0	127,546	130,512	2,966
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
120,000 03/24/20 S SELL 7172	122.5547	0	145,767	147,066	1,299
BROKER 0000190 JEFFERIES & COMPANY, INC.					
120,000 03/24/20 B BUY 7173	123.3594	0	148,031	148,031	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
(120,000)03/24/20 S RSELL 7249	122.5547	0	(145,767)	(147,066)	(1,299)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(105,000)03/24/20 S RSELL 7250	124.2969	0	(127,546)	(130,512)	(2,966)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
120,000 03/24/20 S RBSELL 7251	122.5547	0	145,931	147,066	1,134
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
105,000 03/24/20 S SELL 7259	124.3047	0	127,690	130,520	2,830
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
405,000 03/24/20 S SELL 5452224	122.5625	0	460,765	496,378	35,613
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,800,000 03/24/20 S SELL 33141127	124.0938	0	2,053,172	2,233,688	180,515
1,800,000 03/24/20 B BUY 33141130	124.0872	0	2,233,569	2,233,569	0
BROKER 0000059 GOLDMAN SACHS					
295,000 03/25/20 S SELL 7183	122.8082	0	358,812	362,284	3,472
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
20,000 03/25/20 B BUY 7185	125.0469	0	25,009	25,009	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
45,000 03/25/20 B BUY 7186	124.3438	0	55,955	55,955	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
130,000 03/25/20 B BUY 7189	124.0156	0	161,220	161,220	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
200,000 03/25/20 B BUY 7193	123.2500	0	246,500	246,500	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
650,000 03/25/20 B BUY 7194	125.2773	0	814,303	814,303	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
85,000 03/25/20 S SELL 7195	124.0000	0	104,635	105,400	765
70,000 03/25/20 S SELL 7205	123.0547	0	86,170	86,138	(32)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
55,000 03/25/20 S SELL 7207	123.0859	0	67,705	67,697	(8)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
90,000 03/25/20 S SELL 7208	120.8672	0	110,790	108,780	(2,009)
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
130,000 03/25/20 B BUY 7209	122.2188	0	158,884	158,884	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
30,000 03/25/20 B BUY 7210	124.6875	0	37,406	37,406	0
BROKER 0004432 PERSHING LLC					
20,000 03/25/20 B BUY 7211	125.2500	0	25,050	25,050	0
10,000 03/25/20 B BUY 7212	125.0313	0	12,503	12,503	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
130,000 03/25/20 S SELL 7222	121.0547	0	160,027	157,371	(2,656)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
90,000 03/25/20 S SELL 7225	121.0547	0	110,788	108,949	(1,839)
(90,000)03/25/20 S RSELL 7242	121.0547	0	(110,788)	(108,949)	1,839
(130,000)03/25/20 S RSELL 7243	121.0547	0	(160,027)	(157,371)	2,656
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(90,000)03/25/20 S RSELL 7244	120.8672	0	(110,790)	(108,780)	2,009
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
(55,000)03/25/20 S RSELL 7245	123.0859	0	(67,705)	(67,697)	8
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(70,000)03/25/20 S RSELL 7246	123.0547	0	(86,170)	(86,138)	32
(85,000)03/25/20 S RSELL 7247	124.0000	0	(104,635)	(105,400)	(765)
BROKER 0000059 GOLDMAN SACHS					
(295,000)03/25/20 S RSELL 7248	122.8082	0	(358,812)	(362,284)	(3,472)
295,000 03/25/20 S RBSELL 7252	122.8082	0	362,477	362,284	(193)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
85,000 03/25/20 S RBSELL 7253	124.0000	0	104,443	105,400	957
70,000 03/25/20 S RBSELL 7254	123.0547	0	86,012	86,138	127
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
55,000 03/25/20 S RBSELL 7255	123.0859	0	67,581	67,697	117
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
90,000 03/25/20 S RBSELL 7256	120.8672	0	110,586	108,780	(1,806)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
130,000 03/25/20 S RBSELL 7257	121.0547	0	159,736	157,371	(2,365)
90,000 03/25/20 S RBSELL 7258	121.0547	0	110,586	108,949	(1,637)
335,000 03/25/20 S SELL 5452254	121.0625	0	381,126	405,559	24,433
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
900,000 03/25/20 S SELL 33141182	123.9688	0	1,116,785	1,115,719	(1,066)
900,000 03/25/20 B BUY 33141184	123.9622	0	1,115,659	1,115,659	0
900,000 03/25/20 S SELL 33141199	123.9688	0	1,116,785	1,115,719	(1,066)
900,000 03/25/20 B BUY 33141184	123.9622	0	1,115,659	1,115,659	0
900,000 03/25/20 S SELL 33141199	123.9688	0	1,116,785	1,115,719	(1,066)
900,000 03/25/20 B BUY 33141200	123.9156	0	1,115,240	1,115,240	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
70,000 03/26/20 B BUY 7233	125.0000	0	87,500	87,500	0
90,000 03/26/20 B BUY 7240	124.3750	0	111,938	111,938	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
95,000 03/26/20 B BUY 7262	122.5625	0	116,434	116,434	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
90,000 03/26/20 B BUY 7263	124.7031	0	112,233	112,233	0
120,000 03/26/20 B BUY 7269	123.7344	0	148,481	148,481	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
90,000 03/26/20 B BUY 7270	121.9067	0	109,716	109,716	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
85,000 03/26/20 B BUY 7271	121.9692	0	103,674	103,674	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
50,000 03/26/20 B BUY 7272	123.6563	0	61,828	61,828	0
165,000 03/26/20 S SELL 7275	123.2617	0	203,087	203,382	295
140,000 03/26/20 S SELL 7276	123.2617	0	172,316	172,566	250
BROKER 0000059 GOLDMAN SACHS					
205,000 03/26/20 S SELL 7277	121.8242	0	252,320	249,740	(2,580)

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0000190 JEFFERIES & COMPANY, INC.					
95,000 03/26/20 B BUY 7279	124.5156	0	118,290	118,290	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
175,000 03/26/20 S SELL 7281	122.4492	0	215,507	214,286	(1,221)
BROKER 0000059 GOLDMAN SACHS					
145,000 03/26/20 S SELL 7283	121.8242	0	178,563	176,645	(1,918)
(145,000) 03/26/20 S RSELL 7285	121.8242	0	(178,563)	(176,645)	1,918
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
(175,000) 03/26/20 S RSELL 7286	122.4492	0	(215,507)	(214,286)	1,221
BROKER 0000059 GOLDMAN SACHS					
(205,000) 03/26/20 S RSELL 7287	121.8242	0	(252,320)	(249,740)	2,580
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
(140,000) 03/26/20 S RSELL 7288	123.2617	0	(172,316)	(172,566)	(250)
(165,000) 03/26/20 S RSELL 7289	123.2617	0	(203,087)	(203,382)	(295)
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
(85,000) 03/26/20 B RBUY 7290	121.9692	0	(103,674)	(103,674)	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
165,000 03/26/20 S RBSELL 7291	123.2617	0	203,236	203,382	146
140,000 03/26/20 S RBSELL 7292	123.2617	0	172,443	172,566	123
BROKER 0000059 GOLDMAN SACHS					
205,000 03/26/20 S RBSELL 7293	121.8242	0	252,506	249,740	(2,766)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
175,000 03/26/20 S RBSELL 7294	122.4492	0	215,554	214,286	(1,268)
BROKER 0000059 GOLDMAN SACHS					
145,000 03/26/20 S RBSELL 7295	121.8242	0	178,602	176,645	(1,957)
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
75,000 03/26/20 B BUY 7296	125.2031	0	93,902	93,902	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
85,000 03/26/20 B BUY 7297	121.9692	0	103,674	103,674	0
BROKER 0000059 GOLDMAN SACHS					
450,000 03/26/20 S SELL 7302	106.2070	0	554,401	477,932	(76,469)
(450,000) 03/26/20 S RSELL 7354	106.2070	0	(554,401)	(477,932)	76,469
450,000 03/26/20 S SELL 7356	121.8242	0	554,400	548,209	(6,192)
250,000 03/26/20 S SELL 5452285	121.8438	0	284,423	304,609	20,187
480,000 03/26/20 S SELL 5452286	121.8438	0	546,092	584,850	38,758
BROKER 0000190 JEFFERIES & COMPANY, INC.					
285,000 03/27/20 B BUY 7304	124.7500	0	355,538	355,538	0
BROKER 0000059 GOLDMAN SACHS					
60,000 03/27/20 B BUY 7309	125.4106	0	75,246	75,246	0
70,000 03/27/20 B BUY 7312	124.7383	0	87,317	87,317	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
90,000 03/27/20 B BUY 7313	125.1719	0	112,655	112,655	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
95,000 03/27/20 B BUY 7314	125.1719	0	118,913	118,913	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
40,000 03/27/20 B BUY 7316	125.3754	0	50,150	50,150	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
100,000 03/27/20 S SELL 7318	125.2305	0	123,749	125,230	1,481
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
55,000 03/27/20 B BUY 7324	126.1020	0	69,356	69,356	0
BROKER 0000059 GOLDMAN SACHS					
65,000 03/27/20 B BUY 7327	125.3910	0	81,504	81,504	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
95,000 03/27/20 B BUY 7336	124.7500	0	118,513	118,513	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
25,000 03/27/20 B BUY 7338	125.3750	0	31,344	31,344	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
120,000 03/27/20 B BUY 7340	124.7344	0	149,681	149,681	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
85,000 03/27/20 B BUY 7341	125.1250	0	106,356	106,356	0
5,000 03/27/20 B BUY 7347	125.8438	0	6,292	6,292	0
180,000 03/27/20 B BUY 7348	126.3125	0	227,363	227,363	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
(100,000) 03/27/20 S RSELL 7353	125.2305	0	(123,749)	(125,230)	(1,481)
100,000 03/27/20 S RBSELL 7355	125.2305	0	124,014	125,230	1,217
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
110,000 03/27/20 B BUY 7358	124.9688	0	137,466	137,466	0
BROKER 0000059 GOLDMAN SACHS					
20,000 03/30/20 B BUY 7360	128.1211	0	25,624	25,624	0
BROKER 0620971 MITSUBISHI UFJ SECURITIES (USA), INC.					
195,000 03/30/20 S SELL 7363	126.3047	0	242,223	246,294	4,072
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
110,000 03/30/20 S SELL 7364	125.3359	0	136,638	137,870	1,231
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
120,000 03/30/20 B BUY 7367	124.7422	0	149,691	149,691	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
3,410,000 03/30/20 B BUY 5452318	128.5176	0	4,382,449	4,382,449	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
115,000 03/31/20 B BUY 7384	125.0156	0	143,768	143,768	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
90,000 03/31/20 S SELL 7395	125.5938	0	111,848	113,034	1,187
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
300,000 03/31/20 S SELL 7397	124.3047	0	372,825	372,914	89
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
105,000 03/31/20 S SELL 7402	124.9922	0	130,489	131,242	753
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
85,000 03/31/20 S SELL 7466	124.5234	0	105,634	105,845	211
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
55,000 03/31/20 B BUY 5452337	125.1875	0	68,853	68,853	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
1,595,000 03/31/20 S SELL 5452339	124.8594	0	1,930,477	1,991,507	61,030
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
55,000 03/31/20 B BUY 5452341	124.7031	0	68,587	68,587	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
85,000	04/01/20 B BUY	7408	126.6836	0	107,681	107,681	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
40,000	04/01/20 B BUY	7410	126.5313	0	50,613	50,613	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
130,000	04/01/20 B BUY	7411	126.6992	0	164,709	164,709	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
30,000	04/01/20 B BUY	7412	126.6719	0	38,002	38,002	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
505,000	04/01/20 B BUY	7413	126.6250	0	639,456	639,456	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
320,000	04/01/20 S SELL	7414	126.6016	0	399,707	405,125	5,418
BROKER 0000190	JEFFERIES & COMPANY, INC.						
40,000	04/01/20 B BUY	7417	127.8438	0	51,138	51,138	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)						
1,570,000	04/01/20 B BUY	5452364	127.9983	0	2,009,573	2,009,573	0
670,000	04/01/20 S SELL	5452365	126.6094	0	821,521	848,283	26,762
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
60,000	04/02/20 B BUY	7467	127.6563	0	76,594	76,594	0
30,000	04/02/20 B BUY	7469	127.5625	0	38,269	38,269	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
20,000	04/02/20 B BUY	7496	127.2817	0	25,456	25,456	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
105,000	04/02/20 B BUY	7497	127.4688	0	133,842	133,842	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
30,000	04/02/20 B BUY	7504	127.1250	0	38,138	38,138	0
BROKER 0000059	GOLDMAN SACHS						
40,000	04/02/20 S SELL	7508	127.4375	0	50,076	50,975	899
40,000	04/02/20 S SELL	7509	127.0938	0	50,076	50,838	761
40,000	04/02/20 S SELL	7510	127.1524	0	50,076	50,861	785
30,000	04/02/20 S SELL	7512	127.3164	0	37,557	38,195	638
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
35,000	04/02/20 B BUY	7516	127.2621	0	44,542	44,542	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
170,000	04/02/20 B BUY	5452423	127.1875	0	216,219	216,219	0
BROKER 0000059	GOLDMAN SACHS						
55,000	04/03/20 B BUY	7524	128.5352	0	70,694	70,694	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
25,000	04/03/20 B BUY	7525	128.2738	0	32,068	32,068	0
BROKER 0000059	GOLDMAN SACHS						
4,565,000	04/03/20 B BUY	5452440	128.0625	0	5,846,053	5,846,053	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
40,000	04/06/20 B BUY	7533	127.1758	0	50,870	50,870	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
10,000	04/06/20 B BUY	7534	127.1406	0	12,714	12,714	0
BROKER 0000059	GOLDMAN SACHS						
75,000	04/06/20 B BUY	7541	126.9965	0	95,247	95,247	0
BROKER 0020958	BNY/SUNTRUST CAPITAL MARKETS						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
290,000 04/06/20 S SELL 7543	126.3477	0	363,617	366,408	2,791
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
55,000 04/06/20 B BUY 7549	126.6176	0	69,640	69,640	0
BROKER 0002949 NYFIX CLEARING CORPORATION					
240,000 04/06/20 S SELL 7557	126.5234	0	300,985	303,656	2,671
(240,000) 04/06/20 S RSELL 7570	126.5234	0	(300,985)	(303,656)	(2,671)
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
(290,000) 04/06/20 S RSELL 7571	126.3477	0	(363,617)	(366,408)	(2,791)
BROKER 0002949 NYFIX CLEARING CORPORATION					
240,000 04/06/20 S RBSELL 7572	126.5234	0	300,979	303,656	2,677
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
290,000 04/06/20 S SELL 7573	126.3398	0	363,683	366,386	2,703
(290,000) 04/06/20 S RSELL 7609	126.3398	0	(363,683)	(366,386)	(2,703)
BROKER 0002949 NYFIX CLEARING CORPORATION					
(240,000) 04/06/20 S RSELL 7610	126.5234	0	(300,979)	(303,656)	(2,677)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(10,000) 04/06/20 B RBUY 7611	127.1406	0	(12,714)	(12,714)	0
BROKER 0002949 NYFIX CLEARING CORPORATION					
240,000 04/06/20 S RBSELL 7612	126.5234	0	300,965	303,656	2,691
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
290,000 04/06/20 S RBSELL 7613	126.3398	0	363,666	366,386	2,719
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
10,000 04/06/20 B BUY 7614	127.1406	0	12,714	12,714	0
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
(290,000) 04/06/20 S RSELL 7708	126.3398	0	(363,666)	(366,386)	(2,719)
BROKER 0002949 NYFIX CLEARING CORPORATION					
(240,000) 04/06/20 S RSELL 7709	126.5234	0	(300,965)	(303,656)	(2,691)
240,000 04/06/20 S RBSELL 7711	126.5234	0	300,979	303,656	2,677
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
290,000 04/06/20 S RBSELL 7712	126.3398	0	363,683	366,386	2,703
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
45,000 04/07/20 B BUY 7579	124.5942	0	56,067	56,067	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
165,000 04/07/20 B BUY 7585	125.6723	0	207,359	207,359	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
110,000 04/07/20 B BUY 7587	124.4375	0	136,881	136,881	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
90,000 04/07/20 B BUY 7592	124.1250	0	111,713	111,713	0
30,000 04/07/20 B BUY 7593	124.2500	0	37,275	37,275	0
BROKER 0000059 GOLDMAN SACHS					
290,000 04/07/20 S SELL 5452485	125.4688	0	362,281	363,859	1,579
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
20,000 04/08/20 B BUY 7600	125.2153	0	25,043	25,043	0
60,000 04/08/20 B BUY 7603	125.4770	0	75,286	75,286	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
45,000 04/08/20 B BUY 7607	125.6328	0	56,535	56,535	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
150,000 04/08/20 S SELL 7617	124.6094	0	187,994	186,914	(1,080)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
105,000 04/08/20 S SELL 7619	124.0664	0	131,596	130,270	(1,326)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
185,000 04/08/20 S SELL 7624	124.5508	0	231,859	230,419	(1,440)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
45,000 04/08/20 B BUY 7625	124.3203	0	55,944	55,944	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
30,000 04/08/20 B BUY 7626	124.3559	0	37,307	37,307	0
BROKER 0000059 GOLDMAN SACHS					
55,000 04/08/20 S SELL 7629	124.1836	0	68,916	68,301	(615)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
35,000 04/08/20 S SELL 7630	124.2813	0	43,855	43,498	(357)
95,000 04/08/20 B BUY 7631	124.1250	0	117,919	117,919	0
(35,000) 04/08/20 S RSELL 7661	124.2813	0	(43,855)	(43,498)	357
BROKER 0000059 GOLDMAN SACHS					
(55,000) 04/08/20 S RSELL 7662	124.1836	0	(68,916)	(68,301)	615
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(45,000) 04/08/20 B RBUY 7663	124.3203	0	(55,944)	(55,944)	0
BROKER 0000059 GOLDMAN SACHS					
55,000 04/08/20 S RBSELL 7664	124.1836	0	68,902	68,301	(601)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
35,000 04/08/20 S RBSELL 7665	124.2813	0	43,847	43,498	(348)
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
45,000 04/08/20 B BUY 7669	124.3203	0	55,944	55,944	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(35,000) 04/08/20 S RSELL 7703	124.2813	0	(43,847)	(43,498)	348
BROKER 0000059 GOLDMAN SACHS					
(55,000) 04/08/20 S RSELL 7704	124.1836	0	(68,902)	(68,301)	601
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
(185,000) 04/08/20 S RSELL 7705	124.5508	0	(231,859)	(230,419)	1,440
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
(105,000) 04/08/20 S RSELL 7706	124.0664	0	(131,596)	(130,270)	1,326
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
(150,000) 04/08/20 S RSELL 7707	124.6094	0	(187,994)	(186,914)	1,080
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(45,000) 04/08/20 B RBUY 7710	125.6328	0	(56,535)	(56,535)	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
150,000 04/08/20 S RBSELL 7713	124.6094	0	187,896	186,914	(982)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
105,000 04/08/20 S RBSELL 7714	124.0664	0	131,527	130,270	(1,257)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
185,000 04/08/20 S RBSELL 7715	124.5508	0	231,738	230,419	(1,319)
BROKER 0000059 GOLDMAN SACHS					
55,000 04/08/20 S RBSELL 7716	124.1836	0	68,895	68,301	(594)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
35,000 04/08/20 S RBSELL 7717	124.2813	0	43,842	43,498	(344)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 0072546	BARCLAYS CAPITAL INC/BARCLAYS PLC,						
45,000	04/08/20 B BUY	7726	125.6328	0	56,535	56,535	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)						
85,000	04/08/20 S SELL	5452502	124.5781	0	106,186	105,891	(294)
BROKER 0003558	CREDIT SUISSE SECURITIES (CRSUSA)						
160,000	04/08/20 S SELL	5452504	124.0000	0	199,879	198,400	(1,479)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
40,000	04/09/20 B BUY	7642	124.8754	0	49,950	49,950	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
30,000	04/09/20 S SELL	7647	125.0000	0	37,576	37,500	(76)
65,000	04/09/20 B BUY	7648	124.8676	0	81,164	81,164	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
100,000	04/09/20 S SELL	7651	125.3125	0	125,244	125,313	68
(100,000)	04/09/20 S RSELL	7659	125.3125	0	(125,244)	(125,313)	(68)
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
(30,000)	04/09/20 S RSELL	7660	125.0000	0	(37,576)	(37,500)	76
30,000	04/09/20 S RBSELL	7666	125.0000	0	37,578	37,500	(78)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
100,000	04/09/20 S RBSELL	7667	125.3125	0	125,260	125,313	52
(100,000)	04/09/20 S RSELL	7701	125.3125	0	(125,260)	(125,313)	(52)
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
(30,000)	04/09/20 S RSELL	7702	125.0000	0	(37,578)	(37,500)	78
30,000	04/09/20 S RBSELL	7718	125.0000	0	37,575	37,500	(75)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
100,000	04/09/20 S RBSELL	7719	125.3125	0	125,248	125,313	64
90,000	04/09/20 B BUY	5452519	123.8750	0	111,488	111,488	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
815,000	04/13/20 B BUY	7655	124.9063	0	1,017,986	1,017,986	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
50,000	04/13/20 S SELL	7657	124.5313	0	62,582	62,266	(316)
(50,000)	04/13/20 S RSELL	7658	124.5313	0	(62,582)	(62,266)	316
50,000	04/13/20 S RBSELL	7668	124.5313	0	62,588	62,266	(322)
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
60,000	04/13/20 B BUY	7670	123.8285	0	74,297	74,297	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
170,000	04/13/20 S SELL	7672	124.0781	0	212,739	210,933	(1,807)
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
260,000	04/13/20 S SELL	7681	123.4922	0	325,366	321,080	(4,286)
600,000	04/13/20 S SELL	7684	123.4922	0	750,845	740,953	(9,892)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
20,000	04/13/20 B BUY	7686	123.8438	0	24,769	24,769	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
330,000	04/13/20 S SELL	7687	124.3359	0	412,930	410,309	(2,621)
BROKER 0000059	GOLDMAN SACHS						
125,000	04/13/20 B BUY	7688	123.2891	0	154,111	154,111	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
355,000	04/13/20 S SELL	7689	124.3359	0	443,847	441,393	(2,454)

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
(355,000) 04/13/20 S RSELL 7695	124.3359	0	(443,847)	(441,393)	2,454
(330,000) 04/13/20 S RSELL 7696	124.3359	0	(412,930)	(410,309)	2,621
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
(600,000) 04/13/20 S RSELL 7697	123.4922	0	(750,845)	(740,953)	9,892
(260,000) 04/13/20 S RSELL 7698	123.4922	0	(325,366)	(321,080)	4,286
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
(170,000) 04/13/20 S RSELL 7699	124.0781	0	(212,739)	(210,933)	1,807
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(50,000) 04/13/20 S RSELL 7700	124.5313	0	(62,588)	(62,266)	322
50,000 04/13/20 S RBSELL 7720	124.5313	0	62,536	62,266	(270)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
170,000 04/13/20 S RBSELL 7721	124.0781	0	212,622	210,933	(1,689)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
260,000 04/13/20 S RBSELL 7722	123.4922	0	325,186	321,080	(4,106)
600,000 04/13/20 S RBSELL 7723	123.4922	0	750,429	740,953	(9,476)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
330,000 04/13/20 S RBSELL 7724	124.3359	0	412,736	410,309	(2,427)
355,000 04/13/20 S RBSELL 7725	124.3359	0	444,004	441,393	(2,611)
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
1,210,000 04/13/20 S SELL 5452564	123.5000	0	1,511,478	1,494,350	(17,128)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
640,000 04/13/20 S SELL 5452566	124.3438	0	799,459	795,800	(3,659)
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
150,000 04/13/20 S SELL 5452567	123.6250	0	187,373	185,438	(1,936)
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
80,000 04/14/20 B BUY 7728	123.9848	0	99,188	99,188	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
60,000 04/14/20 B BUY 7736	123.1563	0	73,894	73,894	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
55,000 04/14/20 B BUY 7741	124.1563	0	68,286	68,286	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
80,000 04/14/20 B BUY 7743	123.4375	0	98,750	98,750	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
65,000 04/14/20 B BUY 7748	123.3832	0	80,199	80,199	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
45,000 04/14/20 B BUY 7753	123.4844	0	55,568	55,568	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
125,000 04/14/20 B BUY 7754	123.3125	0	154,141	154,141	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
90,000 04/14/20 B BUY 7758	123.3281	0	110,995	110,995	0
BROKER 0001610 BANK OF AMERICAS SECURITIES, INC					
380,000 04/15/20 B BUY 7763	126.9375	0	482,363	482,363	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
460,000 04/15/20 S SELL 7772	127.4922	0	574,997	586,464	11,467
BROKER 0000059 GOLDMAN SACHS					
55,000 04/15/20 B BUY 7775	127.1133	0	69,912	69,912	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
310,000 04/15/20 S SELL 7776	126.6797	0	387,645	392,707	5,062
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
275,000 04/15/20 S SELL 5452602	127.5000	0	343,518	350,625	7,107
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
80,000 04/16/20 B BUY 7806	129.1406	0	103,313	103,313	0
35,000 04/16/20 B BUY 7807	129.0937	0	45,183	45,183	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
60,000 04/16/20 B BUY 7814	128.7813	0	77,269	77,269	0
BROKER 0000059 GOLDMAN SACHS					
95,000 04/16/20 B BUY 7818	129.0469	0	122,595	122,595	0
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
85,000 04/16/20 B BUY 7820	128.6250	0	109,331	109,331	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
45,000 04/17/20 B BUY 7832	127.2109	0	57,245	57,245	0
BROKER 0000059 GOLDMAN SACHS					
5,000 04/17/20 B BUY 7835	127.2070	0	6,360	6,360	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
20,000 04/17/20 S SELL 7838	127.3125	0	25,126	25,463	337
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
20,000 04/17/20 S SELL 7840	127.3750	0	25,126	25,475	349
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
70,000 04/17/20 B BUY 7842	127.0938	0	88,966	88,966	0
BROKER 0015875 CSFB/IPE					
1,800,000 04/17/20 S SELL 33141978	128.1875	0	2,230,900	2,307,375	76,475
1,800,000 04/17/20 B BUY 33141981	128.1689	0	2,307,040	2,307,040	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)					
1,800,000 04/17/20 S SELL 33141992	128.9063	0	2,307,040	2,320,313	13,272
1,800,000 04/17/20 B BUY 33141994	128.7346	0	2,317,224	2,317,224	0
BROKER 0000059 GOLDMAN SACHS					
20,000 04/20/20 B BUY 7856	127.8754	0	25,575	25,575	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
80,000 04/20/20 B BUY 7866	128.2500	0	102,600	102,600	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
15,000 04/20/20 B BUY 7868	128.3281	0	19,249	19,249	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
25,000 04/21/20 B BUY 7871	131.3750	0	32,844	32,844	0
(25,000) 04/21/20 B RBUY 7876	131.3750	0	(32,844)	(32,844)	0
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
25,000 04/21/20 B BUY 7878	131.3750	0	32,844	32,844	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
60,000 04/21/20 B BUY 7879	131.0551	0	78,633	78,633	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
155,000 04/21/20 B BUY 7881	130.6250	0	202,469	202,469	0
BROKER 0000059 GOLDMAN SACHS					
35,000 04/21/20 B BUY 7882	130.6840	0	45,739	45,739	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
155,000 04/21/20 B BUY 7883	130.4687	0	202,227	202,227	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
30,000	04/21/20 B BUY	7885	130.9688	0	39,291	39,291	0
35,000	04/21/20 B BUY	7890	130.7656	0	45,768	45,768	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
85,000	04/21/20 B BUY	7893	130.4688	0	110,898	110,898	0
BROKER 0000059	GOLDMAN SACHS						
130,000	04/21/20 B BUY	7894	130.5898	0	169,767	169,767	0
55,000	04/21/20 B BUY	7898	130.1172	0	71,564	71,564	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
145,000	04/21/20 B BUY	7899	130.0000	0	188,500	188,500	0
BROKER 0000059	GOLDMAN SACHS						
145,000	04/21/20 B BUY	7903	130.2344	0	188,840	188,840	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
165,000	04/21/20 B BUY	7907	130.3125	0	215,016	215,016	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
45,000	04/21/20 B BUY	7908	130.4375	0	58,697	58,697	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
50,000	04/21/20 B BUY	7910	130.2813	0	65,141	65,141	0
BROKER 0000059	GOLDMAN SACHS						
(35,000)	04/21/20 B RBUY	7911	130.6840	0	(45,739)	(45,739)	0
35,000	04/21/20 B BUY	7912	130.6840	0	45,739	45,739	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
(30,000)	04/21/20 B RBUY	7946	130.9688	0	(39,291)	(39,291)	0
BROKER 0072546	BARCLAYS CAPITAL INC/BARCLAYS PLC,						
30,000	04/21/20 B BUY	7948	130.9688	0	39,291	39,291	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
(35,000)	04/21/20 B RBUY	7954	130.7656	0	(45,768)	(45,768)	0
BROKER 0072546	BARCLAYS CAPITAL INC/BARCLAYS PLC,						
35,000	04/21/20 B BUY	7956	130.7656	0	45,768	45,768	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
25,000	04/22/20 B BUY	7921	128.9496	0	32,237	32,237	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
45,000	04/22/20 B BUY	7924	128.4848	0	57,818	57,818	0
75,000	04/22/20 B BUY	7926	128.6137	0	96,460	96,460	0
30,000	04/22/20 B BUY	7927	128.6020	0	38,581	38,581	0
BROKER 0000059	GOLDMAN SACHS						
55,000	04/22/20 B BUY	7932	128.7266	0	70,800	70,800	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
105,000	04/22/20 B BUY	7934	128.5938	0	135,023	135,023	0
BROKER 0000059	GOLDMAN SACHS						
405,000	04/22/20 S SELL	7938	128.3516	0	516,014	519,824	3,810
(405,000)	04/22/20 S RSELL	7945	128.3516	0	(516,014)	(519,824)	(3,810)
405,000	04/22/20 S RBSELL	7947	128.3516	0	515,913	519,824	3,911
(405,000)	04/22/20 S RSELL	7953	128.3516	0	(515,913)	(519,824)	(3,911)
405,000	04/22/20 S RBSELL	7955	128.3516	0	515,903	519,824	3,921
(405,000)	04/22/20 S RSELL	7993	128.3516	0	(515,903)	(519,824)	(3,921)
405,000	04/22/20 S RBSELL	7995	128.3516	0	516,014	519,824	3,810

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
(405,000)04/22/20 S RSELL 7999	128.3516	0	(516,014)	(519,824)	(3,810)
405,000 04/22/20 S RBSELL 8001	128.3516	0	516,014	519,824	3,810
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
40,000 04/23/20 B BUY 7941	129.1410	0	51,656	51,656	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
35,000 04/23/20 B BUY 7942	129.3750	0	45,281	45,281	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
40,000 04/23/20 S SELL 7960	129.3082	0	50,979	51,723	744
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
50,000 04/23/20 B BUY 7963	129.7738	0	64,887	64,887	0
40,000 04/23/20 B BUY 7980	129.6840	0	51,874	51,874	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
80,000 04/23/20 B BUY 7981	129.6406	0	103,713	103,713	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
45,000 04/23/20 B BUY 7984	129.7812	0	58,402	58,402	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
75,000 04/23/20 B BUY 7985	129.5625	0	97,172	97,172	0
BROKER 0000059 GOLDMAN SACHS					
55,000 04/23/20 B BUY 7987	129.9336	0	71,463	71,463	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
(40,000)04/23/20 S RSELL 7992	129.3082	0	(50,979)	(51,723)	(744)
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
(40,000)04/23/20 B RBUY 7994	129.1410	0	(51,656)	(51,656)	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
40,000 04/23/20 S RBSELL 7996	129.3082	0	51,044	51,723	679
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
40,000 04/23/20 B BUY 7997	129.1410	0	51,656	51,656	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
(40,000)04/23/20 S RSELL 7998	129.3082	0	(51,044)	(51,723)	(679)
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
(40,000)04/23/20 B RBUY 8000	129.6840	0	(51,874)	(51,874)	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
40,000 04/23/20 S RBSELL 8002	129.3082	0	51,042	51,723	681
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
40,000 04/23/20 B BUY 8003	129.6840	0	51,874	51,874	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
15,000 04/23/20 B BUY 5452708	129.3594	0	19,404	19,404	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
35,000 04/24/20 B BUY 8011	129.5000	0	45,325	45,325	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
25,000 04/24/20 B BUY 8014	129.4730	0	32,368	32,368	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
25,000 04/24/20 B BUY 8016	129.4688	0	32,367	32,367	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
145,000 04/24/20 S SELL 8017	129.6250	0	185,108	187,956	2,848
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
80,000 04/24/20 S SELL 8019	130.0000	0	102,128	104,000	1,872

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
95,000	04/24/20 B BUY	8020	129.3520	0	122,884	122,884	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
(80,000)	04/24/20 S RSELL	8096	130.0000	0	(102,128)	(104,000)	(1,872)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
(145,000)	04/24/20 S RSELL	8097	129.6250	0	(185,108)	(187,956)	(2,848)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
(25,000)	04/24/20 B RBUY	8098	129.4688	0	(32,367)	(32,367)	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
145,000	04/24/20 S RBSELL	8099	129.6250	0	185,145	187,956	2,811
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
80,000	04/24/20 S RBSELL	8100	130.0000	0	102,149	104,000	1,851
BROKER 0072546	BARCLAYS CAPITAL INC/BARCLAYS PLC,						
25,000	04/24/20 B BUY	8106	129.4688	0	32,367	32,367	0
BROKER 0000059	GOLDMAN SACHS						
20,000	04/27/20 B BUY	8023	129.2504	0	25,850	25,850	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
65,000	04/27/20 B BUY	8026	129.0316	0	83,871	83,871	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
55,000	04/27/20 B BUY	8030	128.6563	0	70,761	70,761	0
BROKER 0000059	GOLDMAN SACHS						
50,000	04/27/20 B BUY	8036	127.5824	0	63,791	63,791	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
275,000	04/27/20 S SELL	8037	127.5391	0	351,271	350,732	(539)
BROKER 0000059	GOLDMAN SACHS						
320,000	04/27/20 S SELL	8039	127.8984	0	408,752	409,275	523
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
215,000	04/27/20 S SELL	8044	127.2109	0	274,630	273,504	(1,127)
150,000	04/27/20 S SELL	8045	127.2109	0	191,603	190,816	(786)
430,000	04/27/20 S SELL	8046	127.4609	0	549,261	548,082	(1,179)
(430,000)	04/27/20 S RSELL	8057	127.4609	0	(549,261)	(548,082)	1,179
(150,000)	04/27/20 S RSELL	8058	127.2109	0	(191,603)	(190,816)	786
(215,000)	04/27/20 S RSELL	8059	127.2109	0	(274,630)	(273,504)	1,127
BROKER 0000059	GOLDMAN SACHS						
(320,000)	04/27/20 S RSELL	8060	127.8984	0	(408,752)	(409,275)	(523)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
215,000	04/27/20 S RBSELL	8061	127.2109	0	274,630	273,504	(1,127)
150,000	04/27/20 S RBSELL	8062	127.2109	0	191,603	190,816	(786)
430,000	04/27/20 S RBSELL	8063	127.4609	0	549,261	548,082	(1,179)
BROKER 0000059	GOLDMAN SACHS						
320,000	04/27/20 S SELL	8065	127.8984	0	408,752	409,275	523
(320,000)	04/27/20 S RSELL	8091	127.8984	0	(408,752)	(409,275)	(523)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
(430,000)	04/27/20 S RSELL	8092	127.4609	0	(549,261)	(548,082)	1,179
(150,000)	04/27/20 S RSELL	8093	127.2109	0	(191,603)	(190,816)	786
(215,000)	04/27/20 S RSELL	8094	127.2109	0	(274,630)	(273,504)	1,127
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
(275,000) 04/27/20 S RSELL 8095	127.5391	0	(351,271)	(350,732)	539
275,000 04/27/20 S RBSELL 8101	127.5391	0	351,241	350,732	(509)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
215,000 04/27/20 S RBSELL 8102	127.2109	0	274,607	273,504	(1,103)
150,000 04/27/20 S RBSELL 8103	127.2109	0	191,586	190,816	(770)
430,000 04/27/20 S RBSELL 8104	127.4609	0	549,213	548,082	(1,131)
BROKER 0000059 GOLDMAN SACHS					
320,000 04/27/20 S RBSELL 8105	127.8984	0	408,717	409,275	558
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
315,000 04/27/20 S SELL 5452743	127.5469	0	393,509	401,773	8,264
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
555,000 04/27/20 S SELL 5452744	127.2187	0	693,325	706,064	12,739
30,000 04/28/20 B BUY 8083	128.0668	0	38,420	38,420	0
30,000 04/28/20 B BUY 8087	128.3676	0	38,510	38,510	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
55,000 04/28/20 B BUY 8112	128.9531	0	70,924	70,924	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
55,000 04/28/20 B BUY 8124	128.9379	0	70,916	70,916	0
25,000 04/28/20 B BUY 8125	129.2387	0	32,310	32,310	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
370,000 04/28/20 S SELL 8126	128.9922	0	472,856	477,271	4,415
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
70,000 04/28/20 B BUY 8128	129.0938	0	90,366	90,366	0
BROKER 0000059 GOLDMAN SACHS					
75,000 04/28/20 B BUY 8129	128.9301	0	96,698	96,698	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
15,000 04/28/20 B BUY 8131	129.0121	0	19,352	19,352	0
30,000 04/29/20 B BUY 8164	129.6137	0	38,884	38,884	0
30,000 04/29/20 B BUY 8171	129.4375	0	38,831	38,831	0
30,000 04/29/20 B BUY 8173	129.4688	0	38,841	38,841	0
BROKER 0000059 GOLDMAN SACHS					
30,000 04/29/20 B BUY 8176	128.9574	0	38,687	38,687	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
30,000 04/29/20 B BUY 8177	128.8481	0	38,654	38,654	0
30,000 04/29/20 B BUY 8178	128.8949	0	38,668	38,668	0
BROKER 0000059 GOLDMAN SACHS					
55,000 04/29/20 S SELL 8179	128.9410	0	70,365	70,918	552
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
30,000 04/29/20 B BUY 8185	128.8750	0	38,663	38,663	0
30,000 04/29/20 B BUY 8186	129.0313	0	38,709	38,709	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
35,000 04/29/20 B BUY 8188	128.5863	0	45,005	45,005	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
85,000 04/29/20 S SELL 8189	128.5387	0	108,768	109,258	490
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
45,000 04/29/20 S SELL 8191	127.9058	0	57,583	57,558	(25)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
30,000 04/29/20 S SELL 8192	128.5973	0	38,389	38,579	191
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
50,000 04/29/20 B BUY 8194	128.0551	0	64,028	64,028	0
BROKER 0835363 MIZUHO SECURITIES USA INC.					
245,000 04/29/20 S SELL 8196	128.1797	0	313,511	314,040	529
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
90,000 04/29/20 S SELL 8202	127.5781	0	115,167	114,820	(347)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
485,000 04/29/20 S SELL 8205	127.6133	0	620,624	618,924	(1,700)
550,000 04/29/20 S SELL 8206	127.6133	0	703,801	701,873	(1,928)
1,355,000 04/29/20 S SELL 5452771	127.6250	0	1,692,713	1,729,319	36,606
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
25,000 04/30/20 B BUY 8248	126.8949	0	31,724	31,724	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
2,335,000 04/30/20 B BUY 8249	127.0078	0	2,965,632	2,965,632	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
225,000 04/30/20 B BUY 8254	126.8125	0	285,328	285,328	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
15,000 04/30/20 B BUY 8256	126.3559	0	18,953	18,953	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
75,000 04/30/20 B BUY 8260	126.3750	0	94,781	94,781	0
165,000 04/30/20 B BUY 8261	126.4219	0	208,596	208,596	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
1,625,000 04/30/20 S SELL 8262	126.1367	0	2,069,201	2,049,722	(19,479)
1,280,000 04/30/20 S SELL 8263	126.1367	0	1,629,893	1,614,550	(15,343)
1,490,000 04/30/20 S SELL 8264	126.1367	0	1,897,298	1,879,437	(17,861)
15,000 04/30/20 B BUY 8299	126.5469	0	18,982	18,982	0
1,390,000 04/30/20 S SELL 5452785	126.1563	0	1,736,436	1,753,572	17,136
625,000 04/30/20 S SELL 5452786	126.1562	0	780,771	788,477	7,705
BROKER 0000059 GOLDMAN SACHS					
725,000 04/30/20 S SELL 5452787	126.7969	0	905,695	919,277	13,582
60,000 05/01/20 B BUY 8315	126.8203	0	76,092	76,092	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
40,000 05/01/20 B BUY 8320	126.7891	0	50,716	50,716	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
350,000 05/01/20 B BUY 8321	127.4922	0	446,223	446,223	0
60,000 05/01/20 B BUY 8327	127.2227	0	76,334	76,334	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
20,000 05/01/20 B BUY 8329	127.3125	0	25,463	25,463	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
1,025,000 05/01/20 B BUY 5452809	126.3320	0	1,294,903	1,294,903	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
1,370,000 05/04/20 B BUY 8356	127.8359	0	1,751,352	1,751,352	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
115,000 05/04/20 B BUY 8368	126.6719	0	145,673	145,673	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
15,000 05/04/20 B BUY 8372	126.6094	0	18,991	18,991	0

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
25,000 05/04/20 B BUY 8373	126.9496	0	31,737	31,737	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
140,000 05/04/20 B BUY 8375	126.6719	0	177,341	177,341	0
BROKER 0000059 GOLDMAN SACHS					
40,000 05/04/20 B BUY 8400	126.1680	0	50,467	50,467	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
30,000 05/04/20 B BUY 8405	126.6484	0	37,995	37,995	0
BROKER 0000059 GOLDMAN SACHS					
85,000 05/04/20 B BUY 8406	126.8984	0	107,864	107,864	0
100,000 05/04/20 B BUY 8408	126.8477	0	126,848	126,848	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
115,000 05/04/20 S SELL 8412	126.3203	0	146,572	145,268	(1,303)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
945,000 05/04/20 S SELL 5452866	126.5938	0	1,183,586	1,196,311	12,725
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
1,445,000 05/04/20 S SELL 5452867	126.6875	0	1,809,821	1,830,634	20,813
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
1,550,000 05/04/20 S SELL 5452875	127.1250	0	1,941,331	1,970,438	29,107
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
6,350,000 05/04/20 B BUY 5452876	126.4063	0	8,026,797	8,026,797	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
65,000 05/05/20 B BUY 8421	125.6094	0	81,646	81,646	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
95,000 05/05/20 B BUY 8422	125.3594	0	119,091	119,091	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
190,000 05/05/20 B BUY 8425	125.3789	0	238,220	238,220	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
115,000 05/05/20 B BUY 8429	125.7969	0	144,666	144,666	0
BROKER 0000059 GOLDMAN SACHS					
110,000 05/05/20 B BUY 8440	125.7227	0	138,295	138,295	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
45,000 05/05/20 B BUY 8443	125.5312	0	56,489	56,489	0
BROKER 0000059 GOLDMAN SACHS					
75,000 05/05/20 B BUY 8448	125.7973	0	94,348	94,348	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
45,000 05/05/20 B BUY 8453	125.7656	0	56,595	56,595	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000 05/05/20 S SELL 8456	125.5000	0	50,816	50,200	(616)
(40,000)05/05/20 S RSELL 8460	125.5000	0	(50,816)	(50,200)	616
40,000 05/05/20 S SELL 8462	125.5000	0	50,816	50,200	(616)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
155,000 05/05/20 B BUY 8463	125.3281	0	194,259	194,259	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
35,000 05/05/20 S SELL 8466	125.7187	0	44,437	44,002	(436)
BROKER 0000059 GOLDMAN SACHS					
285,000 05/05/20 S SELL 8467	125.1637	0	361,848	356,717	(5,132)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
80,000	05/05/20 S SELL	8468	125.4688	0	101,571	100,375	(1,196)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
75,000	05/05/20 B BUY	8473	125.3594	0	94,020	94,020	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
190,000	05/05/20 S SELL	8475	125.6094	0	241,159	238,658	(2,501)
125,000	05/05/20 S SELL	8476	125.6562	0	158,657	157,070	(1,587)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
80,000	05/05/20 B BUY	8565	125.3594	0	100,288	100,288	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
130,000	05/05/20 B BUY	5452897	125.5469	0	163,211	163,211	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
135,000	05/05/20 B BUY	5452898	125.5469	0	169,488	169,488	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
85,000	05/06/20 B BUY	8485	123.9062	0	105,320	105,320	0
BROKER 0000059	GOLDMAN SACHS						
465,000	05/06/20 B BUY	8497	122.8477	0	571,242	571,242	0
475,000	05/06/20 B BUY	8498	122.8477	0	583,526	583,526	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
90,000	05/06/20 B BUY	8505	123.0820	0	110,774	110,774	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
115,000	05/06/20 B BUY	8513	123.1371	0	141,608	141,608	0
BROKER 0002261	NATIONAL FINL SVCS CORP (NRS)						
40,000	05/06/20 B BUY	8517	123.2813	0	49,313	49,313	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
200,000	05/06/20 B BUY	8520	123.1875	0	246,375	246,375	0
BROKER 0003558	CREDIT SUISSE SECURITIES (CRSUSA)						
305,000	05/06/20 B BUY	8522	123.1875	0	375,722	375,722	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
155,000	05/06/20 B BUY	8523	123.1875	0	190,941	190,941	0
BROKER 0004432	PERSHING LLC						
310,000	05/06/20 B BUY	8524	123.1875	0	381,881	381,881	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
130,000	05/06/20 B BUY	8525	123.1563	0	160,103	160,103	0
BROKER 0000059	GOLDMAN SACHS						
40,000	05/06/20 B BUY	8530	123.2543	0	49,302	49,302	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
60,000	05/06/20 B BUY	8532	123.4688	0	74,081	74,081	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
90,000	05/06/20 B BUY	8535	123.5156	0	111,164	111,164	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
155,000	05/06/20 B BUY	8536	123.5625	0	191,522	191,522	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
85,000	05/06/20 B BUY	8537	123.5312	0	105,002	105,002	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
55,000	05/06/20 B BUY	8538	123.1094	0	67,710	67,710	0
BROKER 0000059	GOLDMAN SACHS						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
40,000 05/06/20 B BUY 8540	122.9024	0	49,161	49,161	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(90,000)05/06/20 B RBUY 8575	123.0820	0	(110,774)	(110,774)	0
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
90,000 05/06/20 B BUY 8576	123.0820	0	110,774	110,774	0
(90,000)05/06/20 B RBUY 8581	123.0820	0	(110,774)	(110,774)	0
BROKER 0021964 THE BANK OF NY/BARCLAYS CAPITAL-LDN					
90,000 05/06/20 B BUY 8582	123.0820	0	110,774	110,774	0
BROKER 0000968 SCOTIA CAPITAL (USA) INC					
600,000 05/06/20 S SELL 5452915	122.9688	0	757,739	737,813	(19,927)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
65,000 05/07/20 B BUY 8564	123.5078	0	80,280	80,280	0
285,000 05/07/20 S SELL 5452950	126.1094	0	359,926	359,412	(514)
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
330,000 05/07/20 S SELL 5452955	125.5000	0	416,757	414,150	(2,607)
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
460,000 05/07/20 S SELL 5452956	126.0625	0	580,933	579,888	(1,046)
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
35,000 05/08/20 B BUY 8577	124.4219	0	43,548	43,548	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
25,000 05/08/20 B BUY 8578	125.8125	0	31,453	31,453	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
505,000 05/11/20 B BUY 8586	122.8750	0	620,519	620,519	0
70,000 05/11/20 B BUY 8589	123.0625	0	86,144	86,144	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
145,000 05/11/20 S SELL 8590	123.3047	0	180,967	178,792	(2,175)
370,000 05/11/20 S SELL 8592	123.3047	0	461,778	456,227	(5,550)
590,000 05/11/20 S SELL 8595	123.3047	0	736,348	727,498	(8,851)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
520,000 05/11/20 S SELL 5452999	122.9688	0	656,707	639,438	(17,270)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
145,000 05/12/20 B BUY 8604	123.7188	0	179,392	179,392	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
75,000 05/12/20 B BUY 8606	123.4844	0	92,613	92,613	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
55,000 05/12/20 B BUY 8609	124.3125	0	68,372	68,372	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
145,000 05/12/20 S SELL 8611	124.2031	0	180,894	180,095	(800)
415,000 05/12/20 S SELL 8617	123.9180	0	517,732	514,260	(3,472)
(415,000)05/12/20 S RSELL 8632	123.9180	0	(517,732)	(514,260)	3,472
415,000 05/12/20 S SELL 8636	123.9141	0	517,732	514,243	(3,488)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
85,000 05/13/20 B BUY 8622	125.2500	0	106,463	106,463	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
240,000 05/13/20 S SELL 8623	125.0391	0	299,431	300,094	663
230,000 05/13/20 S SELL 8624	125.0391	0	286,954	287,590	635
(230,000)05/13/20 S RSELL 8630	125.0391	0	(286,954)	(287,590)	(635)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
(240,000)05/13/20 S RSELL 8631	125.0391	0	(299,431)	(300,094)	(663)
240,000 05/13/20 S RBSELL 8633	125.0391	0	299,429	300,094	665
230,000 05/13/20 S RBSELL 8634	125.0391	0	286,953	287,590	637
520,000 05/13/20 S SELL 5453023	125.0469	0	656,707	650,244	(6,464)
145,000 05/14/20 B BUY 8637	127.4258	0	184,767	184,767	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
40,000 05/14/20 B BUY 8643	127.3125	0	50,925	50,925	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
195,000 05/14/20 S SELL 8644	126.6367	0	243,482	246,942	3,460
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
165,000 05/14/20 B BUY 8646	126.7812	0	209,189	209,189	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
670,000 05/14/20 S SELL 8648	126.4805	0	837,015	847,419	10,404
5,000 05/14/20 B BUY 8655	126.8286	0	6,341	6,341	0
15,000 05/14/20 B BUY 8656	126.8129	0	19,022	19,022	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
80,000 05/14/20 B BUY 8657	126.6406	0	101,313	101,313	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
(670,000)05/14/20 S RSELL 8719	126.4805	0	(837,015)	(847,419)	(10,404)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
(195,000)05/14/20 S RSELL 8720	126.6367	0	(243,482)	(246,942)	(3,460)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(145,000)05/14/20 B RBUY 8721	127.4258	0	(184,767)	(184,767)	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
195,000 05/14/20 S RBSELL 8722	126.6367	0	243,531	246,942	3,411
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
670,000 05/14/20 S RBSELL 8723	126.4805	0	836,748	847,419	10,671
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
145,000 05/14/20 B BUY 8725	127.4258	0	184,767	184,767	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
200,000 05/15/20 B BUY 8662	127.6563	0	255,313	255,313	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
545,000 05/15/20 S SELL 8667	127.8125	0	681,729	696,578	14,849
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
15,000 05/15/20 B BUY 8676	126.0937	0	18,914	18,914	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
(545,000)05/15/20 S RSELL 8718	127.8125	0	(681,729)	(696,578)	(14,849)
545,000 05/15/20 S RBSELL 8724	127.8125	0	681,352	696,578	15,226
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
1,585,000 05/18/20 S SELL 8729	123.7578	0	1,982,942	1,961,561	(21,381)
BROKER 0000059 GOLDMAN SACHS					
1,205,000 05/18/20 S SELL 8730	123.1875	0	1,507,537	1,484,409	(23,127)
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
1,175,000 05/18/20 S SELL 8732	123.4000	0	1,470,005	1,449,950	(20,055)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)					
1,800,000 05/19/20 S SELL 33142977	122.3750	0	2,317,224	2,202,750	(114,474)
1,800,000 05/19/20 B BUY 33142978	122.0228	0	2,196,410	2,196,410	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
970,000 05/20/20 S SELL 5453140	122.8047	0	1,225,012	1,191,205	(33,806)
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
2,530,000 05/21/20 S SELL 5453157	124.4063	0	3,195,133	3,147,478	(47,655)
BROKER 0004135 PIERPONT SECURITIES LLC					
920,000 06/03/20 S SELL 5453330	119.6875	0	1,161,867	1,101,125	(60,742)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)					
1,800,000 07/17/20 S SELL 33144693	126.2500	0	2,196,410	2,272,500	76,090
1,800,000 07/17/20 B BUY 33144695	126.0764	0	2,269,376	2,269,376	0
149,585,000 385 TOTAL BUYS		0	173,425,152	173,425,152	0
153,585,000 298 TOTAL SELLS		450	177,685,525	179,668,580	1,982,593
303,170,000 SECURITY TOTAL		450	351,110,677	353,093,732	1,982,593
912810QY7 UNITED STATES OF AMERICA BOND FIXED 2.75% SEMI-ANN. 2.750% 11/15/2042					
BROKER 9025779 CREDIT SUISSE AG - NEW YORK BRANCH					
8,300,000 01/17/20 S SELL 33138722	108.4375	0	8,964,972	9,000,313	35,341
8,300,000 01/17/20 B BUY 33138723	108.4266	0	8,999,411	8,999,411	0
BROKER 9007800 UBS AG STAMFORD,CT					
8,300,000 01/17/20 B BUY 33138724	109.1423	0	9,058,814	9,058,814	0
8,300,000 01/17/20 S SELL 33138725	109.2188	0	8,897,988	9,065,156	167,169
BROKER 0000059 GOLDMAN SACHS					
1,000,000 01/24/20 S SELL 71328003	111.1328	0	1,028,399	1,111,328	82,929
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
700,000 01/29/20 S SELL 33139065	113.3750	0	771,882	793,625	21,743
700,000 01/29/20 B BUY 33139066	113.3663	0	793,564	793,564	0
BROKER 0835066 HSBC SECURITIES INC (HSBCSI)					
1,200,000 01/29/20 S SELL 71328578	112.7383	0	1,234,079	1,352,859	118,780
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
10,000,000 02/03/20 S SELL 33139207	114.2188	0	10,849,350	11,421,875	572,526
10,000,000 02/03/20 B BUY 33139208	114.0354	0	11,403,545	11,403,545	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
3,545,000 02/06/20 S SELL 5451116	112.1875	0	3,884,085	3,977,047	92,962
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
300,000 02/12/20 S SELL 33139562	112.5625	0	321,422	337,688	16,266
300,000 02/12/20 B BUY 33139563	112.5487	0	337,646	337,646	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,700,000 02/21/20 S SELL 33139850	115.9063	0	8,249,826	8,924,781	674,955
7,700,000 02/21/20 B BUY 33139851	115.8975	0	8,924,111	8,924,111	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
7,700,000 02/24/20 S SELL 33139926	118.0000	0	8,339,206	9,086,000	746,794
7,700,000 02/24/20 B BUY 33139927	117.8875	0	9,077,338	9,077,338	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
2,630,000 02/26/20 B BUY 5451529	117.5313	0	3,091,072	3,091,072	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
1,315,000 02/26/20 B BUY 5451531	117.5313	0	1,545,536	1,545,536	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
985,000 02/26/20 B BUY 5451532	117.5312	0	1,157,683	1,157,683	0
BROKER 0835066 HSBC SECURITIES INC (HSBCSI)					
670,000 02/26/20 B BUY 5451533	117.5313	0	787,459	787,459	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
2,505,000 02/27/20 B BUY 5451577	119.3008	0	2,988,485	2,988,485	0
760,000 02/28/20 B BUY 5451608	120.8594	0	918,531	918,531	0
845,000 02/28/20 B BUY 5451609	121.2188	0	1,024,298	1,024,298	0
(845,000) 02/28/20 B RBUY 5451650	121.2188	0	(1,024,298)	(1,024,298)	0
845,000 02/28/20 B BUY 5451651	121.2188	0	1,024,298	1,024,298	0
BROKER 0000059 GOLDMAN SACHS					
1,500,000 03/30/20 S SELL 71332444	128.5820	0	1,542,599	1,928,730	386,132
1,465,000 04/09/20 B BUY 5452520	129.1361	0	1,891,845	1,891,845	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
35,200,000 05/04/20 S SELL 33142458	130.2188	0	39,977,642	45,837,000	5,859,358
35,200,000 05/04/20 B BUY 33142459	130.2116	0	45,834,469	45,834,469	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
36,850,000 05/05/20 B BUY 33142522	129.1494	0	47,591,561	47,591,561	0
36,850,000 05/05/20 S SELL 33142523	129.1563	0	47,779,613	47,594,078	(185,535)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)					
36,850,000 05/05/20 S SELL 33142534	129.8438	0	47,591,561	47,847,422	255,861
36,850,000 05/05/20 B BUY 33142535	129.4312	0	47,695,403	47,695,403	0
BROKER 0000059 GOLDMAN SACHS					
1,800,000 06/12/20 S SELL 71336555	127.2852	0	1,851,118	2,291,133	440,014
2,500,000 06/15/20 S SELL 71336606	127.7695	0	2,570,998	3,194,238	623,241
700,000 06/17/20 S SELL 71336892	125.7695	0	719,879	880,387	160,507
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
16,100,000 06/25/20 B BUY 33144100	128.2813	0	20,653,281	20,653,281	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)					
16,100,000 06/25/20 S SELL 33144111	127.9011	0	20,838,426	20,592,085	(246,341)
16,100,000 06/25/20 B BUY 33144112	127.9688	0	20,602,969	20,602,969	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
16,100,000 06/25/20 S SELL 33144113	128.2741	0	20,653,281	20,652,124	(1,157)
BROKER 0000059 GOLDMAN SACHS					
2,900,000 06/26/20 S SELL 71337240	128.4258	0	2,982,357	3,724,348	741,990
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
16,100,000 06/29/20 S SELL 33144177	127.5078	0	20,602,969	20,528,758	(74,211)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
20,750,000 07/06/20 S SELL 33144353	127.0938	0	26,856,978	26,371,953	(485,024)
20,750,000 07/06/20 B BUY 33144354	126.8851	0	26,328,668	26,328,668	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
19,200,000 08/06/20 S SELL 33145241	133.7813	0	24,361,948	25,686,000	1,324,052
19,200,000 08/06/20 B BUY 33145242	133.7539	0	25,680,748	25,680,748	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)					
20,750,000 08/07/20 B BUY 33145276	132.7265	0	27,540,759	27,540,759	0
20,750,000 08/07/20 S SELL 33145277	132.9375	0	27,647,468	27,584,531	(62,937)

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0000059 GOLDMAN SACHS							
1,000,000	08/18/20 B BUY	71340797	128.8828	0	1,288,828	1,288,828	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED							
20,750,000	10/30/20 S SELL	33147689	124.5313	0	27,540,759	25,840,234	(1,700,524)
BROKER 0000059 GOLDMAN SACHS							
1,000,000	11/13/20 B BUY	71345460	124.2188	0	1,242,188	1,242,188	0
257,975,000	25	TOTAL BUYS		0	326,458,212	326,458,212	0
296,795,000	25	TOTAL SELLS		0	366,058,805	375,623,693	9,564,891
554,770,000		SECURITY TOTAL		0	692,517,017	702,081,905	9,564,891
912810SL3 UNITED STATES OF AMERICA BOND FIXED 2% 15/FEB/2050							
SEMI-ANN. 2.000% 02/15/2050							
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)							
7,325,000	02/18/20 B BUY	5451299	99.9062	0	7,318,133	7,318,133	0
13,275,000	02/18/20 B BUY	5451302	100.0313	0	13,279,148	13,279,148	0
BROKER 0000059 GOLDMAN SACHS							
10,200,000	02/18/20 B BUY	5451305	100.1680	0	10,217,133	10,217,133	0
2,850,000	02/21/20 B BUY	5451393	102.3594	0	2,917,242	2,917,242	0
3,940,000	02/24/20 B BUY	5451442	104.0781	0	4,100,678	4,100,678	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)							
1,700,000	03/05/20 B BUY	33140441	110.6289	0	1,880,691	1,880,691	0
BROKER 0000059 GOLDMAN SACHS							
20,000	03/10/20 B BUY	6489	123.4536	0	24,691	24,691	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.							
340,000	03/11/20 B BUY	6509	120.3125	0	409,063	409,063	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED							
45,000	03/11/20 B BUY	6521	119.1879	0	53,635	53,635	0
35,000	03/11/20 B BUY	6523	120.2231	0	42,078	42,078	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED							
85,000	03/11/20 B BUY	6524	119.2192	0	101,336	101,336	0
BROKER 0000059 GOLDMAN SACHS							
275,000	03/12/20 S SELL	5451882	112.9570	0	276,773	310,632	33,859
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)							
305,000	03/13/20 S SELL	5451954	110.5000	0	306,966	337,025	30,059
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.							
2,200,000	03/13/20 B BUY	71331141	110.8438	0	2,438,563	2,438,563	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
1,700,000	03/16/20 S SELL	33140766	114.8125	0	1,880,691	1,951,813	71,121
1,700,000	03/16/20 B BUY	33140767	114.8077	0	1,951,731	1,951,731	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.							
3,230,000	03/17/20 S SELL	5452043	106.9922	0	3,250,823	3,455,848	205,025
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
1,700,000	03/17/20 S SELL	33140837	115.2188	0	1,951,731	1,958,719	6,988
1,700,000	03/17/20 B BUY	33140841	115.2151	0	1,958,657	1,958,657	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC							

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
35,000 03/18/20 B BUY 7044	106.6527	0	37,328	37,328	0
BROKER 0000059 GOLDMAN SACHS					
35,000 03/18/20 B BUY 7045	105.7973	0	37,029	37,029	0
30,000 03/18/20 B BUY 7046	106.0277	0	31,808	31,808	0
50,000 03/18/20 B BUY 7047	105.6410	0	52,821	52,821	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,700,000 03/18/20 S SELL 33140875	106.9375	0	1,958,657	1,817,938	(140,719)
1,700,000 03/18/20 B BUY 33140876	106.9322	0	1,817,848	1,817,848	0
BROKER 0001610 BANK OF AMERICAS SECURITIES, INC					
800,000 03/18/20 B BUY 71331950	104.3828	0	835,063	835,063	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
1,735,000 03/19/20 S SELL 5452116	104.3125	0	1,746,185	1,809,822	63,637
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,700,000 03/19/20 S SELL 33140958	105.6875	0	1,817,848	1,796,688	(21,160)
1,700,000 03/19/20 B BUY 33140959	105.6822	0	1,796,597	1,796,597	0
1,700,000 03/20/20 S SELL 33141025	110.2188	0	1,796,597	1,873,719	77,122
1,700,000 03/20/20 B BUY 33141026	110.2025	0	1,873,442	1,873,442	0
1,700,000 03/23/20 S SELL 33141081	113.8438	0	1,873,442	1,935,344	61,902
1,700,000 03/23/20 B BUY 33141084	113.8379	0	1,935,244	1,935,244	0
800,000 03/24/20 S SELL 33141125	115.0625	0	910,703	920,500	9,797
800,000 03/24/20 B BUY 33141126	115.0568	0	920,455	920,455	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
675,000 03/25/20 S SELL 7192	116.7496	0	789,788	788,060	(1,729)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,700,000 03/25/20 S SELL 33141181	115.1563	0	1,944,996	1,957,656	12,661
1,700,000 03/25/20 B BUY 33141183	115.1506	0	1,957,560	1,957,560	0
700,000 03/26/20 S SELL 33141233	115.6563	0	806,054	809,594	3,540
700,000 03/26/20 B BUY 33141234	115.6505	0	809,553	809,553	0
1,700,000 03/27/20 S SELL 33141273	116.4063	0	1,961,059	1,978,906	17,847
1,700,000 03/27/20 B BUY 33141276	116.3893	0	1,978,618	1,978,618	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
165,000 03/30/20 B BUY 7359	119.7348	0	197,562	197,562	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
3,530,000 03/30/20 S SELL 5452317	119.8125	0	3,552,757	4,229,381	676,624
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,700,000 03/30/20 S SELL 33141333	118.5313	0	1,978,618	2,015,031	36,413
1,700,000 03/30/20 B BUY 33141334	118.4905	0	2,014,338	2,014,338	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
435,000 03/31/20 B BUY 7391	116.5078	0	506,809	506,809	0
90,000 04/01/20 S SELL 7407	117.9996	0	105,656	106,200	544
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
135,000 04/01/20 S SELL 7409	118.0152	0	158,484	159,321	837
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
505,000 04/01/20 B BUY 7459	119.2148	0	602,035	602,035	0
(505,000)04/01/20 B RBUY 7462	119.2148	0	(602,035)	(602,035)	0
600,000 04/01/20 B BUY 7463	119.2148	0	715,289	715,289	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
1,625,000 04/01/20 S SELL 5452361	119.2344	0	1,635,476	1,937,559	302,083
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
120,000 04/06/20 S SELL 7546	118.0703	0	142,218	141,684	(534)
BROKER 0000059 GOLDMAN SACHS					
1,240,000 04/09/20 B BUY 5452524	116.1551	0	1,440,323	1,440,323	0
2,755,000 04/09/20 B BUY 5452526	116.3230	0	3,204,699	3,204,699	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
855,000 04/13/20 S SELL 7654	116.0039	0	1,013,303	991,833	(21,470)
BROKER 0000059 GOLDMAN SACHS					
2,125,000 04/14/20 B BUY 5452581	114.6515	0	2,436,345	2,436,345	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,700,000 04/17/20 S SELL 33141982	118.8125	0	2,014,338	2,019,813	5,474
1,700,000 04/17/20 B BUY 33141983	118.7971	0	2,019,551	2,019,551	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,700,000 04/21/20 S SELL 33142085	121.0313	0	2,019,551	2,057,531	37,980
1,700,000 04/21/20 B BUY 33142088	121.0258	0	2,057,438	2,057,438	0
1,700,000 04/22/20 S SELL 33142119	120.6563	0	2,057,438	2,051,156	(6,282)
1,700,000 04/22/20 B BUY 33142120	120.6509	0	2,051,066	2,051,066	0
1,700,000 04/23/20 S SELL 33142161	119.8125	0	2,051,066	2,036,813	(14,253)
1,700,000 04/23/20 B BUY 33142162	119.7860	0	2,036,362	2,036,362	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
1,764,000 04/24/20 B BUY 33142193	120.2852	0	2,121,830	2,121,830	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
1,636,000 04/24/20 B BUY 33142194	120.2031	0	1,966,523	1,966,523	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
3,400,000 04/27/20 S SELL 33142238	120.1563	0	4,088,353	4,085,313	(3,041)
3,400,000 04/27/20 B BUY 33142239	120.1510	0	4,085,134	4,085,134	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
5,100,000 04/28/20 S SELL 33142281	118.9063	0	6,121,496	6,064,219	(57,277)
5,100,000 04/28/20 B BUY 33142282	118.9010	0	6,063,949	6,063,949	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,300,000 04/28/20 B BUY 33142288	119.6719	0	1,555,734	1,555,734	0
BROKER 0000059 GOLDMAN SACHS					
1,300,000 04/28/20 B BUY 33142289	119.7227	0	1,556,395	1,556,395	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 04/29/20 S SELL 33142321	120.8125	0	9,176,078	9,302,563	126,485
7,700,000 04/29/20 B BUY 33142323	120.7862	0	9,300,538	9,300,538	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
705,000 04/30/20 B BUY 5452788	118.9688	0	838,730	838,730	0
BROKER 0000059 GOLDMAN SACHS					
4,705,000 05/04/20 B BUY 5452874	117.3281	0	5,520,288	5,520,288	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
550,000 05/04/20 B BUY 5452877	117.3750	0	645,563	645,563	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 05/04/20 S SELL 33142454	119.0000	0	9,300,538	9,163,000	(137,538)
7,700,000 05/04/20 B BUY 33142456	118.9948	0	9,162,597	9,162,597	0
7,700,000 05/05/20 S SELL 33142518	116.5313	0	9,162,597	8,972,906	(189,691)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
7,700,000 05/05/20 B BUY 33142519	116.5259	0	8,972,496	8,972,496	0
6,300,000 05/06/20 S SELL 33142557	115.9375	0	7,341,133	7,304,063	(37,070)
6,300,000 05/06/20 B BUY 33142560	115.9320	0	7,303,716	7,303,716	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
7,540,000 05/07/20 B BUY 5452952	115.0076	0	8,671,577	8,671,577	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 05/07/20 S SELL 33142607	114.6250	0	8,935,079	8,826,125	(108,954)
7,700,000 05/07/20 B BUY 33142608	114.6197	0	8,825,714	8,825,714	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
7,700,000 05/08/20 S SELL 33142665	116.9063	0	8,825,714	9,001,781	176,067
7,700,000 05/08/20 B BUY 33142667	116.8902	0	9,000,542	9,000,542	0
7,700,000 05/11/20 S SELL 33142695	114.2500	0	9,000,542	8,797,250	(203,292)
7,700,000 05/11/20 B BUY 33142696	114.2446	0	8,796,832	8,796,832	0
7,700,000 05/12/20 S SELL 33142727	114.3750	0	8,796,832	8,806,875	10,043
7,700,000 05/12/20 B BUY 33142728	114.3698	0	8,806,472	8,806,472	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,410,000 05/13/20 B BUY 5453024	115.9375	0	8,590,969	8,590,969	0
7,700,000 05/13/20 S SELL 33142789	115.7813	0	8,806,472	8,915,156	108,685
7,700,000 05/13/20 B BUY 33142790	115.7759	0	8,914,743	8,914,743	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
4,995,000 05/14/20 S SELL 5453042	118.0703	0	5,411,112	5,897,612	486,500
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 05/14/20 S SELL 33142837	117.8438	0	8,914,743	9,073,969	159,226
7,700,000 05/14/20 B BUY 33142838	117.8384	0	9,073,553	9,073,553	0
BROKER 0009019 BANK OF NEW YORK.					
2,000,000 05/14/20 B BUY 71151966	117.6445	0	2,352,891	2,352,891	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
330,000 05/15/20 B BUY 8664	118.5273	0	391,140	391,140	0
565,000 05/15/20 B BUY 8668	118.6810	0	670,548	670,548	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
6,400,000 05/15/20 S SELL 33142875	118.5000	0	7,541,655	7,584,000	42,345
6,400,000 05/15/20 B BUY 33142876	118.4737	0	7,582,316	7,582,316	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
1,650,000 05/18/20 B BUY 8728	114.7937	0	1,894,097	1,894,097	0
BROKER 0000059 GOLDMAN SACHS					
1,255,000 05/18/20 B BUY 8731	114.2462	0	1,433,790	1,433,790	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
1,220,000 05/18/20 B BUY 8733	114.4532	0	1,396,329	1,396,329	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
130,000 05/18/20 S SELL 8741	113.4961	0	149,834	147,545	(2,289)
310,000 05/18/20 S SELL 8742	113.4961	0	357,297	351,838	(5,459)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
25,000 05/18/20 S SELL 8743	114.4062	0	28,814	28,602	(213)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
30,000 05/18/20 S SELL 8744	113.5625	0	34,577	34,069	(508)
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
280,000 05/18/20 S SELL 8748	113.8398	0	322,720	318,752	(3,968)

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
60,000 05/18/20 B BUY 5453113	114.2656	0	68,559	68,559	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
690,000 05/18/20 S SELL 5453116	113.8438	0	747,531	785,522	37,991
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
45,000 05/19/20 S SELL 8760	114.0938	0	51,866	51,342	(523)
35,000 05/19/20 S SELL 8761	114.1250	0	40,340	39,944	(396)
35,000 05/19/20 S SELL 8762	114.0781	0	40,340	39,927	(413)
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
190,000 05/19/20 B BUY 8770	114.3438	0	217,253	217,253	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
25,000 05/19/20 S SELL 8772	114.6250	0	28,804	28,656	(148)
BROKER 0000059 GOLDMAN SACHS					
40,000 05/19/20 B BUY 8773	114.0824	0	45,633	45,633	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,300,000 05/19/20 S SELL 33142961	113.6563	0	1,531,899	1,477,531	(54,367)
1,300,000 05/19/20 B BUY 33142962	113.6508	0	1,477,460	1,477,460	0
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
105,000 05/20/20 B BUY 8776	114.0000	0	119,700	119,700	0
BROKER 0000059 GOLDMAN SACHS					
105,000 05/20/20 B BUY 8778	114.6914	0	120,426	120,426	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
20,000 05/20/20 B BUY 8785	114.5938	0	22,919	22,919	0
BROKER 0835363 MIZUHO SECURITIES USA INC.					
20,000 05/20/20 B BUY 8787	114.7500	0	22,950	22,950	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
1,010,000 05/20/20 B BUY 5453139	113.8815	0	1,150,203	1,150,203	0
BROKER 0000059 GOLDMAN SACHS					
590,000 05/20/20 S SELL 5453141	114.8125	0	639,863	677,394	37,530
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,700,000 05/20/20 S SELL 33143006	115.0000	0	9,059,776	8,855,000	(204,776)
7,700,000 05/20/20 B BUY 33143007	114.9944	0	8,854,569	8,854,569	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
30,000 05/21/20 S SELL 8788	115.4566	0	34,549	34,637	88
BROKER 0000059 GOLDMAN SACHS					
25,000 05/21/20 S SELL 8795	115.6914	0	28,791	28,923	132
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
90,000 05/21/20 S SELL 8796	115.6406	0	103,646	104,077	430
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
125,000 05/21/20 S SELL 8797	115.3125	0	143,953	144,141	188
BROKER 0001610 BANK OF AMERICAS SECURITIES, INC					
100,000 05/21/20 S SELL 8799	115.2266	0	115,162	115,227	64
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
40,000 05/21/20 S SELL 8801	115.5625	0	46,065	46,225	160
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
120,000 05/21/20 B BUY 8803	115.0000	0	138,000	138,000	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
70,000 05/21/20 B BUY 8807	115.2656	0	80,686	80,686	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
10,000 05/21/20 S SELL 8808	115.5313	0	11,516	11,553	37
BROKER 0835363 MIZUHO SECURITIES USA INC.					
360,000 05/21/20 S SELL 8813	115.2930	0	414,574	415,055	480
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
2,350,000 05/21/20 B BUY 5453154	114.9375	0	2,701,031	2,701,031	0
2,630,000 05/21/20 B BUY 5453156	115.4242	0	3,035,657	3,035,657	0
BROKER 0000059 GOLDMAN SACHS					
680,000 05/21/20 S SELL 5453158	114.8438	0	741,722	780,938	39,215
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
6,800,000 05/21/20 S SELL 33143048	115.3125	0	7,819,620	7,841,250	21,630
6,800,000 05/21/20 B BUY 33143049	115.3071	0	7,840,883	7,840,883	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
70,000 05/22/20 B BUY 8817	115.7188	0	81,003	81,003	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
20,000 05/22/20 B BUY 8819	115.6250	0	23,125	23,125	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
6,400,000 05/22/20 S SELL 33143094	116.0313	0	7,376,840	7,426,000	49,160
6,400,000 05/22/20 B BUY 33143095	116.0106	0	7,424,676	7,424,676	0
BROKER 0835066 HSBC SECURITIES INC (HSBCSI)					
2,750,000 05/22/20 B BUY 71151989	115.5547	0	3,177,754	3,177,754	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
50,000 05/26/20 B BUY 8835	113.7813	0	56,891	56,891	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
200,000 05/26/20 B BUY 8836	113.7188	0	227,438	227,438	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
60,000 05/26/20 S SELL 8839	113.9063	0	69,053	68,344	(709)
25,000 05/26/20 S SELL 8841	114.0469	0	28,772	28,512	(260)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
190,000 05/26/20 S SELL 8844	114.1523	0	218,668	216,889	(1,778)
BROKER 0000059 GOLDMAN SACHS					
65,000 05/26/20 B BUY 8845	113.6484	0	73,871	73,871	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
85,000 05/26/20 S SELL 8846	114.1250	0	97,806	97,006	(800)
BROKER 0000059 GOLDMAN SACHS					
50,000 05/26/20 S SELL 8847	113.6484	0	57,533	56,824	(709)
(50,000) 05/26/20 S RSELL 8850	113.6484	0	(57,533)	(56,824)	709
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
950,000 05/26/20 S SELL 8851	113.8398	0	1,093,124	1,081,479	(11,645)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
90,000 05/26/20 S SELL 8854	114.0313	0	103,559	102,628	(931)
BROKER 0000059 GOLDMAN SACHS					
60,000 05/26/20 S SELL 8858	113.6484	0	69,039	68,189	(850)
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
1,670,000 05/26/20 S SELL 5453193	113.8438	0	1,821,583	1,901,191	79,608
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
7,700,000 05/26/20 S SELL 33143134	114.6563	0	8,923,669	8,828,531	(95,137)
7,700,000 05/26/20 B BUY 33143135	114.6510	0	8,828,128	8,828,128	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
105,000 05/27/20 B BUY 8868	114.2188	0	119,930	119,930	0
BROKER 0000059 GOLDMAN SACHS					
95,000 05/27/20 S SELL 8869	114.1992	0	109,285	108,489	(795)
BROKER 0001610 BANK OF AMERICAS SECURITIES, INC					
40,000 05/27/20 B BUY 8870	113.2031	0	45,281	45,281	0
BROKER 0000059 GOLDMAN SACHS					
465,000 05/27/20 S SELL 5453221	113.4219	0	507,207	527,412	20,205
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
320,000 05/27/20 S SELL 5453223	114.1250	0	349,046	365,200	16,154
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 05/27/20 S SELL 33143167	113.0938	0	8,828,128	8,708,219	(119,909)
7,700,000 05/27/20 B BUY 33143168	113.0885	0	8,707,813	8,707,813	0
BROKER 0000059 GOLDMAN SACHS					
110,000 05/28/20 S SELL 8879	113.2422	0	126,513	124,566	(1,947)
695,000 05/28/20 S SELL 5453243	112.9063	0	758,084	784,698	26,615
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
2,340,000 05/28/20 B BUY 5453245	113.2813	0	2,650,781	2,650,781	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000 05/28/20 B BUY 5453246	113.1563	0	45,263	45,263	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,700,000 05/28/20 S SELL 33143198	113.8438	0	8,707,813	8,765,969	58,156
7,700,000 05/28/20 B BUY 33143199	113.8384	0	8,765,558	8,765,558	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
60,000 05/29/20 B BUY 8895	114.0000	0	68,400	68,400	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
1,475,000 05/29/20 B BUY 8900	114.8086	0	1,693,427	1,693,427	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 05/29/20 S SELL 33143229	114.0938	0	8,765,558	8,785,219	19,661
7,700,000 05/29/20 B BUY 33143230	114.0780	0	8,784,008	8,784,008	0
BROKER 0000059 GOLDMAN SACHS					
845,000 06/01/20 S SELL 8906	113.2461	0	971,160	956,929	(14,231)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
20,000 06/01/20 S SELL 8907	113.3438	0	22,986	22,669	(317)
BROKER 0000059 GOLDMAN SACHS					
835,000 06/01/20 S SELL 5453274	113.2500	0	912,390	945,638	33,248
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/01/20 S SELL 33143264	114.1563	0	8,784,008	8,790,031	6,023
7,700,000 06/01/20 B BUY 33143265	114.1509	0	8,789,620	8,789,620	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
2,500,000 06/01/20 B BUY 71152002	113.3594	0	2,833,984	2,833,984	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
175,000 06/02/20 B BUY 8929	112.5156	0	196,902	196,902	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/02/20 B BUY 33143415	113.0570	0	8,705,392	8,705,392	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
7,700,000 06/02/20 S SELL 33143417	113.0625	0	8,789,620	8,705,813	(83,808)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
135,000 06/03/20 S SELL 8957	110.7769	0	155,003	149,549	(5,454)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
45,000 06/03/20 S SELL 8963	110.7188	0	51,668	49,823	(1,844)
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
490,000 06/03/20 B BUY 8965	110.8750	0	543,288	543,288	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
60,000 06/03/20 S SELL 8971	111.0313	0	68,603	66,619	(1,984)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
70,000 06/03/20 S SELL 8972	111.0938	0	80,037	77,766	(2,271)
BROKER 0000059 GOLDMAN SACHS					
55,000 06/03/20 S SELL 8973	110.7305	0	62,886	60,902	(1,984)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
65,000 06/03/20 S SELL 8974	110.7500	0	74,320	71,988	(2,332)
90,000 06/03/20 S SELL 8977	110.7500	0	102,904	99,675	(3,229)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
130,000 06/03/20 S SELL 8978	110.9219	0	148,640	144,198	(4,441)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
5,000 06/03/20 S SELL 8983	111.1562	0	5,717	5,558	(159)
45,000 06/03/20 S SELL 8985	111.1562	0	51,452	50,020	(1,432)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
160,000 06/03/20 B BUY 8986	111.4219	0	178,275	178,275	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
85,000 06/03/20 S SELL 8997	110.9844	0	97,079	94,337	(2,743)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
120,000 06/03/20 B BUY 5453327	111.5938	0	133,913	133,913	0
BROKER 0004135 PIERPONT SECURITIES LLC					
955,000 06/03/20 B BUY 5453329	110.8978	0	1,059,074	1,059,074	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/03/20 S SELL 33143492	112.4688	0	8,705,392	8,660,094	(45,298)
7,700,000 06/03/20 B BUY 33143493	112.4634	0	8,659,680	8,659,680	0
7,700,000 06/04/20 S SELL 33143539	111.3125	0	8,659,680	8,571,063	(88,618)
7,700,000 06/04/20 B BUY 33143540	111.3072	0	8,570,654	8,570,654	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
70,000 06/05/20 B BUY 9000	107.3281	0	75,130	75,130	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
105,000 06/05/20 B BUY 9001	106.2812	0	111,595	111,595	0
35,000 06/05/20 S SELL 9005	106.5625	0	39,852	37,297	(2,555)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/05/20 S SELL 33143577	107.3750	0	8,570,654	8,267,875	(302,779)
7,700,000 06/05/20 B BUY 33143580	107.3590	0	8,266,640	8,266,640	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
15,000 06/08/20 S SELL 9014	108.5313	0	17,079	16,280	(800)
70,000 06/08/20 B BUY 9015	108.4375	0	75,906	75,906	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
245,000 06/08/20 S SELL 9020	108.4609	0	278,716	265,729	(12,987)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
195,000 06/08/20 S SELL 5453367	108.2813	0	213,141	211,148	(1,993)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/08/20 S SELL 33143626	107.4375	0	8,266,640	8,272,688	6,047
7,700,000 06/08/20 B BUY 33143627	107.4322	0	8,272,276	8,272,276	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
90,000 06/09/20 B BUY 9037	110.6875	0	99,619	99,619	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
110,000 06/09/20 B BUY 9040	110.1406	0	121,155	121,155	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
135,000 06/09/20 B BUY 9041	110.5625	0	149,259	149,259	0
BROKER 0835363 MIZUHO SECURITIES USA INC.					
40,000 06/09/20 B BUY 9042	110.5625	0	44,225	44,225	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
75,000 06/09/20 B BUY 9047	110.6719	0	83,004	83,004	0
BROKER 0001610 BANK OF AMERICAS SECURITIES, INC					
30,000 06/09/20 B BUY 9051	110.6016	0	33,180	33,180	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
140,000 06/09/20 B BUY 9054	110.9375	0	155,313	155,313	0
BROKER 0000059 GOLDMAN SACHS					
70,000 06/09/20 B BUY 9055	110.3633	0	77,254	77,254	0
110,000 06/09/20 B BUY 9058	110.1172	0	121,129	121,129	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
70,000 06/09/20 B BUY 9059	110.1250	0	77,088	77,088	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
35,000 06/09/20 B BUY 9061	110.3090	0	38,608	38,608	0
BROKER 0000059 GOLDMAN SACHS					
40,000 06/09/20 B BUY 9063	110.2070	0	44,083	44,083	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
130,000 06/09/20 S SELL 5453381	110.3750	0	142,094	143,488	1,393
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
345,000 06/09/20 S SELL 5453382	110.3750	0	377,096	380,794	3,698
BROKER 0000059 GOLDMAN SACHS					
355,000 06/09/20 S SELL 5453383	109.9219	0	388,026	390,223	2,196
(355,000) 06/09/20 S RSELL 5453407	109.9219	0	(388,026)	(390,223)	(2,196)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
(345,000) 06/09/20 S RSELL 5453408	110.3750	0	(377,096)	(380,794)	(3,698)
BROKER 0000059 GOLDMAN SACHS					
355,000 06/09/20 S RBSELL 5453409	109.9219	0	388,026	390,223	2,196
BROKER 0001610 BANK OF AMERICAS SECURITIES, INC					
345,000 06/09/20 S SELL 5453410	110.3750	0	377,096	380,794	3,698
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/09/20 B BUY 33143666	109.9946	0	8,469,582	8,469,582	0
7,700,000 06/09/20 S SELL 33143667	110.0000	0	8,272,276	8,470,000	197,724
BROKER 0000059 GOLDMAN SACHS					
80,000 06/10/20 B BUY 9066	110.6055	0	88,484	88,484	0
30,000 06/10/20 B BUY 9067	111.1410	0	33,342	33,342	0

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
75,000 06/10/20 B BUY 9070	111.5313	0	83,648	83,648	0
BROKER 0000059 GOLDMAN SACHS					
30,000 06/10/20 B BUY 9072	111.6410	0	33,492	33,492	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
55,000 06/10/20 B BUY 9075	112.1719	0	61,695	61,695	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
40,000 06/10/20 S SELL 9076	111.4219	0	45,188	44,569	(619)
7,700,000 06/10/20 S SELL 33143702	111.1875	0	8,469,582	8,561,438	91,856
7,700,000 06/10/20 B BUY 33143703	111.1821	0	8,561,022	8,561,022	0
BROKER 0938126 FBS INVESTMENT SERVICES INC					
40,000 06/11/20 B BUY 9081	114.3125	0	45,725	45,725	0
BROKER 0000059 GOLDMAN SACHS					
120,000 06/11/20 B BUY 9086	113.9180	0	136,702	136,702	0
135,000 06/11/20 B BUY 9092	114.6680	0	154,802	154,802	0
140,000 06/11/20 B BUY 9096	114.7930	0	160,710	160,710	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
65,000 06/11/20 B BUY 9098	114.7656	0	74,598	74,598	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
75,000 06/11/20 B BUY 9099	114.7500	0	86,063	86,063	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/11/20 S SELL 33143740	113.4063	0	8,561,022	8,732,281	171,260
7,700,000 06/11/20 B BUY 33143741	113.4009	0	8,731,868	8,731,868	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
140,000 06/12/20 B BUY 9104	113.5625	0	158,988	158,988	0
BROKER 0000059 GOLDMAN SACHS					
65,000 06/12/20 B BUY 9106	114.0039	0	74,103	74,103	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
65,000 06/12/20 B BUY 9110	113.5625	0	73,816	73,816	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/12/20 S SELL 33143777	113.3125	0	8,731,868	8,725,063	(6,805)
7,700,000 06/12/20 B BUY 33143780	113.2965	0	8,723,830	8,723,830	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
65,000 06/15/20 B BUY 9115	114.3594	0	74,334	74,334	0
BROKER 0000059 GOLDMAN SACHS					
60,000 06/15/20 S SELL 9117	113.3516	0	67,908	68,011	103
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/15/20 S SELL 33143814	114.8438	0	8,723,830	8,842,969	119,139
7,700,000 06/15/20 B BUY 33143833	114.8385	0	8,842,568	8,842,568	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
25,000 06/16/20 B BUY 9161	110.9688	0	27,742	27,742	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
320,000 06/16/20 S SELL 9163	111.5156	0	362,145	356,850	(5,295)
20,000 06/16/20 S SELL 9165	111.5782	0	22,634	22,316	(318)
BROKER 0000059 GOLDMAN SACHS					
75,000 06/16/20 B BUY 9167	111.5430	0	83,657	83,657	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
300,000 06/16/20 B BUY 9169	111.4375	0	334,313	334,313	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
1,185,000 06/16/20 S SELL 9171	111.3420	0	1,339,717	1,319,403	(20,314)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
15,000 06/16/20 S SELL 9173	111.2031	0	16,958	16,680	(278)
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
275,000 06/16/20 S SELL 9176	111.6055	0	310,905	306,915	(3,990)
295,000 06/16/20 S SELL 9177	111.6055	0	333,516	329,236	(4,280)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
130,000 06/16/20 B BUY 9178	111.3125	0	144,706	144,706	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
75,000 06/16/20 S SELL 9184	111.2031	0	84,750	83,402	(1,347)
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
25,000 06/16/20 S SELL 9185	111.2031	0	28,250	27,801	(449)
BROKER 0001610 BANK OF AMERICAS SECURITIES, INC					
90,000 06/16/20 S SELL 9186	111.2031	0	101,699	100,083	(1,617)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
455,000 06/16/20 S SELL 9187	111.0742	0	514,147	505,388	(8,760)
155,000 06/16/20 S SELL 9188	111.0742	0	175,149	172,165	(2,984)
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
1,195,000 06/16/20 S SELL 5453462	111.6094	0	1,306,173	1,333,732	27,559
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/16/20 S SELL 33143852	112.0000	0	8,842,568	8,624,000	(218,568)
7,700,000 06/16/20 B BUY 33143853	111.9946	0	8,623,587	8,623,587	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000 06/17/20 B BUY 9195	111.1875	0	44,475	44,475	0
210,000 06/17/20 B BUY 9199	110.9375	0	232,969	232,969	0
145,000 06/17/20 B BUY 9200	110.9688	0	160,905	160,905	0
240,000 06/17/20 B BUY 9206	110.9688	0	266,325	266,325	0
BROKER 0000059 GOLDMAN SACHS					
100,000 06/17/20 B BUY 9207	111.1563	0	111,156	111,156	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
115,000 06/17/20 B BUY 9208	110.9375	0	127,578	127,578	0
40,000 06/17/20 B BUY 9211	111.8281	0	44,731	44,731	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
60,000 06/17/20 B BUY 9213	111.7656	0	67,059	67,059	0
BROKER 0000059 GOLDMAN SACHS					
245,000 06/17/20 S SELL 9216	111.5430	0	275,764	273,280	(2,484)
500,000 06/17/20 S SELL 9217	111.5430	0	562,785	557,715	(5,070)
(500,000)06/17/20 S RSELL 9219	111.5430	0	(562,785)	(557,715)	5,070
(245,000)06/17/20 S RSELL 9220	111.5430	0	(275,764)	(273,280)	2,484
500,000 06/17/20 S RBSELL 9221	111.5430	0	562,785	557,715	(5,070)
240,000 06/17/20 S SELL 9222	111.5430	0	270,137	267,703	(2,434)
470,000 06/17/20 S SELL 5453474	111.5469	0	513,725	524,270	10,545
450,000 06/17/20 S SELL 5453475	111.5469	0	491,864	501,961	10,097
455,000 06/17/20 S SELL 5453488	111.5469	0	497,330	507,538	10,209
485,000 06/17/20 S SELL 5453489	111.5469	0	530,121	541,002	10,882

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
(485,000)06/17/20 S RSELL 5453490	111.5469	0	(530,121)	(541,002)	(10,882)
(455,000)06/17/20 S RSELL 5453491	111.5469	0	(497,330)	(507,538)	(10,209)
(450,000)06/17/20 S RSELL 5453492	111.5469	0	(491,864)	(501,961)	(10,097)
455,000 06/17/20 S RBSELL 5453493	111.5469	0	497,330	507,538	10,209
485,000 06/17/20 S RBSELL 5453494	111.5469	0	530,121	541,002	10,882
(485,000)06/17/20 S RSELL 5453495	111.5469	0	(530,121)	(541,002)	(10,882)
(455,000)06/17/20 S RSELL 5453496	111.5469	0	(497,330)	(507,538)	(10,209)
(470,000)06/17/20 S RSELL 5453497	111.5469	0	(513,725)	(524,270)	(10,545)
455,000 06/17/20 S RBSELL 5453498	111.5469	0	497,330	507,538	10,209
485,000 06/17/20 S RBSELL 5453499	111.5469	0	530,121	541,002	10,882
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/17/20 S SELL 33143879	111.0313	0	8,623,587	8,549,406	(74,180)
7,700,000 06/17/20 B BUY 33143880	111.0259	0	8,548,998	8,548,998	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
140,000 06/18/20 B BUY 9226	112.8906	0	158,047	158,047	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/18/20 S SELL 33143910	112.6563	0	8,548,998	8,674,531	125,534
7,700,000 06/18/20 B BUY 33143911	112.6509	0	8,674,115	8,674,115	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
15,000 06/19/20 S SELL 9242	112.0000	0	16,886	16,800	(86)
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
45,000 06/19/20 S SELL 9246	112.6406	0	50,657	50,688	32
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/19/20 S SELL 33143946	112.2813	0	8,674,115	8,645,656	(28,459)
7,700,000 06/19/20 B BUY 33143947	112.2653	0	8,644,430	8,644,430	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
180,000 06/22/20 S SELL 9254	113.2813	0	202,626	203,906	1,280
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
95,000 06/22/20 B BUY 9257	113.1172	0	107,461	107,461	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/22/20 S SELL 33143997	113.6250	0	8,644,430	8,749,125	104,695
7,700,000 06/22/20 B BUY 33143998	113.6197	0	8,748,719	8,748,719	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
95,000 06/23/20 B BUY 9263	112.2656	0	106,652	106,652	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
200,000 06/23/20 B BUY 9264	112.3910	0	224,782	224,782	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
20,000 06/23/20 S SELL 9266	112.3750	0	22,513	22,475	(38)
(20,000)06/23/20 S RSELL 9268	112.3750	0	(22,513)	(22,475)	38
20,000 06/23/20 S SELL 9271	112.3750	0	22,513	22,475	(38)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,700,000 06/23/20 S SELL 33144034	112.3125	0	8,748,719	8,648,063	(100,657)
7,700,000 06/23/20 B BUY 33144035	112.3072	0	8,647,651	8,647,651	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
10,000 06/24/20 S SELL 9273	113.5938	0	11,257	11,359	103
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
290,000 06/24/20 S SELL 9274	113.5586	0	326,443	329,320	2,877

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0003558	CREDIT SUISSE SECURITIES (CRSUSA)						
40,000	06/24/20 B BUY	9275	113.7969	0	45,519	45,519	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC						
45,000	06/24/20 B BUY	9276	113.1172	0	50,903	50,903	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
7,700,000	06/24/20 S SELL	33144060	112.1875	0	8,647,651	8,638,438	(9,214)
7,700,000	06/24/20 B BUY	33144061	112.1822	0	8,638,029	8,638,029	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
7,700,000	06/24/20 S SELL	33144081	113.6250	0	8,638,029	8,749,125	111,096
7,700,000	06/24/20 B BUY	33144082	113.4809	0	8,738,032	8,738,032	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
185,000	06/25/20 B BUY	9283	114.4297	0	211,695	211,695	0
BROKER 0000059	GOLDMAN SACHS						
80,000	06/25/20 B BUY	9284	114.4258	0	91,541	91,541	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
145,000	06/25/20 B BUY	9292	114.3047	0	165,742	165,742	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
40,000	06/25/20 B BUY	9293	114.3906	0	45,756	45,756	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
100,000	06/25/20 B BUY	9294	114.4531	0	114,453	114,453	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
515,000	06/25/20 B BUY	9295	114.3672	0	588,991	588,991	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
435,000	06/25/20 B BUY	9296	114.4687	0	497,939	497,939	0
BROKER 0938126	FBS INVESTMENT SERVICES INC						
30,000	06/25/20 B BUY	9297	114.4219	0	34,327	34,327	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
255,000	06/25/20 B BUY	9298	114.3516	0	291,596	291,596	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
105,000	06/25/20 B BUY	9300	114.0938	0	119,798	119,798	0
120,000	06/25/20 S SELL	9302	114.0938	0	135,868	136,913	1,044
BROKER 0000059	GOLDMAN SACHS						
95,000	06/25/20 S SELL	5453557	114.5000	0	103,838	108,775	4,937
5,000	06/26/20 S SELL	9306	114.6406	0	5,661	5,732	71
BROKER 0020958	BNY/SUNTRUST CAPITAL MARKETS						
135,000	06/26/20 S SELL	9308	115.3281	0	152,852	155,693	2,841
BROKER 0000059	GOLDMAN SACHS						
150,000	06/26/20 B BUY	9315	115.5742	0	173,361	173,361	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
55,000	06/26/20 S SELL	9316	115.4687	0	62,310	63,508	1,198
BROKER 0000059	GOLDMAN SACHS						
60,000	06/26/20 B BUY	9319	115.6289	0	69,377	69,377	0
70,000	06/26/20 S SELL	9321	115.6289	0	79,322	80,940	1,618
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
2,000,000	06/26/20 B BUY	33144140	114.6250	0	2,292,500	2,292,500	0
2,000,000	06/26/20 S SELL	33144141	114.6086	0	2,292,500	2,292,172	(328)
2,000,000	06/26/20 S SELL	33144154	115.1891	0	2,269,619	2,303,783	34,164

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
2,000,000 06/26/20 B BUY 33144155	115.3125	0	2,306,250	2,306,250	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
85,000 06/29/20 S SELL 9332	114.9141	0	96,320	97,677	1,357
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
50,000 06/29/20 B BUY 9334	115.0000	0	57,500	57,500	0
55,000 06/29/20 S SELL 9335	115.0000	0	62,334	63,250	916
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
275,000 06/29/20 S SELL 9336	115.1523	0	311,669	316,669	5,000
(275,000) 06/29/20 S RSELL 9338	115.1523	0	(311,669)	(316,669)	(5,000)
275,000 06/29/20 S SELL 9339	115.1523	0	311,669	316,669	5,000
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
80,000 06/29/20 S SELL 9353	115.4844	0	90,667	92,388	1,720
BROKER 0020206 SOCIETE GENERAL INV (SGNY)					
950,000 06/29/20 S SELL 33144178	114.6758	0	1,095,469	1,089,420	(6,049)
BROKER 0000059 GOLDMAN SACHS					
1,050,000 06/29/20 S SELL 33144179	114.6797	0	1,210,781	1,204,137	(6,645)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
35,000 06/30/20 B BUY 9350	115.4687	0	40,414	40,414	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
200,000 06/30/20 S SELL 9354	115.4531	0	226,699	230,906	4,207
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
140,000 06/30/20 S SELL 9356	115.6406	0	158,690	161,897	3,207
185,000 06/30/20 S SELL 9357	115.6250	0	209,697	213,906	4,209
BROKER 0000059 GOLDMAN SACHS					
185,000 06/30/20 B BUY 9360	115.5117	0	213,697	213,697	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
1,305,000 06/30/20 B BUY 9361	115.5273	0	1,507,632	1,507,632	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
20,000 06/30/20 S SELL 9362	114.5625	0	22,783	22,913	129
155,000 06/30/20 S SELL 9363	115.5313	0	176,571	179,073	2,503
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
125,000 06/30/20 S SELL 9364	115.3750	0	142,396	144,219	1,823
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
1,305,000 06/30/20 B BUY 9367	114.5742	0	1,495,194	1,495,194	0
BROKER 0000059 GOLDMAN SACHS					
55,000 06/30/20 S SELL 9368	114.5273	0	62,724	62,990	266
50,000 06/30/20 B BUY 9371	114.5273	0	57,264	57,264	0
BROKER 0505248 DEUTSCHE BANK SECURITIES, INC.					
2,085,000 06/30/20 B BUY 5453593	115.5391	0	2,408,989	2,408,989	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
160,000 07/01/20 B BUY 9374	113.9531	0	182,325	182,325	0
BROKER 0000059 GOLDMAN SACHS					
40,000 07/06/20 B BUY 9396	113.3360	0	45,334	45,334	0
50,000 07/06/20 S SELL 9397	113.3359	0	57,021	56,668	(353)
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
65,000 07/06/20 S SELL 9401	113.8125	0	74,127	73,978	(149)
BROKER 0007930 STIFEL NICOLAUS & CO INC					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET	PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED	SELLING PRICE				OR (LOSS)
65,000 07/06/20 S SELL 9405	113.7500	0	74,127	73,938	(189)
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
470,000 07/06/20 S SELL 9406	113.4805	0	535,995	533,358	(2,636)
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
35,000 07/06/20 S SELL 9414	113.7969	0	39,914	39,829	(86)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
15,000 07/07/20 S SELL 9412	114.2344	0	17,106	17,135	29
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
25,000 07/07/20 S SELL 9425	115.1250	0	28,510	28,781	271
BROKER 0007930 STIFEL NICOLAUS & CO INC					
55,000 07/07/20 S SELL 9426	114.9063	0	62,723	63,198	476
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
35,000 07/07/20 S SELL 9427	114.0781	0	39,914	39,927	13
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
15,000 07/07/20 S SELL 9428	114.1875	0	17,106	17,128	22
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
90,000 07/07/20 S SELL 9438	113.9531	0	102,637	102,558	(79)
BROKER 0000059 GOLDMAN SACHS					
140,000 07/07/20 B BUY 9439	115.5859	0	161,820	161,820	0
BROKER 0938126 FBS INVESTMENT SERVICES INC					
25,000 07/07/20 S SELL 9441	114.1875	0	28,519	28,547	28
15,000 07/07/20 S SELL 9442	114.6719	0	17,111	17,201	89
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
75,000 07/07/20 S SELL 9443	115.6094	0	85,557	86,707	1,150
165,000 07/07/20 B BUY 9449	115.4844	0	190,549	190,549	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
65,000 07/08/20 B BUY 9453	114.7812	0	74,608	74,608	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
160,000 07/08/20 B BUY 9460	115.1406	0	184,225	184,225	0
BROKER 0000059 GOLDMAN SACHS					
445,000 07/08/20 B BUY 9461	114.8047	0	510,881	510,881	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
350,000 07/08/20 B BUY 9462	114.8750	0	402,063	402,063	0
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
15,000 07/08/20 S SELL 9463	114.0156	0	17,133	17,102	(31)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
30,000 07/08/20 S SELL 9487	115.3789	0	34,267	34,614	347
65,000 07/08/20 B BUY 9491	115.0000	0	74,750	74,750	0
BROKER 0000059 GOLDMAN SACHS					
100,000 07/08/20 S SELL 9494	115.1016	0	114,229	115,102	872
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
90,000 07/08/20 B BUY 9496	114.9844	0	103,486	103,486	0
BROKER 0000059 GOLDMAN SACHS					
35,000 07/08/20 B BUY 9500	114.7656	0	40,168	40,168	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
65,000 07/08/20 B BUY 9501	114.7969	0	74,618	74,618	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET	PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED	SELLING PRICE				OR (LOSS)
185,000 07/08/20 B BUY 9502	115.0000	0	212,750	212,750	0
BROKER 0000059 GOLDMAN SACHS					
95,000 07/08/20 B BUY 9504	115.1016	0	109,346	109,346	0
(100,000) 07/08/20 S RSELL 9538	115.1016	0	(114,229)	(115,102)	(872)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(30,000) 07/08/20 S RSELL 9539	115.3789	0	(34,267)	(34,614)	(347)
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
(15,000) 07/08/20 S RSELL 9540	114.0156	0	(17,133)	(17,102)	31
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
(65,000) 07/08/20 B RBUY 9541	114.7812	0	(74,608)	(74,608)	0
65,000 07/08/20 B RBBUY 9542	114.7969	0	74,618	74,618	0
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
15,000 07/08/20 S RBSELL 9543	114.0156	0	17,141	17,102	(39)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
30,000 07/08/20 S RBSELL 9544	115.3789	0	34,282	34,614	331
BROKER 0000059 GOLDMAN SACHS					
100,000 07/08/20 S RBSELL 9545	115.1016	0	114,275	115,102	827
(100,000) 07/08/20 S RSELL 9556	115.1016	0	(114,275)	(115,102)	(827)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(30,000) 07/08/20 S RSELL 9557	115.3789	0	(34,282)	(34,614)	(331)
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
(15,000) 07/08/20 S RSELL 9558	114.0156	0	(17,141)	(17,102)	39
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
(65,000) 07/08/20 B RBUY 9559	114.7969	0	(74,618)	(74,618)	0
65,000 07/08/20 B RBBUY 9560	114.7812	0	74,608	74,608	0
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
15,000 07/08/20 S RBSELL 9561	114.0156	0	17,141	17,102	(39)
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
30,000 07/08/20 S RBSELL 9562	115.3789	0	34,282	34,614	331
BROKER 0000059 GOLDMAN SACHS					
100,000 07/08/20 S RBSELL 9563	115.1016	0	114,274	115,102	827
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
70,000 07/09/20 B BUY 9511	115.1406	0	80,598	80,598	0
BROKER 0000059 GOLDMAN SACHS					
35,000 07/09/20 B BUY 9512	115.5430	0	40,440	40,440	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
25,000 07/09/20 S SELL 9522	116.0625	0	28,572	29,016	443
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
35,000 07/09/20 B BUY 9523	117.2969	0	41,054	41,054	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
(25,000) 07/09/20 S RSELL 9537	116.0625	0	(28,572)	(29,016)	(443)
25,000 07/09/20 S RBSELL 9546	116.0625	0	28,575	29,016	440
(25,000) 07/09/20 S RSELL 9555	116.0625	0	(28,575)	(29,016)	(440)
25,000 07/09/20 S RBSELL 9564	116.0625	0	28,575	29,016	440
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
65,000 07/10/20 B BUY 9527	118.0625	0	76,741	76,741	0
BROKER 0000059 GOLDMAN SACHS					

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
65,000 07/10/20 B BUY 9530	118.0469	0	76,730	76,730	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
65,000 07/10/20 B BUY 9533	118.0625	0	76,741	76,741	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
65,000 07/10/20 B BUY 9534	117.7812	0	76,558	76,558	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
35,000 07/10/20 B BUY 9536	116.7813	0	40,873	40,873	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
300,000 07/10/20 B BUY 9550	118.5117	0	355,535	355,535	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
70,000 07/13/20 S SELL 9553	117.0313	0	80,206	81,922	1,716
(70,000)07/13/20 S RSELL 9554	117.0313	0	(80,206)	(81,922)	(1,716)
70,000 07/13/20 S RBSELL 9565	117.0313	0	80,206	81,922	1,716
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
80,000 07/14/20 B BUY 9569	117.7500	0	94,200	94,200	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
15,000 07/14/20 B BUY 9573	117.5469	0	17,632	17,632	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
20,000 07/14/20 B BUY 9577	117.3750	0	23,475	23,475	0
10,000 07/14/20 B BUY 9578	117.3750	0	11,738	11,738	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
60,000 07/14/20 S SELL 9579	117.4063	0	68,775	70,444	1,669
BROKER 0000190 JEFFERIES & COMPANY, INC.					
45,000 07/14/20 B BUY 9580	117.2031	0	52,741	52,741	0
BROKER 0000059 GOLDMAN SACHS					
610,000 07/14/20 S SELL 5453711	117.5156	0	668,295	716,845	48,550
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
5,000 07/15/20 B BUY 9584	116.1406	0	5,807	5,807	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
5,000 07/15/20 B BUY 9584	116.1406	0	5,807	5,807	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
25,000 07/15/20 S SELL 9587	116.1562	0	28,660	29,039	379
20,000 07/15/20 S SELL 9588	116.1563	0	22,928	23,231	303
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
20,000 07/15/20 S SELL 9590	116.0782	0	22,928	23,216	288
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
20,000 07/15/20 B BUY 9594	116.5938	0	23,319	23,319	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
160,000 07/15/20 B BUY 9597	116.6563	0	186,650	186,650	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
200,000 07/16/20 B BUY 9629	117.1723	0	234,345	234,345	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
55,000 07/16/20 B BUY 9630	117.2187	0	64,470	64,470	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
80,000 07/16/20 S SELL 9634	117.3125	0	91,805	93,850	2,045
BROKER 0000190 JEFFERIES & COMPANY, INC.					
75,000 07/16/20 S SELL 9635	117.3281	0	86,067	87,996	1,929
55,000 07/16/20 S SELL 9637	117.2500	0	63,116	64,488	1,372
BROKER 0000059 GOLDMAN SACHS					

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
95,000 07/17/20 B BUY 9645	116.7500	0	110,913	110,913	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
95,000 07/17/20 S SELL 9647	116.7500	0	109,039	110,913	1,874
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
75,000 07/20/20 B BUY 9662	117.0313	0	87,773	87,773	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
25,000 07/20/20 B BUY 9663	117.1875	0	29,297	29,297	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
80,000 07/20/20 B BUY 9665	116.9844	0	93,588	93,588	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
45,000 07/20/20 B BUY 9669	117.1797	0	52,731	52,731	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
55,000 07/21/20 S SELL 9678	117.3125	0	63,160	64,522	1,362
30,000 07/21/20 S SELL 9679	117.3125	0	34,451	35,194	743
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
40,000 07/21/20 S SELL 9680	117.0938	0	45,935	46,838	903
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
50,000 07/21/20 S SELL 9687	117.4063	0	57,418	58,703	1,285
60,000 07/21/20 B BUY 9689	117.2188	0	70,331	70,331	0
50,000 07/21/20 B BUY 9690	117.3125	0	58,656	58,656	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
35,000 07/21/20 S SELL 9692	117.2344	0	40,204	41,032	828
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
70,000 07/21/20 S SELL 9694	117.2344	0	80,407	82,064	1,657
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
75,000 07/21/20 S SELL 9698	117.2344	0	86,150	87,926	1,775
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
85,000 07/22/20 B BUY 9704	118.0703	0	100,360	100,360	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
20,000 07/22/20 S SELL 9706	118.0313	0	22,980	23,606	626
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
45,000 07/22/20 B BUY 9708	117.6406	0	52,938	52,938	0
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
30,000 07/22/20 S SELL 9710	117.5938	0	34,474	35,278	804
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
75,000 07/23/20 S SELL 9715	118.5625	0	86,185	88,922	2,737
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
225,000 07/23/20 B BUY 9716	118.6957	0	267,065	267,065	0
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
30,000 07/23/20 S SELL 9720	118.5625	0	34,503	35,569	1,065
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
20,000 07/23/20 S SELL 9721	118.6250	0	23,002	23,725	723
BROKER 0000190 JEFFERIES & COMPANY, INC.					
85,000 07/23/20 B BUY 9723	118.8750	0	101,044	101,044	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
5,700,000 07/23/20 S SELL 33144838	117.8438	0	6,468,413	6,717,094	248,680
5,700,000 07/23/20 B BUY 33144839	117.8385	0	6,716,794	6,716,794	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 0020958	BNY/SUNTRUST CAPITAL MARKETS						
10,000	07/24/20 S SELL	9730	119.0000	0	11,505	11,900	395
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
60,000	07/24/20 S SELL	9732	118.8125	0	69,029	71,288	2,259
BROKER 0000190	JEFFERIES & COMPANY, INC.						
20,000	07/24/20 B BUY	9736	118.9532	0	23,791	23,791	0
BROKER 0004432	PERSHING LLC						
35,000	07/24/20 B BUY	9749	118.9219	0	41,623	41,623	0
55,000	07/24/20 B BUY	9751	118.9531	0	65,424	65,424	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
5,700,000	07/24/20 B BUY	33144886	119.1404	0	6,791,001	6,791,001	0
5,700,000	07/24/20 S SELL	33144887	119.1563	0	6,716,794	6,791,906	75,113
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
35,000	07/27/20 S SELL	9746	119.6563	0	40,270	41,880	1,610
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
60,000	07/27/20 S SELL	9752	118.7500	0	69,058	71,250	2,192
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
510,000	07/27/20 S SELL	9755	118.3867	0	586,996	603,772	16,776
380,000	07/27/20 S SELL	9757	118.3867	0	437,369	449,870	12,500
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.						
1,070,000	07/27/20 S SELL	5453843	118.3906	0	1,172,255	1,266,780	94,524
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
5,700,000	07/27/20 S SELL	33144918	119.7188	0	6,791,001	6,823,969	32,968
5,700,000	07/27/20 B BUY	33144919	119.7135	0	6,823,669	6,823,669	0
5,700,000	07/28/20 S SELL	33144959	118.6563	0	6,823,669	6,763,406	(60,263)
5,700,000	07/28/20 B BUY	33144960	118.6510	0	6,763,104	6,763,104	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
70,000	07/29/20 B BUY	9770	119.5547	0	83,688	83,688	0
70,000	07/29/20 B BUY	9771	119.5547	0	83,688	83,688	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
70,000	07/29/20 B BUY	9772	119.1875	0	83,431	83,431	0
BROKER 0000059	GOLDMAN SACHS						
70,000	07/29/20 B BUY	9776	119.1719	0	83,420	83,420	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
10,000	07/29/20 S SELL	9780	118.7969	0	11,524	11,880	355
65,000	07/29/20 S SELL	9781	118.7969	0	74,909	77,218	2,309
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
10,000	07/29/20 S SELL	9782	118.8359	0	11,524	11,884	359
70,000	07/29/20 B BUY	9784	119.0313	0	83,322	83,322	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
5,700,000	07/29/20 S SELL	33144997	119.1563	0	6,763,104	6,791,906	28,802
5,700,000	07/29/20 B BUY	33144998	119.1298	0	6,790,397	6,790,397	0
BROKER 0003558	CREDIT SUISSE SECURITIES (CRSUSA)						
25,000	07/30/20 S SELL	9787	119.7812	0	28,819	29,945	1,126
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
30,000	07/30/20 B BUY	9788	120.1406	0	36,042	36,042	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
110,000	07/30/20 B BUY	9795	120.0703	0	132,077	132,077	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
180,000	07/30/20 S SELL	9797	120.1406	0	207,648	216,253	8,605
110,000	07/30/20 B BUY	9799	120.0938	0	132,103	132,103	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
45,000	07/30/20 B BUY	9802	120.2500	0	54,113	54,113	0
BROKER 0000059	GOLDMAN SACHS						
10,000	07/30/20 S SELL	9806	120.2383	0	11,545	12,024	479
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
10,000	07/30/20 S SELL	9813	120.1563	0	11,545	12,016	471
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
20,000	07/30/20 S SELL	9814	120.2813	0	23,090	24,056	966
55,000	07/30/20 S SELL	9815	120.2656	0	63,498	66,146	2,648
BROKER 0000059	GOLDMAN SACHS						
30,000	07/30/20 S SELL	9816	120.2461	0	34,635	36,074	1,439
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
65,000	07/30/20 S SELL	9817	120.0312	0	75,043	78,020	2,978
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
55,000	07/30/20 S SELL	9818	120.2422	0	63,498	66,133	2,635
BROKER 0000059	GOLDMAN SACHS						
60,000	07/30/20 S SELL	9819	120.1953	0	69,270	72,117	2,847
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
55,000	07/30/20 S SELL	9822	120.0781	0	63,498	66,043	2,545
BROKER 0000059	GOLDMAN SACHS						
35,000	07/30/20 S SELL	9823	119.9336	0	40,408	41,977	1,569
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
40,000	07/31/20 B BUY	9850	120.2266	0	48,091	48,091	0
BROKER 0003558	CREDIT SUISSE SECURITIES (CRSUSA)						
80,000	07/31/20 B BUY	9852	120.0000	0	96,000	96,000	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
35,000	07/31/20 B BUY	9854	120.0703	0	42,025	42,025	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
1,100,000	07/31/20 B BUY	9857	120.2305	0	1,322,535	1,322,535	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
25,000	07/31/20 B BUY	9859	120.3047	0	30,076	30,076	0
BROKER 0004432	PERSHING LLC						
15,000	07/31/20 B BUY	9860	120.2891	0	18,043	18,043	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
20,000	07/31/20 S SELL	9862	120.3125	0	23,226	24,063	836
BROKER 0000059	GOLDMAN SACHS						
55,000	07/31/20 B BUY	9866	120.2422	0	66,133	66,133	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
485,000	07/31/20 B BUY	5453893	120.1250	0	582,606	582,606	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
4,500,000	07/31/20 S SELL	33145074	119.7813	0	5,360,840	5,390,156	29,316
4,500,000	07/31/20 B BUY	33145075	119.7655	0	5,389,446	5,389,446	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
65,000 08/03/20 B BUY 9868	119.2188	0	77,492	77,492	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
35,000 08/03/20 B BUY 9874	119.3750	0	41,781	41,781	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
365,000 08/03/20 S SELL 9878	119.6211	0	424,091	436,617	12,526
1,005,000 08/03/20 S SELL 9940	119.6250	0	1,167,703	1,202,231	34,528
1,255,000 08/03/20 S SELL 5453920	119.6250	0	1,376,219	1,501,294	125,075
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
465,000 08/04/20 B BUY 9884	120.2348	0	559,092	559,092	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
30,000 08/04/20 B BUY 9889	120.4531	0	36,136	36,136	0
BROKER 0000059 GOLDMAN SACHS					
25,000 08/04/20 S SELL 9890	120.4844	0	29,101	30,121	1,020
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
140,000 08/04/20 S SELL 9891	120.4688	0	162,966	168,656	5,690
BROKER 0000059 GOLDMAN SACHS					
55,000 08/04/20 S SELL 9895	120.4844	0	64,023	66,266	2,244
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
155,000 08/04/20 S SELL 9897	120.5313	0	180,427	186,823	6,396
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
25,000 08/04/20 S SELL 9921	120.5469	0	29,101	30,137	1,036
BROKER 0000059 GOLDMAN SACHS					
100,000 08/04/20 S SELL 9927	120.4961	0	116,405	120,496	4,092
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,200,000 08/04/20 S SELL 33145144	119.8438	0	1,429,557	1,438,125	8,568
1,200,000 08/04/20 B BUY 33145145	119.8385	0	1,438,062	1,438,062	0
BROKER 0004432 PERSHING LLC					
15,000 08/05/20 B BUY 9931	119.3594	0	17,904	17,904	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
80,000 08/05/20 B BUY 9933	119.2578	0	95,406	95,406	0
25,000 08/05/20 B BUY 9941	119.3125	0	29,828	29,828	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
620,000 08/05/20 S SELL 9942	119.2305	0	722,146	739,229	17,083
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
5,000 08/05/20 B BUY 9945	119.5078	0	5,975	5,975	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
35,000 08/05/20 B BUY 9949	119.4844	0	41,820	41,820	0
BROKER 0000059 GOLDMAN SACHS					
110,000 08/05/20 B BUY 9950	119.4609	0	131,407	131,407	0
110,000 08/05/20 B BUY 9951	119.4492	0	131,394	131,394	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
1,545,000 08/05/20 S SELL 5453965	119.2344	0	1,694,229	1,842,171	147,942
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,200,000 08/05/20 S SELL 33145194	119.5938	0	1,438,062	1,435,125	(2,937)
1,200,000 08/05/20 B BUY 33145195	119.5885	0	1,435,062	1,435,062	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
55,000 08/06/20 B BUY 9960	120.1406	0	66,077	66,077	0

DESCRIPTION OF ASSET			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED							
BROKER 0000059	GOLDMAN SACHS						
55,000	08/06/20 B BUY	9963	120.1289	0	66,071	66,071	0
BROKER 0004432	PERSHING LLC						
5,000	08/06/20 S SELL	9965	120.6796	0	5,831	6,034	203
BROKER 0000059	GOLDMAN SACHS						
55,000	08/06/20 B BUY	9969	120.1289	0	66,071	66,071	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
15,000	08/06/20 B BUY	9970	120.1406	0	18,021	18,021	0
15,000	08/06/20 B BUY	9971	120.1406	0	18,021	18,021	0
BROKER 0052225	NOMURA SECURITIES/FIXED INCOME						
5,700,000	08/06/20 S SELL	33145237	120.5000	0	6,824,508	6,868,500	43,992
5,700,000	08/06/20 B BUY	33145238	120.4948	0	6,868,202	6,868,202	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
15,000	08/07/20 B BUY	9975	119.4375	0	17,916	17,916	0
BROKER 0000059	GOLDMAN SACHS						
130,000	08/07/20 B BUY	9979	119.2383	0	155,010	155,010	0
BROKER 0003558	CREDIT SUISSE SECURITIES (CRSUSA)						
50,000	08/07/20 B BUY	9980	119.5938	0	59,797	59,797	0
BROKER 0052225	NOMURA SECURITIES/FIXED INCOME						
5,700,000	08/07/20 B BUY	33145274	120.4845	0	6,867,618	6,867,618	0
5,700,000	08/07/20 S SELL	33145275	120.5000	0	6,868,202	6,868,500	298
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
50,000	08/10/20 B BUY	9988	118.8750	0	59,438	59,438	0
BROKER 0004135	PIERPONT SECURITIES LLC						
50,000	08/10/20 S SELL	9993	118.6719	0	58,373	59,336	963
BROKER 0007930	STIFEL NICOLAUS & CO INC						
40,000	08/10/20 S SELL	9994	118.6797	0	46,698	47,472	774
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						
20,000	08/10/20 S SELL	9995	118.7032	0	23,349	23,741	392
BROKER 0073114	CANTOR FITZGERALD & CO/DEBT CAPITAL						
65,000	08/10/20 S SELL	9996	118.7031	0	75,885	77,157	1,273
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
255,000	08/10/20 S SELL	9998	118.8555	0	297,701	303,081	5,381
BROKER 0015875	CSFB/IPE						
5,700,000	08/10/20 B BUY	33145300	119.3073	0	6,800,515	6,800,515	0
5,700,000	08/10/20 S SELL	33145302	119.3125	0	6,867,618	6,800,813	(66,806)
BROKER 0000059	GOLDMAN SACHS						
240,000	08/11/20 S SELL	10022	116.1680	0	280,189	278,803	(1,386)
BROKER 0000190	JEFFERIES & COMPANY, INC.						
75,000	08/11/20 S SELL	10024	116.9844	0	87,559	87,738	179
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
5,700,000	08/11/20 S SELL	33145341	117.9375	0	6,800,515	6,722,438	(78,077)
5,700,000	08/11/20 B BUY	33145342	117.9323	0	6,722,143	6,722,143	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
445,000	08/12/20 S SELL	10036	115.4375	0	519,517	513,697	(5,820)
BROKER 0000059	GOLDMAN SACHS						
80,000	08/12/20 B BUY	10041	116.0625	0	92,850	92,850	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
140,000 08/12/20 S SELL 10069	115.6055	0	163,432	161,848	(1,585)
135,000 08/12/20 S SELL 10070	115.6055	0	157,596	156,067	(1,528)
(135,000)08/12/20 S RSELL 10116	115.6055	0	(157,596)	(156,067)	1,528
(140,000)08/12/20 S RSELL 10119	115.6055	0	(163,432)	(161,848)	1,585
140,000 08/12/20 S SELL 10121	115.6055	0	163,432	161,848	(1,585)
135,000 08/12/20 S SELL 10122	115.6055	0	157,596	156,067	(1,528)
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
5,700,000 08/12/20 S SELL 33145381	115.6875	0	6,722,143	6,594,188	(127,956)
5,700,000 08/12/20 B BUY 33145382	115.6823	0	6,593,889	6,593,889	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
90,000 08/13/20 B BUY 10077	115.5625	0	104,006	104,006	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
725,000 08/13/20 S SELL 10079	114.0855	0	846,233	827,120	(19,113)
(725,000)08/13/20 S RSELL 10115	114.0855	0	(846,233)	(827,120)	19,113
725,000 08/13/20 S RBSELL 10117	114.0855	0	846,235	827,120	(19,115)
(725,000)08/13/20 S RSELL 10118	114.0855	0	(846,235)	(827,120)	19,115
725,000 08/13/20 S RBSELL 10120	114.0855	0	846,237	827,120	(19,117)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
150,000 08/13/20 B BUY 5454045	115.4531	0	173,180	173,180	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
315,000 08/13/20 S SELL 5454046	115.4375	0	345,483	363,628	18,145
80,000 08/13/20 S SELL 5454048	115.4063	0	87,742	92,325	4,583
BROKER 0000059 GOLDMAN SACHS					
75,000 08/13/20 B BUY 5454050	115.5000	0	86,625	86,625	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
70,000 08/13/20 S SELL 5454051	115.4063	0	76,781	80,784	4,004
BROKER 0000059 GOLDMAN SACHS					
385,000 08/13/20 B BUY 5454052	114.0312	0	439,020	439,020	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
225,000 08/13/20 S SELL 5454054	115.4375	0	246,874	259,734	12,861
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
5,700,000 08/13/20 B BUY 33145427	115.7447	0	6,597,450	6,597,450	0
5,700,000 08/13/20 S SELL 33145428	115.7500	0	6,593,889	6,597,750	3,861
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
5,700,000 08/14/20 S SELL 33145478	114.2188	0	6,597,450	6,510,469	(86,981)
5,700,000 08/14/20 B BUY 33145479	114.2033	0	6,509,591	6,509,591	0
BROKER 0000059 GOLDMAN SACHS					
1,015,000 08/17/20 S SELL 10133	113.8437	0	1,184,725	1,155,514	(29,211)
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
840,000 08/17/20 S SELL 10136	114.4688	0	980,462	961,538	(18,925)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
2,810,000 08/17/20 S SELL 10145	113.8125	0	3,279,880	3,198,131	(81,748)
BROKER 0000059 GOLDMAN SACHS					
4,530,000 08/17/20 S SELL 5454104	114.2656	0	4,970,391	5,176,233	205,841
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
5,700,000 08/17/20 S SELL 33145533	114.0313	0	6,509,591	6,499,781	(9,809)
5,700,000 08/17/20 B BUY 33145534	114.0263	0	6,499,497	6,499,497	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION							
5,700,000	08/18/20 S SELL	33145614		114.4063	0	6,499,497	6,521,156	21,659
5,700,000	08/18/20 B BUY	33145615		114.4013	0	6,520,874	6,520,874	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)							
5,700,000	08/18/20 S SELL	33145617		114.1250	0	6,520,874	6,505,125	(15,749)
5,700,000	08/18/20 B BUY	33145618		113.9781	0	6,496,753	6,496,753	0
BROKER 0004135	PIERPONT SECURITIES LLC							
1,015,000	08/25/20 S SELL	5454219		114.9257	0	1,113,675	1,166,496	52,821
BROKER 0052225	NOMURA SECURITIES/FIXED INCOME							
850,000	08/25/20 S SELL	5454220		115.0542	0	932,634	977,961	45,327
425,000	08/26/20 S SELL	5454243		114.4090	0	466,317	486,238	19,921
BROKER 0004135	PIERPONT SECURITIES LLC							
425,000	08/26/20 S SELL	5454246		114.8125	0	466,317	487,953	21,636
BROKER 0505248	DEUTSCHE BANK SECURITIES, INC.							
1,000,000	08/27/20 B BUY	71341084		113.4844	0	1,134,844	1,134,844	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
4,460,000	08/31/20 S SELL	5454296		112.0234	0	4,893,586	4,996,245	102,659
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC							
1,340,000	09/15/20 S SELL	10433		113.7500	0	1,564,071	1,524,250	(39,821)
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION							
2,015,000	09/23/20 S SELL	5454611		114.2344	0	2,210,892	2,301,823	90,931
BROKER 0000059	GOLDMAN SACHS							
2,035,000	09/24/20 S SELL	5454643		114.5703	0	2,232,836	2,331,506	98,670
2,030,000	09/24/20 S SELL	5454645		114.6641	0	2,227,350	2,327,680	100,331
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)							
4,960,000	10/20/20 S SELL	5454964		109.7113	0	5,442,195	5,441,678	(516)
5,790,000	10/20/20 S SELL	5454966		110.0485	0	6,352,884	6,371,806	18,921
2,720,000	10/21/20 S SELL	5454979		108.9129	0	2,984,429	2,962,431	(21,998)
BROKER 0000059	GOLDMAN SACHS							
15,985,000	10/22/20 S SELL	5454992		108.5000	0	17,539,008	17,343,725	(195,283)
1,500,000	12/22/20 S SELL	71347955		108.0703	0	1,653,176	1,621,055	(32,121)
BROKER 0835066	HSBC SECURITIES INC (HSBCSI)							
7,250,000	12/29/20 S SELL	71152637		107.8711	0	8,364,629	7,820,654	(543,975)
533,990,000	300	TOTAL BUYS			0	608,621,130	608,621,130	0
525,790,000	293	TOTAL SELLS			0	599,369,081	601,549,043	2,179,952
1059,780,000		SECURITY TOTAL			0	1,207,990,211	1,210,170,173	2,179,952
912810SD1	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2048							
SEMI-ANN. 3.000% 08/15/2048								
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION							
33,000,000	02/14/20 S SELL	33139660		120.6563	0	37,762,130	39,816,563	2,054,432
33,000,000	02/14/20 B BUY	33139661		120.6460	0	39,813,193	39,813,193	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
31,500,000	02/18/20 S SELL	33139709		121.8125	0	37,911,020	38,370,938	459,918
31,500,000	02/18/20 B BUY	33139710		121.6737	0	38,327,208	38,327,208	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
16,400,000	04/17/20 S SELL	33141986	143.0938	0	19,923,962	23,467,375	3,543,413
16,400,000	04/17/20 B BUY	33141987	143.0565	0	23,461,271	23,461,271	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						
4,300,000	04/17/20 S SELL	33141991	143.3125	0	5,231,968	6,162,438	930,469
4,300,000	04/17/20 B BUY	33141993	143.0916	0	6,152,940	6,152,940	0
BROKER 0052225	NOMURA SECURITIES/FIXED INCOME						
14,900,000	04/22/20 S SELL	33142123	143.3750	0	18,371,004	21,362,875	2,991,871
14,900,000	04/22/20 B BUY	33142124	143.3672	0	21,361,707	21,361,707	0
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION						
14,900,000	04/23/20 S SELL	33142163	143.0938	0	21,315,423	21,320,969	5,546
14,900,000	04/23/20 B BUY	33142164	143.0627	0	21,316,342	21,316,342	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
21,300,000	04/27/20 S SELL	33142244	143.0625	0	30,517,696	30,472,313	(45,384)
21,300,000	04/27/20 B BUY	33142245	143.0104	0	30,461,214	30,461,214	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
2,200,000	05/19/20 S SELL	33142963	136.3750	0	3,147,379	3,000,250	(147,129)
2,200,000	05/19/20 B BUY	33142964	136.3216	0	2,999,075	2,999,075	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						
6,200,000	05/19/20 B BUY	33142975	136.3876	0	8,456,034	8,456,034	0
6,200,000	05/19/20 S SELL	33142976	136.8438	0	8,871,131	8,484,313	(386,818)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
1,100,000	05/26/20 S SELL	33143136	137.2813	0	1,573,690	1,510,094	(63,596)
1,100,000	05/26/20 B BUY	33143137	137.2287	0	1,509,515	1,509,515	0
1,200,000	05/27/20 B BUY	33143177	137.2596	0	1,647,116	1,647,116	0
1,200,000	05/27/20 S SELL	33143178	137.3125	0	1,716,752	1,647,750	(69,002)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
14,200,000	06/25/20 S SELL	33144101	137.7500	0	20,308,768	19,560,500	(748,268)
14,200,000	06/25/20 B BUY	33144102	137.6029	0	19,539,612	19,539,612	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
12,200,000	07/15/20 S SELL	33144602	139.2500	0	17,275,253	16,988,500	(286,753)
12,200,000	07/15/20 B BUY	33144603	139.2425	0	16,987,585	16,987,585	0
12,100,000	07/16/20 S SELL	33144660	140.3750	0	16,643,325	16,985,375	342,050
12,100,000	07/16/20 B BUY	33144661	140.3375	0	16,980,841	16,980,841	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						
5,800,000	07/17/20 S SELL	33144692	140.3125	0	7,910,483	8,138,125	227,642
5,800,000	07/17/20 B BUY	33144694	140.0880	0	8,125,105	8,125,105	0
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION						
11,700,000	07/21/20 S SELL	33144773	140.3438	0	16,214,861	16,420,219	205,358
11,700,000	07/21/20 B BUY	33144774	139.6598	0	16,340,193	16,340,193	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
1,300,000	07/22/20 S SELL	33144804	141.1563	0	1,810,153	1,835,031	24,879
1,300,000	07/22/20 B BUY	33144805	140.4764	0	1,826,193	1,826,193	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						
2,800,000	08/18/20 S SELL	33145619	137.7813	0	3,898,790	3,857,875	(40,915)
2,800,000	08/18/20 B BUY	33145620	137.5562	0	3,851,574	3,851,574	0
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BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET / IDENTITY OF PARTY INVOLVED		PURCHASE PRICE / SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
207,100,000	18 TOTAL BUYS		0	279,156,718	279,156,718	0
207,100,000	18 TOTAL SELLS		0	270,403,788	279,401,503	8,997,713
414,200,000	SECURITY TOTAL		0	549,560,506	558,558,221	8,997,713
91282CAE1 UNITED STATES OF AMERICA NOTES FIXED 0.625% SEMI-ANN. 0.625% 08/15/2030						
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
45,000	08/17/20 B BUY 10130	99.5000	0	44,775	44,775	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
455,000	08/17/20 B BUY 10139	99.5156	0	452,796	452,796	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
260,000	08/17/20 B BUY 10148	99.4219	0	258,497	258,497	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
415,000	08/17/20 B BUY 10149	99.3828	0	412,439	412,439	0
145,000	08/17/20 S SELL 10152	99.4844	0	144,199	144,252	54
BROKER 0000059	GOLDMAN SACHS					
230,000	08/17/20 B BUY 10153	99.3672	0	228,545	228,545	0
BROKER 0004432	PERSHING LLC					
75,000	08/17/20 B BUY 10156	99.3828	0	74,537	74,537	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
155,000	08/20/20 B BUY 10231	99.7187	0	154,564	154,564	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
155,000	09/14/20 B BUY 10414	99.6016	0	154,382	154,382	0
BROKER 0000059	GOLDMAN SACHS					
125,000	09/14/20 B BUY 10420	99.5234	0	124,404	124,404	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
90,000	09/14/20 B BUY 10421	99.5313	0	89,578	89,578	0
BROKER 0000059	GOLDMAN SACHS					
75,000	09/14/20 B BUY 10422	99.5234	0	74,643	74,643	0
185,000	09/14/20 S SELL 10423	99.5156	0	184,040	184,104	64
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED					
190,000	09/15/20 B BUY 10438	99.5156	0	189,080	189,080	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
165,000	09/15/20 B BUY 10439	99.5078	0	164,188	164,188	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
46,000	09/15/20 B BUY 10442	99.4688	0	45,756	45,756	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
50,000	09/15/20 B BUY 10444	99.4766	0	49,738	49,738	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
95,000	09/16/20 S SELL 10481	99.6719	0	94,512	94,688	177
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
180,000	09/16/20 B BUY 10483	99.5625	0	179,213	179,213	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION					
140,000	09/16/20 B BUY 10486	99.4141	0	139,180	139,180	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
100,000	09/16/20 B BUY 10492	99.3750	0	99,375	99,375	0

DESCRIPTION OF ASSET			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED							
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
60,000	09/16/20 B BUY	10500	99.3125	0	59,588	59,588	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
155,000	09/16/20 B BUY	10501	99.3906	0	154,055	154,055	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
230,000	09/17/20 B BUY	10509	99.5859	0	229,048	229,048	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
95,000	09/17/20 B BUY	10510	99.6094	0	94,629	94,629	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
230,000	09/17/20 B BUY	10511	99.5703	0	229,012	229,012	0
BROKER 0004432	PERSHING LLC						
80,000	09/17/20 B BUY	10517	99.4297	0	79,544	79,544	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
190,000	09/18/20 B BUY	10537	99.4219	0	188,902	188,902	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
50,000	09/18/20 B BUY	10540	99.3516	0	49,676	49,676	0
BROKER 0003558	CREDIT SUISSE SECURITIES (CRSUSA)						
45,000	09/23/20 B BUY	10572	99.5625	0	44,803	44,803	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
565,000	09/24/20 B BUY	10586	99.6211	0	562,859	562,859	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
170,000	09/25/20 B BUY	10622	99.6797	0	169,455	169,455	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
30,000	09/30/20 S SELL	10699	99.3828	0	29,853	29,815	(39)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
370,000	09/30/20 S SELL	10707	99.5000	0	368,191	368,150	(41)
BROKER 0005512	MERRILL LYNCH,PIERCE,FENNER & SMITH						
30,000	10/05/20 S SELL	10828	98.5469	0	29,853	29,564	(289)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
255,000	10/06/20 B BUY	10833	98.5000	0	251,175	251,175	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
235,000	10/06/20 S SELL	10846	98.8125	0	233,708	232,209	(1,498)
40,000	10/15/20 S SELL	10891	99.2031	0	39,780	39,681	(99)
150,000	10/15/20 S SELL	10892	99.1406	0	149,175	148,711	(464)
105,000	10/15/20 S SELL	10895	99.1406	0	104,423	104,098	(325)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
60,000	10/19/20 B BUY	10940	98.7188	0	59,231	59,231	0
30,000	10/20/20 B BUY	10967	98.4063	0	29,522	29,522	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
105,000	10/21/20 S SELL	10977	98.3125	0	104,402	103,228	(1,174)
15,000	10/22/20 S SELL	10991	97.8594	0	14,915	14,679	(236)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
50,000	10/22/20 B BUY	10992	97.7266	0	48,863	48,863	0
50,000	10/23/20 B BUY	11004	97.9453	0	48,973	48,973	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
115,000	10/23/20 B BUY	11008	98.0000	0	112,700	112,700	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
115,000 10/23/20 B BUY 11012	97.9961	0	112,696	112,696	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
50,000 10/27/20 B BUY 11037	98.5156	0	49,258	49,258	0
BROKER 0005512 MERRILL LYNCH,PIERCE,FENNER & SMITH					
15,000 10/27/20 S SELL 11046	98.6406	0	14,895	14,796	(99)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
30,000 10/28/20 B BUY 11054	98.6484	0	29,595	29,595	0
50,000 10/29/20 B BUY 11082	98.1797	0	49,090	49,090	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
10,000 10/29/20 S SELL 11097	98.5781	0	9,928	9,858	(70)
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
605,000 10/29/20 S SELL 11098	98.0664	0	600,641	593,302	(7,339)
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
540,000 10/29/20 S SELL 11105	98.0430	0	536,109	529,432	(6,677)
BROKER 0000059 GOLDMAN SACHS					
9,000,000 10/30/20 B BUY 33147696	97.7734	0	8,799,609	8,799,609	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
95,000 11/02/20 S SELL 11152	98.0156	0	94,316	93,115	(1,201)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
9,000,000 11/02/20 S SELL 33147737	97.8438	0	8,799,609	8,805,938	6,328
9,000,000 11/02/20 B BUY 33147738	97.8424	0	8,805,814	8,805,814	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
230,000 11/03/20 S SELL 11174	97.6406	0	228,343	224,573	(3,769)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
9,000,000 11/03/20 S SELL 33147861	97.7500	0	8,805,814	8,797,500	(8,314)
9,000,000 11/03/20 B BUY 33147862	97.7485	0	8,797,369	8,797,369	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
95,000 11/04/20 S SELL 11183	98.6250	0	94,316	93,694	(622)
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
85,000 11/04/20 S SELL 11185	98.6250	0	84,388	83,831	(556)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
9,000,000 11/04/20 S SELL 33147896	98.1875	0	8,797,369	8,836,875	39,506
9,000,000 11/04/20 B BUY 33147897	98.1860	0	8,836,742	8,836,742	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
35,000 11/05/20 B BUY 11204	98.5937	0	34,508	34,508	0
BROKER 0000059 GOLDMAN SACHS					
180,000 11/05/20 S SELL 11224	98.8203	0	178,686	177,877	(809)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
9,000,000 11/05/20 S SELL 33147928	98.9063	0	8,836,742	8,901,563	64,821
9,000,000 11/05/20 B BUY 33147929	98.9047	0	8,901,427	8,901,427	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
300,000 11/06/20 B BUY 5455152	98.1406	0	294,422	294,422	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
9,000,000 11/06/20 S SELL 33147955	98.6250	0	8,901,427	8,876,250	(25,177)
9,000,000 11/06/20 B BUY 33147956	98.6204	0	8,875,836	8,875,836	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
45,000 11/09/20 S SELL 11255	97.3125	0	44,671	43,791	(881)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
160,000	11/09/20 B BUY	11258	97.0625	0	155,300	155,300	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
280,000	11/09/20 S SELL	11267	97.2617	0	277,546	272,333	(5,213)
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
295,000	11/09/20 S SELL	11273	96.9180	0	292,415	285,908	(6,507)
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)						
160,000	11/09/20 B BUY	5455170	96.9219	0	155,075	155,075	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
9,000,000	11/09/20 S SELL	33148001	97.3438	0	8,875,836	8,760,938	(114,898)
9,000,000	11/09/20 B BUY	33148002	97.3422	0	8,760,799	8,760,799	0
9,000,000	11/10/20 S SELL	33148036	97.0938	0	8,760,799	8,738,438	(22,362)
9,000,000	11/10/20 B BUY	33148038	97.0907	0	8,738,161	8,738,161	0
BROKER 0802181	JPMORGAN SECURITIES INC (BIDL)						
460,000	11/12/20 S SELL	5455227	97.6523	0	449,497	449,201	(296)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
9,000,000	11/12/20 S SELL	33148094	97.2500	0	8,738,161	8,752,500	14,339
9,000,000	11/12/20 B BUY	33148095	97.2484	0	8,752,359	8,752,359	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
45,000	11/13/20 S SELL	11365	97.7188	0	44,606	43,973	(632)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
9,000,000	11/13/20 S SELL	33148167	97.8125	0	8,752,359	8,803,125	50,766
9,000,000	11/13/20 B BUY	33148169	97.8078	0	8,802,703	8,802,703	0
9,000,000	11/16/20 S SELL	33148210	97.3750	0	8,802,703	8,763,750	(38,953)
9,000,000	11/16/20 B BUY	33148211	97.3735	0	8,763,619	8,763,619	0
9,000,000	11/17/20 S SELL	33148258	97.7813	0	8,763,619	8,800,313	36,693
9,000,000	11/17/20 B BUY	33148259	97.7798	0	8,800,182	8,800,182	0
9,000,000	11/18/20 S SELL	33148291	97.8750	0	8,800,182	8,808,750	8,568
9,000,000	11/18/20 B BUY	33148294	97.8736	0	8,808,622	8,808,622	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
680,000	11/19/20 S SELL	11505	97.9844	0	674,041	666,294	(7,747)
1,116,000	11/19/20 S SELL	11509	97.9766	0	1,106,220	1,093,418	(12,801)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
9,000,000	11/19/20 S SELL	33148319	97.9375	0	8,808,622	8,814,375	5,753
9,000,000	11/19/20 B BUY	33148320	97.9360	0	8,814,242	8,814,242	0
9,000,000	11/20/20 B BUY	33148366	98.0893	0	8,828,038	8,828,038	0
9,000,000	11/20/20 S SELL	33148367	98.0938	0	8,814,242	8,828,438	14,196
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
9,000,000	11/23/20 S SELL	33148423	98.0000	0	8,828,038	8,820,000	(8,038)
9,000,000	11/23/20 B BUY	33148424	97.9970	0	8,819,734	8,819,734	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
9,000,000	11/25/20 B BUY	33148489	97.7711	0	8,799,397	8,799,397	0
9,000,000	11/25/20 S SELL	33148490	97.7813	0	8,819,734	8,800,313	(19,421)
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
9,000,000	12/02/20 S SELL	33148655	97.4375	0	8,799,397	8,769,375	(30,022)
9,000,000	12/02/20 B BUY	33148656	97.4346	0	8,769,118	8,769,118	0
BROKER 0006304	BNP PARIBAS SECURITIES CORP.						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
9,000,000 12/17/20 S SELL 33149060	97.6484	0	8,769,118	8,788,359	19,241
168,281,000 61 TOTAL BUYS		0	164,701,440	164,701,440	0
168,281,000 46 TOTAL SELLS		0	164,701,440	164,635,375	(66,063)
336,562,000 SECURITY TOTAL		0	329,402,880	329,336,815	(66,063)
912828Z94 UNITED STATES OF AMERICA NOTES FIXED 1.5% SEMI-ANN. 1.500% 02/15/2030					
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
1,740,000 02/18/20 B BUY 6088	99.5308	0	1,731,837	1,731,837	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
115,000 02/18/20 B BUY 6100	99.6406	0	114,587	114,587	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
2,165,000 02/18/20 B BUY 6109	99.5625	0	2,155,527	2,155,527	0
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
135,000 02/18/20 B BUY 5451304	99.5000	0	134,325	134,325	0
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
235,000 02/20/20 B BUY 6152	99.8281	0	234,596	234,596	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
260,000 02/20/20 B BUY 6160	99.8281	0	259,553	259,553	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000 02/21/20 B BUY 6167	100.2031	0	40,081	40,081	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
865,000 02/21/20 B BUY 6169	100.1250	0	866,081	866,081	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
90,000 02/21/20 B BUY 6171	100.4063	0	90,366	90,366	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
80,000 02/21/20 B BUY 6174	100.2344	0	80,188	80,188	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
70,000 02/21/20 B BUY 6176	100.2656	0	70,186	70,186	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
95,000 02/21/20 B BUY 6190	100.4063	0	95,386	95,386	0
BROKER 0006304 BNP PARIBAS SECURITIES CORP.					
220,000 02/21/20 B BUY 6191	100.3438	0	220,756	220,756	0
BROKER 0000059 GOLDMAN SACHS					
170,000 02/24/20 B BUY 6208	101.1918	0	172,026	172,026	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
170,000 02/24/20 B BUY 6210	101.1406	0	171,939	171,939	0
100,000 02/24/20 B BUY 6211	101.3438	0	101,344	101,344	0
BROKER 0000059 GOLDMAN SACHS					
185,000 02/25/20 B BUY 6226	101.2578	0	187,327	187,327	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
825,000 02/25/20 B BUY 5451488	101.6250	0	838,406	838,406	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
865,000 02/25/20 B BUY 5451496	101.6875	0	879,597	879,597	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
345,000 02/25/20 B BUY 5451497	101.6875	0	350,822	350,822	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
295,000 02/25/20 B BUY 5451498	101.6875	0	299,978	299,978	0
10,000 02/26/20 B BUY 6271	101.3125	0	10,131	10,131	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
100,000 02/26/20 B BUY 6272	101.5938	0	101,594	101,594	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
(10,000)02/26/20 B RBUY 6285	101.3125	0	(10,131)	(10,131)	0
230,000 02/26/20 B BUY 6286	101.3125	0	233,019	233,019	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
(100,000)02/26/20 B RBUY 6287	101.5938	0	(101,594)	(101,594)	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
2,465,000 02/26/20 S SELL 5451527	101.2031	0	2,503,128	2,494,657	(8,471)
BROKER 0000059 GOLDMAN SACHS					
145,000 02/27/20 B BUY 6304	101.7891	0	147,594	147,594	0
140,000 02/28/20 B BUY 6332	103.3047	0	144,627	144,627	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
3,200,000 02/28/20 B BUY 33140189	103.0938	0	3,299,000	3,299,000	0
BROKER 0835363 MIZUHO SECURITIES USA INC.					
340,000 03/03/20 B BUY 5451696	103.4063	0	351,581	351,581	0
BROKER 0000059 GOLDMAN SACHS					
465,000 03/03/20 B BUY 5451697	104.4375	0	485,634	485,634	0
345,000 03/04/20 S SELL 6407	104.7656	0	345,098	361,441	16,344
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
35,000 03/04/20 S SELL 6409	104.8125	0	35,010	36,684	1,674
BROKER 0000059 GOLDMAN SACHS					
275,000 03/04/20 S SELL 6411	104.7344	0	275,078	288,020	12,942
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
250,000 03/04/20 S SELL 6413	104.6250	0	250,071	261,563	11,492
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
555,000 03/04/20 S SELL 6414	104.3550	0	555,157	579,170	24,013
(555,000)03/04/20 S RSELL 6415	104.3550	0	(555,157)	(579,170)	(24,013)
560,000 03/04/20 S SELL 6419	104.3550	0	560,159	584,388	24,229
(560,000)03/04/20 S RSELL 6430	104.3550	0	(560,159)	(584,388)	(24,229)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(250,000)03/04/20 S RSELL 6431	104.6250	0	(250,071)	(261,563)	(11,492)
BROKER 0000059 GOLDMAN SACHS					
(275,000)03/04/20 S RSELL 6432	104.7344	0	(275,078)	(288,020)	(12,942)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
250,000 03/04/20 S RBSELL 6433	104.6250	0	250,071	261,563	11,492
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
560,000 03/04/20 S RBSELL 6434	104.3550	0	560,159	584,388	24,229
BROKER 0000059 GOLDMAN SACHS					
275,000 03/04/20 S SELL 6435	104.7344	0	275,078	288,020	12,942
(275,000)03/04/20 S RSELL 6439	104.7344	0	(275,078)	(288,020)	(12,942)
275,000 03/04/20 S SELL 6441	104.7344	0	275,078	288,020	12,942
(275,000)03/04/20 S RSELL 6450	104.7344	0	(275,078)	(288,020)	(12,942)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
275,000 03/04/20 S SELL 6451	104.7344	0	275,078	288,020	12,942
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
3,200,000 03/04/20 B BUY 33140388	104.6858	0	3,349,945	3,349,945	0
3,200,000 03/04/20 S SELL 33140389	104.6875	0	3,299,000	3,350,000	51,000
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
435,000 03/05/20 B BUY 6429	105.2656	0	457,905	457,905	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
3,200,000 03/05/20 S SELL 33140437	105.1250	0	3,349,945	3,364,000	14,055
3,200,000 03/05/20 B BUY 33140438	105.1221	0	3,363,908	3,363,908	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
3,800,000 03/05/20 B BUY 33140440	105.5625	0	4,011,375	4,011,375	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
165,000 03/06/20 S SELL 6457	107.2969	0	165,665	177,040	11,375
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
115,000 03/06/20 S SELL 6460	107.1563	0	115,463	123,230	7,766
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
3,200,000 03/06/20 S SELL 33140482	107.1250	0	3,363,908	3,428,000	64,092
3,200,000 03/06/20 B BUY 33140484	107.1193	0	3,427,819	3,427,819	0
7,000,000 03/09/20 S SELL 33140538	110.5625	0	7,439,194	7,739,375	300,181
7,000,000 03/09/20 B BUY 33140539	110.5577	0	7,739,039	7,739,039	0
5,200,000 03/10/20 S SELL 33140570	107.7500	0	5,749,001	5,603,000	(146,001)
5,200,000 03/10/20 B BUY 33140571	107.7418	0	5,602,572	5,602,572	0
1,500,000 03/11/20 S SELL 33140610	107.7500	0	1,658,366	1,616,250	(42,116)
1,500,000 03/11/20 B BUY 33140611	107.7371	0	1,616,057	1,616,057	0
5,500,000 03/11/20 S SELL 33140614	107.5625	0	5,934,245	5,915,938	(18,308)
5,500,000 03/11/20 B BUY 33140615	107.5502	0	5,915,259	5,915,259	0
BROKER 0000059 GOLDMAN SACHS					
425,000 03/12/20 S SELL 6532	105.8125	0	426,712	449,703	22,991
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
345,000 03/12/20 S SELL 6537	106.2031	0	346,390	366,401	20,011
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 03/12/20 S SELL 33140650	107.7813	0	7,531,316	7,544,688	13,372
7,000,000 03/12/20 B BUY 33140651	107.7666	0	7,543,665	7,543,665	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
210,000 03/13/20 S SELL 6652	105.5586	0	210,846	221,673	10,827
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 03/13/20 S SELL 33140700	105.7188	0	7,543,665	7,400,313	(143,352)
7,000,000 03/13/20 B BUY 33140701	105.6627	0	7,396,391	7,396,391	0
7,000,000 03/16/20 S SELL 33140772	107.1250	0	7,396,391	7,498,750	102,359
7,000,000 03/16/20 B BUY 33140773	107.1216	0	7,498,514	7,498,514	0
BROKER 0000059 GOLDMAN SACHS					
2,165,000 03/17/20 S SELL 6735	105.6992	0	2,173,720	2,288,388	114,668
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 03/17/20 S SELL 33140839	106.5938	0	7,498,514	7,461,563	(36,951)
7,000,000 03/17/20 B BUY 33140842	106.5914	0	7,461,399	7,461,399	0
145,000 03/18/20 B BUY 7043	103.0000	0	149,350	149,350	0
7,000,000 03/18/20 S SELL 33140879	103.6875	0	7,461,399	7,258,125	(203,274)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
7,000,000 03/18/20 B BUY 33140880	103.6836	0	7,257,851	7,257,851	0
BROKER 0004432 PERSHING LLC					
805,000 03/19/20 S SELL 5455034	103.3711	83	843,551	832,137	(11,497)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 03/19/20 S SELL 33140952	103.3125	0	7,257,851	7,231,875	(25,976)
7,000,000 03/19/20 B BUY 33140955	103.3085	0	7,231,593	7,231,593	0
7,000,000 03/20/20 S SELL 33141023	104.7813	0	7,231,593	7,334,688	103,095
7,000,000 03/20/20 B BUY 33141024	104.7685	0	7,333,792	7,333,792	0
BROKER 0000059 GOLDMAN SACHS					
145,000 03/23/20 B BUY 7088	107.3051	0	155,592	155,592	0
BROKER 0005736 DEUTSCHE BANK SECURITIES INC.					
90,000 03/23/20 B BUY 7090	107.3910	0	96,652	96,652	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
340,000 03/23/20 S SELL 7111	107.1680	0	343,613	364,371	20,758
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
510,000 03/23/20 S SELL 7114	107.0430	0	515,420	545,919	30,499
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
315,000 03/23/20 B BUY 5452180	107.0781	0	337,296	337,296	0
BROKER 0802181 JPMORGAN SECURITIES INC (BIDL)					
315,000 03/23/20 S SELL 5452186	107.1719	0	337,296	337,591	295
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 03/23/20 S SELL 33141078	106.5000	0	7,333,792	7,455,000	121,209
7,000,000 03/23/20 B BUY 33141080	106.4954	0	7,454,680	7,454,680	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
175,000 03/24/20 B BUY 7155	105.8125	0	185,172	185,172	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
295,000 03/24/20 S SELL 7161	106.4336	0	299,172	313,979	14,807
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
780,000 03/24/20 S SELL 7162	106.5273	0	791,031	830,913	39,882
225,000 03/24/20 S SELL 7165	106.4180	0	228,182	239,440	11,258
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
80,000 03/24/20 S SELL 7170	106.1992	0	81,131	84,959	3,828
75,000 03/24/20 S SELL 7176	106.0586	0	76,061	79,544	3,483
BROKER 0000190 JEFFERIES & COMPANY, INC.					
75,000 03/24/20 B BUY 7178	106.2656	0	79,699	79,699	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,000,000 03/24/20 S SELL 33141128	106.6563	0	7,454,680	7,465,938	11,257
7,000,000 03/24/20 B BUY 33141129	106.6515	0	7,465,608	7,465,608	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
185,000 03/25/20 B BUY 7201	106.3125	0	196,678	196,678	0
80,000 03/25/20 B BUY 7202	106.1875	0	84,950	84,950	0
60,000 03/25/20 S SELL 7204	106.2774	0	61,641	63,766	2,125
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
230,000 03/25/20 S SELL 7217	105.9375	0	236,292	243,656	7,364
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
90,000 03/25/20 S SELL 7224	105.9336	0	92,462	95,340	2,878
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
7,000,000 03/25/20 S SELL 33141189	106.2500	0	7,465,608	7,437,500	(28,108)
7,000,000 03/25/20 B BUY 33141190	106.2457	0	7,437,201	7,437,201	0
BROKER 0000190 JEFFERIES & COMPANY, INC.					
60,000 03/26/20 B BUY 7231	106.6094	0	63,966	63,966	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
30,000 03/26/20 B BUY 7239	106.5313	0	31,959	31,959	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
415,000 03/26/20 B BUY 7241	106.5000	0	441,975	441,975	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
30,000 03/26/20 B BUY 7261	106.7422	0	32,023	32,023	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
130,000 03/26/20 B BUY 7265	106.4063	0	138,328	138,328	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
170,000 03/26/20 S SELL 7268	106.6758	0	177,426	181,349	3,923
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 03/26/20 S SELL 33141231	106.5313	0	7,437,201	7,457,188	19,986
7,000,000 03/26/20 B BUY 33141232	106.5269	0	7,456,882	7,456,882	0
BROKER 0000059 GOLDMAN SACHS					
285,000 03/27/20 S SELL 7317	107.2105	0	297,449	305,550	8,101
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
285,000 03/27/20 B BUY 7319	107.2109	0	305,551	305,551	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
325,000 03/27/20 B BUY 7335	107.2969	0	348,715	348,715	0
70,000 03/27/20 B BUY 7337	124.5000	0	87,150	87,150	0
105,000 03/27/20 B BUY 7339	107.2500	0	112,613	112,613	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
130,000 03/27/20 B BUY 7342	107.7188	0	140,034	140,034	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
795,000 03/27/20 S SELL 7349	107.6836	0	845,306	856,085	10,779
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 03/27/20 S SELL 33141274	107.0313	0	7,456,882	7,492,188	35,305
7,000,000 03/27/20 B BUY 33141275	107.0180	0	7,491,260	7,491,260	0
7,000,000 03/27/20 S SELL 33141287	107.7813	0	7,491,260	7,544,688	53,428
7,000,000 03/27/20 B BUY 33141288	107.7057	0	7,539,400	7,539,400	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
425,000 03/30/20 S SELL 7368	107.7148	0	451,893	457,788	5,895
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
65,000 03/31/20 B BUY 7376	107.6406	0	69,966	69,966	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
65,000 03/31/20 B BUY 7378	107.6250	0	69,956	69,956	0
100,000 03/31/20 B BUY 7382	107.7813	0	107,781	107,781	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
135,000 03/31/20 B BUY 7389	107.9922	0	145,789	145,789	0
65,000 03/31/20 B BUY 7390	107.7734	0	70,053	70,053	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
185,000 03/31/20 B BUY 7392	108.1094	0	200,002	200,002	0
30,000 03/31/20 B BUY 7393	108.1094	0	32,433	32,433	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
(30,000)	03/31/20 B RBUY 7399	108.1094	0	(32,433)	(32,433)	0
40,000	03/31/20 B BUY 7400	108.1094	0	43,244	43,244	0
BROKER 0002949	NYFIX CLEARING CORPORATION					
670,000	03/31/20 S SELL 7404	107.6641	0	717,243	721,349	4,106
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
30,000	04/02/20 B BUY 7471	108.3438	0	32,503	32,503	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
50,000	04/02/20 B BUY 7502	108.3125	0	54,156	54,156	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
130,000	04/02/20 B BUY 7513	108.5000	0	141,050	141,050	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
50,000	04/03/20 S SELL 7529	108.8906	0	53,675	54,445	770
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
190,000	04/06/20 B BUY 7537	107.9688	0	205,141	205,141	0
145,000	04/06/20 B BUY 7540	107.9688	0	156,555	156,555	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
335,000	04/06/20 B BUY 7547	107.8867	0	361,421	361,421	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
1,125,000	04/06/20 S SELL 7548	107.7773	0	1,210,429	1,212,495	2,066
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
185,000	04/06/20 B BUY 7554	107.9062	0	199,627	199,627	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
465,000	04/06/20 S SELL 7556	107.9180	0	500,724	501,819	1,094
(465,000)	04/06/20 S RSELL 7562	107.9180	0	(500,724)	(501,819)	(1,094)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
(185,000)	04/06/20 B RBUY 7563	107.9062	0	(199,627)	(199,627)	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
465,000	04/06/20 S RBSELL 7564	107.9180	0	500,311	501,819	1,508
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
185,000	04/06/20 B BUY 7565	107.9062	0	199,627	199,627	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS					
140,000	04/07/20 S SELL 7591	107.2266	0	151,069	150,117	(952)
(140,000)	04/07/20 S RSELL 7594	107.2266	0	(151,069)	(150,117)	952
140,000	04/07/20 S SELL 7595	107.2188	0	151,069	150,106	(963)
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
20,000	04/08/20 B BUY 7627	106.8438	0	21,369	21,369	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED					
95,000	04/08/20 B BUY 7628	106.9063	0	101,561	101,561	0
250,000	04/09/20 B BUY 7650	107.3438	0	268,359	268,359	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
200,000	04/13/20 S SELL 7685	107.1523	0	214,559	214,305	(255)
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC					
70,000	04/14/20 B BUY 7727	107.1563	0	75,009	75,009	0
210,000	04/14/20 B BUY 7731	107.2656	0	225,258	225,258	0
BROKER 0000190	JEFFERIES & COMPANY, INC.					
130,000	04/14/20 B BUY 7734	107.1875	0	139,344	139,344	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
70,000 04/14/20 B BUY 7735	107.1719	0	75,020	75,020	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
65,000 04/14/20 B BUY 7742	107.2344	0	69,702	69,702	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
40,000 04/14/20 B BUY 7745	107.3125	0	42,925	42,925	0
40,000 04/14/20 B BUY 7747	107.2969	0	42,919	42,919	0
85,000 04/14/20 B BUY 7755	107.0469	0	90,990	90,990	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
(70,000) 04/14/20 B RBUY 7812	107.1719	0	(75,020)	(75,020)	0
70,000 04/14/20 B BUY 7823	107.1719	0	75,020	75,020	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
250,000 04/15/20 B BUY 7765	108.0781	0	270,195	270,195	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
380,000 04/15/20 B BUY 7773	108.2344	0	411,291	411,291	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
45,000 04/15/20 B BUY 7774	108.2656	0	48,720	48,720	0
5,200,000 04/15/20 S SELL 33141882	107.7188	0	5,600,697	5,601,375	678
5,200,000 04/15/20 B BUY 33141883	107.7149	0	5,601,173	5,601,173	0
390,000 04/16/20 B BUY 7811	108.5156	0	423,211	423,211	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
260,000 04/16/20 B BUY 7815	108.4219	0	281,897	281,897	0
BROKER 0001610 BANK OF AMERICAS SECURITIES, INC					
125,000 04/16/20 B BUY 7817	108.4922	0	135,615	135,615	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
835,000 04/16/20 B BUY 5452629	108.4609	0	905,649	905,649	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
835,000 04/16/20 S SELL 5452631	108.3906	0	905,649	905,062	(587)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
5,400,000 04/16/20 S SELL 33141939	108.3125	0	5,816,438	5,848,875	32,437
5,400,000 04/16/20 B BUY 33141940	108.3085	0	5,848,661	5,848,661	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 04/17/20 S SELL 33141979	108.1250	0	7,572,099	7,568,750	(3,349)
7,000,000 04/17/20 B BUY 33141980	108.1134	0	7,567,935	7,567,935	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
125,000 04/20/20 B BUY 7867	108.1875	0	135,234	135,234	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
698,000 04/20/20 S SELL 33142025	108.2813	0	754,631	755,803	1,172
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
6,302,000 04/20/20 S SELL 33142026	108.2813	0	6,813,304	6,823,884	10,580
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
698,000 04/20/20 B BUY 33142027	108.2773	0	755,776	755,776	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
6,302,000 04/20/20 B BUY 33142028	108.2773	0	6,823,634	6,823,634	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
125,000 04/21/20 B BUY 7888	108.9453	0	136,182	136,182	0
BROKER 0938126 FBS INVESTMENT SERVICES INC					
15,000 04/21/20 B BUY 7895	108.8437	0	16,327	16,327	0

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
85,000 04/21/20 B BUY 7904	108.9062	0	92,570	92,570	0
65,000 04/21/20 B BUY 7906	108.9062	0	70,789	70,789	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,000,000 04/21/20 S SELL 33142086	108.8438	0	7,579,410	7,619,063	39,653
7,000,000 04/21/20 B BUY 33142087	108.8393	0	7,618,753	7,618,753	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
120,000 04/22/20 B BUY 7929	108.5156	0	130,219	130,219	0
BROKER 0000059 GOLDMAN SACHS					
470,000 04/22/20 S SELL 7937	108.3398	0	507,811	509,197	1,386
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,000,000 04/22/20 S SELL 33142118	108.6875	0	7,618,753	7,608,125	(10,628)
7,000,000 04/22/20 B BUY 33142125	108.6834	0	7,607,837	7,607,837	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
125,000 04/23/20 B BUY 7957	108.4219	0	135,527	135,527	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 04/23/20 S SELL 33142159	108.3438	0	7,607,837	7,584,063	(23,774)
7,000,000 04/23/20 B BUY 33142160	108.3398	0	7,583,783	7,583,783	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,000,000 04/24/20 S SELL 33142191	108.5313	0	7,583,783	7,597,188	13,405
7,000,000 04/24/20 B BUY 33142192	108.5195	0	7,596,367	7,596,367	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
150,000 04/24/20 B BUY 71333797	108.6133	0	162,920	162,920	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
40,000 04/27/20 B BUY 8027	108.1137	0	43,245	43,245	0
20,000 04/27/20 B BUY 8033	107.9614	0	21,592	21,592	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
35,000 04/27/20 B BUY 8034	107.9609	0	37,786	37,786	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
285,000 04/27/20 S SELL 8047	108.0273	0	307,976	307,878	(99)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
25,000 04/27/20 B BUY 8048	107.9883	0	26,997	26,997	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
(285,000)04/27/20 S RSELL 8166	108.0273	0	(307,976)	(307,878)	99
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(35,000)04/27/20 B RBUY 8167	107.9609	0	(37,786)	(37,786)	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
285,000 04/27/20 S RBSELL 8168	108.0273	0	307,978	307,878	(100)
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
35,000 04/27/20 B BUY 8169	107.9609	0	37,786	37,786	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
(285,000)04/27/20 S RSELL 8180	108.0273	0	(307,978)	(307,878)	100
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(25,000)04/27/20 B RBUY 8181	107.9883	0	(26,997)	(26,997)	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
285,000 04/27/20 S RBSELL 8182	108.0273	0	307,976	307,878	(99)
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
25,000 04/27/20 B BUY 8184	107.9883	0	26,997	26,997	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
(285,000)04/27/20 S RSELL 8217	108.0273	0	(307,976)	(307,878)	99
285,000 04/27/20 S RBSELL 8219	108.0273	0	307,975	307,878	(97)
(285,000)04/27/20 S RSELL 8223	108.0273	0	(307,975)	(307,878)	97
285,000 04/27/20 S RBSELL 8225	108.0273	0	307,975	307,878	(97)
(285,000)04/27/20 S RSELL 8230	108.0273	0	(307,975)	(307,878)	97
285,000 04/27/20 S RBSELL 8232	108.0273	0	307,975	307,878	(97)
(285,000)04/27/20 S RSELL 8277	108.0273	0	(307,975)	(307,878)	97
285,000 04/27/20 S RBSELL 8279	108.0273	0	307,975	307,878	(97)
(285,000)04/27/20 S RSELL 8283	108.0273	0	(307,975)	(307,878)	97
285,000 04/27/20 S RBSELL 8285	108.0273	0	307,975	307,878	(97)
(285,000)04/27/20 S RSELL 8291	108.0273	0	(307,975)	(307,878)	97
285,000 04/27/20 S RBSELL 8293	108.0273	0	307,975	307,878	(97)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 04/27/20 S SELL 33142240	108.3750	0	7,596,367	7,586,250	(10,117)
7,000,000 04/27/20 B BUY 33142241	108.3710	0	7,585,972	7,585,972	0
BROKER 0009019 BANK OF NEW YORK.					
7,500,000 04/27/20 B BUY 71151905	107.9648	0	8,097,363	8,097,363	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
35,000 04/28/20 B BUY 8085	108.1797	0	37,863	37,863	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
25,000 04/28/20 B BUY 8090	108.3012	0	27,075	27,075	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
35,000 04/28/20 B BUY 8114	108.2813	0	37,898	37,898	0
35,000 04/28/20 B BUY 8118	108.4649	0	37,963	37,963	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
10,000 04/28/20 B BUY 8121	108.4887	0	10,849	10,849	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(35,000)04/28/20 B RBUY 8218	108.4649	0	(37,963)	(37,963)	0
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
35,000 04/28/20 B BUY 8221	108.4649	0	37,963	37,963	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(35,000)04/28/20 B RBUY 8224	108.1797	0	(37,863)	(37,863)	0
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
35,000 04/28/20 B BUY 8227	108.1797	0	37,863	37,863	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(35,000)04/28/20 B RBUY 8231	108.2813	0	(37,898)	(37,898)	0
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
35,000 04/28/20 B BUY 8234	108.2813	0	37,898	37,898	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 04/28/20 S SELL 33142283	107.9688	0	7,585,972	7,557,813	(28,160)
7,000,000 04/28/20 B BUY 33142284	107.9646	0	7,557,520	7,557,520	0
BROKER 0000059 GOLDMAN SACHS					
430,000 04/29/20 S SELL 8201	108.3242	0	464,724	465,794	1,070
(430,000)04/29/20 S RSELL 8216	108.3242	0	(464,724)	(465,794)	(1,070)
430,000 04/29/20 S RBSELL 8220	108.3242	0	464,701	465,794	1,093

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
(430,000)04/29/20 S RSELL 8222	108.3242	0	(464,701)	(465,794)	(1,093)
430,000 04/29/20 S RBSELL 8226	108.3242	0	464,719	465,794	1,076
(430,000)04/29/20 S RSELL 8229	108.3242	0	(464,719)	(465,794)	(1,076)
430,000 04/29/20 S RBSELL 8233	108.3242	0	464,712	465,794	1,082
(430,000)04/29/20 S RSELL 8276	108.3242	0	(464,712)	(465,794)	(1,082)
430,000 04/29/20 S RBSELL 8280	108.3242	0	464,725	465,794	1,069
(430,000)04/29/20 S RSELL 8282	108.3242	0	(464,725)	(465,794)	(1,069)
430,000 04/29/20 S RBSELL 8286	108.3242	0	464,725	465,794	1,069
(430,000)04/29/20 S RSELL 8290	108.3242	0	(464,725)	(465,794)	(1,069)
430,000 04/29/20 S RBSELL 8294	108.3242	0	464,725	465,794	1,069
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
7,000,000 04/29/20 S SELL 33142320	108.7188	0	7,557,520	7,610,313	52,793
7,000,000 04/29/20 B BUY 33142322	108.7146	0	7,610,022	7,610,022	0
25,000 04/30/20 B BUY 8213	108.6133	0	27,153	27,153	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
25,000 04/30/20 B BUY 8214	108.4219	0	27,105	27,105	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
25,000 04/30/20 B BUY 8215	108.4844	0	27,121	27,121	0
BROKER 0000059 GOLDMAN SACHS					
125,000 04/30/20 B BUY 8240	108.5703	0	135,713	135,713	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
80,000 04/30/20 B BUY 8242	108.6094	0	86,888	86,888	0
40,000 04/30/20 B BUY 8243	108.7344	0	43,494	43,494	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
80,000 04/30/20 B BUY 8244	108.6055	0	86,884	86,884	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
50,000 04/30/20 B BUY 8246	108.6563	0	54,328	54,328	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
40,000 04/30/20 B BUY 8247	108.6332	0	43,453	43,453	0
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
210,000 04/30/20 B BUY 8252	108.2500	0	227,325	227,325	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(25,000)04/30/20 B RBUY 8278	108.6133	0	(27,153)	(27,153)	0
(80,000)04/30/20 B RBUY 8284	108.6055	0	(86,884)	(86,884)	0
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
25,000 04/30/20 B BUY 8289	108.6133	0	27,153	27,153	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
(25,000)04/30/20 B RBUY 8292	108.4844	0	(27,121)	(27,121)	0
BROKER 0072546 BARCLAYS CAPITAL INC/BARCLAYS PLC,					
25,000 04/30/20 B BUY 8295	108.4844	0	27,121	27,121	0
80,000 04/30/20 B BUY 8296	108.6055	0	86,884	86,884	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
125,000 04/30/20 B BUY 8297	108.1406	0	135,176	135,176	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,000,000 04/30/20 S SELL 33142358	108.4688	0	7,610,022	7,592,813	(17,209)
7,000,000 04/30/20 B BUY 33142359	108.4648	0	7,592,533	7,592,533	0
BROKER 0000059 GOLDMAN SACHS					

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
425,000 05/01/20 B BUY 8304	108.3047	0	460,295	460,295	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
170,000 05/01/20 B BUY 8306	108.2969	0	184,105	184,105	0
BROKER 0002352 RBC CAPITAL MARKETS CORPORATION					
120,000 05/01/20 B BUY 8308	108.3359	0	130,003	130,003	0
BROKER 0000059 GOLDMAN SACHS					
170,000 05/01/20 S SELL 8314	108.1602	0	183,947	183,872	(74)
BROKER 0461715 FIRST UNION CAPITAL MARKETS					
135,000 05/01/20 B BUY 8318	108.2031	0	146,074	146,074	0
BROKER 0004861 HSBC SECURITIES (USA) INC. (FIXED					
120,000 05/01/20 S SELL 8319	108.1523	0	129,845	129,783	(62)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
1,190,000 05/01/20 S SELL 8324	108.1250	0	1,287,626	1,286,688	(939)
170,000 05/01/20 S SELL 8326	108.2578	0	183,947	184,038	92
BROKER 0020958 BNY/SUNTRUST CAPITAL MARKETS					
170,000 05/01/20 B BUY 8330	108.1875	0	183,919	183,919	0
BROKER 0000059 GOLDMAN SACHS					
235,000 05/01/20 B BUY 5452807	108.1875	0	254,241	254,241	0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME					
235,000 05/01/20 S SELL 5452808	108.2734	0	254,241	254,443	202
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,000,000 05/01/20 S SELL 33142388	108.4063	0	7,592,533	7,588,438	(4,095)
7,000,000 05/01/20 B BUY 33142400	108.3939	0	7,587,572	7,587,572	0
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
120,000 05/04/20 B BUY 8358	108.2188	0	129,863	129,863	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
100,000 05/04/20 B BUY 8360	108.2031	0	108,203	108,203	0
BROKER 0002741 CITIGROUP GLOBAL MARKETS JAPAN INC					
120,000 05/04/20 B BUY 8362	108.2188	0	129,863	129,863	0
BROKER 0003558 CREDIT SUISSE SECURITIES (CRSUSA)					
70,000 05/04/20 B BUY 8367	108.1250	0	75,688	75,688	0
BROKER 0000059 GOLDMAN SACHS					
120,000 05/04/20 S SELL 8401	108.1328	0	129,843	129,759	(83)
290,000 05/04/20 S SELL 8407	108.1914	0	313,786	313,755	(31)
(290,000) 05/04/20 S RSELL 8552	108.1914	0	(313,786)	(313,755)	31
(120,000) 05/04/20 S RSELL 8553	108.1328	0	(129,843)	(129,759)	83
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC					
(120,000) 05/04/20 B RBUY 8554	108.2188	0	(129,863)	(129,863)	0
120,000 05/04/20 B RBBUY 8555	108.2188	0	129,863	129,863	0
BROKER 0000059 GOLDMAN SACHS					
120,000 05/04/20 S RBSELL 8556	108.1328	0	129,843	129,759	(83)
290,000 05/04/20 S RBSELL 8557	108.1914	0	313,786	313,755	(31)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
7,000,000 05/04/20 S SELL 33142455	108.5313	0	7,587,572	7,597,188	9,615
7,000,000 05/04/20 B BUY 33142457	108.5270	0	7,596,888	7,596,888	0
BROKER 0001875 J.P. MORGAN SECURITIES INC., - FIXED					
1,740,000 05/05/20 S SELL 8418	108.0352	0	1,882,717	1,879,812	(2,905)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	4,070,831,807 COST OF ASSET	5% VALUE OF CURRENT VALUE	203,541,590 NET GAIN OR (LOSS)
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
560,000	05/05/20 S SELL	8424	107.9531	0	605,932	604,538	(1,394)
BROKER 0020958	BNY/SUNTRUST CAPITAL MARKETS						
55,000	05/05/20 B BUY	8428	108.0625	0	59,434	59,434	0
BROKER 0002741	CITIGROUP GLOBAL MARKETS JAPAN INC						
165,000	05/05/20 B BUY	8433	108.0312	0	178,252	178,252	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
425,000	05/05/20 B BUY	8447	108.0625	0	459,266	459,266	0
BROKER 0006304	BNP PARIBAS SECURITIES CORP.						
280,000	05/05/20 B BUY	8454	108.0156	0	302,444	302,444	0
BROKER 0000059	GOLDMAN SACHS						
85,000	05/05/20 B BUY	8455	108.0273	0	91,823	91,823	0
825,000	05/05/20 B BUY	8464	107.9375	0	890,484	890,484	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.						
215,000	05/05/20 B BUY	8465	108.0156	0	232,234	232,234	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
195,000	05/05/20 B BUY	8471	108.0981	0	210,791	210,791	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
250,000	05/05/20 B BUY	8472	107.8949	0	269,737	269,737	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
835,000	05/05/20 S SELL	8477	107.9023	0	901,755	900,985	(770)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
635,000	05/05/20 S SELL	8482	107.9648	0	685,766	685,577	(189)
(635,000)	05/05/20 S RSELL	8548	107.9648	0	(685,766)	(685,577)	189
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
(835,000)	05/05/20 S RSELL	8549	107.9023	0	(901,755)	(900,985)	770
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
(560,000)	05/05/20 S RSELL	8550	107.9531	0	(605,932)	(604,538)	1,394
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
(560,000)	05/05/20 S RSELL	8550	107.9531	0	(605,932)	(604,538)	1,394
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED						
(1,740,000)	05/05/20 S RSELL	8551	108.0352	0	(1,882,717)	(1,879,812)	2,905
1,740,000	05/05/20 S RBSELL	8558	108.0352	0	1,880,838	1,879,812	(1,026)
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
560,000	05/05/20 S RBSELL	8559	107.9531	0	605,327	604,538	(790)
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
835,000	05/05/20 S RBSELL	8560	107.9023	0	902,586	900,985	(1,601)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
635,000	05/05/20 S RBSELL	8561	107.9648	0	686,398	685,577	(821)
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
7,000,000	05/05/20 S SELL	33142520	107.9688	0	7,596,888	7,557,813	(39,076)
7,000,000	05/05/20 B BUY	33142521	107.9645	0	7,557,516	7,557,516	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC						
60,000	05/06/20 B BUY	8491	107.1641	0	64,298	64,298	0
BROKER 0002352	RBC CAPITAL MARKETS CORPORATION						
330,000	05/06/20 B BUY	8499	107.3203	0	354,157	354,157	0
BROKER 0002949	NYFIX CLEARING CORPORATION						
210,000	05/06/20 B BUY	8501	107.2813	0	225,291	225,291	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	4,070,831,807 EXPENSES	5% VALUE OF COST OF ASSET	203,541,590 CURRENT VALUE	NET GAIN OR (LOSS)
335,000	05/06/20 B BUY	8502	107.3437	0	359,602	359,602	0
BROKER 0004432	PERSHING LLC						
250,000	05/06/20 B BUY	8521	107.4688	0	268,672	268,672	0
BROKER 0006304	BNP PARIBAS SECURITIES CORP.						
55,000	05/06/20 B BUY	8539	107.5156	0	59,134	59,134	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
45,000	05/06/20 B BUY	8541	107.4688	0	48,361	48,361	0
BROKER 0000059	GOLDMAN SACHS						
1,865,000	05/06/20 S SELL	8542	107.5430	0	2,007,466	2,005,676	(1,789)
(1,865,000)	05/06/20 S RSELL	8547	107.5430	0	(2,007,466)	(2,005,676)	1,789
1,865,000	05/06/20 S RBSELL	8562	107.5430	0	2,008,289	2,005,676	(2,613)
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
7,000,000	05/06/20 S SELL	33142558	107.7188	0	7,557,516	7,540,313	(17,203)
7,000,000	05/06/20 B BUY	33142559	107.7145	0	7,540,014	7,540,014	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
60,000	05/07/20 B BUY	8571	108.1250	0	64,875	64,875	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
7,000,000	05/07/20 S SELL	33142609	107.5625	0	7,540,014	7,529,375	(10,639)
7,000,000	05/07/20 B BUY	33142610	107.5583	0	7,529,082	7,529,082	0
7,000,000	05/08/20 S SELL	33142664	108.3125	0	7,529,082	7,581,875	52,793
7,000,000	05/08/20 B BUY	33142666	108.3002	0	7,581,016	7,581,016	0
7,000,000	05/11/20 S SELL	33142697	107.6563	0	7,581,016	7,535,938	(45,078)
7,000,000	05/11/20 B BUY	33142698	107.6522	0	7,535,655	7,535,655	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED						
40,000	05/12/20 B BUY	8613	107.8906	0	43,156	43,156	0
(40,000)	05/12/20 B RBUY	8615	107.8906	0	(43,156)	(43,156)	0
40,000	05/12/20 B BUY	8618	107.8906	0	43,156	43,156	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
7,000,000	05/12/20 S SELL	33142729	107.4063	0	7,535,655	7,518,438	(17,218)
7,000,000	05/12/20 B BUY	33142730	107.4022	0	7,518,153	7,518,153	0
7,000,000	05/13/20 S SELL	33142791	108.0000	0	7,518,153	7,560,000	41,847
7,000,000	05/13/20 B BUY	33142792	107.9960	0	7,559,718	7,559,718	0
90,000	05/14/20 B BUY	8627	108.4262	0	97,584	97,584	0
45,000	05/14/20 B BUY	8629	108.5238	0	48,836	48,836	0
BROKER 0000190	JEFFERIES & COMPANY, INC.						
165,000	05/14/20 B BUY	8647	108.5000	0	179,025	179,025	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
870,000	05/14/20 B BUY	5453039	108.3828	0	942,930	942,930	0
BROKER 0461715	FIRST UNION CAPITAL MARKETS						
870,000	05/14/20 S SELL	5453040	108.3984	0	942,930	943,066	136
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
7,000,000	05/14/20 S SELL	33142836	108.5313	0	7,559,718	7,597,188	37,470
7,000,000	05/14/20 B BUY	33142839	108.5271	0	7,596,897	7,596,897	0
7,000,000	05/15/20 S SELL	33142873	108.6250	0	7,596,897	7,603,750	6,853
7,000,000	05/15/20 B BUY	33142874	108.6131	0	7,602,916	7,602,916	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC						
845,000	05/18/20 S SELL	8727	107.6800	0	912,665	909,896	(2,769)

BASED ON MARKET VALUE OF 4,070,831,807 5% VALUE OF 203,541,590

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
7,000,000	05/18/20 S SELL	33142925		108.1250	0	7,602,916	7,568,750	(34,166)
7,000,000	05/18/20 B BUY	33142926		108.1210	0	7,568,472	7,568,472	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC							
7,000,000	05/18/20 S SELL	33142935		107.3281	0	7,568,472	7,512,969	(55,503)
7,500,000	11/03/20 S SELL	71152390		105.8633	0	8,097,363	7,939,746	(157,617)
326,200,000		185	TOTAL BUYS		0	349,812,003	349,812,003	0
326,050,000		99	TOTAL SELLS		83	349,655,419	350,125,076	469,567
652,250,000			SECURITY TOTAL		83	699,467,422	699,937,079	469,567

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2020

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 Account G01709	Trust Account investing primarily in U.S. long-term government, agency and corporate bonds.	$ 495,479,474	$ 646,988,380
*	Dodge & Cox Account G09237	Trust Account investing primarily in U.S. long-term government, agency and corporate bonds.	487,254,201	620,781,240
*	JP Morgan Asset Management Account G09238	Trust Account investing primarily in U.S. government, agency and corporate bonds, and mortgage pass-through securities.	375,013,934	413,782,246
*	Arrowstreet Account G10541	Trust Account investing primarily in international equity securities.	235,456,921	295,371,972
*	Jennison Fund Account G14069	Trust Account investing primarily in U.S. long-term government, agency and corporate bonds.	421,204,804	482,905,909
*	LSV Asset Account P65709	Trust Account investing primarily in U.S. large capitalization equity securities.	153,236,582	235,637,141
*	MFS Fund Account G15349	Trust Account investing primarily in U.S. and international equity securities.	149,130,073	279,776,708
*	AQR Account G10540	Trust Account investing primarily in international equity securities.	229,023,948	287,719,557
*	Barrow, Hanley Account G80500	Trust Account investing primarily in U.S. and international equity securities.	199,129,497	228,220,814
*	Wellington Account G10542	Trust Account investing primarily in international equity securities.	149,366,009	191,559,237
*	Hood River Account P71573	Trust Account investing primarily in U.S. small capitalization equity securities.	52,864,447	74,232,236
*	Redwood Account P71579	Trust Account investing primarily in U.S. small capitalization equity securities.	47,648,927	65,064,199
*	Legal & General Account P75590	Trust Account investing primarily in U.S. long-term corporate and government bonds.	418,242,149	502,432,934
*	Russell Overlay Fund Account G09724	Trust Account investing primarily in financial futures, foreign exchange and forward currency contracts, short-term Government securities, cash vehicles and equity, and fixed-income securities.	133,846,784	117,240,496
*	Disbursement Fund Account P14320	Trust Account investing primarily in money market securities.	116,425,117	116,178,415
*	Transition Fund Account G15348	Trust Account investing primarily in money market securities.	24,957	–
		Subtotal JPMorgan Investments [1]	3,663,347,824	4,557,891,484
*	Aetna Life Insurance Company Separate Account 90 [2]	ALIC Individual Separate Account investing primarily in U.S. long-term government, agency and corporate bonds.	474,741,054	582,272,456
*	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.	436,932,046	489,765,979
*	Aetna Life Insurance Company Separate Account No. 174	ALIC Pooled Separate Account investing primarily in money market securities.	47,601,413	47,601,413
	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.	214,430,940	298,574,309
	AB Emerging Markets Value Delaware Business Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	24,440,628	36,163,546
	T. Rowe Price Emerging Markets Equity Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	27,732,247	47,414,385
	UBS Trumbull Property Fund	Units in a Real Estate limited partnership investing primarily in U.S. real estate properties.	107,053,511	125,116,371
	UBS Trumbull Property Inc. Fund	Units in a private REIT investing primarily in U.S. participating mortgage loans and real estate properties.	94,552,674	114,732,223
	UBS AgriVest Farmland Fund, Inc.	Shares in a private REIT investing primarily in U.S. agricultural properties.	79,159,224	102,416,182
	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.	130,907,299	213,933,826
	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 intested in Ares Institutional Loan Fund B.V.	44,831,246	50,738,354
	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.	90,053,020	89,981,266

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2020

EIN 23-2229683/Plan #003

(a)	(b) Identity of issuer, borrower, lessor or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair/current value
	Court Square Capital Partners II, L.P.	Limited partnership investing primarily in private equity investments.	$ 11,004,817	$ 1,392,595
	Court Square Capital Partners III, L.P.	Limited partnership investing primarily in private equity investments.	18,908,477	23,302,033
	Court Square Capital Partners IV, L.P.	Limited partnership investing primarily in private equity investments.	11,457,840	11,665,686
	Crescent Mezzanine Partners VIB, L.P.	Limited partnership investing primarily in private mezzanine debt and equity investments.	9,241,560	5,499,577
	Crescent Mezzanine Partners VIIB, L.P.	Limited partnership investing primarily in private mezzanine debt and equity investments.	15,870,005	15,362,809
	Kohlberg TE Investors VI, L.P.	Limited partnership investing primarily in private equity investments.	2,760,395	337,067
	Kohlberg TE Investors VII, L.P.	Limited partnership investing primarily in private equity investments.	7,019,692	9,632,079
	Kohlberg TE Investors VIII, L.P.	Limited partnership investing primarily in private equity investments.	19,478,308	23,237,130
	Kohlberg TE Investors IX, L.P.	Limited partnership investing primarily in private equity investments.	2,502,117	2,419,769
	TPG Opportunity Partners II (B), L.P.	Limited partnership investing primarily in private equity investments.	–	1,764,898
	TPG Opportunity Partners III, L.P.	Limited partnership investing primarily in private equity investments.	5,059,917	5,875,601
	TPG Partners V, L.P.	Limited partnership investing primarily in private equity investments.	6,575,767	320,335
	Oak Hill Capital Partners III, L.P.	Limited partnership investing primarily in private equity investments.	8,114,070	5,775,410
	Oak Hill Capital Partners IV (Onshore Tax-Exempt), L.P.	Limited partnership investing primarily in private equity investments.	16,607,283	12,438,009
	Oak Hill Capital Partners V (Onshore Tax-Exempt), L.P.	Limited partnership investing primarily in private equity investments.	6,821,217	5,153,017
	Green Equity Investors Side VII, L.P.	Limited partnership investing primarily in private equity investments.	20,068,744	27,913,553
	TCW/Crescent Mezzanine Partners V, L.P.	Limited partnership investing primarily in private mezzanine debt and equity investments.	2,227,466	961,694
	Towerbrook Investors III, L.P.	Limited partnership investing primarily in private equity investments.	5,946,747	330,839
	TSSP Opportunities Partners IV (B), L.P.	Limited partnership investing primarily in private equity investments.	4,627,824	4,765,394
	TSSP Adjacent Opportunities Partners (C), L.P.	Limited partnership investing primarily in private equity investments.	826,611	826,611
	Montagu IV, L.P.	Limited partnership investing primarily in private equity investments.	8,225,211	5,327,151
	Wellspring Capital Partners V, L.P.	Limited partnership investing primarily in private equity investments.	2,947,623	7,914,009
	Wellspring Capital Partners VI (TE), L.P.	Limited partnership investing primarily in private equity investments.	11,847,302	12,265,693
		Subtotal Private Equity	198,138,993	184,480,959
		Total investments	$ 5,633,922,119	$ 6,941,082,753

* Party in interest

(1) Refer to Attachment 1 for the detail of investments, excluding noninterest-bearing cash of $342,646,916

(2) Refer to Attachment 2 for the detail of investments, excluding noninterest-bearing cash of $6,659,173

(3) Refer to Attachment 3 for the detail of investments, excluding noninterest-bearing cash of $28,902,433

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
CHF	SWISS FRANC	35,141.440		39,755	39,755
CASH	U. S. DOLLAR	233,162,456.950		233,162,457	233,162,457
USDC	USD CASH AT BROKER	70,658,228.500		70,658,228	70,658,229
USCC	USD ETD CASH COLLATERAL	687,000.000		687,000	687,000
USIT	USD IM FOR CENTRAL CLEARING BROKER CITIB	746,000.000		746,000	746,000
SWCCUSBOA	USD SWAPS CASH COLLATERAL CLIENT OWNED B	163,351.580		163,352	163,352
USVT	USD VM FOR CENTRAL CLEARING BROKER CITIB	2,963,997.920		2,963,998	2,963,998
	TOTAL NONINTEREST-BEARING CASH			342,629,382	342,646,916
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GENERAL INVESTMENTS					

INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)					

USD CBCPM	Citi CPM	5,681.860		5,682	5,682
CCBCYDUS4	CASH COLLATERAL DOM MSF BCY USD	320,000.000		320,000	320,000
EXCCBKEUR	EXCESS CASH CITI (CBK/SAL)	81,809.500	EUR	99,727	100,098
EXCCBKUSD	EXCESS CASH CITI (CBK/SAL)	56,364.000	USD	56,364	56,364
EXCCBKGBP	EXCESS CASH CITI (CBK/SAL)	18,687.060	GBP	25,282	25,544

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
HKD COLLM HKD COLLETERAL ACCOUNT HELD AT MERRILL L		692,395.280	89,297	89,297
ILS COLL ISRAELI SHEKEL COLLATERAL		88,216.820	27,341	27,475
FWCCUSJPM USD FORWARDS CASH COLLATERAL CLIENT OWNE		2,650,000.000	2,650,000	2,650,000
FWCCUSSAL USD FORWARDS CASH COLLATERAL CLIENT OWNE		3,563,372.560	3,563,373	3,563,373
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)			6,837,065	6,837,833
U.S. GOVERNMENT SECURITIES				

3136BCGU8 FANNIE MAE-ACES 2020-M50 X1 VARIABLE 25/	MONTHLY FLOATING 10/25/2030	2,670,696.420	315,052	310,662
3130AFFX0 FEDERAL HOME LOAN BANKS BOND FIXED 3.25%	SEMI-ANN. 3.250% 11/16/2028	600,000.000	660,630	717,528
3134A4KY9 FEDERAL HOME LOAN MORTGAGE CORP DISCOUNT	SEMI-ANN. 0.000% 07/15/2032	1,600,000.000	850,144	1,355,232
31358DDR2 FEDERAL NATIONAL MORTGAGE ASSOCIATION DI	SEMI-ANN. 0.000% 05/15/2030	4,000,000.000	1,650,822	3,533,680
31398AFD9 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	SEMI-ANN. 5.625% 07/15/2037	1,400,000.000	1,871,978	2,221,044
31348UCE7 FHLMC MORTPASS ARM 01/AUG/2025 86 PN# 86	MONTHLY FLOATING 08/01/2025	765.910	774	762
3128NHQ97 FHLMC MORTPASS ARM 01/MAR/2036 1J PN# 1J	MONTHLY FLOATING 03/01/2036	8,214.880	8,692	8,748
312906XG0 FHLMC REMICS 1125 Z 8.25% 15/AUG/2021	MONTHLY 8.250% 08/15/2021	64.110	66	65
312914PK4 FHLMC REMICS 1464 JD 8% 15/FEB/2023	MONTHLY 8.000% 02/15/2023	8,642.240	9,350	9,120
3133T1CA8 FHLMC REMICS 1584 L 6.5% 15/SEP/2023	MONTHLY 6.500% 09/15/2023	2,858.750	2,921	3,031

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3133T1MB5 FHLMC REMICS 1590 I 6.5% 15/OCT/2023	MONTHLY 6.500% 10/15/2023	3,817.700	3,840	4,044
3133T1C59 FHLMC REMICS 1602 PJ 6.5% 15/OCT/2023	MONTHLY 6.500% 10/15/2023	7,147.610	7,326	7,518
3133T3TG3 FHLMC REMICS 1658 HZ 7.5% 15/JAN/2024	MONTHLY 7.500% 01/15/2024	2,993.860	3,172	3,208
3133T4UA2 FHLMC REMICS 1706 K 7% 15/MAR/2024	MONTHLY 7.000% 03/15/2024	19,644.840	20,983	20,875
3133T7JS9 FHLMC REMICS 1865 PE 7% 15/JUL/2026	MONTHLY 7.000% 07/15/2026	28,752.720	29,092	31,556
3133TBEZ9 FHLMC REMICS 1987 PE 7.5% 15/SEP/2027	MONTHLY 7.500% 09/15/2027	3,457.720	3,652	4,027
3133TEV68 FHLMC REMICS 2071 ZE 6.5% 15/JUL/2028	MONTHLY 6.500% 07/15/2028	38,152.940	39,238	43,663
3133TEYR9 FHLMC REMICS 2078 QN 6.5% 15/AUG/2028	MONTHLY 6.500% 08/15/2028	18,783.440	19,423	21,343
3133TJR70 FHLMC REMICS 2137 PG 6% 15/MAR/2029	MONTHLY 6.000% 03/15/2029	189,358.650	212,200	210,691
3133TNK45 FHLMC REMICS 2224 CB 8% 15/MAR/2030	MONTHLY 8.000% 03/15/2030	9,139.330	9,648	10,978
3133TUYS1 FHLMC REMICS 2353 AZ 6% 15/SEP/2031	MONTHLY 6.000% 09/15/2031	25,178.200	24,396	28,182
3133TUUZ9 FHLMC REMICS 2357 GM 5.5% 15/SEP/2031	MONTHLY 5.500% 09/15/2031	4,467.810	4,361	5,055
31339GK42 FHLMC REMICS 2367 ME 6.5% 15/OCT/2031	MONTHLY 6.500% 10/15/2031	26,497.620	27,127	29,833
31339MXM5 FHLMC REMICS 2399 XG 6.5% 15/JAN/2032	MONTHLY 6.500% 01/15/2032	43,218.450	48,648	50,052
31339NPT7 FHLMC REMICS 2429 HB 6.5% 15/DEC/2023	MONTHLY 6.500% 12/15/2023	22,653.880	22,817	24,109
3133TVUN4 FHLMC REMICS 2434 ZA 6.5% 15/APR/2032	MONTHLY 6.500% 04/15/2032	27,060.770	28,509	30,552

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3133TVYW0 FHLMC REMICS 2435 ZL 6.5% 15/APR/2032	MONTHLY 6.500% 04/15/2032	13,219.230	13,562	14,938
31392MM82 FHLMC REMICS 2466 DH 6.5% 15/JUN/2032	MONTHLY 6.500% 06/15/2032	18,560.360	19,123	20,946
31392RW56 FHLMC REMICS 2492 GN 5.8% 15/AUG/2032	MONTHLY 5.800% 08/15/2032	56,469.020	55,887	65,566
31392XUX4 FHLMC REMICS 2525 AM 4.5% 15/APR/2032	MONTHLY 4.500% 04/15/2032	280,071.300	300,902	313,889
31393HGW6 FHLMC REMICS 2543 YX 6% 15/DEC/2032	MONTHLY 6.000% 12/15/2032	57,275.450	60,640	65,866
31393J3Z9 FHLMC REMICS 2554 MN 5.5% 15/JAN/2033	MONTHLY 5.500% 01/15/2033	64,830.480	70,868	73,601
31393MGX3 FHLMC REMICS 2585 DG 4.5% 15/MAR/2023	MONTHLY 4.500% 03/15/2023	.990	1	1
31393MW98 FHLMC REMICS 2586 WG 4% 15/MAR/2033	MONTHLY 4.000% 03/15/2033	542,726.770	555,942	604,334
31393QXY3 FHLMC REMICS 2610 VB 5.5% 15/JUL/2024	MONTHLY 5.500% 07/15/2024	8,399.960	8,202	8,916
31393RDS6 FHLMC REMICS 2613 BY 5.5% 15/MAY/2033	MONTHLY 5.500% 05/15/2033	101,789.800	109,717	117,915
31393RLB4 FHLMC REMICS 2629 DB 5% 15/JUN/2023	MONTHLY 5.000% 06/15/2023	148,470.800	147,001	154,162
31393RY20 FHLMC REMICS 2631 SA FLOATING 15/JUN/203	MONTHLY FLOATING 06/15/2033	16,305.400	17,773	21,571
31394G4Y6 FHLMC REMICS 2648 BK 5% 15/JUL/2033	MONTHLY 5.000% 07/15/2033	27,680.810	25,828	30,567
31394HR86 FHLMC REMICS 2656 AC 6% 15/AUG/2033	MONTHLY 6.000% 08/15/2033	405,323.290	451,934	483,202
31394JKA4 FHLMC REMICS 2673 PE 5.5% 15/SEP/2033	MONTHLY 5.500% 09/15/2033	81,425.410	91,756	92,665
31394LSS2 FHLMC REMICS 2700 PH 4.5% 15/NOV/2033	MONTHLY 4.500% 11/15/2033	332,431.050	355,078	365,047

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31394PXG3 FHLMC REMICS 2756 NA 5% 15/FEB/2024	MONTHLY 5.000% 02/15/2024	74,901.250	70,805	78,208
31394YH98 FHLMC REMICS 2793 PE 5% 15/MAY/2034	MONTHLY 5.000% 05/15/2034	554,829.070	509,910	642,607
31395AJY2 FHLMC REMICS 2810 ME 5.5% 15/JUN/2034	MONTHLY 5.500% 06/15/2034	299,336.510	328,941	348,883
31395FEG5 FHLMC REMICS 2836 YE 5% 15/AUG/2034	MONTHLY 5.000% 08/15/2034	214,994.140	235,553	249,327
31395MZZ5 FHLMC REMICS 2931 GD 5% 15/FEB/2035	MONTHLY 5.000% 02/15/2035	120,719.090	130,829	137,584
31395RD62 FHLMC REMICS 2960 JH 5.5% 15/APR/2035	MONTHLY 5.500% 04/15/2035	425,989.620	477,907	492,830
31395VNZ8 FHLMC REMICS 2985 LA 4.5% 15/JUN/2035	MONTHLY 4.500% 06/15/2035	31,184.020	32,919	34,701
31395VG60 FHLMC REMICS 2989 TG 5% 15/JUN/2025	MONTHLY 5.000% 06/15/2025	37,511.600	40,858	39,710
31395V4J5 FHLMC REMICS 2990 SL FLOATING 15/JUN/203	MONTHLY FLOATING 06/15/2034	12,833.520	16,234	16,152
31395XZV0 FHLMC REMICS 3017 ML 5% 15/AUG/2035	MONTHLY 5.000% 08/15/2035	319,590.050	349,951	366,544
31396AXW9 FHLMC REMICS 3036 NE 5% 15/SEP/2035	MONTHLY 5.000% 09/15/2035	185,459.270	203,310	213,032
31396CQA1 FHLMC REMICS 3046 NE 5.5% 15/OCT/2035	MONTHLY 5.500% 10/15/2035	323,354.520	362,561	378,272
31396ERE8 FHLMC REMICS 3064 OE 5.5% 15/NOV/2035	MONTHLY 5.500% 11/15/2035	101,323.450	112,976	117,275
31396FZ71 FHLMC REMICS 3077 TO ZEROCPN 15/APR/2035	MONTHLY 0.000% 04/15/2035	24,657.850	92,534	24,073
31396FWU3 FHLMC REMICS 3081 CQ 5.5% 15/DEC/2035	MONTHLY 5.500% 12/15/2035	59,439.880	65,955	68,371
31396GCR0 FHLMC REMICS 3084 BH 5.5% 15/DEC/2035	MONTHLY 5.500% 12/15/2035	380,559.580	421,806	446,610

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31396GS85 FHLMC REMICS 3098 KG 5.5% 15/JAN/2036	MONTHLY 5.500% 01/15/2036	321,691.970	357,401	373,186
31396JLH6 FHLMC REMICS 3122 OP ZEROCPN 15/MAR/2036	MONTHLY 0.000% 03/15/2036	14,344.090	100,308	14,069
31396TUG6 FHLMC REMICS 3171 MO ZEROCPN 15/JUN/2036	MONTHLY 0.000% 06/15/2036	25,949.950	173,475	25,352
31396UNR7 FHLMC REMICS 3188 GE 6% 15/JUL/2026	MONTHLY 6.000% 07/15/2026	132,104.180	140,856	144,078
31397AJ95 FHLMC REMICS 3200 PO ZEROCPN 15/AUG/2036	MONTHLY 0.000% 08/15/2036	13,560.990	73,336	12,876
31397BP96 FHLMC REMICS 3232 ST FLOATING 15/OCT/203	MONTHLY FLOATING 10/15/2036	26,134.080	3,411	5,476
31397FDQ2 FHLMC REMICS 3275 FL FLOATING 15/FEB/203	MONTHLY FLOATING 02/15/2037	10,818.830	10,197	10,889
31397FR79 FHLMC REMICS 3290 SB FLOATING 15/MAR/203	MONTHLY FLOATING 03/15/2037	36,847.090	3,561	7,168
31397GUS7 FHLMC REMICS 3305 TA 5.5% 15/APR/2027	MONTHLY 5.500% 04/15/2027	25,796.570	27,957	27,775
31397P4L1 FHLMC REMICS 3383 SA FLOATING 15/NOV/203	MONTHLY FLOATING 11/15/2037	32,641.570	5,851	6,962
31397PXH8 FHLMC REMICS 3405 PE 5% 15/JAN/2038	MONTHLY 5.000% 01/15/2038	239,772.170	263,899	276,954
31397T4Y5 FHLMC REMICS 3424 PI FLOATING 15/APR/203	MONTHLY FLOATING 04/15/2038	61,724.270	9,794	14,631
31397RSZ0 FHLMC REMICS 3431 AT 5% 15/MAR/2023	MONTHLY 5.000% 03/15/2023	4,629.810	5,171	4,719
31397YS36 FHLMC REMICS 3501 A 4.5% 15/JAN/2039	MONTHLY 4.500% 01/15/2039	202,973.800	215,406	222,271
31398E5C4 FHLMC REMICS 3541 MB 4% 15/JUN/2024	MONTHLY 4.000% 06/15/2024	309,885.430	327,898	321,181
31398E4H4 FHLMC REMICS 3546 NB 4% 15/JUN/2024	MONTHLY 4.000% 06/15/2024	322,082.730	345,836	333,730

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31398EP81 FHLMC REMICS 3549 AW 5% 15/JUL/2039	MONTHLY 5.000% 07/15/2039	9,933.370	10,393	11,168
31398J3B7 FHLMC REMICS 3569 NY 5% 15/AUG/2039	MONTHLY 5.000% 08/15/2039	390,102.570	433,014	446,201
31398JUA9 FHLMC REMICS 3575 EB 4% 15/SEP/2024	MONTHLY 4.000% 09/15/2024	125,231.650	136,209	129,831
31398KW97 FHLMC REMICS 3599 DY 4.5% 15/NOV/2029	MONTHLY 4.500% 11/15/2029	1,000,000.000	1,073,750	1,143,828
31398LQM3 FHLMC REMICS 3607 BO ZEROCPN 15/APR/2036	MONTHLY 0.000% 04/15/2036	36,607.020	92,163	34,650
31398LSE9 FHLMC REMICS 3611 PO ZEROCPN 15/JUL/2034	MONTHLY 0.000% 07/15/2034	34,898.860	152,049	33,141
31398V5S1 FHLMC REMICS 3647 GC 5% 15/MAR/2030	MONTHLY 5.000% 03/15/2030	228,000.000	248,378	261,159
31398WZT4 FHLMC REMICS 3652 PB 5% 15/JAN/2034	MONTHLY 5.000% 01/15/2034	419,000.000	464,021	487,395
31398VXZ4 FHLMC REMICS 3653 HJ 5% 15/APR/2040	MONTHLY 5.000% 04/15/2040	78,648.560	85,407	90,409
31398VRS7 FHLMC REMICS 3662 PJ 5% 15/APR/2040	MONTHLY 5.000% 04/15/2040	239,896.750	264,610	273,907
31398VRZ1 FHLMC REMICS 3662 QB 5% 15/MAR/2038	MONTHLY 5.000% 03/15/2038	273,487.900	298,444	311,476
31398Q4P9 FHLMC REMICS 3674 HJ 5.5% 15/APR/2040	MONTHLY 5.500% 04/15/2040	157,984.330	175,017	176,131
3137A04H5 FHLMC REMICS 3677 KB 4.5% 15/MAY/2040	MONTHLY 4.500% 05/15/2040	889,394.450	939,770	998,611
3137A05F8 FHLMC REMICS 3677 PB 4.5% 15/MAY/2040	MONTHLY 4.500% 05/15/2040	204,032.210	226,986	222,415
3137GARP4 FHLMC REMICS 3740 SB FLOATING 15/OCT/204	MONTHLY FLOATING 10/15/2040	130,071.560	13,728	20,248
3137A26U0 FHLMC REMICS 3745 VE 4% 15/SEP/2029	MONTHLY 4.000% 09/15/2029	276,000.000	275,138	296,469

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31398QTF4 FHLMC REMICS 3747 HI 4.5% 15/JUL/2037	MONTHLY 4.500% 07/15/2037	.050	0	0
3137A5HP2 FHLMC REMICS 3787 AY 3.5% 15/JAN/2026	MONTHLY 3.500% 01/15/2026	495,137.120	515,097	520,653
3137A7H29 FHLMC REMICS 3800 HE 4.5% 15/JAN/2040	MONTHLY 4.500% 01/15/2040	255,000.000	275,719	274,745
3137A6US9 FHLMC REMICS 3808 DB 3.5% 15/FEB/2031	MONTHLY 3.500% 02/15/2031	261,580.060	260,763	281,944
3137A6QZ8 FHLMC REMICS 3816 HA 3.5% 15/NOV/2025	MONTHLY 3.500% 11/15/2025	508,885.030	517,156	538,379
3137A7XV7 FHLMC REMICS 3827 BM 5.5% 15/AUG/2039	MONTHLY 5.500% 08/15/2039	.340	0	0
3137A7TL4 FHLMC REMICS 3828 B 3.5% 15/MAR/2031	MONTHLY 3.500% 03/15/2031	345,520.870	345,737	374,202
3137A8VY1 FHLMC REMICS 3844 QB 4.5% 15/APR/2041	MONTHLY 4.500% 04/15/2041	584,000.000	602,798	686,276
3137ABB59 FHLMC REMICS 3852 TP FLOATING 15/MAY/204	MONTHLY FLOATING 05/15/2041	92,188.390	101,983	100,790
3137ABHD6 FHLMC REMICS 3874 DW 3.5% 15/JUN/2021	MONTHLY 3.500% 06/15/2021	.060	0	0
3137ADZD2 FHLMC REMICS 3911 B 3.5% 15/AUG/2026	MONTHLY 3.500% 08/15/2026	452,105.950	462,843	476,688
3137AFM90 FHLMC REMICS 3923 PQ 4% 15/SEP/2040	MONTHLY 4.000% 09/15/2040	.150	0	0
3137AGLW8 FHLMC REMICS 3946 LN 3.5% 15/APR/2041	MONTHLY 3.500% 04/15/2041	43,676.620	44,236	46,448
3137AHUT3 FHLMC REMICS 3951 ME 4% 15/NOV/2041	MONTHLY 4.000% 11/15/2041	1,400,000.000	1,530,375	1,652,436
3137AHEZ7 FHLMC REMICS 3956 EB 3.25% 15/NOV/2041	MONTHLY 3.250% 11/15/2041	659,393.560	669,697	719,993
3137AHH68 FHLMC REMICS 3959 PB 3% 15/NOV/2026	MONTHLY 3.000% 11/15/2026	600,000.000	599,063	642,371

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3137AHJE9 FHLMC REMICS 3964 QB 3% 15/NOV/2026	MONTHLY 3.000% 11/15/2026	970,674.000	920,320	1,022,329
3137AJUS1 FHLMC REMICS 3967 VQ 4% 15/AUG/2028	MONTHLY 4.000% 08/15/2028	750,000.000	771,094	796,038
3137AKHT1 FHLMC REMICS 3989 JW 3.5% 15/JAN/2042	MONTHLY 3.500% 01/15/2042	1,250,000.000	1,187,500	1,385,228
3137ANNR2 FHLMC REMICS 4034 PJ 2% 15/MAR/2042	MONTHLY 2.000% 03/15/2042	160,898.640	147,423	166,885
3137AQU22 FHLMC REMICS 4048 CE 4% 15/MAY/2042	MONTHLY 4.000% 05/15/2042	611,000.000	616,537	715,228
3137AQ6V5 FHLMC REMICS 4055 YA 3.5% 15/MAY/2032	MONTHLY 3.500% 05/15/2032	400,000.000	445,813	441,173
3137ARAY2 FHLMC REMICS 4065 QA 3% 15/AUG/2041	MONTHLY 3.000% 08/15/2041	27,895.560	27,250	29,115
3137B0FC3 FHLMC REMICS 4185 PB 3% 15/MAR/2043	MONTHLY 3.000% 03/15/2043	1,119,481.000	1,109,686	1,220,848
3137B2KH2 FHLMC REMICS 4217 KY 3% 15/JUN/2043	MONTHLY 3.000% 06/15/2043	300,000.000	265,875	331,273
3137B2NA4 FHLMC REMICS 4219 JA 3.5% 15/AUG/2039	MONTHLY 3.500% 08/15/2039	.300	0	0
3137B4FJ0 FHLMC REMICS 4238 UY 3% 15/AUG/2033	MONTHLY 3.000% 08/15/2033	700,000.000	695,563	763,501
3137B53S0 FHLMC REMICS 4259 LA 3% 15/FEB/2040	MONTHLY 3.000% 02/15/2040	299,991.960	289,867	310,881
3137B6N49 FHLMC REMICS 4281 DZ 3% 15/DEC/2043	MONTHLY 3.000% 12/15/2043	.030	0	0
3137BS3J0 FHLMC REMICS 4616 HP 3% 15/SEP/2046	MONTHLY 3.000% 09/15/2046	595,959.760	595,587	642,949
3128HXKY0 FHLMC STRIPS 262 35 3.5% 15/JUL/2042	MONTHLY 3.500% 07/15/2042	205,017.310	214,935	225,839
3132WFG45 FHLMCGLD MORTPASS 3.5% 01/JUL/2046 Q4 PN	MONTHLY 3.500% 07/01/2046	321,097.630	339,159	342,897

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3132H3XT5 FHLMCGLD MORTPASS 3.5% 01/JUN/2042 U9 PN	MONTHLY 3.500% 06/01/2042	213,946.180	224,911	233,794
3128M8RN6 FHLMCGLD MORTPASS 4.5% 01/MAY/2041 G0 PN	MONTHLY 4.500% 05/01/2041	210,539.170	219,882	236,478
3128MCGL3 FHLMCGLD MORTPASS 5.5% 01/FEB/2024 G1 PN	MONTHLY 5.500% 02/01/2024	5,484.810	5,887	5,650
31292YUF2 FHLMCGLD MORTPASS 6.5% 01/AUG/2028 C1 PN	MONTHLY 6.500% 08/01/2028	3,316.500	3,360	3,717
3128FCER0 FHLMCGLD MORTPASS 6.5% 01/MAY/2026 D7 PN	MONTHLY 6.500% 05/01/2026	1,686.680	1,711	1,890
31293NPB0 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029	1,548.660	1,540	1,740
31293PF59 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029	4,866.370	4,840	5,467
31292GU38 FHLMCGLD MORTPASS 6% 01/FEB/2028 C0 PN#	MONTHLY 6.000% 02/01/2028	557.410	554	630
31293JRP6 FHLMCGLD MORTPASS 6% 01/FEB/2029 C2 PN#	MONTHLY 6.000% 02/01/2029	294.810	293	331
31335HSA2 FHLMCGLD MORTPASS 6% 01/JAN/2022 C9 PN#	MONTHLY 6.000% 01/01/2022	341.140	353	383
31293JM63 FHLMCGLD MORTPASS 6% 01/JAN/2029 C2 PN#	MONTHLY 6.000% 01/01/2029	.010	0	0
31293QE25 FHLMCGLD MORTPASS 6% 01/MAY/2029 C2 PN#	MONTHLY 6.000% 05/01/2029	8,178.190	8,135	9,187
31293DBD3 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028	8,069.990	8,027	9,068
31293EJ92 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028	3,844.800	3,824	4,318
31335GQE8 FHLMCGLD MORTPASS 7.5% 01/DEC/2026 C8 PN	MONTHLY 7.500% 12/01/2026	976.800	1,017	1,094
31335GNS0 FHLMCGLD MORTPASS 7.5% 01/MAY/2026 C8 PN	MONTHLY 7.500% 05/01/2026	604.080	629	676

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3128FNAQ2 FHLMCGLD MORTPASS 7.5% 01/MAY/2027 D7 PN	MONTHLY 7.500% 05/01/2027	114.770	119	118
31292GQ90 FHLMCGLD MORTPASS 7.5% 01/OCT/2026 C0 PN	MONTHLY 7.500% 10/01/2026	1,433.490	1,493	1,571
31283GDX2 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022	.850	1	1
31283GD95 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022	2.050	2	2
31364HR74 FNMA INTEREST STRIP 293 1 ZEROCPN 25/DEC	MONTHLY 0.000% 12/25/2024	14,512.630	64,334	14,348
3136FCZH2 FNMA INTEREST STRIP 365 8 5.5% 25/MAY/20	MONTHLY 5.500% 05/25/2036	17,028.750	6,430	3,468
3138EK7G4 FNMA MORTPASS ARM 01/APR/2023 XY PN# AL3	MONTHLY FLOATING 04/01/2023	282,371.130	289,695	292,969
31403JCF1 FNMA MORTPASS ARM 01/AUG/2033 LB PN# 749	MONTHLY FLOATING 08/01/2033	17,194.920	16,792	17,290
31402Q3W9 FNMA MORTPASS ARM 01/FEB/2035 LB PN# 735	MONTHLY FLOATING 02/01/2035	17,003.360	16,788	17,128
3138L2RN9 FNMA MORTPASS ARM 01/JAN/2023 HA PN# AM2	MONTHLY FLOATING 01/01/2023	144,233.790	144,324	144,051
3138EJHW1 FNMA MORTPASS ARM 01/MAY/2022 XY PN# AL2	MONTHLY FLOATING 05/01/2022	302,579.800	337,518	303,947
31406US90 FNMA MORTPASS ARM 01/MAY/2035 WD PN# 820	MONTHLY FLOATING 05/01/2035	4,495.770	4,389	4,451
3140J8TU7 FNMA MORTPASS ARM 01/OCT/2029 XY PN# BM4	MONTHLY FLOATING 10/01/2029	786,848.530	753,948	896,976
3138LER78 FNMA MORTPASS 2.21% 01/JUL/2026 HY PN# A	MONTHLY 2.210% 07/01/2026	1,100,981.430	1,044,986	1,177,037
3138L1YR4 FNMA MORTPASS 2.34% 01/DEC/2022 HY PN# A	MONTHLY 2.340% 12/01/2022	513,106.680	522,727	526,237
3138LEJP7 FNMA MORTPASS 2.35% 01/AUG/2028 HY PN# A	MONTHLY 2.350% 08/01/2028	660,000.000	613,001	716,509

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3138L3U37 FNMA MORTPASS 2.35% 01/MAY/2023 HY PN# A	MONTHLY 2.350% 05/01/2023	335,720.610	337,294	346,682
3138L3Y66 FNMA MORTPASS 2.4% 01/JUL/2023 HY PN# AM	MONTHLY 2.400% 07/01/2023	646,833.130	624,514	673,838
3138L2RF6 FNMA MORTPASS 2.41% 01/JAN/2023 HY PN# A	MONTHLY 2.410% 01/01/2023	636,662.380	643,427	654,553
3138L03Q2 FNMA MORTPASS 2.45% 01/NOV/2022 HY PN# A	MONTHLY 2.450% 11/01/2022	489,450.760	492,816	502,113
3138LFM21 FNMA MORTPASS 2.46% 01/OCT/2026 HY PN# A	MONTHLY 2.460% 10/01/2026	1,000,000.000	956,406	1,082,730
3138L3TA3 FNMA MORTPASS 2.52% 01/MAY/2023 HY PN# A	MONTHLY 2.520% 05/01/2023	550,000.000	550,172	570,323
3140HVY73 FNMA MORTPASS 2.52% 01/NOV/2029 HY PN# B	MONTHLY 2.520% 11/01/2029	1,098,406.610	1,104,757	1,209,642
3140HXAK6 FNMA MORTPASS 2.57% 01/FEB/2030 HY PN# B	MONTHLY 2.570% 02/01/2030	700,000.000	705,250	775,803
31381VD93 FNMA MORTPASS 2.65% 01/AUG/2022 HY PN# 4	MONTHLY 2.650% 08/01/2022	600,000.000	601,125	614,346
31381VFW0 FNMA MORTPASS 2.67% 01/JUL/2022 HY PN# 4	MONTHLY 2.670% 07/01/2022	600,000.000	600,375	613,542
3138L3V77 FNMA MORTPASS 2.68% 01/MAY/2023 HY PN# A	MONTHLY 2.680% 05/01/2023	927,128.830	945,250	963,157
3138L9ZL9 FNMA MORTPASS 2.68% 01/MAY/2025 HY PN# A	MONTHLY 2.680% 05/01/2025	809,220.670	797,556	871,563
3138L9T85 FNMA MORTPASS 2.81% 01/APR/2025 HY PN# A	MONTHLY 2.810% 04/01/2025	1,200,000.000	1,210,875	1,301,760
3138L9B43 FNMA MORTPASS 2.92% 01/MAR/2035 HY PN# A	MONTHLY 2.920% 03/01/2035	1,100,000.000	1,080,922	1,189,661
3138L9PP1 FNMA MORTPASS 3.03% 01/APR/2027 HY PN# A	MONTHLY 3.030% 04/01/2027	.090	0	0
3138L9US9 FNMA MORTPASS 3.03% 01/APR/2030 HY PN# A	MONTHLY 3.030% 04/01/2030	1,500,000.000	1,508,203	1,692,540

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR			COST	CURRENT VALUE
3138LJUY4 FNMA MORTPASS 3.06% 01/JUL/2029 HY PN# A	MONTHLY	3.060%	07/01/2029	.420	0	0
3138LLZH1 FNMA MORTPASS 3.1% 01/JAN/2028 HY PN# AN	MONTHLY	3.100%	01/01/2028	1,200,000.000	1,213,500	1,353,288
3138LCA70 FNMA MORTPASS 3.1% 01/SEP/2025 HY PN# AN	MONTHLY	3.100%	09/01/2025	869,562.780	881,791	958,232
3138L9FB3 FNMA MORTPASS 3.18% 01/JUL/2035 HY PN# A	MONTHLY	3.180%	07/01/2035	988,725.290	1,020,125	1,077,068
3138L5G20 FNMA MORTPASS 3.38% 01/DEC/2023 HY PN# A	MONTHLY	3.380%	12/01/2023	1,188,493.430	1,237,147	1,280,946
3140HTJ83 FNMA MORTPASS 3.45% 01/MAY/2029 HY PN# B	MONTHLY	3.450%	05/01/2029	400,000.000	416,063	462,452
31418ATV0 FNMA MORTPASS 3.5% 01/JUN/2043 CR PN# MA	MONTHLY	3.500%	06/01/2043	270,990.080	285,271	295,992
31418AS33 FNMA MORTPASS 3.5% 01/MAY/2043 CR PN# MA	MONTHLY	3.500%	05/01/2043	303,608.250	323,912	331,589
3138L5EA4 FNMA MORTPASS 3.69% 01/NOV/2023 HY PN# A	MONTHLY	3.690%	11/01/2023	777,094.230	788,386	837,303
3138L7JC1 FNMA MORTPASS 3.7% 01/SEP/2034 HY PN# AM	MONTHLY	3.700%	09/01/2034	.080	0	0
3138L4NR0 FNMA MORTPASS 3.76% 01/AUG/2023 HY PN# A	MONTHLY	3.760%	08/01/2023	442,858.390	448,533	475,966
3140HSAH4 FNMA MORTPASS 3.88% 01/DEC/2028 HY PN# B	MONTHLY	3.880%	12/01/2028	800,000.000	803,250	943,960
31381Q6B7 FNMA MORTPASS 4.295% 01/JUN/2021 HY PN#	MONTHLY	4.295%	06/01/2021	.010	0	0
31402SJ32 FNMA MORTPASS 4.5% 01/SEP/2028 GL PN# 73	MONTHLY	4.500%	09/01/2028	9,875.160	9,153	10,339
31418AHB7 FNMA MORTPASS 4% 01/JUL/2042 CR PN# MA11	MONTHLY	4.000%	07/01/2042	203,694.170	215,852	221,697
31390MLR3 FNMA MORTPASS 5% 01/DEC/2032 K2 PN# 6502	MONTHLY	5.000%	12/01/2032	4,370.520	4,306	4,487

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31406MEL6 FNMA MORTPASS 6% 01/NOV/2034 GO PN# 8138	MONTHLY 6.000% 11/01/2034	5,524.680	5,525	6,276
31358PCT2 FNMA REMICS G92-39 ZB 7% 25/JUL/2022	MONTHLY 7.000% 07/25/2022	13,208.180	13,803	13,619
31358PKY2 FNMA REMICS G92-44 ZQ 8% 25/JUL/2022	MONTHLY 8.000% 07/25/2022	15.690	16	16
31358GR74 FNMA REMICS 1991-57 Z 6.5% 25/MAY/2021	MONTHLY 6.500% 05/25/2021	5.670	6	6
31358FB40 FNMA REMICS 1991-8 G 6.5% 25/FEB/2021	MONTHLY 6.500% 02/25/2021	18.850	19	19
31358QMH5 FNMA REMICS 1992-172 M 7% 25/SEP/2022	MONTHLY 7.000% 09/25/2022	9,254.000	9,579	9,518
31358RNS8 FNMA REMICS 1992-198 O 7.5% 25/NOV/2022	MONTHLY 7.500% 11/25/2022	11,665.020	12,700	12,124
31358MNJ9 FNMA REMICS 1992-36 PM 7.75% 25/MAR/2022	MONTHLY 7.750% 03/25/2022	4,037.480	4,275	4,153
31359BQP5 FNMA REMICS 1993-113 PK 6.5% 25/JUL/2023	MONTHLY 6.500% 07/25/2023	11,299.570	11,164	11,928
31359DDX8 FNMA REMICS 1993-138 L 7% 25/AUG/2023	MONTHLY 7.000% 08/25/2023	7,521.000	7,805	7,945
31359FTM0 FNMA REMICS 1993-223 ZA 6.5% 25/DEC/2023	MONTHLY 6.500% 12/25/2023	14,746.940	15,189	15,638
31358U5G7 FNMA REMICS 1993-56 PZ 7% 25/MAY/2023	MONTHLY 7.000% 05/25/2023	10,811.090	11,277	11,391
31359AUG2 FNMA REMICS 1993-96 PZ 7% 25/JUN/2023	MONTHLY 7.000% 06/25/2023	12,471.800	12,687	13,120
31359HNW0 FNMA REMICS 1994-63 PK 7% 25/APR/2024	MONTHLY 7.000% 04/25/2024	53,569.340	56,020	57,523
31359H2L7 FNMA REMICS 1994-88 PK 7.5% 25/JUL/2024	MONTHLY 7.500% 07/25/2024	8,479.360	8,972	9,224
31359LCA1 FNMA REMICS 1994-96 B 8% 25/SEP/2024	MONTHLY 8.000% 09/25/2024	14,758.480	16,296	16,102

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31359TNY0 FNMA REMICS 1998-25 Z 6.5% 18/MAY/2028	MONTHLY 6.500% 05/18/2028	3,321.360	3,378	3,721
31359VH97 FNMA REMICS 1999-19 PH 6% 25/MAY/2029	MONTHLY 6.000% 05/25/2029	26,192.730	27,726	29,618
31359XSV2 FNMA REMICS 2000-2 ZE 7.5% 25/FEB/2030	MONTHLY 7.500% 02/25/2030	25,143.010	25,823	29,371
313920UV0 FNMA REMICS 2001-47 ZC 6% 25/SEP/2031	MONTHLY 6.000% 09/25/2031	42,854.900	42,134	49,132
313920YX2 FNMA REMICS 2001-48 Z 6.5% 25/SEP/2021	MONTHLY 6.500% 09/25/2021	2,255.850	2,274	2,279
313921YB8 FNMA REMICS 2001-53 OP 6% 25/OCT/2031	MONTHLY 6.000% 10/25/2031	14,548.860	14,730	16,718
313921DF2 FNMA REMICS 2001-55 PC 6.5% 25/OCT/2031	MONTHLY 6.500% 10/25/2031	3,859.470	4,003	4,510
3139214L9 FNMA REMICS 2001-60 QS FLOATING 25/SEP/2	MONTHLY FLOATING 09/25/2031	23,661.790	24,801	34,334
31392BKK1 FNMA REMICS 2001-80 Z 6% 25/JAN/2032	MONTHLY 6.000% 01/25/2032	68,132.530	64,891	76,028
31392BQR0 FNMA REMICS 2001-81 HE 6.5% 25/JAN/2032	MONTHLY 6.500% 01/25/2032	103,230.530	117,489	122,497
31392BVX1 FNMA REMICS 2002-1 HC 6.5% 25/FEB/2022	MONTHLY 6.500% 02/25/2022	2,891.220	3,052	2,935
31392EGV6 FNMA REMICS 2002-52 FG FLOATING 25/SEP/2	MONTHLY FLOATING 09/25/2032	3,971.200	3,966	4,010
31392FNE3 FNMA REMICS 2002-75 GB 5.5% 25/NOV/2032	MONTHLY 5.500% 11/25/2032	21,296.620	23,120	22,577
31392FX93 FNMA REMICS 2002-82 QE 5.5% 25/DEC/2032	MONTHLY 5.500% 12/25/2032	14,073.020	13,704	16,118
31393ANT0 FNMA REMICS 2003-22 UD 4% 25/APR/2033	MONTHLY 4.000% 04/25/2033	159,266.770	165,737	177,419
31393A5B9 FNMA REMICS 2003-43 YA 4% 25/MAR/2033	MONTHLY 4.000% 03/25/2033	12,560.860	11,582	12,686

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31393CUT8 FNMA REMICS 2003-44 CL 4% 25/JUN/2033	MONTHLY 4.000% 06/25/2033	247,766.530	254,425	274,796
31393CRH8 FNMA REMICS 2003-47 PE 5.75% 25/JUN/2033	MONTHLY 5.750% 06/25/2033	60,654.710	66,757	68,593
31393CLX9 FNMA REMICS 2003-48 GH 5.5% 25/JUN/2033	MONTHLY 5.500% 06/25/2033	126,595.510	142,657	146,406
31393CY80 FNMA REMICS 2003-49 JE 3% 25/APR/2033	MONTHLY 3.000% 04/25/2033	.860	1	1
31393C3W1 FNMA REMICS 2003-49 YC 4% 25/JUN/2023	MONTHLY 4.000% 06/25/2023	17,794.000	18,695	18,233
31393DDG3 FNMA REMICS 2003-58 M 3.5% 25/JUL/2033	MONTHLY 3.500% 07/25/2033	46,414.210	41,185	50,440
31393DLT6 FNMA REMICS 2003-64 AH 6% 25/JUL/2033	MONTHLY 6.000% 07/25/2033	98,767.720	101,618	115,882
31394BE67 FNMA REMICS 2004-101 AR 5.5% 25/JAN/2035	MONTHLY 5.500% 01/25/2035	2,311.070	2,382	2,594
31394ABD7 FNMA REMICS 2004-53 NC 5.5% 25/JUL/2024	MONTHLY 5.500% 07/25/2024	7,180.900	7,136	7,494
31394AVD5 FNMA REMICS 2004-59 BG ZEROCPN 25/DEC/20	MONTHLY 0.000% 12/25/2032	14,307.830	52,931	13,559
31394ARP3 FNMA REMICS 2004-61 SH FLOATING 25/NOV/2	MONTHLY FLOATING 11/25/2032	22,372.400	25,560	35,344
31394AZG4 FNMA REMICS 2004-68 LC 5% 25/SEP/2029	MONTHLY 5.000% 09/25/2029	39,775.130	39,836	44,301
31394UKE1 FNMA REMICS 2005-102 PG 5% 25/NOV/2035	MONTHLY 5.000% 11/25/2035	144,064.210	158,201	166,836
31394UN81 FNMA REMICS 2005-106 US FLOATING 25/NOV/	MONTHLY FLOATING 11/25/2035	13,218.570	17,502	19,920
31394DGG9 FNMA REMICS 2005-29 WC 4.75% 25/APR/2035	MONTHLY 4.750% 04/25/2035	41,016.330	44,016	44,988
31394CBB7 FNMA REMICS 2005-3 AP 5.5% 25/FEB/2035	MONTHLY 5.500% 02/25/2035	11,034.740	11,062	12,409

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31394CBV3 FNMA REMICS 2005-3 CM 6% 25/FEB/2035	MONTHLY 6.000% 02/25/2035	409,740.140	459,084	474,877
31394EF29 FNMA REMICS 2005-67 HG 5.5% 25/JAN/2035	MONTHLY 5.500% 01/25/2035	.280	0	0
31394FCA1 FNMA REMICS 2005-76 PZ 5.5% 25/SEP/2035	MONTHLY 5.500% 09/25/2035	781,714.430	771,127	905,546
31394U4J8 FNMA REMICS 2005-99 AC 5.5% 25/DEC/2035	MONTHLY 5.500% 12/25/2035	541,000.000	585,448	633,689
31395BZL0 FNMA REMICS 2006-27 OH ZEROCPN 25/APR/20	MONTHLY 0.000% 04/25/2036	36,345.890	235,157	34,450
31395DFA2 FNMA REMICS 2006-39 WC 5.5% 25/JAN/2036	MONTHLY 5.500% 01/25/2036	78,874.110	86,762	85,678
31394VYC8 FNMA REMICS 2006-4 PZ 6% 25/FEB/2036	MONTHLY 6.000% 02/25/2036	1,611,643.530	1,613,253	2,121,285
31395DTS8 FNMA REMICS 2006-50 PS ZEROCPN 25/JUN/20	MONTHLY 0.000% 06/25/2036	42,878.610	152,408	41,752
31395NC96 FNMA REMICS 2006-58 FL FLOATING 25/JUL/2	MONTHLY FLOATING 07/25/2036	9,335.450	8,921	9,413
31396KGX4 FNMA REMICS 2006-77 PC 6.5% 25/AUG/2036	MONTHLY 6.500% 08/25/2036	110,078.790	115,913	127,508
31396K4K5 FNMA REMICS 2006-95 SG FLOATING 25/OCT/2	MONTHLY FLOATING 10/25/2036	8,102.020	9,449	13,375
31396XXQ2 FNMA REMICS 2007-100 SM FLOATING 25/OCT/	MONTHLY FLOATING 10/25/2037	31,881.240	6,615	6,472
31396X6G4 FNMA REMICS 2007-116 HI FLOATING 25/JAN/	MONTHLY FLOATING 01/25/2038	48,589.030	1,632	2,155
31396WCQ7 FNMA REMICS 2007-53 SH FLOATING 25/JUN/2	MONTHLY FLOATING 06/25/2037	33,567.060	6,216	5,551
31396WWB8 FNMA REMICS 2007-61 PE 5.5% 25/JUL/2037	MONTHLY 5.500% 07/25/2037	353,393.130	398,495	412,358
31396WLY0 FNMA REMICS 2007-65 KI FLOATING 25/JUL/2	MONTHLY FLOATING 07/25/2037	24,896.530	9,583	4,524

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
31396XJE5 FNMA REMICS 2007-77 FG FLOATING 25/MAR/2	MONTHLY FLOATING 03/25/2037	13,998	15,147
	14,986.480		
31396XUU6 FNMA REMICS 2007-88 VI FLOATING 25/SEP/2	MONTHLY FLOATING 09/25/2037	(74)	15,149
	69,217.980		
31396YCX8 FNMA REMICS 2008-1 BI FLOATING 25/FEB/20	MONTHLY FLOATING 02/25/2038	3,237	5,327
	27,238.680		
31396YKW1 FNMA REMICS 2008-10 XI FLOATING 25/MAR/2	MONTHLY FLOATING 03/25/2038	1,195	3,198
	16,811.580		
31396Y5B4 FNMA REMICS 2008-32 SA FLOATING 25/APR/2	MONTHLY FLOATING 04/25/2038	4,784	2,166
	12,111.760		
31396YEP3 FNMA REMICS 2008-4 SD FLOATING 25/FEB/20	MONTHLY FLOATING 02/25/2038	5,159	15,332
	84,944.350		
31397LYN3 FNMA REMICS 2008-47 SI FLOATING 25/JUN/2	MONTHLY FLOATING 06/25/2023	(1)	22
	1,361.600		
31397LC23 FNMA REMICS 2008-53 CI FLOATING 25/JUL/2	MONTHLY FLOATING 07/25/2038	1,906	3,326
	18,003.640		
31397MHG5 FNMA REMICS 2008-70 BY 4% 25/AUG/2023	MONTHLY 4.000% 08/25/2023	3,634	3,444
	3,404.850		
31397MRK5 FNMA REMICS 2008-80 SA FLOATING 25/SEP/2	MONTHLY FLOATING 09/25/2038	(34)	6,634
	35,413.270		
31397NUJ2 FNMA REMICS 2009-19 PW 4.5% 25/OCT/2036	MONTHLY 4.500% 10/25/2036	350,486	359,175
	318,731.980		
31396QAF6 FNMA REMICS 2009-37 KI FLOATING 25/JUN/2	MONTHLY FLOATING 06/25/2039	8,446	3,757
	22,403.490		
31396QKF5 FNMA REMICS 2009-52 PI 5% 25/JUL/2039	MONTHLY 5.000% 07/25/2039	24,960	8,240
	53,882.830		
31397M5Z6 FNMA REMICS 2009-6 GS FLOATING 25/FEB/20	MONTHLY FLOATING 02/25/2039	2,515	5,150
	22,846.250		
31396QTN9 FNMA REMICS 2009-62 HJ 6% 25/MAY/2039	MONTHLY 6.000% 05/25/2039	35,392	34,819
	32,823.370		
31396Q4T3 FNMA REMICS 2009-69 MB 4% 25/SEP/2029	MONTHLY 4.000% 09/25/2029	73,135	76,102
	70,027.400		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31398FTC5 FNMA REMICS 2009-86 IP 5.5% 25/OCT/2039	MONTHLY 5.500% 10/25/2039	23,234.970	8,919	4,045
31398FRT0 FNMA REMICS 2009-86 OT ZEROCPN 25/OCT/20	MONTHLY 0.000% 10/25/2037	74,551.040	360,298	68,997
31398FVM0 FNMA REMICS 2009-92 AD 6% 25/NOV/2039	MONTHLY 6.000% 11/25/2039	102,573.640	114,434	112,703
31398F4S7 FNMA REMICS 2009-99 SC FLOATING 25/DEC/2	MONTHLY FLOATING 12/25/2039	12,851.700	2,793	2,006
31398GX38 FNMA REMICS 2010-10 NT 5% 25/FEB/2040	MONTHLY 5.000% 02/25/2040	332,309.250	362,632	377,773
31398NAJ3 FNMA REMICS 2010-102 PN 5% 25/SEP/2040	MONTHLY 5.000% 09/25/2040	314,000.000	347,166	364,775
31398NWX8 FNMA REMICS 2010-111 AE 5.5% 25/APR/2038	MONTHLY 5.500% 04/25/2038	.390	0	0
31398NU85 FNMA REMICS 2010-123 BP 4.5% 25/NOV/2040	MONTHLY 4.500% 11/25/2040	760,006.350	827,932	854,831
31398SM59 FNMA REMICS 2010-135 HE 3% 25/JAN/2021	MONTHLY 3.000% 01/25/2021	.020	0	0
31398SXH1 FNMA REMICS 2010-141 AL 4% 25/DEC/2040	MONTHLY 4.000% 12/25/2040	612,561.740	616,268	654,547
31398SRR6 FNMA REMICS 2010-143 BD 4.5% 25/DEC/2030	MONTHLY 4.500% 12/25/2030	263,478.520	279,976	293,161
31398G7D5 FNMA REMICS 2010-2 LC 5% 25/FEB/2040	MONTHLY 5.000% 02/25/2040	500,000.000	538,125	597,121
31398M3F1 FNMA REMICS 2010-32 GL 4% 25/APR/2030	MONTHLY 4.000% 04/25/2030	51,932.340	53,588	55,963
31398PKD0 FNMA REMICS 2010-35 SB FLOATING 25/APR/2	MONTHLY FLOATING 04/25/2040	40,398.470	11,586	6,870
31398MJ80 FNMA REMICS 2010-37 CY 5% 25/APR/2040	MONTHLY 5.000% 04/25/2040	439,728.450	481,148	502,147
31398PEC9 FNMA REMICS 2010-38 KC 4.5% 25/APR/2040	MONTHLY 4.500% 04/25/2040	1,497,334.000	1,565,650	1,716,268

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31398PC56 FNMA REMICS 2010-41 DC 4.5% 25/MAY/2025	MONTHLY 4.500% 05/25/2025	203,321.680	225,306	210,335
31398PA74 FNMA REMICS 2010-41 NB 5% 25/MAY/2040	MONTHLY 5.000% 05/25/2040	179,025.540	191,669	206,385
31398PSE0 FNMA REMICS 2010-42 S FLOATING 25/MAY/20	MONTHLY FLOATING 05/25/2040	11,948.190	5,103	2,202
31398MCZ7 FNMA REMICS 2010-9 PE 4.5% 25/OCT/2039	MONTHLY 4.500% 10/25/2039	60,675.620	62,686	67,245
3136A1DG7 FNMA REMICS 2011-104 KY 4% 25/MAR/2039	MONTHLY 4.000% 03/25/2039	700,866.160	724,959	732,007
3136A2WC3 FNMA REMICS 2011-126 KB 4% 25/DEC/2041	MONTHLY 4.000% 12/25/2041	1,200,000.000	1,306,500	1,362,401
3136A2MD2 FNMA REMICS 2011-128 KB 4.5% 25/DEC/2041	MONTHLY 4.500% 12/25/2041	800,000.000	915,000	957,704
31397SCQ5 FNMA REMICS 2011-22 MA 6.5% 25/APR/2038	MONTHLY 6.500% 04/25/2038	9,485.830	10,597	9,544
31397UJT7 FNMA REMICS 2011-51 B 3.5% 25/JUN/2031	MONTHLY 3.500% 06/25/2031	359,871.030	362,078	390,020
3136A1MA0 FNMA REMICS 2011-99 DB 5% 25/OCT/2041	MONTHLY 5.000% 10/25/2041	77,833.700	85,082	89,102
3136A8QB9 FNMA REMICS 2012-100 EW 3% 25/SEP/2027	MONTHLY 3.000% 09/25/2027	1,604,941.000	1,498,614	1,740,753
3136AAJ71 FNMA REMICS 2012-137 CF FLOATING 25/AUG/	MONTHLY FLOATING 08/25/2041	.210	0	0
3136ABDL4 FNMA REMICS 2012-147 WN 4.5% 25/JAN/2033	MONTHLY 4.500% 01/25/2033	202,215.700	221,052	228,853
3136A4JR1 FNMA REMICS 2012-20 TD 4.5% 25/FEB/2042	MONTHLY 4.500% 02/25/2042	.250	0	0
3136A35F4 FNMA REMICS 2012-28 B 6.5% 25/JUN/2039	MONTHLY 6.500% 06/25/2039	13,752.520	15,343	15,055
3136A42W8 FNMA REMICS 2012-34 KA 3.5% 25/SEP/2041	MONTHLY 3.500% 09/25/2041	61,990.040	60,208	65,447

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3136A5Z66 FNMA REMICS 2012-50 HB 4% 25/MAR/2042	MONTHLY 4.000% 03/25/2042	102,401.700	104,994	111,473
3136A6MD3 FNMA REMICS 2012-60 JV 4.5% 25/SEP/2041	MONTHLY 4.500% 09/25/2041	79,258.660	84,955	83,309
3136A7D66 FNMA REMICS 2012-83 TN 5% 25/AUG/2042	MONTHLY 5.000% 08/25/2042	107,353.830	117,083	120,623
3136AGA69 FNMA REMICS 2013-101 E 3% 25/OCT/2033	MONTHLY 3.000% 10/25/2033	1,075,000.000	951,469	1,177,039
3136AGSP8 FNMA REMICS 2013-104 CY 5% 25/OCT/2043	MONTHLY 5.000% 10/25/2043	500,000.000	551,250	626,973
3136ACJP7 FNMA REMICS 2013-17 YM 4% 25/MAR/2033	MONTHLY 4.000% 03/25/2033	197,812.900	209,924	223,683
3136ADVK2 FNMA REMICS 2013-26 QJ 3% 25/APR/2028	MONTHLY 3.000% 04/25/2028	1,000,000.000	1,018,438	1,083,646
3136ADYG8 FNMA REMICS 2013-27 PE 3% 25/APR/2043	MONTHLY 3.000% 04/25/2043	1,000,000.000	1,002,500	1,088,153
3136AEHL4 FNMA REMICS 2013-57 DK 3.5% 25/JUN/2033	MONTHLY 3.500% 06/25/2033	122,049.800	124,872	133,742
3136AFW83 FNMA REMICS 2013-83 CA 3.5% 25/OCT/2037	MONTHLY 3.500% 10/25/2037	.050	0	0
3136AKKF9 FNMA REMICS 2014-43 PZ 3% 25/JUL/2043	MONTHLY 3.000% 07/25/2043	472,584.760	443,687	491,150
3136ASMM5 FNMA REMICS 2016-38 NA 3% 25/JAN/2046	MONTHLY 3.000% 01/25/2046	273,804.400	284,671	293,278
3136B1F58 FNMA REMICS 2018-35 CD 3% 25/MAY/2048	MONTHLY 3.000% 05/25/2048	561,143.440	571,314	594,225
3136B7AE1 FNMA REMICS 2019-65 PA 2.5% 25/MAY/2048	MONTHLY 2.500% 05/25/2048	910,529.870	912,664	954,443
35563CAA6 FREDDIE MAC MILITARY HOUSING BONDS	MONTHLY FLOATING 11/25/2055	.110	0	0
3137BS6Q1 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 2.356% 08/25/2022	158,382.760	161,545	160,994

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3137B04Y7 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 2.615% 01/25/2023	1,200,000.000	1,179,516	1,254,650
3137BUWM6 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 2.932% 01/25/2023	344,179.360	351,048	359,134
3137B36J2 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY FLOATING 02/25/2023	474,000.000	472,309	501,261
3137B7YY9 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.490% 01/25/2024	1,000,000.000	1,057,891	1,085,863
3137BBBD1 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.389% 03/25/2024	229,000.000	235,859	249,087
3137FJYB9 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 4.094% 09/25/2024	607,483.550	619,631	662,650
3137FCM43 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.136% 10/25/2024	813,000.000	837,376	886,986
3137BJP64 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.205% 03/25/2025	1,112,000.000	1,145,332	1,229,924
3137FJF53 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY FLOATING 04/25/2025	1,250,000.000	1,235,999	1,386,606
3137BJQ71 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 2.770% 05/25/2025	700,000.000	690,942	755,954
3137BLAC2 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY FLOATING 06/25/2025	900,000.000	926,987	1,001,956
3137BLMZ8 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.010% 07/25/2025	391,000.000	402,719	431,316
3137FPHV0 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY FLOATING 09/25/2025	1,000,000.000	999,952	1,058,191
3137FQXK4 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 2.097% 10/25/2026	885,000.000	884,969	946,008
3137BTAC5 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.300% 10/25/2026	1,000,000.000	1,024,229	1,138,374
3137F2LJ3 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.117% 06/25/2027	479,000.000	493,347	544,150

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3137FCJK1 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY FLOATING 11/25/2027	437,000.000	450,103	504,284
3137FJEG0 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.879% 02/25/2028	394,813.070	402,698	448,757
3137FGR31 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.854% 06/25/2028	437,000.000	450,089	520,946
3137FJXV6 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY FLOATING 09/25/2028	743,000.000	756,578	901,163
3137FKZZ2 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.690% 01/25/2029	655,000.000	674,621	780,299
3137FLMV3 FREDDIE MAC MULTIFAMILY STRUCTURED PASS	MONTHLY 3.422% 02/25/2029	665,000.000	684,910	781,310
30295AAN8 FREMF 2016-K722 MORTGAGE TRUST 2016-K722	MONTHLY FLOATING 07/25/2049	370,000.000	349,524	392,081
36206TXW7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026	1,882.680	1,911	2,091
36206UPC7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026	1,812.350	1,840	2,013
36206TXR8 GNMA I MORTPASS 6.5% 15/MAR/2026 SF PN#	MONTHLY 6.500% 03/15/2026	4,136.290	4,198	4,594
36206H6A1 GNMA I MORTPASS 7.5% 15/AUG/2026 SF PN#	MONTHLY 7.500% 08/15/2026	4,501.620	4,689	4,520
36204DH28 GNMA I MORTPASS 7.5% 15/DEC/2023 SF PN#	MONTHLY 7.500% 12/15/2023	542.920	568	549
36207CC97 GNMA I MORTPASS 7.5% 15/JAN/2027 SF PN#	MONTHLY 7.500% 01/15/2027	7,530.890	7,844	7,662
36207FUM1 GNMA I MORTPASS 7.5% 15/JUN/2026 SF PN#	MONTHLY 7.500% 06/15/2026	2,140.490	2,229	2,149
36208ST85 GNMA I MORTPASS 7.5% 15/MAR/2028 SF PN#	MONTHLY 7.500% 03/15/2028	.060	0	0
36224PR26 GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	MONTHLY 7.500% 10/15/2022	101.180	106	102

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
36203LBV3 GNMA I MORTPASS 7.5% 15/OCT/2023 SF PN#	MONTHLY 7.500% 10/15/2023	291.230	305	308
36207SH22 GNMA I MORTPASS 7.5% 15/OCT/2026 SF PN#	MONTHLY 7.500% 10/15/2026	8,173.140	8,513	8,206
36225ALU2 GNMA I MORTPASS 8% 15/DEC/2023 SP PN# 78	MONTHLY 8.000% 12/15/2023	4,049.770	4,297	4,292
36224FUB4 GNMA I MORTPASS 8% 15/JUN/2022 SF PN# 32	MONTHLY 8.000% 06/15/2022	730.270	775	733
36225AE63 GNMA I MORTPASS 9.5% 15/AUG/2022 SP PN#	MONTHLY 9.500% 08/15/2022	42.410	46	42
36225ATF7 GNMA I MORTPASS 9.5% 15/DEC/2021 SP PN#	MONTHLY 9.500% 12/15/2021	23.020	25	23
36225AAS9 GNMA I MORTPASS 9.5% 15/OCT/2024 SP PN#	MONTHLY 9.500% 10/15/2024	.230	0	0
3617K1XV0 GNMA II MORTPASS 4.5% 20/JUL/2049 SF PN#	MONTHLY 4.500% 07/20/2049	895,163.950	942,999	968,917
3617ALMQ0 GNMA II MORTPASS 4.5% 20/MAY/2048 SF PN#	MONTHLY 4.500% 05/20/2048	311,113.500	324,482	334,864
3617LMSM9 GNMA II MORTPASS 4.5% 20/SEP/2049 SF PN#	MONTHLY 4.500% 09/20/2049	1,456,311.450	1,579,188	1,616,506
3617M2KU2 GNMA II MORTPASS 4% 20/JUL/2050 SF PN# B	MONTHLY 4.000% 07/20/2050	694,994.760	772,747	780,973
3617N9MX8 GNMA II MORTPASS 4% 20/JUL/2050 SF PN# B	MONTHLY 4.000% 07/20/2050	695,149.190	772,919	778,122
36202EWE5 GNMA II MORTPASS 6% 20/SEP/2038 SF PN# 0	MONTHLY 6.000% 09/20/2038	76,219.320	85,318	88,433
38373RTN9 GNMA 2001-35 AZ 6.5% 20/AUG/2031	MONTHLY 6.500% 08/20/2031	142,368.110	148,489	142,336
38373VWR7 GNMA 2002-69 PD 8.90978% 20/OCT/2032	MONTHLY 8.909% 10/20/2032	45,242.120	49,568	45,723
38374HGZ7 GNMA 2004-55 MC 5.5% 20/JUL/2034	MONTHLY 5.500% 07/20/2034	392,207.010	435,863	448,537

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38374JLG9 GNMA 2004-89 LS FLOATING 16/OCT/2034	MONTHLY FLOATING 10/16/2034 24,366.220	25,097	36,585
38374JXC5 GNMA 2004-90 SI FLOATING 20/OCT/2034	MONTHLY FLOATING 10/20/2034 87,982.760	(160)	14,818
38374JA97 GNMA 2004-95 SA FLOATING 16/NOV/2034	MONTHLY FLOATING 11/16/2034 11,958.160	11,555	15,123
38374L3B5 GNMA 2005-68 KI FLOATING 20/SEP/2035	MONTHLY FLOATING 09/20/2035 186,964.040	(351)	39,942
38374MU98 GNMA 2006-17 TW 6% 20/APR/2036	MONTHLY 6.000% 04/20/2036 410,735.010	464,507	476,719
38375JTD7 GNMA 2007-17 JI FLOATING 16/APR/2037	MONTHLY FLOATING 04/16/2037 52,481.500	(146)	11,679
38375KYH9 GNMA 2007-42 SB FLOATING 20/JUL/2037	MONTHLY FLOATING 07/20/2037 77,787.260	(157)	13,456
38375K3J9 GNMA 2007-50 AI FLOATING 20/AUG/2037	MONTHLY FLOATING 08/20/2037 50,594.580	5,983	3,177
38375LGF1 GNMA 2007-53 SW FLOATING 20/SEP/2037	MONTHLY FLOATING 09/20/2037 8,452.360	9,710	11,459
38375LV72 GNMA 2007-72 US FLOATING 20/NOV/2037	MONTHLY FLOATING 11/20/2037 42,111.770	3,885	5,861
38375LD23 GNMA 2007-73 MI FLOATING 20/NOV/2037	MONTHLY FLOATING 11/20/2037 66,359.440	(119)	8,732
38375JMV4 GNMA 2007-9 CI FLOATING 20/MAR/2037	MONTHLY FLOATING 03/20/2037 94,029.920	(174)	15,869
38375PR78 GNMA 2008-20 PO ZEROCPN 20/SEP/2037	MONTHLY 0.000% 09/20/2037 7,318.940	28,847	7,289
38373W7P7 GNMA 2008-25 SA FLOATING 20/MAR/2038	MONTHLY FLOATING 03/20/2038 119,968.660	(233)	13,592
38375PX30 GNMA 2008-29 PO ZEROCPN 17/FEB/2033	MONTHLY 0.000% 02/17/2033 2,372.540	12,051	2,350
38375QKS7 GNMA 2008-40 SA FLOATING 16/MAY/2038	MONTHLY FLOATING 05/16/2038 167,148.200	(435)	31,607

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38375QQM4 GNMA 2008-43 NB 5.5% 20/MAY/2038	MONTHLY 5.500% 05/20/2038 183,011.950	203,900	207,062
38375QX87 GNMA 2008-51 PG 5% 20/JUN/2038	MONTHLY 5.000% 06/20/2038 31,189.180	33,509	34,611
38375XHK3 GNMA 2008-57 AI FLOATING 20/JUL/2038	MONTHLY FLOATING 07/20/2038 50,147.890	(104)	8,590
38375XHT4 GNMA 2008-62 SA FLOATING 20/JUL/2038	MONTHLY FLOATING 07/20/2038 36,830.210	2,748	5,298
38375PQ61 GNMA 2008-7 SP FLOATING 20/OCT/2037	MONTHLY FLOATING 10/20/2037 17,930.020	16,721	21,018
38375XML5 GNMA 2008-71 SC FLOATING 20/AUG/2038	MONTHLY FLOATING 08/20/2038 7,558.300	647	1,084
38375DUZ9 GNMA 2008-76 US FLOATING 20/SEP/2038	MONTHLY FLOATING 09/20/2038 50,297.460	5,423	8,925
38375Y2X9 GNMA 2008-93 AS FLOATING 20/DEC/2038	MONTHLY FLOATING 12/20/2038 41,954.920	(71)	5,892
38375DYP7 GNMA 2008-95 DS FLOATING 20/DEC/2038	MONTHLY FLOATING 12/20/2038 90,349.600	15,637	16,354
38376JFW9 GNMA 2009-106 ST FLOATING 20/FEB/2038	MONTHLY FLOATING 02/20/2038 232,901.960	24,914	40,656
38374TXN9 GNMA 2009-31 TS FLOATING 20/MAR/2039	MONTHLY FLOATING 03/20/2039 40,117.110	2,569	3,075
38374UVQ1 GNMA 2009-42 SC FLOATING 20/JUN/2039	MONTHLY FLOATING 06/20/2039 57,549.260	4,961	8,607
38374UF97 GNMA 2009-43 SA FLOATING 20/JUN/2039	MONTHLY FLOATING 06/20/2039 45,261.210	4,203	6,479
38373AGM2 GNMA 2009-72 SM FLOATING 16/AUG/2039	MONTHLY FLOATING 08/16/2039 47,487.950	6,964	8,208
38376CXX2 GNMA 2009-79 OK ZEROCPN 16/NOV/2037	MONTHLY 0.000% 11/16/2037 33,651.940	183,037	32,120
38376WGQ2 GNMA 2010-14 QP 6% 20/DEC/2039	MONTHLY 6.000% 12/20/2039 .050	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
38377NF41 GNMA 2010-157 OP ZEROCPN 20/DEC/2040	MONTHLY 0.000% 12/20/2040	106,880.680	517,106	100,827
38376LK65 GNMA 2011-97 WA VARIABLE 20/NOV/2038	MONTHLY FLOATING 11/20/2038	59,765.200	67,796	70,069
38376RFG6 GNMA 2015-H20 FA FLOATING 20/AUG/2065	MONTHLY FLOATING 08/20/2065	398,798.180	397,479	399,617
38376RKA3 GNMA 2015-H26 FG FLOATING 20/OCT/2065	MONTHLY FLOATING 10/20/2065	431,011.340	425,901	432,691
76116FAC1 RESOLUTION FUNDING CORP BOND ZERO CPN 15	SEMI-ANN. 0.000% 04/15/2030	29,665,000.000	12,453,006	26,357,649
76116EHL7 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 10/15/2028	130,000.000	88,244	119,354
76116FAB3 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 01/15/2030	1,540,000.000	1,158,422	1,369,738
21H020634 TBA GNMA2 SINGLE FAMILY 30YR 2 3/21	2.000% 03/15/2051	3,700,000.000	3,842,652	3,856,954
21H022630 TBA GNMA2 SINGLE FAMILY 30YR 2.5 3/21	2.500% 03/15/2051	3,600,000.000	3,785,484	3,796,740
01F020612 TBA UMBS SINGLE FAMILY 30YR 2 1/21	2.000% 01/25/2051	10,970,000.000	11,341,989	11,395,526
01F020638 TBA UMBS SINGLE FAMILY 30YR 2 3/21	2.000% 03/25/2051	45,749,000.000	47,219,017	47,368,057
880591EJ7 TENNESSEE VALLEY AUTHORITY BOND FIXED 4.	SEMI-ANN. 4.625% 09/15/2060	133,000.000	131,218	209,733
880591CS9 TENNESSEE VALLEY AUTHORITY PUTABLE BOND	SEMI-ANN. 5.880% 04/01/2036	300,000.000	397,977	462,138
31373UAF4 UMBS MORTPASS 10% 01/FEB/2025 CL PN# 303	MONTHLY 10.000% 02/01/2025	3.500	4	4
3133KYUJ6 UMBS MORTPASS 2% 01/NOV/2040 CT PN# RB50	MONTHLY 2.000% 11/01/2040	1,055,883.980	1,093,087	1,098,377
31418AHQ4 UMBS MORTPASS 3.5% 01/AUG/2032 CT PN# MA	MONTHLY 3.500% 08/01/2032	142,255.360	151,478	153,764

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3140KEB98 UMBS MORTPASS 3% 01/APR/2050 CL PN# BP63	MONTHLY 3.000% 04/01/2050	1,354,329.190	1,433,896	1,424,632
3131Y1WR7 UMBS MORTPASS 4.5% 01/JUN/2048 CL PN# ZM	MONTHLY 4.500% 06/01/2048	599,083.020	647,946	664,760
3140HNWP3 UMBS MORTPASS 4.5% 01/JUN/2049 CL PN# BK	MONTHLY 4.500% 06/01/2049	717,030.380	761,173	786,762
31403T3E2 UMBS MORTPASS 4% 01/JAN/2025 CT PN# 7577	MONTHLY 4.000% 01/01/2025	.020	0	0
3140J7XD2 UMBS MORTPASS 4% 01/JAN/2048 CL PN# BM33	MONTHLY 4.000% 01/01/2048	647,668.850	689,261	713,951
3140X7KS7 UMBS MORTPASS 4% 01/MAR/2049 CL PN# FM39	MONTHLY 4.000% 03/01/2049	68,700.720	72,903	73,124
31389EV85 UMBS MORTPASS 5.5% 01/AUG/2029 CL PN# 62	MONTHLY 5.500% 08/01/2029	11,178.960	10,767	12,473
31418XEZ7 UMBS MORTPASS 5% 01/AUG/2040 CL PN# AD91	MONTHLY 5.000% 08/01/2040	147,818.140	160,244	171,051
31410GB51 UMBS MORTPASS 6.5% 01/OCT/2036 CL PN# 88	MONTHLY 6.500% 10/01/2036	16,629.340	18,812	20,108
31410GRK1 UMBS MORTPASS 6.5% 01/OCT/2037 CL PN# 88	MONTHLY 6.500% 10/01/2037	16,149.360	17,757	19,485
31416BQA9 UMBS MORTPASS 6.5% 01/OCT/2038 CL PN# 99	MONTHLY 6.500% 10/01/2038	31,725.730	34,883	37,494
31402RDG1 UMBS MORTPASS 6% 01/APR/2035 CL PN# 7355	MONTHLY 6.000% 04/01/2035	78,188.650	85,617	93,922
3138EGBP8 UMBS MORTPASS 6% 01/DEC/2032 CL PN# AL00	MONTHLY 6.000% 12/01/2032	42,027.830	46,539	49,672
31410F6B6 UMBS MORTPASS 7% 01/APR/2037 CL PN# 8883	MONTHLY 7.000% 04/01/2037	.020	0	0
31371YEX5 UMBS MORTPASS 7% 01/MAR/2024 CL PN# 2657	MONTHLY 7.000% 03/01/2024	390.960	403	395
31372LUC0 UMBS MORTPASS 7% 01/MAY/2024 CL PN# 2760	MONTHLY 7.000% 05/01/2024	203.810	210	204

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31372NHM9 UMBS MORTPASS 7% 01/MAY/2024 CL PN# 2775	MONTHLY 7.000% 05/01/2024	1,121.620	1,156	1,170
31372VCR5 UMBS MORTPASS 7% 01/MAY/2024 CL PN# 2836	MONTHLY 7.000% 05/01/2024	.010	0	0
31372VLE4 UMBS MORTPASS 7% 01/MAY/2024 CL PN# 2839	MONTHLY 7.000% 05/01/2024	152.560	157	153
31372V2H8 UMBS MORTPASS 7% 01/MAY/2024 CL PN# 2843	MONTHLY 7.000% 05/01/2024	.080	0	0
31416AVB3 UMBS MORTPASS 7% 01/NOV/2038 CL PN# 9944	MONTHLY 7.000% 11/01/2038	8,490.530	9,594	10,236
31413MDZ7 UMBS MORTPASS 7% 01/OCT/2037 CL PN# 9493	MONTHLY 7.000% 10/01/2037	1,687.920	1,907	1,864
31376QPN7 UMBS MORTPASS 8% 01/OCT/2026 CL PN# 3623	MONTHLY 8.000% 10/01/2026	2,660.570	2,799	2,671
912810SQ2 UNITED STATES OF AMERICA BOND FIXED 1.12	SEMI-ANN. 1.125% 08/15/2040	33,000,000.000	31,415,369	31,241,760
912810SN9 UNITED STATES OF AMERICA BOND FIXED 1.25	SEMI-ANN. 1.250% 05/15/2050	16,330,000.000	15,331,301	14,814,413
912810ST6 UNITED STATES OF AMERICA BOND FIXED 1.37	SEMI-ANN. 1.375% 11/15/2040	34,635,000.000	34,332,746	34,245,356
912810SP4 UNITED STATES OF AMERICA BOND FIXED 1.37	SEMI-ANN. 1.375% 08/15/2050	100,680,000.000	94,239,134	94,292,861
912810SS8 UNITED STATES OF AMERICA BOND FIXED 1.62	SEMI-ANN. 1.625% 11/15/2050	28,730,000.000	28,267,085	28,622,263
912810SJ8 UNITED STATES OF AMERICA BOND FIXED 2.25	SEMI-ANN. 2.250% 08/15/2049	500,000.000	628,056	572,205
912810SK5 UNITED STATES OF AMERICA BOND FIXED 2.37	SEMI-ANN. 2.375% 11/15/2049	1,800,000.000	2,269,376	2,114,514
912810RK6 UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 02/15/2045	27,965,000.000	28,754,266	33,349,381
912810QX9 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 08/15/2042	7,300,000.000	6,831,882	9,050,321

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
912810QY7 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 11/15/2042	21,175,000.000	24,163,117	26,234,766
912810SL3 UNITED STATES OF AMERICA BOND FIXED 2% 1	SEMI-ANN. 2.000% 02/15/2050	8,200,000.000	9,252,046	8,905,938
912810SC3 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 05/15/2048	5,380,000.000	5,490,828	7,221,789
912810RD2 UNITED STATES OF AMERICA BOND FIXED 3.75	SEMI-ANN. 3.750% 11/15/2043	7,075,000.000	9,014,154	10,183,614
912810SD1 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 08/15/2048	34,470,000.000	48,196,072	45,345,630
912810SA7 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 02/15/2048	5,900,000.000	5,823,365	7,745,107
912810SF6 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 02/15/2049	13,300,000.000	15,230,062	17,543,498
912810RJ9 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 11/15/2044	10,050,000.000	12,224,883	13,006,911
912810EW4 UNITED STATES OF AMERICA BOND FIXED 6% 1	SEMI-ANN. 6.000% 02/15/2026	6,241,000.000	8,107,449	8,028,235
912810EJ3 UNITED STATES OF AMERICA BOND FIXED 8.12	SEMI-ANN. 8.125% 05/15/2021	8,000,000.000	8,740,000	8,232,480
912833LM0 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2023	110,000.000	93,624	109,448
912803DH3 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2039	5,000,000.000	2,228,450	3,888,950
912803EZ2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2047	30,825,000.000	16,308,760	19,815,235
912833LL2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2023	1,890,000.000	733,736	1,884,651
9128337V6 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2034	8,100,000.000	2,777,227	6,792,417
912803DM2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2040	3,000,000.000	1,294,835	2,285,280

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
91282CAL5 UNITED STATES OF AMERICA NOTES FIXED 0.3	SEMI-ANN. 0.375% 09/30/2027	6,416,558	6,420,440
	6,520,000.000		
91282CAU5 UNITED STATES OF AMERICA NOTES FIXED 0.5	SEMI-ANN. 0.500% 10/31/2027	237,375	238,126
	240,000.000		
912828B25 UNITED STATES OF AMERICA NOTES FIXED 0.6	SEMI-ANN. FLOATING 01/15/2024	1,066,110	1,197,655
	1,000,000.000		
912828N71 UNITED STATES OF AMERICA NOTES FIXED 0.6	SEMI-ANN. FLOATING 01/15/2026	1,038,962	1,223,132
	1,000,000.000		
91282CBB6 UNITED STATES OF AMERICA NOTES FIXED 0.6	SEMI-ANN. 0.625% 12/31/2027	23,104,638	23,134,756
	23,160,000.000		
91282CAV3 UNITED STATES OF AMERICA NOTES FIXED 0.8	SEMI-ANN. 0.875% 11/15/2030	2,403,148	2,397,112
	2,405,000.000		
912828Q37 UNITED STATES OF AMERICA NOTES FIXED 1.2	SEMI-ANN. 1.250% 03/31/2021	7,953,438	8,021,120
	8,000,000.000		
912828Z94 UNITED STATES OF AMERICA NOTES FIXED 1.5	SEMI-ANN. 1.500% 02/15/2030	162,920	158,690
	150,000.000		
912828P46 UNITED STATES OF AMERICA NOTES FIXED 1.6	SEMI-ANN. 1.625% 02/15/2026	39,897	46,479
	43,700.000		
912828VB3 UNITED STATES OF AMERICA NOTES FIXED 1.7	SEMI-ANN. 1.750% 05/15/2023	172,596	187,887
	181,000.000		
912828RC6 UNITED STATES OF AMERICA NOTES FIXED 2.1	SEMI-ANN. 2.125% 08/15/2021	4,950,941	5,062,100
	5,000,000.000		
912828G38 UNITED STATES OF AMERICA NOTES FIXED 2.2	SEMI-ANN. 2.250% 11/15/2024	1,328,145	1,486,633
	1,380,000.000		
912828M56 UNITED STATES OF AMERICA NOTES FIXED 2.2	SEMI-ANN. 2.250% 11/15/2025	306,250	349,450
	320,000.000		
912828V98 UNITED STATES OF AMERICA NOTES FIXED 2.2	SEMI-ANN. 2.250% 02/15/2027	14,224	16,580
	15,000.000		
912828WJ5 UNITED STATES OF AMERICA NOTES FIXED 2.5	SEMI-ANN. 2.500% 05/15/2024	73,023	79,741
	74,000.000		
9128286B1 UNITED STATES OF AMERICA NOTES FIXED 2.6	SEMI-ANN. 2.625% 02/15/2029	2,785,938	2,869,925
	2,500,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
9128283W8 UNITED STATES OF AMERICA NOTES FIXED 2.7	SEMI-ANN. 2.750% 02/15/2028	500,000.000	492,461	573,380
9128284R8 UNITED STATES OF AMERICA NOTES FIXED 2.8	SEMI-ANN. 2.875% 05/31/2025	801,000.000	800,423	891,241
912828WN6 UNITED STATES OF AMERICA NOTES FIXED 2%	SEMI-ANN. 2.000% 05/31/2021	2,000,000.000	2,032,891	2,015,400
912828X70 UNITED STATES OF AMERICA NOTES FIXED 2%	SEMI-ANN. 2.000% 04/30/2024	3,000,000.000	2,888,415	3,179,760
912828XX3 UNITED STATES OF AMERICA NOTES FIXED 2%	SEMI-ANN. 2.000% 06/30/2024	141,000.000	134,033	149,818
912828J27 UNITED STATES OF AMERICA NOTES FIXED 2%	SEMI-ANN. 2.000% 02/15/2025	9,500,000.000	9,045,762	10,171,270
911760GT7 VENDEE MORTGAGE TRUST 1995-3 1995-3 1Z 7	MONTHLY 7.250% 09/15/2025	38,825.220	39,986	43,529
92260MAH6 VENDEE MORTGAGE TRUST 1996-1 1996-1 1Z 6	MONTHLY 6.750% 02/15/2026	15,809.860	17,127	17,896
911760TM8 VENDEE MORTGAGE TRUST 2003-2 2003-2 Z 5%	MONTHLY 5.000% 05/15/2033	447,065.670	487,854	514,383
92262BAF2 VENDEE MORTGAGE TRUST 2011-2 2011-2 DZ 3	MONTHLY 3.750% 10/15/2041	1,419,336.630	1,310,140	1,577,372
TOTAL U.S. GOVERNMENT SECURITIES			671,384,390	721,252,587
CORPORATE DEBT INSTRUMENTS: PREFERRED				

010392EE4 ALABAMA POWER CO CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.600% 03/15/2033	650,000.000	756,776	849,472
RATINGS: A2 A				
12667FJL0 ALTERNATIVE LOAN TRUST 2004-12CB 2004-12	MONTHLY 5.000% 07/25/2019	475.440	474	474
RATINGS: A2 AAA				
046353AD0 ASTRAZENECA PLC CALLABLE NOTES FIXED 6.4	SEMI-ANN. 6.450% 09/15/2037	705,000.000	917,533	1,088,076
RATINGS: A1 AA-				
59022CAJ2 BANK OF AMERICA CORP CALLABLE NOTES FIXE	SEMI-ANN. 6.110% 01/29/2037	1,785,000.000	2,026,969	2,599,906
RATINGS: A3 A-				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
59023VAA8 BANK OF AMERICA CORP CALLABLE NOTES FIXE RATINGS: A3 A-	SEMI-ANN. 7.750% 05/14/2038 585,000.000	601,532	997,431
63858SBC2 BANK OF AMERICA CORP PUTABLE MEDIUM TERM RATINGS: A3 A-	SEMI-ANN. 6.975% 03/07/2037 500,000.000	554,800	707,380
06050TJZ6 BANK OF AMERICA NA NOTES FIXED 6% 15/OCT RATINGS: A1 A	SEMI-ANN. 6.000% 10/15/2036 1,045,000.000	1,237,029	1,563,007
725906AN1 BARRICK GOLD CORP CALLABLE BOND FIXED 6. RATINGS: BAA1 A-	SEMI-ANN. 6.450% 10/15/2035 225,000.000	255,850	312,980
097023AS4 BOEING CO/THE CALLABLE BOND FIXED 6.625% RATINGS: A2 A	SEMI-ANN. 6.625% 02/15/2038 520,000.000	684,554	696,743
097023AX3 BOEING CO/THE CALLABLE NOTES FIXED 6.875 RATINGS: A2 A	SEMI-ANN. 6.875% 03/15/2039 240,000.000	325,908	327,115
12189TAA2 BURLINGTON NORTHERN SANTA FE LLC CALLABL RATINGS: A3 BBB+	SEMI-ANN. 7.000% 12/15/2025 558,000.000	545,596	720,635
12189TAZ7 BURLINGTON NORTHERN SANTA FE LLC CALLABL RATINGS: A3 BBB+	SEMI-ANN. 6.150% 05/01/2037 3,235,000.000	3,740,769	4,934,346
12669F3A9 CHL MORTGAGE PASS-THROUGH TRUST 2004-HYB RATINGS: AA1 AAA	MONTHLY FLOATING 04/20/2035 657.000	612	664
171232AS0 CHUBB CORP/THE CALLABLE NOTES FIXED 6.5% RATINGS: A2 A+	SEMI-ANN. 6.500% 05/15/2038 2,448,000.000	2,824,545	3,908,844
17275RAD4 CISCO SYSTEMS INC/DELAWARE CALLABLE NOTE RATINGS: A1 A+	SEMI-ANN. 5.900% 02/15/2039 200,000.000	253,570	308,414
17275RAF9 CISCO SYSTEMS INC/DELAWARE CALLABLE NOTE RATINGS: A1 A+	SEMI-ANN. 5.500% 01/15/2040 305,000.000	354,938	456,494
172967BL4 CITIGROUP INC NOTES FIXED 6.625% 15/JUN/ RATINGS: BAA1 A-	SEMI-ANN. 6.625% 06/15/2032 5,730,000.000	6,223,535	8,122,791
172967EW7 CITIGROUP INC NOTES FIXED 8.125% 15/JUL/ RATINGS: A3 A	SEMI-ANN. 8.125% 07/15/2039 340,000.000	475,266	607,764
20825CAP9 CONOCOPHILLIPS CALLABLE BOND FIXED 5.9% RATINGS: A3 A	SEMI-ANN. 5.900% 05/15/2038 340,000.000	1,776,414	2,134,944
20825CAP9 CONOCOPHILLIPS CALLABLE BOND FIXED 5.9% RATINGS: A1 A	SEMI-ANN. 5.900% 05/15/2038 1,480,000.000	1,776,414	2,134,944
20825CAQ7 CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5% RATINGS: A1 A	SEMI-ANN. 6.500% 02/01/2039 1,778,000.000	1,923,529	2,749,801

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
208251AE8 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 6	SEMI-ANN. 6.950% 04/15/2029	2,704,988	3,054,965
RATINGS: A1 A	2,180,000.000		
209111ES8 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 6.300% 08/15/2037	682,553	733,432
RATINGS: A3 A-	505,000.000		
21079NAA9 CONTINENTAL AIRLINES 2007-1 CLASS A PASS	SEMI-ANN. 5.983% 10/19/2023	82,388	78,738
RATINGS: BAA1 A	77,816.430		
126673BC5 CWABS INC ASSET-BACKED CERTIFICATES TRUS	MONTHLY FLOATING 10/25/2034	11,309	11,162
RATINGS: AA1 AA+	11,779.870		
25746UAV1 DOMINION ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 5.950% 06/15/2035	127,217	140,127
RATINGS: BAA2 A-	100,000.000		
341099CH0 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	SEMI-ANN. 6.350% 09/15/2037	2,179,628	2,656,458
RATINGS: A2 A-	1,740,000.000		
263901AA8 DUKE ENERGY INDIANA LLC CALLABLE BOND FI	SEMI-ANN. 6.350% 08/15/2038	1,368,872	1,643,285
RATINGS: A2 A	1,070,000.000		
263901AB6 DUKE ENERGY INDIANA LLC CALLABLE BOND FI	SEMI-ANN. 6.450% 04/01/2039	737,565	862,381
RATINGS: A2 A	555,000.000		
29268BAC5 ENEL FINANCE INTERNATIONAL NV CALLABLE N	SEMI-ANN. 6.800% 09/15/2037	3,238,437	4,768,276
RATINGS: A2 A-	3,240,000.000		
29268BAF8 ENEL FINANCE INTERNATIONAL NV CALLABLE N	SEMI-ANN. 6.000% 10/07/2039	797,351	1,105,755
RATINGS: A2 A-	775,000.000		
30161MAG8 EXELON GENERATION CO LLC CALLABLE NOTES	SEMI-ANN. 6.250% 10/01/2039	888,441	928,720
RATINGS: A3 BBB	770,000.000		
341081FA0 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 5.950% 02/01/2038	378,078	427,520
RATINGS: AA3 A	285,000.000		
31359KH75 FNMA REMICS 1996-51 E 7.25% 18/NOV/2026	MONTHLY 7.250% 11/18/2026	3,090	3,404
RATINGS: AAA N/R	3,002.150		
36962GXZ2 GENERAL ELECTRIC CO CALLABLE MEDIUM TERM	SEMI-ANN. 6.750% 03/15/2032	240,873	322,474
RATINGS: AA2 AA+	230,000.000		
36962G3P7 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX	SEMI-ANN. 5.875% 01/14/2038	1,350,804	1,477,321
RATINGS: AA2 AA+	1,090,000.000		
377372AE7 GLAXOSMITHKLINE CAPITAL INC CALLABLE BON	SEMI-ANN. 6.375% 05/15/2038	645,637	781,556
RATINGS: A1 A+	495,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38141GFD1 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT RATINGS: A2 A-	SEMI-ANN. 6.750% 10/01/2037 2,120,000.000	2,484,136	3,243,939
36228FC38 GSAA TRUST 2004-NC1 AF6 STEP 25/NOV/2033 RATINGS: AAA	MONTHLY FLOATING 11/25/2033 497.030	400	505
4042Q1AD9 HSBC BANK USA NA NOTES FIXED 7% 15/JAN/2 RATINGS: A1 AA-	SEMI-ANN. 7.000% 01/15/2039 1,555,000.000	1,813,991	2,470,164
404280AG4 HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MA RATINGS: A1 A	SEMI-ANN. 6.500% 05/02/2036 5,010,000.000	5,656,100	7,255,933
404280AH2 HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE RATINGS: A1 A	SEMI-ANN. 6.500% 09/15/2037 3,525,000.000	3,757,425	5,158,309
448814FH1 HYDRO-QUEBEC BOND FIXED 8.25% 15/JAN/202 RATINGS: AA2 A+	SEMI-ANN. 8.250% 01/15/2027 128,000.000	165,492	179,681
466247K93 JP MORGAN MORTGAGE TRUST 2006-A2 2006-A2 RATINGS: A3 AAA	MONTHLY FLOATING 11/25/2033 36,338.260	36,043	37,306
46625HHF0 JPMORGAN CHASE & CO BOND FIXED 6.4% 15/M RATINGS: AA3 A+	SEMI-ANN. 6.400% 05/15/2038 2,625,000.000	3,571,864	4,064,786
494368BC6 KIMBERLY-CLARK CORP CALLABLE NOTES FIXED RATINGS: A2 A	SEMI-ANN. 6.625% 08/01/2037 250,000.000	343,427	407,665
500472AC9 KONINKLIJKE PHILIPS NV CALLABLE NOTES FI RATINGS: A3 A-	SEMI-ANN. 6.875% 03/11/2038 3,525,000.000	3,834,843	5,485,993
576433UE4 MASTR ADJUSTABLE RATE MORTGAGES TRUST 20 RATINGS: AAA AAA	MONTHLY FLOATING 04/21/2034 .210	0	0
5899292M9 MERRILL LYNCH MORTGAGE INVESTORS TRUST S RATINGS: AAA AAA	MONTHLY FLOATING 10/25/2028 24,905.650	24,127	24,731
59156RAJ7 METLIFE INC CALLABLE BOND FIXED 6.375% 1 RATINGS: A3 A-	SEMI-ANN. 6.375% 06/15/2034 1,065,000.000	1,267,005	1,620,003
59156RAM0 METLIFE INC CALLABLE NOTES FIXED 5.7% 15 RATINGS: A3 A-	SEMI-ANN. 5.700% 06/15/2035 150,000.000	171,713	220,691
59562EAH8 MIDAMERICAN ENERGY CO CALLABLE MEDIUM TE RATINGS: A2 A-	SEMI-ANN. 5.800% 10/15/2036 555,000.000	662,681	797,763
61745MA52 MORGAN STANLEY MORTGAGE LOAN TRUST 2004- RATINGS: AAA AAA	MONTHLY FLOATING 04/25/2034 74,126.670	78,204	79,634

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
61980AAD5 MOTIVA ENTERPRISES LLC CALLABLE NOTES FI RATINGS: A2 A	SEMI-ANN. 6.850% 01/15/2040 1,350,000.000	1,682,413	1,675,998
64952GAF5 NEW YORK LIFE INSURANCE CO CALLABLE NOTE RATINGS: AA2 AA	SEMI-ANN. 6.750% 11/15/2039 1,210,000.000	1,531,525	1,875,996
68389XAH8 ORACLE CORP CALLABLE NOTES FIXED 6.125% RATINGS: A2 A	SEMI-ANN. 6.125% 07/08/2039 385,000.000	485,158	593,089
695114CL0 PACIFICORP CALLABLE BOND FIXED 6% 15/JAN RATINGS: A2 A	SEMI-ANN. 6.000% 01/15/2039 1,200,000.000	1,475,040	1,784,640
717081CY7 PFIZER INC CALLABLE NOTES FIXED 7.2% 15/ RATINGS: A1 AA	SEMI-ANN. 7.200% 03/15/2039 1,000,000.000	1,446,830	1,728,660
737679DB3 POTOMAC ELECTRIC POWER CO CALLABLE BOND RATINGS: A3 BBB+	SEMI-ANN. 6.500% 11/15/2037 515,000.000	602,494	782,522
743917AH9 PRUDENTIAL INSURANCE CO OF AMERICA/THE N RATINGS: BAA1 A-	SEMI-ANN. 8.300% 07/01/2025 300,000.000	397,389	388,863
744448BZ3 PUBLIC SERVICE CO OF COLORADO CALLABLE B RATINGS: A2 A	SEMI-ANN. 6.250% 09/01/2037 1,430,000.000	1,820,905	2,169,296
913017BS7 RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE RATINGS: A2 A	SEMI-ANN. 5.700% 04/15/2040 985,000.000	1,110,962	1,441,813
81744FFJ1 SEQUOIA MORTGAGE TRUST 2004-11 2004-11 A RATINGS: AA3 AAA	MONTHLY FLOATING 12/20/2034 74,979.860	71,043	74,785
81744FBS5 SEQUOIA MORTGAGE TRUST 2004-5 2004-5 A1 RATINGS: AAA AAA	MONTHLY FLOATING 06/20/2034 1,342.060	1,355	1,311
822582AD4 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA	SEMI-ANN. 6.375% 12/15/2038 1,325,000.000	1,608,142	2,060,971
822582AN2 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA	SEMI-ANN. 5.500% 03/25/2040 1,075,000.000	1,277,296	1,551,408
842400FL2 SOUTHERN CALIFORNIA EDISON CO CALLABLE B RATINGS: A1 A	SEMI-ANN. 6.050% 03/15/2039 100,000.000	99,181	135,705
86359BBS9 STRUCTURED ASSET SECURITIES CORP 2003-37 RATINGS: AA2 AAA	MONTHLY FLOATING 12/25/2033 16,542.480	16,465	16,245
8935268Z9 TRANSCANADA PIPELINES LTD CALLABLE BOND RATINGS: A3 A-	SEMI-ANN. 7.625% 01/15/2039 130,000.000	138,470	202,719

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
89352HAD1	TRANSCANADA PIPELINES LTD CALLABLE BOND	SEMI-ANN. 6.200% 10/15/2037	504,791	522,158
	RATINGS: A3 A-	375,000.000		
89417EAD1	TRAVELERS COS INC/THE CALLABLE MEDIUM TE	SEMI-ANN. 6.250% 06/15/2037	1,518,858	2,256,278
	RATINGS: A2 A-	1,475,000.000		
792860AK4	TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN. 6.750% 06/20/2036	392,595	549,917
	RATINGS: A2 A-	350,000.000		
893939AE8	TRAVELERS PROPERTY CASUALTY CORP BOND FI	SEMI-ANN. 7.750% 04/15/2026	191,081	199,838
	RATINGS: A2 A-	150,000.000		
83162CQH9	UNITED STATES SMALL BUSINESS ADMINISTRAT	SEMI-ANN. 5.820% 06/01/2026	86,253	89,984
	RATINGS: AAA AAA	83,085.610		
91324PBK7	UNITEDHEALTH GROUP INC CALLABLE BOND FIX	SEMI-ANN. 6.875% 02/15/2038	936,513	1,023,938
	RATINGS: BAA1 A-	625,000.000		
91324PAR3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.800% 03/15/2036	2,705,554	4,484,310
	RATINGS: BAA1 A-	3,000,000.000		
927804FG4	VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 8.875% 11/15/2038	3,611,350	4,709,566
	RATINGS: BAA1 A-	2,540,000.000		
92857WAQ3	VODAFONE GROUP PLC CALLABLE BOND FIXED 6	SEMI-ANN. 6.150% 02/27/2037	199,643	216,258
	RATINGS: BAA1 A-	150,000.000		
337358BD6	WACHOVIA CORP PUTABLE BOND FIXED 6.55% 1	SEMI-ANN. 6.550% 10/15/2035	105,028	139,735
	RATINGS: A2 A+	100,000.000		
337358BA2	WACHOVIA CORP PUTABLE BOND FIXED 7.5% 15	SEMI-ANN. 7.500% 04/15/2035	214,150	299,186
	RATINGS: A2 A+	200,000.000		
92922FAS7	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	MONTHLY FLOATING 08/25/2033	53,147	53,973
	RATINGS: AAA AAA	53,666.820		
92922FBV9	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	MONTHLY FLOATING 09/25/2033	17,297	17,422
	RATINGS: A1 AAA	17,487.120		
92922FJF6	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	MONTHLY FLOATING 10/25/2033	0	0
	RATINGS: AAA AAA	.250		
92976GAJ0	WELLS FARGO BANK NA MEDIUM TERM NOTE FIX	SEMI-ANN. 6.600% 01/15/2038	7,368,009	10,911,482
	RATINGS: AA3 AA-	7,160,000.000		
92976GAG6	WELLS FARGO BANK NA NOTES FIXED 5.85% 01	SEMI-ANN. 5.850% 02/01/2037	1,159,918	1,422,630
	RATINGS: AA3 AA-	1,000,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	1,401,705
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED		98,797,004	127,912,354
CORPORATE DEBT INSTRUMENTS: ALL OTHER			

002824BG4 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 11/30/2036 1,450,000.000	1,479,779	1,994,504
002824BH2 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 4.900% 11/30/2046 742,000.000	830,030	1,100,015
00287YCU1 ABBVIE INC CALLABLE NOTES FIXED 2.8% 15/	SEMI-ANN. 2.800% 03/15/2023 150,000.000	139,004	156,858
00287YCA5 ABBVIE INC CALLABLE NOTES FIXED 4.05% 21	SEMI-ANN. 4.050% 11/21/2039 835,000.000	832,052	1,010,542
00287YCB3 ABBVIE INC CALLABLE NOTES FIXED 4.25% 21	SEMI-ANN. 4.250% 11/21/2049 8,912,000.000	8,948,489	11,174,044
00287YAM1 ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/	SEMI-ANN. 4.400% 11/06/2042 1,785,000.000	1,766,781	2,241,532
00287YAW9 ABBVIE INC CALLABLE NOTES FIXED 4.45% 14	SEMI-ANN. 4.450% 05/14/2046 390,000.000	357,965	496,154
00287YAR0 ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/	SEMI-ANN. 4.500% 05/14/2035 3,160,000.000	3,062,994	3,969,181
00287YCY3 ABBVIE INC CALLABLE NOTES FIXED 4.55% 15	SEMI-ANN. 4.550% 03/15/2035 785,000.000	801,603	992,483
00287YDA4 ABBVIE INC CALLABLE NOTES FIXED 4.85% 15	SEMI-ANN. 4.850% 06/15/2044 435,000.000	449,749	575,740
00287YBD0 ABBVIE INC CALLABLE NOTES FIXED 4.875% 1	SEMI-ANN. 4.875% 11/14/2048 1,345,000.000	1,328,304	1,819,072
00084DAQ3 ABN AMRO BANK NV MEDIUM TERM NOTE FIXED	SEMI-ANN. 2.650% 01/19/2021 350,000.000	349,790	350,329
006278AT2 ADAMS MILL CLO LTD 2014-1A A2R FLOATING	QUARTERLY FLOATING 07/15/2026 951,940.160	951,940	950,314

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
00108WAK6 AEP TEXAS INC CALLABLE NOTES FIXED 3.45%	SEMI-ANN. 3.450% 01/15/2050	130,000.000	146,995	145,591
00108WAF7 AEP TEXAS INC CALLABLE NOTES FIXED 3.8%	SEMI-ANN. 3.800% 10/01/2047	230,000.000	263,097	271,897
00115AAM1 AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN. 3.650% 04/01/2050	305,000.000	304,890	369,782
00115AAH2 AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN. 3.750% 12/01/2047	585,000.000	583,590	712,951
00774MAF2 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 4.125% 07/03/2023	400,000.000	407,756	428,464
00774MAP0 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 4.500% 09/15/2023	234,000.000	232,514	253,707
00774MAQ8 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 3.150% 02/15/2024	385,000.000	382,417	403,580
00774MAB1 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 3.650% 07/21/2027	407,000.000	404,941	442,275
00130HCF0 AES CORP/THE CALLABLE NOTES FIXED 2.45%	SEMI-ANN. 2.450% 01/15/2031	565,000.000	564,785	572,622
001055AF9 AFLAC INC CALLABLE NOTES FIXED 6.45% 15/	SEMI-ANN. 6.450% 08/15/2040	235,000.000	278,339	343,568
008513AA1 AGREE LP CALLABLE NOTES FIXED 2.9% 01/OC	SEMI-ANN. 2.900% 10/01/2030	525,000.000	530,852	557,703
00131LAK1 AIA GROUP LTD CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 3.200% 09/16/2040	550,000.000	554,845	576,609
009089AA1 AIR CANADA 2013-1 CLASS A PASS THROUGH T	SEMI-ANN. 4.125% 11/15/2026	99,920.920	101,545	96,269
00908PAA5 AIR CANADA 2017-1 CLASS AA PASS THROUGH	SEMI-ANN. 3.300% 07/15/2031	140,923.200	140,923	137,888
00914AAE2 AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 3.250% 10/01/2029	400,000.000	395,532	422,740
009158AZ9 AIR PRODUCTS AND CHEMICALS INC CALLABLE	SEMI-ANN. 2.700% 05/15/2040	830,000.000	827,693	894,524

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
009158BA3 AIR PRODUCTS AND CHEMICALS INC CALLABLE	SEMI-ANN. 2.800% 05/15/2050 810,000.000	804,219	890,287
010392FK9 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.550% 12/01/2023 61,000.000	60,827	66,354
010392FR4 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.700% 12/01/2047 1,075,000.000	1,073,613	1,308,727
010392FL7 ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.150% 08/15/2044 365,000.000	362,095	463,068
010392FP8 ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.300% 01/02/2046 1,300,000.000	1,307,155	1,715,948
010392FS2 ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.300% 07/15/2048 445,000.000	441,649	595,050
015271AR0 ALEXANDRIA REAL ESTATE EQUITIES INC CALL	SEMI-ANN. 3.375% 08/15/2031 440,000.000	439,380	503,457
015271AS8 ALEXANDRIA REAL ESTATE EQUITIES INC CALL	SEMI-ANN. 4.000% 02/01/2050 370,000.000	445,492	459,721
02007MAE0 ALLY AUTO RECEIVABLES TRUST 2018-1 2018-	MONTHLY 2.350% 06/15/2022 37,026.440	37,022	37,127
02004VAC7 ALLY AUTO RECEIVABLES TRUST 2018-2 2018-	MONTHLY 2.920% 11/15/2022 176,787.190	176,755	178,130
02004WAC5 ALLY AUTO RECEIVABLES TRUST 2019-1 2019-	MONTHLY 2.910% 09/15/2023 140,669.130	140,652	142,986
02079KAE7 ALPHABET INC CALLABLE NOTES FIXED 1.9% 1	SEMI-ANN. 1.900% 08/15/2040 655,000.000	650,880	642,856
02079KAF4 ALPHABET INC CALLABLE NOTES FIXED 2.05%	SEMI-ANN. 2.050% 08/15/2050 920,000.000	880,058	878,076
02079KAG2 ALPHABET INC CALLABLE NOTES FIXED 2.25%	SEMI-ANN. 2.250% 08/15/2060 675,000.000	668,297	652,705
02209SAV5 ALTRIA GROUP INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.875% 09/16/2046 130,000.000	112,791	137,318
02209SBK8 ALTRIA GROUP INC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.450% 05/06/2050 1,710,000.000	1,855,974	2,021,613

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
02209SBE2 ALTRIA GROUP INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.800% 02/14/2039	550,000.000	662,140	724,664
02209SBF9 ALTRIA GROUP INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.950% 02/14/2049	1,590,000.000	1,727,359	2,227,526
02209SAR4 ALTRIA GROUP INC NOTES FIXED 5.375% 31/J	SEMI-ANN. 5.375% 01/31/2044	620,000.000	732,203	792,422
023135BR6 AMAZON.COM INC CALLABLE NOTES FIXED 1.2%	SEMI-ANN. 1.200% 06/03/2027	315,000.000	314,896	321,344
023135BS4 AMAZON.COM INC CALLABLE NOTES FIXED 1.5%	SEMI-ANN. 1.500% 06/03/2030	600,000.000	599,334	610,206
023135BT2 AMAZON.COM INC CALLABLE NOTES FIXED 2.5%	SEMI-ANN. 2.500% 06/03/2050	1,055,000.000	1,044,207	1,094,636
023135BU9 AMAZON.COM INC CALLABLE NOTES FIXED 2.7%	SEMI-ANN. 2.700% 06/03/2060	900,000.000	889,344	962,406
023135BF2 AMAZON.COM INC CALLABLE NOTES FIXED 3.87	SEMI-ANN. 3.875% 08/22/2037	900,000.000	937,748	1,122,723
023135BJ4 AMAZON.COM INC CALLABLE NOTES FIXED 4.05	SEMI-ANN. 4.050% 08/22/2047	240,000.000	238,226	316,908
023135BM7 AMAZON.COM INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 08/22/2057	380,000.000	376,892	541,473
02361DAR1 AMEREN ILLINOIS CO CALLABLE BOND FIXED 3	SEMI-ANN. 3.700% 12/01/2047	50,000.000	54,517	61,304
02361DAT7 AMEREN ILLINOIS CO CALLABLE BOND FIXED 4	SEMI-ANN. 4.500% 03/15/2049	1,480,000.000	1,478,624	2,013,081
02364WBH7 AMERICA MOVIL SAB DE CV CALLABLE NOTES F	SEMI-ANN. 3.625% 04/22/2029	355,000.000	352,614	401,175
02364WAW5 AMERICA MOVIL SAB DE CV CALLABLE NOTES F	SEMI-ANN. 6.125% 03/30/2040	800,000.000	935,376	1,189,256
02364WBG9 AMERICA MOVIL SAB DE CV CALLABLE NOTES F	SEMI-ANN. 4.375% 04/22/2049	455,000.000	459,883	582,937
023767AA4 AMERICAN AIRLINES 2011-1 CLASS A PASS TH	SEMI-ANN. 5.250% 07/31/2022	16,082.440	16,082	16,030

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR			
023771R91 AMERICAN AIRLINES 2016-3 CLASS AA PASS T	SEMI-ANN.	3.000%	04/15/2030	394,042	387,740
		396,134.780			
023761AA7 AMERICAN AIRLINES 2017-1 CLASS AA PASS T	SEMI-ANN.	3.650%	08/15/2030	100,279	101,077
		100,278.740			
024836AG3 AMERICAN CAMPUS COMMUNITIES OPERATING PA	SEMI-ANN.	3.875%	01/30/2031	553,890	583,088
		515,000.000			
025537AN1 AMERICAN ELECTRIC POWER CO INC CALLABLE	SEMI-ANN.	2.300%	03/01/2030	199,912	208,766
		200,000.000			
025537AP6 AMERICAN ELECTRIC POWER CO INC CALLABLE	SEMI-ANN.	3.250%	03/01/2050	199,658	210,942
		200,000.000			
025816BR9 AMERICAN EXPRESS CO CALLABLE NOTES FIXED	SEMI-ANN.	3.000%	10/30/2024	774,512	846,447
		775,000.000			
02588QAB4 AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	MONTHLY	2.870%	10/15/2024	349,941	361,130
		350,000.000			
0258M0EG0 AMERICAN EXPRESS CREDIT CORP CALLABLE ME	SEMI-ANN.	2.700%	03/03/2022	399,108	410,252
		400,000.000			
02665WCZ2 AMERICAN HONDA FINANCE CORP CALLABLE MED	SEMI-ANN.	2.400%	06/27/2024	399,100	424,880
		400,000.000			
026874DD6 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN.	3.750%	07/10/2025	179,140	210,095
		187,000.000			
026874DR5 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN.	3.400%	06/30/2030	729,386	779,178
		680,000.000			
026874DC8 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN.	3.875%	01/15/2035	97,791	101,990
		85,000.000			
026874DA2 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN.	4.500%	07/16/2044	1,728,306	2,050,208
		1,600,000.000			
026874DF1 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN.	4.800%	07/10/2045	276,607	323,799
		245,000.000			
026874DL8 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN.	4.750%	04/01/2048	362,385	473,641
		355,000.000			
026874DP9 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN.	4.375%	06/30/2050	1,011,752	1,047,496
		800,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
026874DB0 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN.	4.375%	01/15/2055	50,000.000	61,709	64,275
03027XBG4 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN.	1.875%	10/15/2030	200,000.000	199,108	201,744
03027XBD1 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.100%	06/15/2050	285,000.000	290,620	293,559
03027XAB6 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.500%	01/31/2023	80,000.000	70,826	84,814
03027WAJ1 AMERICAN TOWER TRUST #1 CALLABLE OTHER S	MONTHLY	3.070%	03/15/2048	300,000.000	297,732	305,886
03040WAR6 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN.	3.750%	09/01/2047	240,000.000	252,325	293,952
03040WAV7 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN.	4.150%	06/01/2049	535,000.000	598,208	708,377
03040WAX3 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN.	3.450%	05/01/2050	230,000.000	229,526	273,229
03066HAD9 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY	3.070%	12/19/2022	74,486.610	74,473	74,826
03066LAD0 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY	3.150%	03/20/2023	167,765.090	167,737	169,210
03066MAD8 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY	3.380%	07/18/2023	392,013.630	391,990	396,725
03066GAD1 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY	2.970%	11/20/2023	149,449.130	149,429	151,343
03066KAE0 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY	2.280%	01/18/2024	650,000.000	649,945	658,877
03067DAD7 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY	1.110%	08/19/2024	225,000.000	224,981	227,071
03066EAD6 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY	0.660%	12/18/2024	54,000.000	53,991	54,280
03066PAC3 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY	0.530%	06/18/2025	225,000.000	224,970	225,516

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
03076CAH9 AMERIPRISE FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 2.875% 09/15/2026	100,000.000	100,545	110,549
031162CT5 AMGEN INC CALLABLE NOTES FIXED 2.2% 21/F	SEMI-ANN. 2.200% 02/21/2027	114,000.000	115,196	122,209
031162CX6 AMGEN INC CALLABLE NOTES FIXED 2.77% 01/	SEMI-ANN. 2.770% 09/01/2053	765,000.000	542,592	768,580
031162CR9 AMGEN INC CALLABLE NOTES FIXED 3.15% 21/	SEMI-ANN. 3.150% 02/21/2040	3,081,000.000	3,115,225	3,391,596
031162CS7 AMGEN INC CALLABLE NOTES FIXED 3.375% 21	SEMI-ANN. 3.375% 02/21/2050	835,000.000	839,868	932,929
031162BZ2 AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M	SEMI-ANN. 4.400% 05/01/2045	1,205,000.000	1,205,579	1,546,581
031162CF5 AMGEN INC CALLABLE NOTES FIXED 4.663% 15	SEMI-ANN. 4.663% 06/15/2051	1,030,000.000	1,010,976	1,404,961
031162BK5 AMGEN INC CALLABLE NOTES FIXED 5.15% 15/	SEMI-ANN. 5.150% 11/15/2041	551,000.000	272,967	768,144
032654AM7 ANALOG DEVICES INC CALLABLE NOTES FIXED	SEMI-ANN. 3.125% 12/05/2023	85,000.000	84,693	91,456
03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	SEMI-ANN. 4.700% 02/01/2036	3,935,000.000	4,038,905	4,998,591
03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	SEMI-ANN. 4.900% 02/01/2046	13,022,000.000	13,572,744	16,931,595
035240AP5 ANHEUSER-BUSCH INBEV WORLDWIDE INC BOND	SEMI-ANN. 4.750% 04/15/2058	300,000.000	307,869	392,583
035240AM2 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.375% 04/15/2038	1,755,000.000	1,697,874	2,173,041
03523TBU1 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 5.450% 01/23/2039	765,000.000	762,873	1,039,283
035240AS9 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.350% 06/01/2040	590,000.000	701,669	723,901
035240AN0 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.600% 04/15/2048	2,598,000.000	2,523,902	3,287,513

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.439% 10/06/2048	303,000.000	296,562	377,150
03523TBV9 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 5.550% 01/23/2049	2,645,000.000	2,636,192	3,760,846
035240AT7 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.500% 06/01/2050	209,000.000	208,841	263,812
036752AD5 ANTHEM INC CALLABLE NOTES FIXED 4.375% 0	SEMI-ANN. 4.375% 12/01/2047	3,405,000.000	3,391,235	4,388,773
036752AH6 ANTHEM INC CALLABLE NOTES FIXED 4.55% 01	SEMI-ANN. 4.550% 03/01/2048	1,020,000.000	1,005,589	1,358,793
94973VBK2 ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	SEMI-ANN. 4.650% 08/15/2044	1,120,000.000	1,132,465	1,473,136
94973VBB2 ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	SEMI-ANN. 4.650% 01/15/2043	3,510,000.000	3,748,041	4,600,031
94973VBF3 ANTHEM INC CALLABLE NOTES FIXED 5.1% 15/	SEMI-ANN. 5.100% 01/15/2044	170,000.000	174,967	235,753
037389AU7 AON CORP CALLABLE NOTES FIXED 6.25% 30/S	SEMI-ANN. 6.250% 09/30/2040	83,000.000	82,240	126,575
00185AAK0 AON PLC CALLABLE NOTES FIXED 3.875% 15/D	SEMI-ANN. 3.875% 12/15/2025	125,000.000	124,965	142,508
00185AAG9 AON PLC CALLABLE NOTES FIXED 4.6% 14/JUN	SEMI-ANN. 4.600% 06/14/2044	650,000.000	667,656	864,988
037735CR6 APPALACHIAN POWER CO CALLABLE NOTES FIXE	SEMI-ANN. 4.600% 03/30/2021	100,000.000	99,721	100,260
037735CM7 APPALACHIAN POWER CO CALLABLE NOTES FIXE RATINGS: BAA2 BBB	SEMI-ANN. 7.000% 04/01/2038	275,000.000	390,448	422,417
037833DU1 APPLE INC CALLABLE NOTES FIXED 1.65% 11/	SEMI-ANN. 1.650% 05/11/2030	240,000.000	238,310	247,181
037833DW7 APPLE INC CALLABLE NOTES FIXED 2.65% 11/	SEMI-ANN. 2.650% 05/11/2050	1,795,000.000	1,769,349	1,905,123
037833DF4 APPLE INC CALLABLE NOTES FIXED 2.75% 13/	SEMI-ANN. 2.750% 01/13/2025	500,000.000	499,270	542,485

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
037833DQ0 APPLE INC CALLABLE NOTES FIXED 2.95% 11/	SEMI-ANN. 2.950% 09/11/2049	475,000.000	510,298	532,827
037833BG4 APPLE INC CALLABLE NOTES FIXED 3.2% 13/M	SEMI-ANN. 3.200% 05/13/2025	256,000.000	255,109	285,432
037833CJ7 APPLE INC CALLABLE NOTES FIXED 3.35% 09/	SEMI-ANN. 3.350% 02/09/2027	151,000.000	147,723	172,258
037833BA7 APPLE INC CALLABLE NOTES FIXED 3.45% 09/	SEMI-ANN. 3.450% 02/09/2045	870,000.000	802,924	1,055,841
037833DD9 APPLE INC CALLABLE NOTES FIXED 3.75% 12/	SEMI-ANN. 3.750% 09/12/2047	310,000.000	322,292	388,594
037833DG2 APPLE INC CALLABLE NOTES FIXED 3.75% 13/	SEMI-ANN. 3.750% 11/13/2047	720,000.000	714,096	908,179
037833CD0 APPLE INC CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN. 3.850% 08/04/2046	485,000.000	477,084	623,695
037833AL4 APPLE INC CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN. 3.850% 05/04/2043	1,590,000.000	1,524,591	2,008,806
037833BH2 APPLE INC CALLABLE NOTES FIXED 4.375% 13	SEMI-ANN. 4.375% 05/13/2045	710,000.000	713,587	973,034
037833AT7 APPLE INC CALLABLE NOTES FIXED 4.45% 06/	SEMI-ANN. 4.450% 05/06/2044	205,000.000	203,891	281,168
037833BW9 APPLE INC CALLABLE NOTES FIXED 4.5% 23/F	SEMI-ANN. 4.500% 02/23/2036	390,000.000	418,123	525,026
037833BX7 APPLE INC CALLABLE NOTES FIXED 4.65% 23/	SEMI-ANN. 4.650% 02/23/2046	1,920,000.000	2,053,797	2,729,203
00205GAD9 APT PIPELINES LTD CALLABLE NOTES FIXED 4	SEMI-ANN. 4.250% 07/15/2027	122,000.000	121,152	138,619
039482AB0 ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES	SEMI-ANN. 3.250% 03/27/2030	150,000.000	148,835	173,474
042735BC3 ARROW ELECTRONICS INC CALLABLE NOTES FIX	SEMI-ANN. 4.500% 03/01/2023	300,000.000	294,561	321,381
04621XAH1 ASSURANT INC CALLABLE NOTES FIXED 4.2% 2	SEMI-ANN. 4.200% 09/27/2023	205,000.000	204,522	224,233

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
046353AX6 ASTRAZENECA PLC CALLABLE NOTES FIXED 2.1	SEMI-ANN. 2.125% 08/06/2050	138,000.000	135,110	129,139
046353AU2 ASTRAZENECA PLC CALLABLE NOTES FIXED 4.3	SEMI-ANN. 4.375% 08/17/2048	475,000.000	469,813	635,750
046353AT5 ASTRAZENECA PLC CALLABLE NOTES FIXED 4%	SEMI-ANN. 4.000% 01/17/2029	465,000.000	456,875	554,075
00206RMF6 AT&T INC CALLABLE NOTES FIXED 2.55% 01/D	SEMI-ANN. 2.550% 12/01/2033	694,000.000	602,244	711,447
00206RKD3 AT&T INC CALLABLE NOTES FIXED 3.1% 01/FE	SEMI-ANN. 3.100% 02/01/2043	640,000.000	639,693	649,581
00206RKE1 AT&T INC CALLABLE NOTES FIXED 3.3% 01/FE	SEMI-ANN. 3.300% 02/01/2052	1,745,000.000	1,743,988	1,730,133
00206RJZ6 AT&T INC CALLABLE NOTES FIXED 3.5% 01/JU	SEMI-ANN. 3.500% 06/01/2041	600,000.000	605,334	646,860
00206RMC3 AT&T INC CALLABLE NOTES FIXED 3.5% 15/SE	SEMI-ANN. 3.500% 09/15/2053	4,655,000.000	3,502,264	4,661,843
00206RMD1 AT&T INC CALLABLE NOTES FIXED 3.55% 15/S	SEMI-ANN. 3.550% 09/15/2055	9,793,000.000	7,864,358	9,759,802
00206RME9 AT&T INC CALLABLE NOTES FIXED 3.65% 15/S	SEMI-ANN. 3.650% 09/15/2059	8,928,000.000	5,489,094	9,014,959
00206RMG4 AT&T INC CALLABLE NOTES FIXED 3.8% 01/DE	SEMI-ANN. 3.800% 12/01/2057	5,174,000.000	4,064,324	5,406,520
00206RKB7 AT&T INC CALLABLE NOTES FIXED 3.85% 01/J	SEMI-ANN. 3.850% 06/01/2060	475,000.000	472,977	497,909
00206RCP5 AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA	SEMI-ANN. 4.500% 05/15/2035	2,890,000.000	2,737,586	3,506,842
00206RJK9 AT&T INC CALLABLE NOTES FIXED 4.65% 01/J	SEMI-ANN. 4.650% 06/01/2044	1,475,000.000	1,449,986	1,771,505
00206RFU1 AT&T INC CALLABLE NOTES FIXED 5.15% 15/F	SEMI-ANN. 5.150% 02/15/2050	1,310,000.000	1,306,266	1,702,463
04685A2J9 ATHENE GLOBAL FUNDING MEDIUM TERM NOTE F	SEMI-ANN. 2.750% 06/25/2024	400,000.000	403,140	422,932

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
049560AS4 ATMOS ENERGY CORP CALLABLE NOTES FIXED 3	SEMI-ANN. 3.375% 09/15/2049	280,000.000	279,793	325,805
052528AK2 AUSTRALIA & NEW ZEALAND BANKING GROUP LT	SEMI-ANN. 4.400% 05/19/2026	200,000.000	199,904	230,054
053332AZ5 AUTOZONE INC CALLABLE NOTES FIXED 4% 15/	SEMI-ANN. 4.000% 04/15/2030	220,000.000	219,853	260,636
05348EBA6 AVALONBAY COMMUNITIES INC CALLABLE MEDIU	SEMI-ANN. 3.350% 05/15/2027	75,000.000	80,214	84,005
05348EBH1 AVALONBAY COMMUNITIES INC CALLABLE MEDIU	SEMI-ANN. 2.450% 01/15/2031	300,000.000	298,665	322,650
05348EBE8 AVALONBAY COMMUNITIES INC CALLABLE MEDIU	SEMI-ANN. 4.350% 04/15/2048	1,125,000.000	1,152,061	1,452,825
05369AAC5 AVIATION CAPITAL GROUP LLC CALLABLE NOTE	SEMI-ANN. 3.875% 05/01/2023	290,000.000	288,866	302,174
05401AAA9 AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	SEMI-ANN. 5.500% 01/15/2023	100,000.000	101,125	106,335
05401AAK7 AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	SEMI-ANN. 5.500% 01/15/2026	1,074,000.000	1,085,743	1,216,756
05401AAL5 AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	SEMI-ANN. 4.250% 04/15/2026	240,000.000	239,940	258,569
05522RDB1 BA CREDIT CARD TRUST 2019-A1 A1 1.74% 15	MONTHLY 1.740% 01/15/2025	640,000.000	639,843	655,745
05522RDC9 BA CREDIT CARD TRUST 2020-A1 A1 0.34% 15	MONTHLY 0.340% 05/15/2026	281,000.000	280,935	281,344
05523UAL4 BAE SYSTEMS HOLDINGS INC CALLABLE NOTES	SEMI-ANN. 4.750% 10/07/2044	230,000.000	220,308	302,839
059165EM8 BALTIMORE GAS AND ELECTRIC CO CALLABLE N	SEMI-ANN. 2.900% 06/15/2050	83,000.000	82,193	89,365
05525MAA4 BAMLL COMMERCIAL MORTGAGE SECURITIES TRU	MONTHLY FLOATING 08/15/2046	1,300,000.000	1,394,372	1,525,139
05971KAG4 BANCO SANTANDER SA NOTES FIXED 2.749% 03	SEMI-ANN. 2.749% 12/03/2030	200,000.000	200,000	206,146

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
05971KAC3 BANCO SANTANDER SA NOTES FIXED 3.306% 27	SEMI-ANN. 3.306% 06/27/2029 480,000.000	480,000	540,178
05971KAF6 BANCO SANTANDER SA NOTES FIXED 3.49% 28/	SEMI-ANN. 3.490% 05/28/2030 345,000.000	345,000	386,673
06051GGA1 BANK OF AMERICA CORP BOND FIXED 3.248% 2	SEMI-ANN. 3.248% 10/21/2027 541,000.000	534,075	605,428
06051GGM5 BANK OF AMERICA CORP BOND VARIABLE 24/AP	SEMI-ANN. FLOATING 04/24/2038 1,295,000.000	1,295,000	1,595,336
060505FL3 BANK OF AMERICA CORP CALLABLE BOND VARIA	SEMI-ANN. FLOATING 12/31/2164 1,400,000.000	1,400,000	1,582,000
06051GHT9 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 04/23/2027 1,000,000.000	1,000,000	1,129,110
06051GHG7 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 03/05/2029 635,000.000	616,248	741,420
06051GHM4 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 07/23/2029 415,000.000	412,871	494,161
06051GHU6 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 04/23/2040 1,885,000.000	1,885,000	2,320,925
06051GJE0 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 06/19/2041 1,945,000.000	1,945,000	2,026,496
06051GHS1 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 03/15/2050 1,250,000.000	1,329,183	1,639,963
06051GJA8 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. FLOATING 03/20/2051 3,935,000.000	4,245,170	4,969,393
06051GFB0 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 4.125% 01/22/2024 500,000.000	507,600	554,165
06051GEN5 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 5.875% 02/07/2042 2,500,000.000	3,087,270	3,803,400
06367TG38 BANK OF MONTREAL MEDIUM TERM NOTE FIXED	SEMI-ANN. 2.350% 09/11/2022 400,000.000	396,712	414,076
06406RAF4 BANK OF NEW YORK MELLON CORP/THE CALLABL	SEMI-ANN. 3.400% 01/29/2028 555,000.000	554,723	634,310

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
06406RAB3 BANK OF NEW YORK MELLON CORP/THE CALLABL	SEMI-ANN. FLOATING 02/07/2028 605,000.000	605,000	690,825
06406HBU2 BANK OF NEW YORK MELLON CORP/THE MEDIUM	SEMI-ANN. 4.150% 02/01/2021 400,000.000	399,319	401,116
06406RAL1 BANK OF NEW YORK MELLON CORP/THE MEDIUM	SEMI-ANN. 2.100% 10/24/2024 300,000.000	301,320	318,612
06407EAA3 BANK OF NEW ZEALAND MEDIUM TERM NOTE FIX	SEMI-ANN. 3.500% 02/20/2024 380,000.000	378,860	412,859
064149C88 BANK OF NOVA SCOTIA/THE BOND FIXED 4.375	SEMI-ANN. 4.375% 01/13/2021 100,000.000	110,126	100,092
064159VL7 BANK OF NOVA SCOTIA/THE NOTES FIXED 1.3%	SEMI-ANN. 1.300% 06/11/2025 400,000.000	399,112	410,420
064159FL5 BANK OF NOVA SCOTIA/THE NOTES FIXED 2.8%	SEMI-ANN. 2.800% 07/21/2021 300,000.000	299,958	304,134
06738EBD6 BARCLAYS PLC CALLABLE MEDIUM TERM NOTE V	SEMI-ANN. FLOATING 05/16/2029 800,000.000	775,376	959,688
06738EAW5 BARCLAYS PLC CALLABLE NOTES FIXED 4.836%	SEMI-ANN. 4.836% 05/09/2028 950,000.000	921,643	1,094,951
06738EBM6 BARCLAYS PLC CALLABLE NOTES VARIABLE 24/	SEMI-ANN. FLOATING 06/24/2031 200,000.000	201,396	208,268
06738EAE5 BARCLAYS PLC NOTES FIXED 3.65% 16/MAR/20	SEMI-ANN. 3.650% 03/16/2025 400,000.000	394,824	440,056
06738EAP0 BARCLAYS PLC NOTES FIXED 5.2% 12/MAY/202	SEMI-ANN. 5.200% 05/12/2026 550,000.000	554,637	639,496
067901AH1 BARRICK GOLD CORP CALLABLE NOTES FIXED 5	SEMI-ANN. 5.250% 04/01/2042 155,000.000	202,332	213,795
05526DBT1 BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.734% 09/25/2040 1,065,000.000	1,065,000	1,110,838
05526DBU8 BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.984% 09/25/2050 3,555,000.000	3,535,202	3,709,785
05526DBD6 BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.390% 08/15/2037 1,790,000.000	1,657,828	2,010,743

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
05526DBF1 BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.540% 08/15/2047 2,902,000.000	2,861,873	3,222,526
07177MAL7 BAXALTA INC CALLABLE NOTES FIXED 3.6% 23	SEMI-ANN. 3.600% 06/23/2022 15,000.000	14,987	15,608
072722AE1 BAYCARE HEALTH SYSTEM INC CALLABLE BOND	SEMI-ANN. 3.831% 11/15/2050 165,000.000	165,000	206,311
07274NAN3 BAYER US FINANCE II LLC CALLABLE NOTES F	SEMI-ANN. 4.625% 06/25/2038 1,825,000.000	1,796,457	2,218,123
07274NAQ6 BAYER US FINANCE II LLC CALLABLE NOTES F	SEMI-ANN. 4.875% 06/25/2048 3,875,000.000	3,864,141	4,990,690
07386HJU6 BEAR STEARNS ALT-A TRUST 2004-6 2004-6 1	MONTHLY FLOATING 07/25/2034 4,214.920	4,088	4,225
075887BG3 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 4.685% 12/15/2044 2,208,000.000	2,222,809	2,850,108
075887BX6 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 4.669% 06/06/2047 2,225,000.000	2,247,116	2,921,559
08180RAN5 BENEFIT STREET PARTNERS CLO VII LTD 2015	QUARTERLY FLOATING 07/18/2027 1,359,570.830	1,363,124	1,357,190
59562VAM9 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO RATINGS: BAA1 BBB+	SEMI-ANN. 6.125% 04/01/2036 541,000.000	710,701	800,723
59562VAP2 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO RATINGS: BAA1 BBB+	SEMI-ANN. 5.950% 05/15/2037 365,000.000	457,575	529,582
59562VBD8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 5.150% 11/15/2043 5,275,000.000	5,295,161	7,258,242
084659AF8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.500% 02/01/2045 825,000.000	840,305	1,044,549
084659AP6 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 3.800% 07/15/2048 310,000.000	307,449	371,216
084659AR2 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.450% 01/15/2049 465,000.000	459,215	618,613
084659BB6 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 2.850% 05/15/2051 635,000.000	634,219	653,205

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR			
084664CQ2 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN.	4.200%	08/15/2048	743,094	997,000
		755,000.000			
084664CR0 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN.	4.250%	01/15/2049	566,584	637,632
		480,000.000			
05541VAF3 BG ENERGY CAPITAL PLC CALLABLE NOTES FIX	SEMI-ANN.	5.125%	10/15/2041	294,852	394,608
		300,000.000			
055451AV0 BHP BILLITON FINANCE USA LTD CALLABLE NO	SEMI-ANN.	5.000%	09/30/2043	226,900	301,541
		205,000.000			
09062XAH6 BIOGEN INC CALLABLE NOTES FIXED 2.25% 01	SEMI-ANN.	2.250%	05/01/2030	137,963	144,155
		138,000.000			
09062XAG8 BIOGEN INC CALLABLE NOTES FIXED 3.15% 01	SEMI-ANN.	3.150%	05/01/2050	716,493	757,996
		731,000.000			
09062XAD5 BIOGEN INC CALLABLE NOTES FIXED 5.2% 15/	SEMI-ANN.	5.200%	09/15/2045	1,280,476	1,683,796
		1,240,000.000			
09247XAR2 BLACKROCK INC CALLABLE NOTES FIXED 1.9%	SEMI-ANN.	1.900%	01/28/2031	1,733,806	1,821,310
		1,740,000.000			
09247XAN1 BLACKROCK INC CALLABLE NOTES FIXED 3.2%	SEMI-ANN.	3.200%	03/15/2027	358,542	406,073
		360,000.000			
05586CAC8 BMW VEHICLE LEASE TRUST 2018-1 2018-1 A3	MONTHLY	3.260%	07/20/2021	13,520	13,543
		13,521.900			
09659W2F0 BNP PARIBAS SA MEDIUM TERM NOTE FIXED 4.	SEMI-ANN.	4.400%	08/14/2028	1,293,032	1,540,591
		1,300,000.000			
09681LAJ9 BOC AVIATION LTD CALLABLE MEDIUM TERM NO	SEMI-ANN.	3.500%	10/10/2024	198,656	211,934
		200,000.000			
097023DA0 BOEING CO/THE CALLABLE NOTES FIXED 2.75%	SEMI-ANN.	2.750%	02/01/2026	616,506	648,806
		617,000.000			
097023DB8 BOEING CO/THE CALLABLE NOTES FIXED 3.25%	SEMI-ANN.	3.250%	02/01/2028	634,860	681,260
		635,000.000			
097023CJ2 BOEING CO/THE CALLABLE NOTES FIXED 3.6%	SEMI-ANN.	3.600%	05/01/2034	40,063	42,118
		40,000.000			
097023DC6 BOEING CO/THE CALLABLE NOTES FIXED 3.625	SEMI-ANN.	3.625%	02/01/2031	266,172	282,350
		258,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
097023CQ6 BOEING CO/THE CALLABLE NOTES FIXED 3.75%	SEMI-ANN. 3.750% 02/01/2050	355,000.000	352,000	373,314
097023CY9 BOEING CO/THE CALLABLE NOTES FIXED 5.15%	SEMI-ANN. 5.150% 05/01/2030	550,000.000	550,000	665,638
097023CV5 BOEING CO/THE CALLABLE NOTES FIXED 5.705	SEMI-ANN. 5.705% 05/01/2040	5,075,000.000	5,074,899	6,585,929
097023CW3 BOEING CO/THE CALLABLE NOTES FIXED 5.805	SEMI-ANN. 5.805% 05/01/2050	3,110,000.000	3,163,094	4,286,047
097023CX1 BOEING CO/THE CALLABLE NOTES FIXED 5.93%	SEMI-ANN. 5.930% 05/01/2060	260,000.000	260,000	368,833
09952AAC0 BORAL FINANCE PTY LTD CALLABLE NOTES FIX	SEMI-ANN. 3.750% 05/01/2028	700,000.000	696,752	738,339
10112RBC7 BOSTON PROPERTIES LP CALLABLE NOTES FIXE	SEMI-ANN. 2.900% 03/15/2030	385,000.000	384,823	414,564
10112RBB9 BOSTON PROPERTIES LP CALLABLE NOTES FIXE	SEMI-ANN. 3.400% 06/21/2029	300,000.000	299,445	334,878
101137AW7 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	SEMI-ANN. 3.750% 03/01/2026	88,000.000	87,757	99,866
101137AT4 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	SEMI-ANN. 4.550% 03/01/2039	835,000.000	834,444	1,064,809
101137AU1 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	SEMI-ANN. 4.700% 03/01/2049	580,000.000	582,585	795,737
101137AX5 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI	SEMI-ANN. 4.000% 03/01/2029	53,000.000	62,128	62,461
101137AL1 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI RATINGS: BA1 BBB-	SEMI-ANN. 7.375% 01/15/2040	959,000.000	1,177,774	1,515,095
101137AE7 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI RATINGS: BA1 BBB-	SEMI-ANN. FLOATING 11/15/2035	1,625,000.000	1,742,997	2,387,320
10373QAY6 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 3.224% 04/14/2024	200,000.000	201,446	216,354
10373QBM1 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 1.749% 08/10/2030	135,000.000	135,000	135,828

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
10373QBG4 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 3.000% 02/24/2050	995,300	1,057,532
	1,030,000.000		
10373QBN9 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 2.772% 11/10/2050	2,987,025	2,979,744
	2,990,000.000		
10373QBP4 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 2.939% 06/04/2051	330,000	337,105
	330,000.000		
05565QCP1 BP CAPITAL MARKETS PLC CALLABLE NOTES FI	SEMI-ANN. 3.814% 02/10/2024	290,899	298,724
	272,000.000		
110122DR6 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 2.350% 11/13/2040	144,678	148,753
	145,000.000		
110122DS4 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 2.550% 11/13/2050	626,951	643,199
	630,000.000		
110122CW6 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 3.250% 08/15/2022	206,644	209,534
	200,000.000		
110122CR7 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 4.250% 10/26/2049	1,015,390	1,304,979
	965,000.000		
110122DK1 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 4.350% 11/15/2047	124,462	181,829
	135,000.000		
110122DL9 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 4.550% 02/20/2048	930,083	1,346,059
	965,000.000		
110122DJ4 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 5.000% 08/15/2045	373,527	433,914
	300,000.000		
11042TAA1 BRITISH AIRWAYS 2018-1 CLASS AA PASS THR	QUARTERLY 3.800% 03/20/2033	143,246	146,664
	143,246.200		
11120VAH6 BRIXMOR OPERATING PARTNERSHIP LP CALLABL	SEMI-ANN. 4.125% 05/15/2029	212,804	230,062
	200,000.000		
11120VAJ2 BRIXMOR OPERATING PARTNERSHIP LP CALLABL	SEMI-ANN. 4.050% 07/01/2030	176,834	189,382
	165,000.000		
11134LAH2 BROADCOM CORP / BROADCOM CAYMAN FINANCE	SEMI-ANN. 3.875% 01/15/2027	1,240,904	1,459,003
	1,300,000.000		
11271LAC6 BROOKFIELD FINANCE INC CALLABLE NOTES FI	SEMI-ANN. 3.900% 01/25/2028	1,096,194	1,262,162
	1,100,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
11271LAB8 BROOKFIELD FINANCE INC CALLABLE NOTES FI	SEMI-ANN. 4.700% 09/20/2047	1,208,000.000	1,198,566	1,528,652
11271LAD4 BROOKFIELD FINANCE INC CALLABLE NOTES FI	SEMI-ANN. 4.850% 03/29/2029	105,000.000	104,812	128,629
120568BB5 BUNGE LTD FINANCE CORP CALLABLE NOTES FI	SEMI-ANN. 1.630% 08/17/2025	100,000.000	100,271	103,351
12189LAA9 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 5.750% 05/01/2040	3,140,000.000	3,307,913	4,655,772
12189LAK7 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.375% 09/01/2042	130,000.000	165,776	172,029
12189LAU5 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.550% 09/01/2044	265,000.000	309,643	357,949
12189LAW1 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.150% 04/01/2045	550,000.000	570,076	718,350
12189LAN1 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.450% 03/15/2043	895,000.000	894,848	1,205,816
12189LAS0 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.900% 04/01/2044	460,000.000	511,801	648,646
05606FAA1 BX TRUST 2019-OC11 2019-OC11 A 3.202% 09	MONTHLY 3.202% 12/09/2041	335,000.000	345,032	366,837
13034VAC8 CALIFORNIA INSTITUTE OF TECHNOLOGY CALLA	SEMI-ANN. 4.283% 09/01/2116	1,100,000.000	1,100,000	1,353,066
134429BJ7 CAMPBELL SOUP CO CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.375% 04/24/2030	183,000.000	182,984	193,305
134429BK4 CAMPBELL SOUP CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.125% 04/24/2050	290,000.000	278,681	306,295
134429BF5 CAMPBELL SOUP CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.950% 03/15/2025	100,000.000	99,746	112,705
134429BH1 CAMPBELL SOUP CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.800% 03/15/2048	200,000.000	187,613	267,502
13607GAP9 CANADIAN IMPERIAL BANK OF COMMERCE NOTES	SEMI-ANN. 3.100% 04/02/2024	350,000.000	349,759	378,735

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
136385AL5 CANADIAN NATURAL RESOURCES LTD CALLABLE RATINGS: BAA2 BBB	SEMI-ANN. 6.250% 03/15/2038	385,000.000	445,037	516,997
136385AP6 CANADIAN NATURAL RESOURCES LTD CALLABLE RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 02/01/2039	340,000.000	420,777	471,230
13645RAQ7 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN. 5.750% 01/15/2042	3,500,000.000	3,785,796	5,085,535
13645RAU8 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN. 4.800% 08/01/2045	689,000.000	709,141	959,474
13645RAV6 CANADIAN PACIFIC RR CO 4.8% 15/SEP/2035	SEMI-ANN. 4.800% 09/15/2035	200,000.000	199,082	263,152
13645RAX2 CANADIAN PACIFIC RR CO 6.125% 15/SEP/211	SEMI-ANN. 6.125% 09/15/2115	3,575,000.000	4,336,451	5,985,623
14040HBG9 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN. 3.200% 02/05/2025	300,000.000	299,262	327,345
14040HBJ3 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN. 4.200% 10/29/2025	112,000.000	111,991	127,872
14149YBD9 CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 4.900% 09/15/2045	145,000.000	140,422	178,499
141781BM5 CARGILL INC CALLABLE NOTES FIXED 2.125%	SEMI-ANN. 2.125% 04/23/2030	89,000.000	88,897	93,634
14314CAA3 CARLYLE FINANCE LLC CALLABLE NOTES FIXED	SEMI-ANN. 5.650% 09/15/2048	1,650,000.000	1,648,581	2,145,677
14314WAD3 CARMAX AUTO OWNER TRUST 2017-3 2017-3 A3	MONTHLY 1.970% 04/15/2022	25,235.710	25,231	25,278
14314RAC6 CARMAX AUTO OWNER TRUST 2017-4 2017-4 A3	MONTHLY 2.110% 10/17/2022	28,516.070	28,514	28,625
14314AAC3 CARMAX AUTO OWNER TRUST 2018-1 2018-1 A3	MONTHLY 2.480% 11/15/2022	119,953.340	119,944	120,812
14314XAC3 CARMAX AUTO OWNER TRUST 2018-2 2018-2 A3	MONTHLY 2.980% 01/17/2023	150,249.500	150,222	151,864
14313FAD1 CARMAX AUTO OWNER TRUST 2018-3 2018-3 A3	MONTHLY 3.130% 06/15/2023	368,536.280	368,486	374,664

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
14315EAC4 CARMAX AUTO OWNER TRUST 2018-4 2018-4 A3	MONTHLY 3.360% 09/15/2023	300,404.360	300,402	306,735
14315NAC4 CARMAX AUTO OWNER TRUST 2019-1 2019-1 A3	MONTHLY 3.050% 03/15/2024	584,517.330	584,451	597,201
14315XAC2 CARMAX AUTO OWNER TRUST 2020-1 2020-1 A3	MONTHLY 1.890% 12/16/2024	260,000.000	259,949	266,725
14315FAD9 CARMAX AUTO OWNER TRUST 2020-3 2020-3 A3	MONTHLY 0.620% 03/17/2025	220,000.000	219,962	221,320
14448CAR5 CARRIER GLOBAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.377% 04/05/2040	1,670,000.000	1,669,933	1,832,037
14448CAS3 CARRIER GLOBAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.577% 04/05/2050	5,220,000.000	5,268,492	5,841,284
14686UAC9 CARVANA AUTO RECEIVABLES TRUST 2019-2 20	MONTHLY 2.580% 03/15/2023	492,205.500	492,189	494,353
14913Q2S7 CATERPILLAR FINANCIAL SERVICES CORP CALL	SEMI-ANN. 3.650% 12/07/2023	200,000.000	199,900	219,310
14912L6G1 CATERPILLAR FINANCIAL SERVICES CORP MEDI	SEMI-ANN. 3.250% 12/01/2024	180,000.000	178,225	199,125
149123CE9 CATERPILLAR INC CALLABLE MEDIUM TERM NOT	SEMI-ANN. 4.750% 05/15/2064	1,110,000.000	1,142,834	1,643,300
15189XAU2 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	SEMI-ANN. 2.900% 07/01/2050	400,000.000	399,196	433,992
808513AR6 CHARLES SCHWAB CORP/THE CALLABLE BOND VA	SEMI-ANN. FLOATING 12/31/2164	2,000,000.000	1,944,400	2,132,500
808513AQ8 CHARLES SCHWAB CORP/THE CALLABLE NOTES F	SEMI-ANN. 3.200% 03/02/2027	200,000.000	199,678	223,842
161175BJ2 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 3.750% 02/15/2028	400,000.000	447,352	448,492
161175AZ7 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 6.384% 10/23/2035	1,655,000.000	1,771,644	2,267,433
161175BA1 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 6.484% 10/23/2045	605,000.000	655,510	855,748

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
161175BN3 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 5.750% 04/01/2048	555,000.000	553,824	726,184
161175BT0 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 4.800% 03/01/2050	1,950,000.000	1,991,464	2,329,080
161175BV5 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 3.700% 04/01/2051	885,000.000	901,660	919,037
161175BY9 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 3.850% 04/01/2061	945,000.000	943,885	952,702
16412XAG0 CHENIERE CORPUS CHRISTI HOLDINGS LLC CAL	SEMI-ANN. 5.125% 06/30/2027	60,000.000	67,595	70,979
166764BX7 CHEVRON CORP CALLABLE NOTES FIXED 1.995%	SEMI-ANN. 1.995% 05/11/2027	74,000.000	74,000	78,476
166764BY5 CHEVRON CORP CALLABLE NOTES FIXED 2.236%	SEMI-ANN. 2.236% 05/11/2030	200,000.000	213,096	214,382
166764BZ2 CHEVRON CORP CALLABLE NOTES FIXED 2.978%	SEMI-ANN. 2.978% 05/11/2040	610,000.000	610,000	675,313
00440EAU1 CHUBB INA HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN. 2.875% 11/03/2022	104,000.000	103,869	108,412
00440EAS6 CHUBB INA HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN. 3.150% 03/15/2025	175,000.000	174,970	193,158
125523CJ7 CIGNA CORP CALLABLE NOTES FIXED 3.2% 15/	SEMI-ANN. 3.200% 03/15/2040	265,000.000	264,610	290,586
125523CK4 CIGNA CORP CALLABLE NOTES FIXED 3.4% 15/	SEMI-ANN. 3.400% 03/15/2050	750,000.000	732,702	843,937
125523BX7 CIGNA CORP CALLABLE NOTES FIXED 3.5% 15/	SEMI-ANN. 3.500% 06/15/2024	390,000.000	398,582	426,118
125523AJ9 CIGNA CORP CALLABLE NOTES FIXED 4.8% 15/	SEMI-ANN. 4.800% 08/15/2038	715,000.000	708,179	931,531
125523CF5 CIGNA CORP CALLABLE NOTES FIXED 4.8% 15/	SEMI-ANN. 4.800% 07/15/2046	185,000.000	179,600	243,847
125523AK6 CIGNA CORP CALLABLE NOTES FIXED 4.9% 15/	SEMI-ANN. 4.900% 12/15/2048	6,070,000.000	6,358,484	8,347,100

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
171798AD3 CIMAREX ENERGY CO CALLABLE NOTES FIXED 3	SEMI-ANN. 3.900% 05/15/2027 200,000.000	218,472	220,428
17305EGE9 CITIBANK CREDIT CARD ISSUANCE TRUST 2017	MONTHLY FLOATING 05/14/2029 655,000.000	653,235	655,846
172967KN0 CITIGROUP INC BOND FIXED 3.4% 01/MAY/202	SEMI-ANN. 3.400% 05/01/2026 400,000.000	399,192	450,232
172967MD0 CITIGROUP INC CALLABLE NOTES FIXED 4.65%	SEMI-ANN. 4.650% 07/23/2048 705,000.000	911,676	973,203
172967MS7 CITIGROUP INC CALLABLE NOTES VARIABLE 03	SEMI-ANN. FLOATING 06/03/2031 4,000,000.000	4,234,880	4,263,440
17308CC53 CITIGROUP INC CALLABLE NOTES VARIABLE 05	SEMI-ANN. FLOATING 11/05/2030 670,000.000	670,332	737,878
172967MQ1 CITIGROUP INC CALLABLE NOTES VARIABLE 08	SEMI-ANN. FLOATING 04/08/2026 300,000.000	300,000	327,768
172967LU3 CITIGROUP INC CALLABLE NOTES VARIABLE 24	SEMI-ANN. FLOATING 01/24/2039 1,125,000.000	1,062,244	1,340,651
172967LM1 CITIGROUP INC CALLABLE NOTES VARIABLE 24	SEMI-ANN. FLOATING 07/24/2023 600,000.000	597,090	623,268
172967MM0 CITIGROUP INC CALLABLE NOTES VARIABLE 26	SEMI-ANN. FLOATING 03/26/2041 695,000.000	695,000	978,643
172967ML2 CITIGROUP INC CALLABLE NOTES VARIABLE 29	SEMI-ANN. FLOATING 01/29/2031 1,245,000.000	1,244,910	1,335,636
172967MP3 CITIGROUP INC CALLABLE NOTES VARIABLE 31	SEMI-ANN. FLOATING 03/31/2031 1,850,000.000	1,925,012	2,243,421
172967HS3 CITIGROUP INC MEDIUM TERM NOTE FIXED 5.3	SEMI-ANN. 5.300% 05/06/2044 120,000.000	124,883	169,309
172967KR1 CITIGROUP INC NOTES FIXED 4.75% 18/MAY/2	SEMI-ANN. 4.750% 05/18/2046 455,000.000	452,339	607,889
172967FX4 CITIGROUP INC NOTES FIXED 5.875% 30/JAN/	SEMI-ANN. 5.875% 01/30/2042 375,000.000	448,168	569,561
172967HA2 CITIGROUP INC NOTES FIXED 6.675% 13/SEP/	SEMI-ANN. 6.675% 09/13/2043 575,000.000	842,438	936,158

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
174610AV7 CITIZENS FINANCIAL GROUP INC CALLABLE NO	SEMI-ANN. 2.638% 09/30/2032	200,000.000	202,628	210,708
186108CL8 CLEVELAND ELECTRIC ILLUMINATING CO/THE C	SEMI-ANN. 4.550% 11/15/2030	175,000.000	174,869	201,758
12572QAF2 CME GROUP INC CALLABLE NOTES FIXED 5.3%	SEMI-ANN. 5.300% 09/15/2043	281,000.000	289,882	419,544
125896BR0 CMS ENERGY CORP CALLABLE NOTES FIXED 2.9	SEMI-ANN. 2.950% 02/15/2027	116,000.000	115,595	126,017
125896BS8 CMS ENERGY CORP CALLABLE NOTES FIXED 3.4	SEMI-ANN. 3.450% 08/15/2027	200,000.000	199,702	225,996
126117AT7 CNA FINANCIAL CORP CALLABLE BOND FIXED 4	SEMI-ANN. 4.500% 03/01/2026	25,000.000	26,129	29,410
126117AW0 CNA FINANCIAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.050% 08/15/2030	410,000.000	409,474	418,016
126117AS9 CNA FINANCIAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.950% 05/15/2024	35,000.000	35,297	38,695
12636WAD8 CNH EQUIPMENT TRUST 2017-A 2017-A A3 2.0	MONTHLY 2.070% 05/16/2022	20,862.200	20,862	20,876
12637BAD3 CNH EQUIPMENT TRUST 2017-B 2017-B A3 1.8	MONTHLY 1.860% 09/15/2022	.010	0	0
18978CAC7 CNH EQUIPMENT TRUST 2017-C 2017-C A3 2.0	MONTHLY 2.080% 02/15/2023	.010	0	0
12591DAC5 CNOOC FINANCE 2014 ULC CALLABLE NOTES FI	SEMI-ANN. 4.250% 04/30/2024	200,000.000	199,130	217,106
19075QAC6 COBANK ACB CALLABLE BOND VARIABLE USD 10	SEMI-ANN. FLOATING 12/31/2164	1,200,000.000	1,200,000	1,311,000
191216CW8 COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.500% 06/01/2040	3,345,000.000	3,343,361	3,562,927
191216DC1 COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.500% 03/15/2051	985,000.000	978,952	1,015,052
191216CX6 COCA-COLA CO/THE CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.600% 06/01/2050	755,000.000	754,517	796,684

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
191241AH1 COCA-COLA FEMSA SAB DE CV CALLABLE NOTES	SEMI-ANN. 2.750% 01/22/2030	150,000.000	148,458	161,331
198280AH2 COLUMBIA PIPELINE GROUP INC CALLABLE NOT	SEMI-ANN. 5.800% 06/01/2045	970,000.000	1,080,957	1,325,127
20030NCC3 COMCAST CORP CALLABLE BOND FIXED 3.969%	SEMI-ANN. 3.969% 11/01/2047	2,260,000.000	1,881,138	2,833,859
20030NDN8 COMCAST CORP CALLABLE NOTES FIXED 1.5% 1	SEMI-ANN. 1.500% 02/15/2031	350,000.000	348,821	347,631
20030NDA6 COMCAST CORP CALLABLE NOTES FIXED 2.65%	SEMI-ANN. 2.650% 02/01/2030	500,000.000	499,255	546,990
20030NDQ1 COMCAST CORP CALLABLE NOTES FIXED 2.65%	SEMI-ANN. 2.650% 08/15/2062	355,000.000	341,648	355,394
20030NDG3 COMCAST CORP CALLABLE NOTES FIXED 3.4% 0	SEMI-ANN. 3.400% 04/01/2030	1,255,000.000	1,252,779	1,451,219
20030NCH2 COMCAST CORP CALLABLE NOTES FIXED 3.55%	SEMI-ANN. 3.550% 05/01/2028	177,000.000	176,375	203,978
20030NCJ8 COMCAST CORP CALLABLE NOTES FIXED 3.9% 0	SEMI-ANN. 3.900% 03/01/2038	960,000.000	876,039	1,174,877
20030NCE9 COMCAST CORP CALLABLE NOTES FIXED 3.999%	SEMI-ANN. 3.999% 11/01/2049	79,000.000	65,567	99,729
20030NCG4 COMCAST CORP CALLABLE NOTES FIXED 4.049%	SEMI-ANN. 4.049% 11/01/2052	3,591,000.000	2,986,605	4,592,781
20030NBM2 COMCAST CORP CALLABLE NOTES FIXED 4.2% 1	SEMI-ANN. 4.200% 08/15/2034	1,280,000.000	1,252,449	1,604,211
20030NBH3 COMCAST CORP CALLABLE NOTES FIXED 4.25%	SEMI-ANN. 4.250% 01/15/2033	465,000.000	453,938	583,603
20030NBQ3 COMCAST CORP CALLABLE NOTES FIXED 4.6% 1	SEMI-ANN. 4.600% 08/15/2045	1,670,000.000	1,621,436	2,255,903
20030NCL3 COMCAST CORP CALLABLE NOTES FIXED 4.6% 1	SEMI-ANN. 4.600% 10/15/2038	490,000.000	488,956	645,737
20030NCM1 COMCAST CORP CALLABLE NOTES FIXED 4.7% 1	SEMI-ANN. 4.700% 10/15/2048	2,995,000.000	3,060,279	4,184,434

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
20030NCN9 COMCAST CORP CALLABLE NOTES FIXED 4.95%	SEMI-ANN. 4.950% 10/15/2058	2,048,000.000	2,046,646	3,109,396
20030NCK5 COMCAST CORP CALLABLE NOTES FIXED 4% 01/	SEMI-ANN. 4.000% 03/01/2048	495,000.000	486,055	623,606
20030NAF8 COMCAST CORP CALLABLE NOTES FIXED 5.65% RATINGS: BAA1 BBB+	SEMI-ANN. 5.650% 06/15/2035	175,000.000	194,212	251,237
20030NAY7 COMCAST CORP CALLABLE NOTES FIXED 6.55% RATINGS: BAA1 BBB+	SEMI-ANN. 6.550% 07/01/2039	35,000.000	42,086	55,342
20034DJA8 COMERICA BANK MEDIUM TERM NOTE FIXED 2.5	SEMI-ANN. 2.500% 07/23/2024	400,000.000	399,628	425,384
20268JAF0 COMMONSPIRIT HEALTH CALLABLE BOND FIXED	SEMI-ANN. 2.782% 10/01/2030	200,000.000	202,750	211,748
2027A0HR3 COMMONWEALTH BANK OF AUSTRALIA BOND FIXE	SEMI-ANN. 4.500% 12/09/2025	200,000.000	199,586	230,734
202712BL8 COMMONWEALTH BANK OF AUSTRALIA MEDIUM TE	SEMI-ANN. 3.743% 09/12/2039	445,000.000	445,000	523,765
202795JJ0 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 3.650% 06/15/2046	45,000.000	48,122	53,492
202795JA9 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 3.800% 10/01/2042	385,000.000	421,259	463,282
202795JS0 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 3.000% 03/01/2050	1,130,000.000	1,129,557	1,233,067
205887BR2 CONAGRA BRANDS INC CALLABLE NOTES FIXED	SEMI-ANN. 3.200% 01/25/2023	89,000.000	85,432	93,606
20605PAM3 CONCHO RESOURCES INC CALLABLE NOTES FIXE	SEMI-ANN. 2.400% 02/15/2031	43,000.000	42,897	45,005
20605PAH4 CONCHO RESOURCES INC CALLABLE NOTES FIXE	SEMI-ANN. 3.750% 10/01/2027	200,000.000	222,194	228,582
20605PAL5 CONCHO RESOURCES INC CALLABLE NOTES FIXE	SEMI-ANN. 4.850% 08/15/2048	3,295,000.000	3,630,765	4,437,904
20605PAJ0 CONCHO RESOURCES INC CALLABLE NOTES FIXE	SEMI-ANN. 4.875% 10/01/2047	2,610,000.000	2,704,595	3,529,320

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
207597EJ0 CONNECTICUT LIGHT AND POWER CO/THE CALLA	SEMI-ANN. 3.200% 03/15/2027	300,000.000	298,980	336,696
209111FX6 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 3.350% 04/01/2030	510,000.000	508,837	584,424
209111FB4 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.200% 03/15/2042	176,000.000	170,338	213,768
209111FC2 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 3.950% 03/01/2043	1,100,000.000	1,092,344	1,297,692
209111FD0 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.450% 03/15/2044	880,000.000	879,261	1,104,506
209111FT5 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.650% 12/01/2048	1,300,000.000	1,294,995	1,731,938
209111FK4 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.300% 12/01/2056	390,000.000	369,954	496,006
209111FQ1 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.500% 05/15/2058	400,000.000	397,636	528,216
21036PBF4 CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN. 2.875% 05/01/2030	38,000.000	37,924	41,640
21036PBD9 CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN. 5.250% 11/15/2048	898,000.000	896,746	1,263,513
21036PAT5 CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN. 4.500% 05/09/2047	295,000.000	272,341	372,328
210518DJ2 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 2.500% 05/01/2060	385,000.000	381,437	386,879
210518DF0 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 3.100% 08/15/2050	465,000.000	461,703	537,526
210518DH6 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 3.500% 08/01/2051	320,000.000	318,739	391,469
210795QB9 CONTINENTAL AIRLINES 2012-2 CLASS A PASS	SEMI-ANN. 4.000% 04/29/2026	41,620.760	41,621	42,106
219350BK0 CORNING INC CALLABLE NOTES FIXED 5.35% 1	SEMI-ANN. 5.350% 11/15/2048	100,000.000	131,712	141,481

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
219350BQ7 CORNING INC CALLABLE NOTES FIXED 5.45% 1	SEMI-ANN. 5.450% 11/15/2079	1,050,000.000	1,054,258	1,441,419
219350BL8 CORNING INC CALLABLE NOTES FIXED 5.85% 1	SEMI-ANN. 5.850% 11/15/2068	870,000.000	868,721	1,282,093
22160KAQ8 COSTCO WHOLESALE CORP CALLABLE NOTES FIX	SEMI-ANN. 1.750% 04/20/2032	969,000.000	967,014	1,007,111
224044BV8 COX COMMUNICATIONS INC CALLABLE NOTES FI RATINGS: BAA2 BBB-	SEMI-ANN. 8.375% 03/01/2039	7,500,000.000	8,600,938	12,918,600
22534BAA2 CREDIT ACCEPTANCE AUTO LOAN TRUST 2018-1	MONTHLY 3.010% 02/16/2027	15,034.100	15,031	15,047
22535WAG2 CREDIT AGRICOLE SA/LONDON CALLABLE MEDIU	SEMI-ANN. FLOATING 06/16/2026	250,000.000	256,623	259,303
22546DAA4 CREDIT SUISSE AG NOTES FIXED 6.5% 08/AUG	SEMI-ANN. 6.500% 08/08/2023	1,800,000.000	1,926,000	2,024,604
22546QAP2 CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	SEMI-ANN. 3.625% 09/09/2024	250,000.000	248,590	277,403
BNBNNG5 CREDIT SUISSE GROUP AG CALLABLE NOTES VA	SEMI-ANN. FLOATING 12/31/2164	200,000.000	221,000	218,475
225436AA2 CREDIT SUISSE GROUP AG CALLABLE NOTES VA	SEMI-ANN. FLOATING 12/31/2164	300,000.000	331,800	327,714
225433AR2 CREDIT SUISSE GROUP AG NOTES FIXED 4.55%	SEMI-ANN. 4.550% 04/17/2026	500,000.000	491,825	588,250
12636YAA0 CRH AMERICA FINANCE INC CALLABLE NOTES F	SEMI-ANN. 3.400% 05/09/2027	200,000.000	198,542	222,840
12626PAM5 CRH AMERICA INC CALLABLE NOTES FIXED 3.8	SEMI-ANN. 3.875% 05/18/2025	200,000.000	199,754	224,648
12626PAN3 CRH AMERICA INC CALLABLE NOTES FIXED 5.1	SEMI-ANN. 5.125% 05/18/2045	3,850,000.000	3,887,945	5,118,614
22822VAB7 CROWN CASTLE INTERNATIONAL CORP CALLABLE	SEMI-ANN. 4.450% 02/15/2026	400,000.000	414,268	462,848
22541QP89 CSFB MORTGAGE-BACKED PASS-THROUGH CERTIF	MONTHLY 5.250% 11/25/2033	23,667.300	24,799	24,220

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
126408HJ5 CSX CORP CALLABLE NOTES FIXED 3.8% 01/MA	SEMI-ANN. 3.800% 03/01/2028	399,732	466,320
	400,000.000		
126408HF3 CSX CORP CALLABLE NOTES FIXED 3.8% 01/NO	SEMI-ANN. 3.800% 11/01/2046	785,826	952,362
	795,000.000		
126408GW7 CSX CORP CALLABLE NOTES FIXED 4.75% 30/M	SEMI-ANN. 4.750% 05/30/2042	2,115,747	2,718,779
	2,065,000.000		
126408GK3 CSX CORP CALLABLE NOTES FIXED 6.15% 01/M	SEMI-ANN. 6.150% 05/01/2037	5,111,149	6,690,170
RATINGS: BAA3 BBB-	4,475,000.000		
126408GH0 CSX CORP CALLABLE NOTES FIXED 6% 01/OCT/	SEMI-ANN. 6.000% 10/01/2036	1,251,299	1,764,624
RATINGS: BAA3 BBB-	1,200,000.000		
233851CK8 DAIMLER FINANCE NORTH AMERICA LLC CALLAB	SEMI-ANN. 2.200% 10/30/2021	149,958	152,093
	150,000.000		
233851CB8 DAIMLER FINANCE NORTH AMERICA LLC CALLAB	SEMI-ANN. 3.500% 08/03/2025	248,853	278,155
	250,000.000		
235851AV4 DANAHER CORP CALLABLE NOTES FIXED 2.6% 0	SEMI-ANN. 2.600% 10/01/2050	131,630	138,094
	133,000.000		
244199BJ3 DEERE & CO CALLABLE NOTES FIXED 3.1% 15/	SEMI-ANN. 3.100% 04/15/2030	334,367	383,535
	335,000.000		
247358AA2 DELTA AIR LINES 2012-1 CLASS A PASS THRO	SEMI-ANN. 4.750% 11/07/2021	0	0
	.010		
24823BAK6 DENALI CAPITAL CLO X LLC 2013-1A A1LR FL	QUARTERLY FLOATING 10/26/2027	1,103,376	1,102,933
	1,103,375.530		
251526CC1 DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN. FLOATING 09/18/2024	150,000	154,311
	150,000.000		
251526CD9 DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN. FLOATING 09/18/2031	1,100,000	1,192,114
	1,100,000.000		
251526BX6 DEUTSCHE BANK AG/NEW YORK NY NOTES FIXED	SEMI-ANN. 4.250% 10/14/2021	414,480	410,172
	400,000.000		
251566AA3 DEUTSCHE TELEKOM AG CALLABLE NOTES FIXED	SEMI-ANN. 3.625% 01/21/2050	1,063,541	1,235,616
	1,075,000.000		
25156PAC7 DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	SEMI-ANN. FLOATING 06/15/2030	234,185	276,882
RATINGS: BAA1 BBB+	175,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
25156PAR4 DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	SEMI-ANN. 4.875% 03/06/2042	580,000.000	571,903	771,388
25179MAN3 DEVON ENERGY CORP CALLABLE NOTES FIXED 4	SEMI-ANN. 4.750% 05/15/2042	165,000.000	152,815	186,264
25179MAL7 DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN. 5.600% 07/15/2041	225,000.000	228,666	275,171
25179MAU7 DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN. 5.000% 06/15/2045	275,000.000	258,857	323,917
251799AA0 DEVON ENERGY CORP CALLABLE NOTES FIXED 7	SEMI-ANN. 7.950% 04/15/2032	25,000.000	32,406	35,043
RATINGS: BAA1 BBB+				
23291KAJ4 DH EUROPE FINANCE II SARL CALLABLE NOTES	SEMI-ANN. 3.250% 11/15/2039	495,000.000	494,055	563,780
23291KAK1 DH EUROPE FINANCE II SARL CALLABLE NOTES	SEMI-ANN. 3.400% 11/15/2049	265,000.000	264,353	314,645
25243YBD0 DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	SEMI-ANN. 2.000% 04/29/2030	350,000.000	348,331	364,984
25243YAV1 DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	SEMI-ANN. 3.875% 04/29/2043	1,065,000.000	1,023,572	1,312,165
25243YBE8 DIAGEO CAPITAL PLC NOTES	SEMI-ANN. 2.125% 04/29/2032	270,000.000	267,789	285,220
25466AAK7 DISCOVER BANK CALLABLE NOTES FIXED 3.35%	SEMI-ANN. 3.350% 02/06/2023	250,000.000	241,343	263,798
25470DAQ2 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN. 2.950% 03/20/2023	58,000.000	57,927	61,108
25470DAT6 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN. 5.200% 09/20/2047	575,000.000	563,319	746,833
25470DBG3 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN. 5.300% 05/15/2049	115,000.000	116,139	151,730
25470DBH1 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN. 4.650% 05/15/2050	810,000.000	808,963	1,013,108
25470DBK4 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN. 4.000% 09/15/2055	559,000.000	446,320	625,689

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
256677AG0 DOLLAR GENERAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 04/03/2030	500,000.000	499,665	573,985
25746UDG1 DOMINION ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 3.375% 04/01/2030	430,000.000	425,311	489,813
25746UCC1 DOMINION ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 4.700% 12/01/2044	2,180,000.000	2,185,493	2,853,664
837004CJ7 DOMINION ENERGY SOUTH CAROLINA INC CALLA	SEMI-ANN. 5.100% 06/01/2065	75,000.000	74,266	118,193
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	210,596
260543DD2 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.600% 11/15/2050	1,485,000.000	1,474,011	1,668,472
260543CK7 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 10/01/2034	655,000.000	644,329	790,873
260543BY8 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED RATINGS: BAA3 BBB-	SEMI-ANN. 9.400% 05/15/2039	5,602,000.000	7,090,186	10,056,206
23331ABP3 DR HORTON INC CALLABLE NOTES FIXED 1.4%	SEMI-ANN. 1.400% 10/15/2027	325,000.000	324,067	326,012
26208JAF0 DRIVE AUTO RECEIVABLES TRUST 2018-2 2018	MONTHLY 3.630% 08/15/2024	8,614.930	8,615	8,625
26209AAD3 DRIVE AUTO RECEIVABLES TRUST 2019-4 2019	MONTHLY 2.160% 05/15/2023	120,175.440	120,172	120,551
26208QAD9 DRIVE AUTO RECEIVABLES TRUST 2020-1 2020	MONTHLY 2.020% 11/15/2023	115,000.000	114,990	116,024
26250JAS9 DRYDEN XXV SENIOR LOAN FUND 2012-25A ARR	QUARTERLY FLOATING 10/15/2027	1,598,688.800	1,598,689	1,595,821
26253AAB2 DT AUTO OWNER TRUST 2020-3 2020-3A B 0.9	MONTHLY 0.910% 12/16/2024	175,000.000	174,973	175,920
250847EG1 DTE ELECTRIC CO CALLABLE BOND FIXED 3.9%	SEMI-ANN. 3.900% 06/01/2021	500,000.000	530,088	502,845
23338VAH9 DTE ELECTRIC CO CALLABLE BOND FIXED 4.05	SEMI-ANN. 4.050% 05/15/2048	300,000.000	298,653	394,299

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
23338VAD8 DTE ELECTRIC CO CALLABLE BOND FIXED 4.3%	SEMI-ANN. 4.300% 07/01/2044	425,000.000	424,358	548,747
26442CAM6 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 4.250% 12/15/2041	465,000.000	464,214	592,280
26442CAP9 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 3.750% 06/01/2045	515,000.000	470,612	622,269
26442CAU8 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 3.950% 03/15/2048	525,000.000	522,517	657,584
26442CAT1 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 3.700% 12/01/2047	260,000.000	259,620	313,968
26442CAN4 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 4.000% 09/30/2042	680,000.000	637,659	840,065
26441CAN5 DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.750% 04/15/2024	400,000.000	406,504	440,388
26444HAA9 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	SEMI-ANN. 3.400% 10/01/2046	350,000.000	348,033	399,655
26444HAF8 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	SEMI-ANN. 4.200% 07/15/2048	440,000.000	435,971	566,152
26443TAC0 DUKE ENERGY INDIANA LLC CALLABLE BOND FI	SEMI-ANN. 2.750% 04/01/2050	290,000.000	289,643	301,548
263901AF7 DUKE ENERGY INDIANA LLC CALLABLE BOND FI	SEMI-ANN. 4.900% 07/15/2043	135,000.000	146,436	183,994
26442EAE0 DUKE ENERGY OHIO INC CALLABLE BOND FIXED	SEMI-ANN. 3.700% 06/15/2046	199,000.000	197,609	235,857
26442EAG5 DUKE ENERGY OHIO INC CALLABLE BOND FIXED	SEMI-ANN. 4.300% 02/01/2049	350,000.000	435,428	452,666
26442UAE4 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 3.600% 09/15/2047	755,000.000	753,228	914,796
144141DD7 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.100% 03/15/2043	100,000.000	99,265	124,252
26442RAD3 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.150% 12/01/2044	320,000.000	318,906	406,083

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
26441YBE6 DUKE REALTY LP CALLABLE NOTES FIXED 1.75	SEMI-ANN. 1.750% 07/01/2030	200,000.000	198,144	202,226
26441YAX5 DUKE REALTY LP CALLABLE NOTES FIXED 3.62	SEMI-ANN. 3.625% 04/15/2023	147,000.000	149,612	155,842
26078JAE0 DUPONT DE NEMOURS INC CALLABLE NOTES FIX	SEMI-ANN. 5.319% 11/15/2038	705,000.000	705,000	954,859
26078JAF7 DUPONT DE NEMOURS INC CALLABLE NOTES FIX	SEMI-ANN. 5.419% 11/15/2048	1,145,000.000	1,145,000	1,663,868
23355LAC0 DXC TECHNOLOGY CO CALLABLE NOTES FIXED 4	SEMI-ANN. 4.250% 04/15/2024	164,000.000	163,216	178,940
278062AD6 EATON CORP CALLABLE NOTES FIXED 4% 02/NO	SEMI-ANN. 4.000% 11/02/2032	1,200,000.000	1,192,530	1,465,764
278865BA7 ECOLAB INC CALLABLE NOTES FIXED 3.95% 01	SEMI-ANN. 3.950% 12/01/2047	220,000.000	189,222	281,558
279158AK5 ECOPETROL SA CALLABLE BOND FIXED 4.125%	SEMI-ANN. 4.125% 01/16/2025	117,000.000	115,831	127,239
279158AL3 ECOPETROL SA CALLABLE BOND FIXED 5.375%	SEMI-ANN. 5.375% 06/26/2026	77,000.000	76,483	88,686
283695BE3 EL PASO NATURAL GAS CO LLC BOND FIXED 7. RATINGS: BAA3 BB	SEMI-ANN. 7.500% 11/15/2026	1,235,000.000	1,462,734	1,574,909
283695BK9 EL PASO NATURAL GAS CO LLC CALLABLE NOTE RATINGS: BAA3 BB	SEMI-ANN. FLOATING 06/15/2032	490,000.000	616,209	690,038
268317AK0 ELECTRICITE DE FRANCE SA BOND FIXED 4.87	SEMI-ANN. 4.875% 01/22/2044	225,000.000	228,689	284,085
268317AL8 ELECTRICITE DE FRANCE SA BOND FIXED 6% 2	SEMI-ANN. 6.000% 01/22/2114	595,000.000	580,113	858,151
532457BV9 ELI LILLY & CO CALLABLE NOTES FIXED 3.37	SEMI-ANN. 3.375% 03/15/2029	190,000.000	189,707	220,577
532457BU1 ELI LILLY & CO CALLABLE NOTES FIXED 4.15	SEMI-ANN. 4.150% 03/15/2059	63,000.000	62,608	87,466
29103DAM8 EMERA US FINANCE LP CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 06/15/2046	580,000.000	562,153	741,704

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
291011BM5 EMERSON ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN. 2.750% 10/15/2050	435,000.000	434,469	458,133
29248HAB9 EMPOWER FINANCE 2020 LP CALLABLE NOTES F	SEMI-ANN. 1.776% 03/17/2031	185,000.000	185,000	189,758
29250NAR6 ENBRIDGE INC CALLABLE NOTES FIXED 3.7% 1	SEMI-ANN. 3.700% 07/15/2027	1,500,000.000	1,499,610	1,709,580
29250NAJ4 ENBRIDGE INC CALLABLE NOTES FIXED 4.5% 1	SEMI-ANN. 4.500% 06/10/2044	325,000.000	323,352	379,925
29250NBC8 ENBRIDGE INC CALLABLE NOTES VARIABLE 15/	SEMI-ANN. FLOATING 07/15/2080	117,000.000	117,000	131,721
29278GAA6 ENEL FINANCE INTERNATIONAL NV CALLABLE N	SEMI-ANN. 3.625% 05/25/2027	400,000.000	395,960	453,888
29273RAS8 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 3.600% 02/01/2023	43,000.000	42,617	45,048
29278NAQ6 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 3.750% 05/15/2030	15,000.000	14,976	16,180
29273RBD0 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 4.050% 03/15/2025	55,000.000	55,338	60,335
29273RBK4 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 4.200% 04/15/2027	1,000,000.000	997,860	1,102,160
29273RBG3 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 01/15/2026	200,000.000	207,688	226,298
29273RAY5 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 4.900% 02/01/2024	91,000.000	94,935	99,600
29273RBE8 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 4.900% 03/15/2035	485,000.000	451,802	533,966
29273RAT6 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.150% 02/01/2043	105,000.000	97,962	111,321
29273RBF5 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.150% 03/15/2045	515,000.000	483,029	558,100
29278NAG8 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.250% 04/15/2029	180,000.000	201,256	210,161

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
29273RBL2 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.300% 04/15/2047	699,000.000	674,113	772,304
86765BAQ2 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.350% 05/15/2045	1,760,000.000	1,696,552	1,938,834
86765BAV1 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 10/01/2047	1,260,000.000	1,211,142	1,407,848
29278NAD5 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.800% 06/15/2038	80,000.000	83,456	91,904
86765BAS8 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.950% 12/01/2025	78,000.000	84,894	92,015
29273RAZ2 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.950% 10/01/2043	635,000.000	653,680	719,303
29278NAR4 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.000% 05/15/2050	113,000.000	108,020	122,367
29273RBJ7 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 6.125% 12/15/2045	340,000.000	357,170	401,642
29279FAA7 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 6.250% 04/15/2049	450,000.000	488,398	544,302
29273RAR0 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 6.500% 02/01/2042	95,000.000	104,791	115,899
29273RAF6 ENERGY TRANSFER LP CALLABLE NOTES FIXED RATINGS: BAA3 BBB-	SEMI-ANN. 6.625% 10/15/2036	150,000.000	171,152	182,210
29278NAE3 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 6.000% 06/15/2048	45,000.000	47,923	53,025
26874RAC2 ENI SPA CALLABLE NOTES FIXED 5.7% 01/OCT	SEMI-ANN. 5.700% 10/01/2040	290,000.000	313,606	367,302
29364DAU4 ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	SEMI-ANN. 3.500% 04/01/2026	200,000.000	204,416	225,876
29364GAJ2 ENTERGY CORP CALLABLE NOTES FIXED 2.95%	SEMI-ANN. 2.950% 09/01/2026	91,000.000	90,795	100,301
29364GAK9 ENTERGY CORP CALLABLE NOTES FIXED 3.75%	SEMI-ANN. 3.750% 06/15/2050	520,000.000	621,509	602,295

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
29364WBD9 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN. 2.900% 03/15/2051	245,000.000	236,371	261,568
29364WAW8 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN. 3.250% 04/01/2028	1,300,000.000	1,299,870	1,458,678
29364NAT5 ENTERGY MISSISSIPPI LLC CALLABLE BOND FI	SEMI-ANN. 2.850% 06/01/2028	145,000.000	144,954	160,103
29365TAJ3 ENTERGY TEXAS INC CALLABLE BOND FIXED 3.	SEMI-ANN. 3.550% 09/30/2049	480,000.000	538,445	553,709
29379VBB8 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.900% 02/15/2024	33,000.000	32,938	36,075
29379VBH5 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.700% 02/15/2026	89,000.000	88,675	100,811
29379VBL6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.950% 02/15/2027	83,000.000	82,801	95,578
293791AP4 ENTERPRISE PRODUCTS OPERATING LLC CALLAB RATINGS: BAA3 BBB-	SEMI-ANN. 6.650% 10/15/2034	485,000.000	586,792	680,557
29379VBA0 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.850% 03/15/2044	225,000.000	212,137	279,124
29379VBC6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 5.100% 02/15/2045	875,000.000	909,994	1,136,949
29379VBJ1 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.900% 05/15/2046	920,000.000	980,037	1,170,976
29379VBQ5 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.250% 02/15/2048	690,000.000	643,222	809,011
29379VBU6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.800% 02/01/2049	1,065,000.000	1,060,133	1,344,211
29379VBF9 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.950% 10/15/2054	485,000.000	482,255	616,925
26875PAT8 EOG RESOURCES INC CALLABLE NOTES FIXED 4	SEMI-ANN. 4.950% 04/15/2050	200,000.000	216,932	271,090
29444UBM7 EQUINIX INC CALLABLE NOTES FIXED 2.95% 1	SEMI-ANN. 2.950% 09/15/2051	1,711,000.000	1,701,384	1,727,665

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
29446MAG7 EQUINOR ASA CALLABLE BOND FIXED 3.625% 0	SEMI-ANN. 3.625% 04/06/2040	2,090,000.000	2,073,556	2,504,008
85771PAL6 EQUINOR ASA CALLABLE BOND FIXED 3.95% 15	SEMI-ANN. 3.950% 05/15/2043	740,000.000	733,777	903,037
85771PAE2 EQUINOR ASA CALLABLE BOND FIXED 4.25% 23	SEMI-ANN. 4.250% 11/23/2041	380,000.000	382,512	476,444
85771PAQ5 EQUINOR ASA CALLABLE BOND FIXED 4.8% 08/	SEMI-ANN. 4.800% 11/08/2043	145,000.000	144,269	194,102
26884ABM4 ERP OPERATING LP CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.500% 02/15/2030	600,000.000	596,988	648,084
26884ABB8 ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.500% 07/01/2044	2,100,000.000	2,097,618	2,775,738
26884AAZ6 ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.625% 12/15/2021	109,000.000	116,962	112,141
29717PAX5 ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	SEMI-ANN. 2.650% 09/01/2050	714,000.000	712,645	684,626
485134BR0 EVERGY METRO INC CALLABLE OTHER SECURED	SEMI-ANN. 4.200% 03/15/2048	200,000.000	199,826	259,202
30040WAH1 EVERSOURCE ENERGY CALLABLE NOTES FIXED 3	SEMI-ANN. 3.450% 01/15/2050	285,000.000	334,989	324,487
30161NAV3 EXELON CORP CALLABLE NOTES FIXED 4.45% 1	SEMI-ANN. 4.450% 04/15/2046	800,000.000	795,920	1,020,088
30161NAQ4 EXELON CORP CALLABLE NOTES FIXED 4.95% 1	SEMI-ANN. 4.950% 06/15/2035	655,000.000	679,556	825,130
30161NAS0 EXELON CORP CALLABLE NOTES FIXED 5.1% 15	SEMI-ANN. 5.100% 06/15/2045	4,240,000.000	4,342,986	5,744,267
30161MAN3 EXELON GENERATION CO LLC CALLABLE NOTES	SEMI-ANN. 5.600% 06/15/2042	3,505,000.000	3,583,135	3,992,546
30167HAA6 EXETER AUTOMOBILE RECEIVABLES TRUST 2020	MONTHLY 2.050% 06/15/2023	43,229.130	43,227	43,400
30166NAD8 EXETER AUTOMOBILE RECEIVABLES TRUST 2020	MONTHLY 0.790% 09/16/2024	120,000.000	119,981	120,261

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
30231GAY8 EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.995% 08/16/2039 378,000.000	378,000	410,296
30231GBM3 EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.452% 04/15/2051 2,380,000.000	2,380,000	2,720,078
30231GBF8 EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.227% 03/19/2040 3,325,000.000	3,415,968	4,140,789
30231GBG6 EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.327% 03/19/2050 915,000.000	982,915	1,197,973
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 .020	0	0
3136AEGQ4 FANNIE MAE-ACES 2013-M7 A2 2.28% 27/DEC/	MONTHLY 2.280% 12/27/2022 195,040.640	192,411	200,870
3136AH2E9 FANNIE MAE-ACES 2014-M1 A2 VARIABLE 25/J	MONTHLY FLOATING 07/25/2023 915,018.860	897,888	965,226
3136ALYF2 FANNIE MAE-ACES 2014-M13 A2 VARIABLE 25/	MONTHLY FLOATING 08/25/2024 470,955.170	475,648	508,361
3136AJDU7 FANNIE MAE-ACES 2014-M2 A2 VARIABLE 25/D	MONTHLY FLOATING 12/25/2023 1,353,268.240	1,381,432	1,447,913
3136AJLC8 FANNIE MAE-ACES 2014-M3 A2 VARIABLE 25/J	MONTHLY FLOATING 01/25/2024 1,274,912.720	1,287,626	1,376,483
3136AJB54 FANNIE MAE-ACES 2014-M4 A2 VARIABLE 25/M	MONTHLY FLOATING 03/25/2024 1,276,839.660	1,350,405	1,373,736
3136AKXV0 FANNIE MAE-ACES 2014-M9 A2 VARIABLE 25/J	MONTHLY FLOATING 07/25/2024 620,766.750	626,929	671,242
3136AMKZ1 FANNIE MAE-ACES 2015-M1 A2 2.532% 25/SEP	MONTHLY 2.532% 09/25/2024 869,614.310	878,287	921,347
3136AN6U6 FANNIE MAE-ACES 2015-M10 A2 VARIABLE 25/	MONTHLY FLOATING 04/25/2027 777,249.660	769,463	869,238
3136AMST7 FANNIE MAE-ACES 2015-M3 A2 2.72296% 25/O	MONTHLY 2.722% 10/25/2024 1,100,645.410	1,111,651	1,175,496

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3136ANLF2 FANNIE MAE-ACES 2015-M7 A2 2.59% 25/DEC/	MONTHLY 2.590% 12/25/2024	877,068.710	885,830	939,122
3136AX3J2 FANNIE MAE-ACES 2017-M11 A2 2.98% 25/AUG	MONTHLY 2.980% 08/25/2029	880,000.000	881,940	999,463
3136AY2C6 FANNIE MAE-ACES 2017-M13 A2 VARIABLE 25/	MONTHLY FLOATING 09/25/2027	354,000.000	357,073	400,238
3136AWWF0 FANNIE MAE-ACES 2017-M5 A2 VARIABLE 25/A	MONTHLY FLOATING 04/25/2029	1,260,000.000	1,234,730	1,451,177
3136AW7J0 FANNIE MAE-ACES 2017-M8 A2 VARIABLE 25/M	MONTHLY FLOATING 05/25/2027	1,000,000.000	1,009,994	1,122,805
3136B3DB3 FANNIE MAE-ACES 2018-M13 A1 VARIABLE 25/	MONTHLY FLOATING 03/25/2030	294,233.100	295,826	341,482
3136B27L0 FANNIE MAE-ACES 2018-M14 A2 VARIABLE 25/	MONTHLY FLOATING 08/25/2028	700,000.000	684,837	823,877
3136B0YM2 FANNIE MAE-ACES 2018-M2 A2 VARIABLE 25/J	MONTHLY FLOATING 01/25/2028	1,000,000.000	976,016	1,121,462
3136B1LF9 FANNIE MAE-ACES 2018-M3 A2 VARIABLE 25/F	MONTHLY FLOATING 02/25/2030	159,000.000	153,935	181,544
3136B2HC9 FANNIE MAE-ACES 2018-M9 APT2 VARIABLE 25	MONTHLY FLOATING 04/25/2028	490,629.970	475,106	548,858
3136B4QB7 FANNIE MAE-ACES 2019-M7 A2 3.143% 25/APR	MONTHLY 3.143% 04/25/2029	445,000.000	452,759	509,769
3136BCGR5 FANNIE MAE-ACES 2020-M50 A1 0.67% 25/OCT	MONTHLY 0.670% 10/25/2030	590,689.500	588,936	585,958
3136BCGS3 FANNIE MAE-ACES 2020-M50 A2 1.2% 25/OCT/	MONTHLY 1.200% 10/25/2030	145,000.000	147,583	147,084
31428XBA3 FEDEX CORP CALLABLE NOTES FIXED 3.9% 01/	SEMI-ANN. 3.900% 02/01/2035	200,000.000	199,084	238,816
31428XBQ8 FEDEX CORP CALLABLE NOTES FIXED 4.05% 15	SEMI-ANN. 4.050% 02/15/2048	1,180,000.000	1,172,377	1,426,325
31428XBB1 FEDEX CORP CALLABLE NOTES FIXED 4.1% 01/	SEMI-ANN. 4.100% 02/01/2045	3,250,000.000	3,236,053	3,834,578

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31428XBN5 FEDEX CORP CALLABLE NOTES FIXED 4.4% 15/	SEMI-ANN. 4.400% 01/15/2047	3,540,000.000	3,573,278	4,472,861
31428XBE5 FEDEX CORP CALLABLE NOTES FIXED 4.75% 15	SEMI-ANN. 4.750% 11/15/2045	2,800,000.000	2,787,412	3,643,976
31428XAW6 FEDEX CORP CALLABLE NOTES FIXED 5.1% 15/	SEMI-ANN. 5.100% 01/15/2044	90,000.000	93,066	121,383
31620MBJ4 FIDELITY NATIONAL INFORMATION SERVICES I	SEMI-ANN. 3.750% 05/21/2029	84,000.000	83,854	98,616
31680YAE7 FIFTH THIRD AUTO TRUST 2019-1 2019-1 A4	MONTHLY 2.690% 11/16/2026	120,000.000	119,976	124,856
316773CX6 FIFTH THIRD BANCORP CALLABLE NOTES FIXED	SEMI-ANN. 3.650% 01/25/2024	235,000.000	234,563	256,298
337738AV0 FISERV INC CALLABLE NOTES FIXED 4.4% 01/	SEMI-ANN. 4.400% 07/01/2049	940,000.000	942,885	1,259,111
33844PAA3 FLAGSHIP CREDIT AUTO TRUST 2018-3 2018-3	MONTHLY 3.070% 02/15/2023	24,698.450	24,697	24,805
341081FP7 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 3.700% 12/01/2047	950,000.000	873,430	1,177,658
341081FH5 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 3.800% 12/15/2042	350,000.000	386,194	433,587
341081FG7 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 4.050% 06/01/2042	770,000.000	768,922	974,327
341081FL6 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 4.050% 10/01/2044	785,000.000	782,209	1,006,974
31359HQ80 FNMA REMICS G94-6 PY 7.75% 17/MAY/2024 RATINGS: N/R N/R	MONTHLY 7.750% 05/17/2024	8,075.020	8,523	8,510
31359T6P8 FNMA REMICS 1998-37 VZ 6% 17/JUN/2028	MONTHLY 6.000% 06/17/2028	24,736.150	24,964	26,160
31359SGU8 FNMA REMICS 2001-4 GA VARIABLE 17/APR/20	MONTHLY FLOATING 04/17/2025	363.630	402	377
344419AC0 FOMENTO ECONOMICO MEXICANO SAB DE CV CAL	SEMI-ANN. 3.500% 01/16/2050	1,050,000.000	1,041,028	1,168,440

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
34531LAE0 FORD CREDIT AUTO LEASE TRUST 2018-B A4 3	MONTHLY 3.300% 02/15/2022	236,000.000	235,988	236,790
34532FAD4 FORD CREDIT AUTO LEASE TRUST 2019-A 2019	MONTHLY 2.900% 05/15/2022	192,735.550	192,720	193,882
34531MAD0 FORD CREDIT AUTO LEASE TRUST 2020-A 2020	MONTHLY 1.850% 03/15/2023	165,000.000	164,992	167,215
34531RAE7 FORD CREDIT AUTO LEASE TRUST 2020-B 2020	MONTHLY 0.690% 10/15/2023	142,000.000	141,969	142,971
34532TAE2 FORD CREDIT AUTO OWNER TRUST 2018-B 2018	MONTHLY 3.380% 03/15/2024	430,000.000	429,972	448,416
34531XAC8 FORD FOUNDATION/THE CALLABLE BOND FIXED	SEMI-ANN. 2.815% 06/01/2070	875,000.000	875,000	936,871
35137LAH8 FOX CORP CALLABLE NOTES FIXED 4.709% 25/	SEMI-ANN. 4.709% 01/25/2029	90,000.000	90,000	109,197
35137LAJ4 FOX CORP CALLABLE NOTES FIXED 5.476% 25/	SEMI-ANN. 5.476% 01/25/2039	860,000.000	860,000	1,179,335
35137LAK1 FOX CORP CALLABLE NOTES FIXED 5.576% 25/	SEMI-ANN. 5.576% 01/25/2049	1,625,000.000	1,654,036	2,375,328
36361UAA8 GALLATIN CLO VIII 2017-1 LTD 2017-1A A F	QUARTERLY FLOATING 07/15/2027	2,609,540.000	2,609,540	2,609,717
36166NAB9 GE CAPITAL FUNDING LLC CALLABLE NOTES FI	SEMI-ANN. 4.400% 05/15/2030	200,000.000	200,000	235,766
36164QNA2 GE CAPITAL INTERNATIONAL FUNDING CO UNLI	SEMI-ANN. 4.418% 11/15/2035	12,710,000.000	12,646,897	15,170,021
369550BG2 GENERAL DYNAMICS CORP CALLABLE NOTES FIX	SEMI-ANN. 3.500% 05/15/2025	400,000.000	395,096	447,120
369550BH0 GENERAL DYNAMICS CORP CALLABLE NOTES FIX	SEMI-ANN. 4.250% 04/01/2040	1,020,000.000	1,090,180	1,327,744
369604BF9 GENERAL ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN. 4.125% 10/09/2042	745,000.000	667,483	873,334
369604BX0 GENERAL ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 05/01/2040	2,295,000.000	2,299,530	2,713,172

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
370334BZ6 GENERAL MILLS INC CALLABLE NOTES FIXED 3	SEMI-ANN. 3.200% 02/10/2027	200,000.000	199,160	224,090
370334CF9 GENERAL MILLS INC CALLABLE NOTES FIXED 4	SEMI-ANN. 4.000% 04/17/2025	200,000.000	201,916	226,098
37045VAP5 GENERAL MOTORS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.150% 04/01/2038	295,000.000	326,730	354,693
37045VAT7 GENERAL MOTORS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.950% 04/01/2049	495,000.000	585,780	669,448
37045VAH3 GENERAL MOTORS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.000% 04/01/2035	135,000.000	157,407	162,551
37045VAV2 GENERAL MOTORS CO CALLABLE NOTES FIXED 6	SEMI-ANN. 6.125% 10/01/2025	150,000.000	180,806	181,946
37045VAF7 GENERAL MOTORS CO CALLABLE NOTES FIXED 6	SEMI-ANN. 6.250% 10/02/2043	260,000.000	321,507	350,732
37045VAK6 GENERAL MOTORS CO CALLABLE NOTES FIXED 6	SEMI-ANN. 6.600% 04/01/2036	485,000.000	531,218	656,637
37045XCY0 GENERAL MOTORS FINANCIAL CO INC CALLABLE	SEMI-ANN. 3.600% 06/21/2030	365,000.000	354,292	406,968
37310PAB7 GEORGETOWN UNIVERSITY/THE CALLABLE NOTES	SEMI-ANN. 5.215% 10/01/2118	1,600,000.000	1,600,000	2,307,472
373334KN0 GEORGIA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.700% 01/30/2050	525,000.000	523,289	628,273
373334JW2 GEORGIA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.300% 03/15/2042	1,325,000.000	1,321,549	1,682,578
373334KA8 GEORGIA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.300% 03/15/2043	380,000.000	377,526	481,221
375558BY8 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 1.650% 10/01/2030	400,000.000	399,044	401,376
375558AZ6 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 02/01/2025	95,000.000	94,894	104,944
375558AW3 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 3.700% 04/01/2024	151,000.000	152,907	164,579

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
375558BK8 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.150% 03/01/2047	905,000.000	948,746	1,105,512
375558BA0 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 02/01/2045	335,000.000	331,040	426,947
375558BG7 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.600% 09/01/2035	690,000.000	708,975	891,301
375558BD4 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 03/01/2046	1,235,000.000	1,252,220	1,636,869
375558AX1 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.800% 04/01/2044	155,000.000	154,699	204,546
375558BJ1 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.000% 09/01/2036	290,000.000	278,168	350,236
378272AY4 GLENCORE FUNDING LLC CALLABLE NOTES FIXE	SEMI-ANN. 2.500% 09/01/2030	200,000.000	197,450	203,970
37940XAC6 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	SEMI-ANN. 4.150% 08/15/2049	133,000.000	132,660	164,001
36256UAD0 GM FINANCIAL AUTOMOBILE LEASING TRUST 20	MONTHLY 2.980% 12/20/2021	104,497.520	104,481	104,946
38013TAD3 GM FINANCIAL AUTOMOBILE LEASING TRUST 20	MONTHLY 2.030% 06/20/2022	295,000.000	294,967	297,212
362569AC9 GM FINANCIAL AUTOMOBILE LEASING TRUST 20	MONTHLY 0.450% 08/21/2023	205,000.000	204,980	205,510
36255PAD2 GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	MONTHLY 2.320% 07/18/2022	40,563.180	40,554	40,746
38013RAD7 GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	MONTHLY 2.810% 12/16/2022	156,356.110	156,336	157,859
38141EC31 GOLDMAN SACHS GROUP INC/THE CALLABLE MED	SEMI-ANN. 4.800% 07/08/2044	2,040,000.000	2,217,015	2,822,075
38141GWQ3 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. FLOATING 09/29/2025	282,000.000	282,000	308,911
38141GWL4 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. FLOATING 06/05/2028	1,544,000.000	1,651,969	1,778,719

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
38148YAA6 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. FLOATING 10/31/2038 965,000.000	891,997	1,177,628
38141GXA7 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. FLOATING 04/23/2039 535,000.000	537,911	683,939
38141GXG4 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 2.600% 02/07/2030 270,000.000	286,963	290,426
38141GXH2 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 3.800% 03/15/2030 355,000.000	352,174	417,714
38141GVS0 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 4.750% 10/21/2045 65,000.000	90,694	90,524
38148LAF3 GOLDMAN SACHS GROUP INC/THE NOTES FIXED	SEMI-ANN. 5.150% 05/22/2045 1,430,000.000	1,501,872	1,992,819
38239JAA9 GOODMAN US FINANCE THREE LLC CALLABLE NO	SEMI-ANN. 3.700% 03/15/2028 1,308,000.000	1,303,173	1,426,099
40049JBC0 GRUPO TELEVISA SAB CALLABLE NOTES FIXED	SEMI-ANN. 6.125% 01/31/2046 3,225,000.000	3,230,103	4,468,302
36228F2K1 GSR MORTGAGE LOAN TRUST 2004-6F 2004-6F	MONTHLY 5.500% 05/25/2034 19,309.530	19,700	20,067
36242DCH4 GSR MORTGAGE LOAN TRUST 2004-8F 2004-8F	MONTHLY 6.000% 09/25/2034 12,417.200	11,996	12,726
40139LAD5 GUARDIAN LIFE GLOBAL FUNDING NOTES FIXED	SEMI-ANN. 2.500% 05/08/2022 300,000.000	299,622	309,192
401378AC8 GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	SEMI-ANN. 4.850% 01/24/2077 1,100,000.000	1,089,385	1,542,640
404530AC1 HACKENSACK MERIDIAN HEALTH INC CALLABLE	SEMI-ANN. 2.675% 09/01/2041 1,300,000.000	1,300,000	1,314,703
40538FAQ6 HALCYON LOAN ADVISORS FUNDING 2014-3 LTD	QUARTERLY FLOATING 10/22/2025 152,614.350	152,614	152,452
40538HAN9 HALCYON LOAN ADVISORS FUNDING 2015-1 LTD	QUARTERLY FLOATING 04/20/2027 905,892.580	905,893	902,968
406216BG5 HALLIBURTON CO CALLABLE NOTES FIXED 3.8%	SEMI-ANN. 3.800% 11/15/2025 10,000.000	10,554	11,215

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
406216BE0 HALLIBURTON CO CALLABLE NOTES FIXED 4.75	SEMI-ANN. 4.750% 08/01/2043	300,000.000	324,885	339,009
41284WAC4 HARLEY-DAVIDSON MOTORCYCLE TRUST 2019-A	MONTHLY 2.340% 02/15/2024	415,000.000	414,968	420,442
416515BA1 HARTFORD FINANCIAL SERVICES GROUP INC/TH RATINGS: BAA3 BBB	SEMI-ANN. 6.625% 03/30/2040	235,000.000	288,206	355,059
416515BF0 HARTFORD FINANCIAL SERVICES GROUP INC/TH	SEMI-ANN. 3.600% 08/19/2049	215,000.000	244,008	252,298
404119AJ8 HCA INC CALLABLE BOND FIXED 7.5% 06/NOV/ RATINGS: VMG1 BBB-	SEMI-ANN. 7.500% 11/06/2033	1,285,000.000	1,349,250	1,786,150
404119BY4 HCA INC CALLABLE NOTES FIXED 5.125% 15/J	SEMI-ANN. 5.125% 06/15/2039	166,000.000	164,483	212,412
404119BT5 HCA INC CALLABLE NOTES FIXED 5.25% 15/JU	SEMI-ANN. 5.250% 06/15/2026	200,000.000	236,622	236,700
404119BZ1 HCA INC CALLABLE NOTES FIXED 5.25% 15/JU	SEMI-ANN. 5.250% 06/15/2049	925,000.000	911,384	1,221,740
404119BV0 HCA INC CALLABLE NOTES FIXED 5.5% 15/JUN	SEMI-ANN. 5.500% 06/15/2047	2,675,000.000	2,675,000	3,573,024
42225UAG9 HEALTHCARE TRUST OF AMERICA HOLDINGS LP	SEMI-ANN. 3.100% 02/15/2030	211,000.000	210,067	230,482
42225UAH7 HEALTHCARE TRUST OF AMERICA HOLDINGS LP	SEMI-ANN. 2.000% 03/15/2031	58,000.000	57,534	58,001
40414LAL3 HEALTHPEAK PROPERTIES INC CALLABLE NOTES	SEMI-ANN. 3.875% 08/15/2024	402,000.000	402,994	444,733
42771AAB2 HERO FUNDING 2017-3 2017-3A A2 3.95% 20/	MONTHLY 3.950% 09/20/2048	151,378.560	155,133	158,494
427866BG2 HERSHEY CO/THE CALLABLE NOTES FIXED 2.65	SEMI-ANN. 2.650% 06/01/2050	410,000.000	408,651	434,379
42809HAD9 HESS CORP CALLABLE BOND FIXED 5.6% 15/FE	SEMI-ANN. 5.600% 02/15/2041	300,000.000	344,249	366,108
42809HAC1 HESS CORP CALLABLE BOND FIXED 6% 15/JAN/ RATINGS: BAA2 BBB-	SEMI-ANN. 6.000% 01/15/2040	60,000.000	71,203	74,122

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
42809HAH0 HESS CORP CALLABLE NOTES FIXED 5.8% 01/A	SEMI-ANN.	5.800%	04/01/2047	150,000.000	175,864	190,856
42824CBJ7 HEWLETT PACKARD ENTERPRISE CO CALLABLE N	SEMI-ANN.	1.450%	04/01/2024	200,000.000	199,766	205,504
436106AA6 HOLLYFRONTIER CORP CALLABLE BOND FIXED 5	SEMI-ANN.	5.875%	04/01/2026	100,000.000	107,140	111,670
436106AB4 HOLLYFRONTIER CORP CALLABLE NOTES FIXED	SEMI-ANN.	2.625%	10/01/2023	30,000.000	29,968	30,660
437076BZ4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	3.125%	12/15/2049	473,000.000	501,242	545,710
437076CC4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	3.300%	04/15/2040	1,205,000.000	1,194,324	1,420,213
437076CD2 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	3.350%	04/15/2050	240,000.000	237,259	285,617
437076BW1 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	3.900%	12/06/2028	200,000.000	198,626	240,640
437076BS0 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	3.900%	06/15/2047	1,305,000.000	1,252,001	1,666,616
437076BA9 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.200%	04/01/2043	470,000.000	486,513	611,357
437076BX9 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.500%	12/06/2048	85,000.000	105,970	119,322
437076BD3 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.875%	02/15/2044	1,125,000.000	1,195,777	1,600,673
43814UAG4 HONDA AUTO RECEIVABLES 2018-2 OWNER TRUS	MONTHLY	3.010%	05/18/2022	116,606.270	116,604	117,578
43813VAC2 HONDA AUTO RECEIVABLES 2019-4 OWNER TRUS	MONTHLY	1.830%	01/18/2024	540,000.000	539,904	550,989
438516BA3 HONEYWELL INTERNATIONAL INC CALLABLE NOT	SEMI-ANN.	4.250%	03/01/2021	200,000.000	206,004	201,240
438516BL9 HONEYWELL INTERNATIONAL INC CALLABLE NOT	SEMI-ANN.	2.500%	11/01/2026	200,000.000	199,280	220,776

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
438516BZ8 HONEYWELL INTERNATIONAL INC CALLABLE NOT	SEMI-ANN. 1.950% 06/01/2030	945,000.000	943,970	998,478
44328MAK0 HSBC BANK PLC NOTES FIXED 4.75% 19/JAN/2	SEMI-ANN. 4.750% 01/19/2021	200,000.000	200,378	200,340
2E6231B HSBC HOLDINGS PLC CALLABLE BOND VARIABLE	SEMI-ANN. FLOATING 12/31/2164	1,000,000.000	1,325,300	1,501,936
404280BS7 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 05/18/2024	450,000.000	450,000	485,402
404280BT5 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 06/19/2029	1,400,000.000	1,400,000	1,656,270
404280CK3 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 08/18/2031	409,000.000	409,000	422,423
404280AP4 HSBC HOLDINGS PLC NOTES FIXED 4.25% 14/M	SEMI-ANN. 4.250% 03/14/2024	300,000.000	298,020	331,002
404280CF4 HSBC HOLDINGS PLC NOTES FIXED 4.95% 31/M	SEMI-ANN. 4.950% 03/31/2030	335,000.000	334,581	419,956
444859BD3 HUMANA INC CALLABLE NOTES FIXED 3.85% 01	SEMI-ANN. 3.850% 10/01/2024	1,465,000.000	1,467,081	1,621,374
446150AS3 HUNTINGTON BANCSHARES INC/OH CALLABLE NO	SEMI-ANN. 2.550% 02/04/2030	375,000.000	373,489	402,169
44935QAE0 HYUNDAI AUTO LEASE SECURITIZATION TRUST	MONTHLY 3.200% 06/15/2022	155,285.700	155,276	155,444
44891KAD7 HYUNDAI AUTO RECEIVABLES TRUST 2018-A 20	MONTHLY 2.790% 07/15/2022	80,673.640	80,661	81,199
44933AAC1 HYUNDAI AUTO RECEIVABLES TRUST 2018-B 20	MONTHLY 3.200% 12/15/2022	251,109.990	251,107	254,422
44891AAM9 HYUNDAI CAPITAL AMERICA CALLABLE NOTES F	SEMI-ANN. 3.100% 04/05/2022	350,000.000	352,125	359,860
452308AT6 ILLINOIS TOOL WORKS INC CALLABLE NOTES F	SEMI-ANN. 3.500% 03/01/2024	350,000.000	348,301	380,825
454889AT3 INDIANA MICHIGAN POWER CO CALLABLE NOTES	SEMI-ANN. 4.250% 08/15/2048	295,000.000	290,811	381,429

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
456837AH6 ING GROEP NV NOTES FIXED 3.95% 29/MAR/20	SEMI-ANN. 3.950% 03/29/2027	217,000.000	216,716	251,021
458140BH2 INTEL CORP CALLABLE NOTES FIXED 2.45% 15	SEMI-ANN. 2.450% 11/15/2029	200,000.000	199,736	216,952
458140BJ8 INTEL CORP CALLABLE NOTES FIXED 3.25% 15	SEMI-ANN. 3.250% 11/15/2049	1,325,000.000	1,324,245	1,483,020
458140BG4 INTEL CORP CALLABLE NOTES FIXED 3.734% 0	SEMI-ANN. 3.734% 12/08/2047	1,158,000.000	1,134,038	1,383,879
458140BM1 INTEL CORP CALLABLE NOTES FIXED 4.75% 25	SEMI-ANN. 4.750% 03/25/2050	2,105,000.000	2,102,663	2,937,654
458140BN9 INTEL CORP CALLABLE NOTES FIXED 4.95% 25	SEMI-ANN. 4.950% 03/25/2060	625,000.000	613,569	928,256
458140AN0 INTEL CORP CALLABLE NOTES FIXED 4% 15/DE	SEMI-ANN. 4.000% 12/15/2032	930,000.000	950,730	1,158,027
45866FAA2 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 4.000% 10/15/2023	177,000.000	175,628	193,809
45866FAP9 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 2.650% 09/15/2040	595,000.000	590,954	610,733
45866FAL8 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 3.000% 06/15/2050	935,000.000	920,938	989,934
45866FAQ7 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 3.000% 09/15/2060	1,240,000.000	1,227,402	1,293,930
459200KA8 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 3.500% 05/15/2029	500,000.000	510,345	578,540
459200KJ9 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 1.950% 05/15/2030	200,000.000	199,258	206,144
459200KK6 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 2.850% 05/15/2040	100,000.000	99,365	107,596
459506AK7 INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN. 4.450% 09/26/2028	100,000.000	22,980	27,228
67079BAE0 INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN. 3.268% 11/15/2040	23,000.000	1,195,837	1,278,774
		1,190,000.000		

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
67079BAF7	INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN. 3.468% 12/01/2050	920,000.000	921,498	999,378
460146CL5	INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN. 3.800% 01/15/2026	75,000.000	74,677	84,977
460146CS0	INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN. 4.350% 08/15/2048	100,000.000	125,864	130,967
46051MAF9	INTERNATIONAL TRANSMISSION CO CALLABLE B	SEMI-ANN. 4.625% 08/15/2043	1,000,000.000	998,390	1,115,450
461070AS3	INTERSTATE POWER AND LIGHT CO CALLABLE N	SEMI-ANN. 2.300% 06/01/2030	36,000.000	35,847	38,069
46124HAC0	INTUIT INC CALLABLE NOTES FIXED 1.35% 15	SEMI-ANN. 1.350% 07/15/2027	57,000.000	56,946	58,320
46124HAD8	INTUIT INC CALLABLE NOTES FIXED 1.65% 15	SEMI-ANN. 1.650% 07/15/2030	375,000.000	374,100	385,050
46132FAD2	INVESCO FINANCE PLC CALLABLE NOTES FIXED	SEMI-ANN. 3.750% 01/15/2026	94,000.000	93,757	106,041
832696AM0	J M SMUCKER CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 03/15/2035	440,000.000	438,359	539,612
46849LSQ5	JACKSON NATIONAL LIFE GLOBAL FUNDING NOT	SEMI-ANN. 3.050% 04/29/2026	403,000.000	401,837	447,548
470474AQ0	JAMESTOWN CLO IV LTD 2014-4A A1AR FLOATI	QUARTERLY FLOATING 07/15/2026	130,089.910	130,090	130,071
445658CF2	JB HUNT TRANSPORT SERVICES INC CALLABLE	SEMI-ANN. 3.875% 03/01/2026	145,000.000	144,991	166,502
46649DAA9	JMP CREDIT ADVISORS CLO IIIR LTD 2014-1R	QUARTERLY FLOATING 01/17/2028	2,143,500.070	2,143,500	2,126,639
24422ERM3	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN. 2.750% 03/15/2022	255,000.000	254,554	262,591
24422EVF3	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN. 1.750% 03/09/2027	300,000.000	299,802	315,033
47788BAD6	JOHN DEERE OWNER TRUST 2017-B 2017-B A3	MONTHLY 1.820% 10/15/2021	.020	0	0

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
47788EAC2	JOHN DEERE OWNER TRUST 2018-B 2018-B A3	MONTHLY 3.080% 11/15/2022 212,733.090	212,717	214,890
478045AA5	JOHN SEVIER COMBINED CYCLE GENERATION LL	SEMI-ANN. 4.626% 01/15/2042 60,111.910	62,790	76,099
478160BV5	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.700% 03/01/2046 125,000.000	150,748	159,411
478160BJ2	JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	SEMI-ANN. 4.375% 12/05/2033 1,480,000.000	1,545,835	1,975,785
478375AS7	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	SEMI-ANN. 5.125% 09/14/2045 4,150,000.000	4,127,964	5,697,992
46647PBM7	JPMORGAN CHASE & CO BOND VARIABLE 22/APR	SEMI-ANN. FLOATING 04/22/2041 885,000.000	885,000	989,226
06423AAJ2	JPMORGAN CHASE & CO CALLABLE BOND FIXED	SEMI-ANN. 8.750% 09/01/2030 1,875,000.000	2,222,528	2,790,206
46647PBE5	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 10/15/2030 2,810,000.000	2,806,547	3,055,397
46647PBP0	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 05/13/2031 630,000.000	630,000	690,852
46647PAJ5	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 07/24/2038 235,000.000	217,998	286,188
46647PAA4	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 02/22/2048 370,000.000	352,991	484,582
46647PAK2	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 07/24/2048 2,120,000.000	2,025,656	2,687,036
46647PAL0	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 11/15/2048 1,430,000.000	1,405,834	1,799,698
46647PAN6	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. FLOATING 01/23/2049 1,335,000.000	1,389,014	1,683,008
46647PBN5	JPMORGAN CHASE & CO NOTES	SEMI-ANN. FLOATING 04/22/2051 490,000.000	503,005	545,576
48126BAA1	JPMORGAN CHASE & CO NOTES FIXED 5.4% 06/	SEMI-ANN. 5.400% 01/06/2042 375,000.000	419,569	558,199

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
46625HHV5 JPMORGAN CHASE & CO NOTES FIXED 5.5% 15/	SEMI-ANN. 5.500% 10/15/2040	3,043,444	4,367,355
	2,970,000.000		
46625HJB7 JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	SEMI-ANN. 5.600% 07/15/2041	1,610,448	2,208,688
	1,460,000.000		
5D4665B JUBILEE CLO 2015-XVI BV 2015-16A A1R FLO	QUARTERLY FLOATING 12/15/2029	1,633,030	1,712,794
	1,400,000.000		
48305QAE3 KAISER FOUNDATION HOSPITALS CALLABLE BON	SEMI-ANN. 3.266% 11/01/2049	460,000	526,925
	460,000.000		
48305QAD5 KAISER FOUNDATION HOSPITALS CALLABLE NOT	SEMI-ANN. 4.150% 05/01/2047	304,494	397,238
	305,000.000		
485170BC7 KANSAS CITY SOUTHERN CALLABLE NOTES FIXE	SEMI-ANN. 4.200% 11/15/2069	1,592,032	1,871,744
	1,600,000.000		
487836BX5 KELLOGG CO CALLABLE NOTES FIXED 2.1% 01/	SEMI-ANN. 2.100% 06/01/2030	116,685	122,899
	117,000.000		
491674BK2 KENTUCKY UTILITIES CO CALLABLE BOND FIXE	SEMI-ANN. 3.300% 10/01/2025	69,970	77,580
	70,000.000		
491674BG1 KENTUCKY UTILITIES CO CALLABLE BOND FIXE	SEMI-ANN. 5.125% 11/01/2040	1,251,512	1,526,204
	1,105,000.000		
26138EAY5 KEURIG DR PEPPER INC CALLABLE NOTES FIXE	SEMI-ANN. 4.420% 12/15/2046	282,327	382,029
	300,000.000		
49271VAC4 KEURIG DR PEPPER INC CALLABLE NOTES FIXE	SEMI-ANN. 4.985% 05/25/2038	236,692	314,656
	235,000.000		
49271VAD2 KEURIG DR PEPPER INC CALLABLE NOTES FIXE	SEMI-ANN. 5.085% 05/25/2048	222,873	310,420
	220,000.000		
49446RAW9 KIMCO REALTY CORP CALLABLE NOTES FIXED 2	SEMI-ANN. 2.700% 10/01/2030	157,278	170,495
	158,000.000		
494550AW6 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 6.950% 01/15/2038	2,720,510	3,160,796
RATINGS: BAA2 BBB	2,310,000.000		
494550BH8 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 6.375% 03/01/2041	445,617	462,760
	350,000.000		
494550BN5 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.000% 08/15/2042	1,801,928	2,375,305
	2,025,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
28370TAF6 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 4.700% 11/01/2042	155,000.000	144,071	177,415
494550BU9 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.500% 03/01/2044	4,600,000.000	4,554,324	5,813,572
494550BW5 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.400% 09/01/2044	2,650,000.000	2,659,911	3,321,908
49456BAQ4 KINDER MORGAN INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.200% 03/01/2048	175,000.000	190,225	222,576
49456BAH4 KINDER MORGAN INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.550% 06/01/2045	1,460,000.000	1,456,130	1,876,290
50077LAM8 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 5.200% 07/15/2045	7,800,000.000	8,284,920	9,188,333
501044DE8 KROGER CO/THE CALLABLE NOTES FIXED 2.65%	SEMI-ANN. 2.650% 10/15/2026	200,000.000	176,250	218,460
501044DN8 KROGER CO/THE CALLABLE NOTES FIXED 3.95%	SEMI-ANN. 3.950% 01/15/2050	396,000.000	401,569	480,930
501044DK4 KROGER CO/THE CALLABLE NOTES FIXED 4.65%	SEMI-ANN. 4.650% 01/15/2048	125,000.000	138,648	162,679
501044CN9 KROGER CO/THE CALLABLE NOTES FIXED 5.4%	SEMI-ANN. 5.400% 07/15/2040	62,000.000	61,454	84,210
501044DM0 KROGER CO/THE CALLABLE NOTES FIXED 5.4%	SEMI-ANN. 5.400% 01/15/2049	515,000.000	539,465	746,503
505861AC8 LAFARGE SA CALLABLE NOTES FIXED 7.125% 1 RATINGS: BAA3 BBB-	SEMI-ANN. 7.125% 07/15/2036	6,775,000.000	5,224,644	9,876,189
524901AR6 LEGG MASON INC CALLABLE NOTES FIXED 5.62	SEMI-ANN. 5.625% 01/15/2044	1,900,000.000	1,948,602	2,726,405
85440KAD6 LELAND STANFORD JUNIOR UNIVERSITY/THE CA	SEMI-ANN. 2.413% 06/01/2050	850,000.000	850,000	878,628
529043AE1 LEXINGTON REALTY TRUST CALLABLE NOTES FI	SEMI-ANN. 2.700% 09/15/2030	350,000.000	348,501	364,343
53079EBJ2 LIBERTY MUTUAL GROUP INC CALLABLE NOTES	SEMI-ANN. 3.951% 10/15/2050	1,305,000.000	1,131,582	1,562,738

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
53079EBK9 LIBERTY MUTUAL GROUP INC CALLABLE NOTES	SEMI-ANN. 3.950% 05/15/2060 535,000.000	534,460	638,576
53227JAC8 LIFE STORAGE LP CALLABLE NOTES FIXED 2.2	SEMI-ANN. 2.200% 10/15/2030 87,000.000	86,586	88,807
53227JAA2 LIFE STORAGE LP CALLABLE NOTES FIXED 3.8	SEMI-ANN. 3.875% 12/15/2027 1,400,000.000	1,393,322	1,599,556
534187BC2 LINCOLN NATIONAL CORP CALLABLE NOTES FIX	SEMI-ANN. 4.200% 03/15/2022 379,000.000	394,033	395,403
74005PBB9 LINDE INC/CT CALLABLE NOTES FIXED 2.2% 1	SEMI-ANN. 2.200% 08/15/2022 250,000.000	246,445	256,285
74005PBD5 LINDE INC/CT CALLABLE NOTES FIXED 3.55%	SEMI-ANN. 3.550% 11/07/2042 245,000.000	235,286	296,573
B7KDP57 LLOYDS BANK PLC MEDIUM TERM NOTE STEP CP	ANNUAL FLOATING 04/02/2032 1,000,000.000	765,000	825,119
539439AV1 LLOYDS BANKING GROUP PLC CALLABLE NOTES	SEMI-ANN. FLOATING 02/05/2026 200,000.000	200,000	211,292
53944YAD5 LLOYDS BANKING GROUP PLC NOTES FIXED 3.7	SEMI-ANN. 3.750% 01/11/2027 317,000.000	314,806	359,484
539439AM1 LLOYDS BANKING GROUP PLC NOTES FIXED 4.5	SEMI-ANN. 4.582% 12/10/2025 1,075,000.000	1,059,036	1,229,510
539439AN9 LLOYDS BANKING GROUP PLC NOTES FIXED 5.3	SEMI-ANN. 5.300% 12/01/2045 1,175,000.000	1,223,407	1,622,135
539830BC2 LOCKHEED MARTIN CORP CALLABLE BOND FIXED	SEMI-ANN. 3.600% 03/01/2035 85,000.000	91,698	102,647
539830BP3 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 1.850% 06/15/2030 33,000.000	32,927	34,622
539830BG3 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 3.100% 01/15/2023 225,000.000	231,012	236,455
539830AY5 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 3.350% 09/15/2021 84,000.000	89,624	85,765
539830BD0 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 3.800% 03/01/2045 680,000.000	654,539	852,094

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
539830BB4 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.070% 12/15/2042	1,891,000.000	1,788,642	2,457,298
539830BN8 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.090% 09/15/2052	425,000.000	398,269	562,564
539830BK4 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.500% 05/15/2036	260,000.000	269,880	342,573
539830BL2 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.700% 05/15/2046	880,000.000	904,811	1,239,374
546676AW7 LOUISVILLE GAS AND ELECTRIC CO CALLABLE	SEMI-ANN. 3.300% 10/01/2025	33,000.000	32,986	36,637
548661DD6 LOWE'S COS INC CALLABLE NOTES FIXED 3.12	SEMI-ANN. 3.125% 09/15/2024	100,000.000	99,133	108,650
548661DR5 LOWE'S COS INC CALLABLE NOTES FIXED 3.65	SEMI-ANN. 3.650% 04/05/2029	119,000.000	119,683	138,869
548661DZ7 LOWE'S COS INC CALLABLE NOTES FIXED 3% 1	SEMI-ANN. 3.000% 10/15/2050	1,080,000.000	1,078,942	1,155,190
548661DQ7 LOWE'S COS INC CALLABLE NOTES FIXED 4.05	SEMI-ANN. 4.050% 05/03/2047	640,000.000	635,930	801,165
548661DE4 LOWE'S COS INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 09/15/2044	202,000.000	202,089	241,820
548661DS3 LOWE'S COS INC CALLABLE NOTES FIXED 4.55	SEMI-ANN. 4.550% 04/05/2049	135,000.000	167,613	181,776
548661DV6 LOWE'S COS INC CALLABLE NOTES FIXED 5% 1	SEMI-ANN. 5.000% 04/15/2040	880,000.000	875,890	1,191,441
50247VAC3 LYB INTERNATIONAL FINANCE BV CALLABLE NO	SEMI-ANN. 4.875% 03/15/2044	200,000.000	250,314	251,636
50249AAH6 LYB INTERNATIONAL FINANCE III LLC CALLAB	SEMI-ANN. 3.375% 10/01/2040	350,000.000	349,195	369,163
50249AAA1 LYB INTERNATIONAL FINANCE III LLC CALLAB	SEMI-ANN. 4.200% 10/15/2049	1,355,000.000	1,360,729	1,583,887
50249AAD5 LYB INTERNATIONAL FINANCE III LLC CALLAB	SEMI-ANN. 4.200% 05/01/2050	265,000.000	264,886	308,815

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
50249AAJ2 LYB INTERNATIONAL FINANCE III LLC CALLAB	SEMI-ANN. 3.625% 04/01/2051	395,000.000	393,843	431,628
50249AAK9 LYB INTERNATIONAL FINANCE III LLC CALLAB	SEMI-ANN. 3.800% 10/01/2060	395,000.000	393,270	424,226
502431AL3 L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	SEMI-ANN. 3.850% 12/15/2026	200,000.000	203,796	231,104
502431AN9 L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	SEMI-ANN. 1.800% 01/15/2031	169,000.000	168,936	171,559
55608PAW4 MACQUARIE BANK LTD MEDIUM TERM NOTE FIXE	SEMI-ANN. 3.900% 01/15/2026	300,000.000	300,000	345,030
55608PAQ7 MACQUARIE BANK LTD MEDIUM TERM NOTE FIXE	SEMI-ANN. 4.000% 07/29/2025	350,000.000	349,486	400,033
55617LAL6 MACY'S RETAIL HOLDINGS LLC CALLABLE NOTE	SEMI-ANN. 6.700% 07/15/2034	650,000.000	651,663	587,600
55616XAM9 MACY'S RETAIL HOLDINGS LLC CALLABLE NOTE	SEMI-ANN. 4.500% 12/15/2034	1,000,000.000	862,050	768,380
559080AF3 MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	SEMI-ANN. 4.200% 12/01/2042	65,000.000	58,822	71,591
559080AG1 MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	SEMI-ANN. 5.150% 10/15/2043	75,000.000	77,314	96,334
56501RAC0 MANULIFE FINANCIAL CORP CALLABLE NOTES F	SEMI-ANN. 4.150% 03/04/2026	112,000.000	111,728	130,274
56576QAN8 MARATHON CLO V LTD 2013-5A A1R FLOATING	QUARTERLY FLOATING 11/21/2027	1,486,463.620	1,486,464	1,473,473
56585AAG7 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 3.625% 09/15/2024	96,000.000	95,655	104,764
56585ABG6 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 4.500% 05/01/2023	250,000.000	270,580	271,458
56585ABE1 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 4.500% 04/01/2048	180,000.000	193,351	199,530
56585ABH4 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 4.700% 05/01/2025	150,000.000	167,400	171,834

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
56585AAF9 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 6.500% 03/01/2041	225,000.000	294,077	302,085
571903BF9 MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN. 3.500% 10/15/2032	900,000.000	893,502	984,222
571676AC9 MARS INC CALLABLE NOTES FIXED 3.6% 01/AP	SEMI-ANN. 3.600% 04/01/2034	315,000.000	313,841	379,673
571676AD7 MARS INC CALLABLE NOTES FIXED 3.875% 01/	SEMI-ANN. 3.875% 04/01/2039	305,000.000	304,619	373,570
571748BA9 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 3.300% 03/14/2023	50,000.000	49,944	52,936
571748BJ0 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 4.900% 03/15/2049	920,000.000	919,016	1,333,623
573284AQ9 MARTIN MARIETTA MATERIALS INC CALLABLE N	SEMI-ANN. 3.450% 06/01/2027	182,000.000	181,632	203,820
70213HAE8 MASS GENERAL BRIGHAM INC CALLABLE NOTES	SEMI-ANN. 3.192% 07/01/2049	115,000.000	121,684	126,750
575718AF8 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	SEMI-ANN. 3.885% 07/01/2116	2,000,000.000	2,000,000	2,535,460
575767AQ1 MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	SEMI-ANN. 3.375% 04/15/2050	220,000.000	219,094	240,330
575767AN8 MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	SEMI-ANN. 3.729% 10/15/2070	519,000.000	483,369	573,007
57636QAP9 MASTERCARD INC CALLABLE NOTES FIXED 3.35	SEMI-ANN. 3.350% 03/26/2030	590,000.000	588,855	686,017
57636QAL8 MASTERCARD INC CALLABLE NOTES FIXED 3.65	SEMI-ANN. 3.650% 06/01/2049	595,000.000	632,618	739,186
57636QAQ7 MASTERCARD INC CALLABLE NOTES FIXED 3.85	SEMI-ANN. 3.850% 03/26/2050	170,000.000	169,279	219,422
55265K2N8 MASTR ASSET SECURITIZATION TRUST 2003-11	MONTHLY 5.500% 12/25/2033	10,130.130	10,605	10,383
58013MFF6 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 3.800% 04/01/2028	250,000.000	248,753	292,235

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
58013MFQ2 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 3.600% 07/01/2030	355,000.000	352,394	416,078
58013MEV2 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 4.600% 05/26/2045	1,435,000.000	1,453,214	1,862,185
58013MFA7 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 4.875% 12/09/2045	110,000.000	126,966	149,450
58013MFC3 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 4.450% 03/01/2047	335,000.000	334,451	435,279
58013MFK5 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 3.625% 09/01/2049	715,000.000	730,637	839,067
58013MEK6 MCDONALD'S CORP CALLABLE NOTES FIXED 4.8	SEMI-ANN. 4.875% 07/15/2040	885,000.000	911,860	1,173,041
582839AH9 MEAD JOHNSON NUTRITION CO CALLABLE NOTES	SEMI-ANN. 4.125% 11/15/2025	51,000.000	50,979	58,844
582839AG1 MEAD JOHNSON NUTRITION CO CALLABLE NOTES	SEMI-ANN. 4.600% 06/01/2044	132,000.000	131,294	175,501
585055BS4 MEDTRONIC INC CALLABLE NOTES FIXED 3.5%	SEMI-ANN. 3.500% 03/15/2025	156,000.000	154,506	175,065
585055BT2 MEDTRONIC INC CALLABLE NOTES FIXED 4.375	SEMI-ANN. 4.375% 03/15/2035	1,114,000.000	1,140,981	1,500,112
585055BU9 MEDTRONIC INC CALLABLE NOTES FIXED 4.625	SEMI-ANN. 4.625% 03/15/2045	437,000.000	542,852	620,002
58601VAC6 MEMORIAL HEALTH SERVICES CALLABLE NOTES	SEMI-ANN. 3.447% 11/01/2049	270,000.000	270,000	288,792
586054AD0 MEMORIAL SLOAN-KETTERING CANCER CENTER C	SEMI-ANN. 2.955% 01/01/2050	455,000.000	455,000	484,156
58769LAC6 MERCEDES-BENZ AUTO LEASE TRUST 2018-B 20	MONTHLY 3.210% 09/15/2021	165,151.190	165,147	165,459
58772TAC4 MERCEDES-BENZ AUTO LEASE TRUST 2019-A 20	MONTHLY 3.100% 11/15/2021	83,745.370	83,743	84,090
58769QAC5 MERCEDES-BENZ AUTO LEASE TRUST 2019-B 20	MONTHLY 2.000% 10/17/2022	145,000.000	144,977	146,857

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR			COST	CURRENT VALUE
58770FAC6 MERCEDES-BENZ AUTO LEASE TRUST 2020-A 20	MONTHLY	1.840%	12/15/2022	203,000.000	202,973	205,836
58933YBA2 MERCK & CO INC CALLABLE NOTES FIXED 2.35	SEMI-ANN.	2.350%	06/24/2040	445,000.000	440,572	460,473
58933YBB0 MERCK & CO INC CALLABLE NOTES FIXED 2.45	SEMI-ANN.	2.450%	06/24/2050	1,655,000.000	1,616,025	1,713,537
589331AS6 MERCK & CO INC CALLABLE NOTES FIXED 3.6%	SEMI-ANN.	3.600%	09/15/2042	415,000.000	389,353	506,193
58933YAT2 MERCK & CO INC CALLABLE NOTES FIXED 3.7%	SEMI-ANN.	3.700%	02/10/2045	810,000.000	773,903	1,009,430
59020UBU8 MERRILL LYNCH MORTGAGE INVESTORS TRUST S	MONTHLY	FLOATING	05/25/2029	.100	0	0
59156RBL1 METLIFE INC CALLABLE BOND FIXED 4.721% 1	QUARTERLY	FLOATING	12/15/2044	220,000.000	222,020	301,886
59156RBN7 METLIFE INC CALLABLE NOTES FIXED 4.05% 0	SEMI-ANN.	4.050%	03/01/2045	130,000.000	119,574	166,680
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN.	4.875%	11/13/2043	805,000.000	794,562	1,145,241
59156RAY4 METLIFE INC CALLABLE NOTES FIXED 5.875%	SEMI-ANN.	5.875%	02/06/2041	190,000.000	209,188	289,418
594918CC6 MICROSOFT CORP CALLABLE NOTES FIXED 2.52	SEMI-ANN.	2.525%	06/01/2050	2,005,000.000	2,079,325	2,114,353
594918CD4 MICROSOFT CORP CALLABLE NOTES FIXED 2.67	SEMI-ANN.	2.675%	06/01/2060	934,000.000	948,541	1,012,176
594918BS2 MICROSOFT CORP CALLABLE NOTES FIXED 3.45	SEMI-ANN.	3.450%	08/08/2036	1,915,000.000	1,848,361	2,361,444
594918BC7 MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	SEMI-ANN.	3.500%	02/12/2035	135,000.000	128,712	166,280
594918AR5 MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	SEMI-ANN.	3.500%	11/15/2042	210,000.000	207,610	258,542
594918BT0 MICROSOFT CORP CALLABLE NOTES FIXED 3.7%	SEMI-ANN.	3.700%	08/08/2046	2,630,000.000	2,647,505	3,334,814

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
594918BU7 MICROSOFT CORP CALLABLE NOTES FIXED 3.95	SEMI-ANN. 3.950% 08/08/2056	896,000.000	732,486	1,230,450
594918BZ6 MICROSOFT CORP CALLABLE NOTES FIXED 4.1%	SEMI-ANN. 4.100% 02/06/2037	2,741,000.000	2,074,866	3,597,398
59523UAS6 MID-AMERICA APARTMENTS LP CALLABLE NOTES	SEMI-ANN. 1.700% 02/15/2031	91,000.000	90,513	90,665
59524QAA3 MID-ATLANTIC INTERSTATE TRANSMISSION LLC	SEMI-ANN. 4.100% 05/15/2028	110,000.000	109,973	122,999
595620AR6 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 3.950% 08/01/2047	525,000.000	500,640	659,820
595620AL9 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.800% 09/15/2043	470,000.000	474,902	642,988
60284MAB8 MINERA MEXICO SA DE CV CALLABLE NOTES FI	SEMI-ANN. 4.500% 01/26/2050	1,070,000.000	1,013,124	1,237,466
60682LAC6 MITSUBISHI HC CAPITAL INC CALLABLE NOTES	SEMI-ANN. 3.960% 09/19/2023	245,000.000	245,000	264,458
606822AL8 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	SEMI-ANN. 2.998% 02/22/2022	133,000.000	133,000	136,985
606822BN3 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	SEMI-ANN. 2.193% 02/25/2025	500,000.000	501,758	528,200
606822BE3 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	SEMI-ANN. 4.153% 03/07/2039	470,000.000	470,000	594,212
606822BK9 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	SEMI-ANN. 3.751% 07/18/2039	1,000,000.000	1,000,000	1,218,050
60683MAA7 MITSUI FUDOSAN CO LTD CALLABLE NOTES FIX	SEMI-ANN. 3.650% 07/20/2027	200,000.000	199,850	223,478
60687YBF5 MIZUHO FINANCIAL GROUP INC CALLABLE NOTE	SEMI-ANN. FLOATING 07/10/2024	200,000.000	200,000	203,318
60687YAH2 MIZUHO FINANCIAL GROUP INC NOTES FIXED 2	SEMI-ANN. 2.953% 02/28/2022	290,000.000	290,000	298,680
60871RAH3 MOLSON COORS BEVERAGE CO CALLABLE NOTES	SEMI-ANN. 4.200% 07/15/2046	3,975,000.000	3,811,788	4,561,154

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
60871RAD2 MOLSON COORS BEVERAGE CO CALLABLE NOTES	SEMI-ANN. 5.000% 05/01/2042 700,000.000	669,074	876,043
609207AY1 MONDELEZ INTERNATIONAL INC CALLABLE NOTE	SEMI-ANN. 1.875% 10/15/2032 680,000.000	678,402	690,567
609207AW5 MONDELEZ INTERNATIONAL INC CALLABLE NOTE	SEMI-ANN. 2.625% 09/04/2050 575,000.000	561,603	584,252
610202BP7 MONONGAHELA POWER CO CALLABLE BOND FIXED	SEMI-ANN. 5.400% 12/15/2043 880,000.000	1,018,292	1,191,661
61761JVL0 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 3.700% 10/23/2024 1,065,000.000	1,099,541	1,185,132
61747YDY8 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.300% 01/27/2045 1,680,000.000	1,695,893	2,244,665
6174468C6 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.000% 07/23/2025 1,750,000.000	1,830,028	2,002,648
6174468J1 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 07/22/2025 234,000.000	249,035	250,282
6174468Q5 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 04/28/2026 650,000.000	684,392	686,556
61744YAP3 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 01/24/2029 385,000.000	385,000	446,327
6174468G7 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 01/23/2030 290,000.000	290,000	352,759
61744YAL2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 07/22/2038 1,415,000.000	1,367,352	1,743,959
6174468N2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 03/24/2051 540,000.000	540,000	869,373
61746BEF9 MORGAN STANLEY CALLABLE NOTES FIXED 3.62	SEMI-ANN. 3.625% 01/20/2027 985,000.000	975,140	1,128,042
61746BEG7 MORGAN STANLEY CALLABLE NOTES FIXED 4.37	SEMI-ANN. 4.375% 01/22/2047 145,000.000	186,818	197,394
617482V92 MORGAN STANLEY NOTES FIXED 6.375% 24/JUL	SEMI-ANN. 6.375% 07/24/2042 1,080,000.000	1,317,006	1,763,824

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
61945CAF0 MOSAIC CO/THE CALLABLE NOTES FIXED 3.25%	SEMI-ANN. 3.250% 11/15/2022	113,057	120,174
	115,000.000		
62432CAQ4 MOUNTAIN VIEW CLO X LTD 2015-10A AR FLOA	QUARTERLY FLOATING 10/13/2027	2,067,500	2,050,157
	2,064,929.240		
55336VBQ2 MPLX LP CALLABLE NOTES FIXED 2.65% 15/AU	SEMI-ANN. 2.650% 08/15/2030	1,383,795	1,451,494
	1,385,000.000		
55336VAQ3 MPLX LP CALLABLE NOTES FIXED 3.375% 15/M	SEMI-ANN. 3.375% 03/15/2023	94,934	100,614
	95,000.000		
55336VBN9 MPLX LP CALLABLE NOTES FIXED 4.25% 01/DE	SEMI-ANN. 4.250% 12/01/2027	66,881	78,669
	67,000.000		
55336VAM2 MPLX LP CALLABLE NOTES FIXED 4.5% 15/APR	SEMI-ANN. 4.500% 04/15/2038	696,885	857,865
	750,000.000		
55336VBP4 MPLX LP CALLABLE NOTES FIXED 5.2% 01/DEC	SEMI-ANN. 5.200% 12/01/2047	251,206	308,104
	255,000.000		
55336VAL4 MPLX LP CALLABLE NOTES FIXED 5.2% 01/MAR	SEMI-ANN. 5.200% 03/01/2047	411,863	504,839
	415,000.000		
55336VAT7 MPLX LP CALLABLE NOTES FIXED 5.5% 15/FEB	SEMI-ANN. 5.500% 02/15/2049	1,208,019	1,573,588
	1,195,000.000		
628530BK2 MYLAN INC CALLABLE NOTES FIXED 4.55% 15/	SEMI-ANN. 4.550% 04/15/2028	207,188	208,040
	175,000.000		
628530BJ5 MYLAN INC CALLABLE NOTES FIXED 5.2% 15/A	SEMI-ANN. 5.200% 04/15/2048	250,628	260,372
	200,000.000		
637417AJ5 NATIONAL RETAIL PROPERTIES INC CALLABLE	SEMI-ANN. 3.600% 12/15/2026	122,632	136,411
	124,000.000		
637432NN1 NATIONAL RURAL UTILITIES COOPERATIVE FIN	SEMI-ANN. 3.050% 04/25/2027	184,621	205,772
	185,000.000		
638612AM3 NATIONWIDE FINANCIAL SERVICES INC CALLAB	SEMI-ANN. 3.900% 11/30/2049	552,269	618,098
	555,000.000		
780097BJ9 NATWEST GROUP PLC CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 06/25/2024	205,000	223,821
	205,000.000		
780097BL4 NATWEST GROUP PLC CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 05/08/2030	200,000	238,268
	200,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
63946BAJ9 NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	SEMI-ANN. 4.450% 01/15/2043	692,150	949,402
	725,000.000		
63946BAG5 NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	SEMI-ANN. 5.950% 04/01/2041	500,873	595,651
	390,000.000		
641062AL8 NESTLE HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 3.900% 09/24/2038	1,034,843	1,316,312
	1,050,000.000		
641062AN4 NESTLE HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 4.000% 09/24/2048	957,023	1,297,316
	975,000.000		
641423CA4 NEVADA POWER CO CALLABLE NOTES FIXED 5.4	SEMI-ANN. 5.450% 05/15/2041	82,975	111,937
	83,000.000		
649322AH7 NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	SEMI-ANN. 2.256% 08/01/2040	225,000	220,084
	225,000.000		
649322AJ3 NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	SEMI-ANN. 2.606% 08/01/2060	150,000	148,062
	150,000.000		
649322AE4 NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	SEMI-ANN. 4.763% 08/01/2116	1,199,928	1,539,912
	1,200,000.000		
64952GAT5 NEW YORK LIFE INSURANCE CO CALLABLE NOTE	SEMI-ANN. 3.750% 05/15/2050	248,473	299,058
	250,000.000		
651639AW6 NEWMONT CORP CALLABLE NOTES FIXED 5.875%	SEMI-ANN. 5.875% 04/01/2035	1,141,667	1,505,863
	1,035,000.000		
651639AM8 NEWMONT CORP CALLABLE NOTES FIXED 6.25%	SEMI-ANN. 6.250% 10/01/2039	662,735	892,971
RATINGS: BAA2 BBB+	590,000.000		
65339KAV2 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	SEMI-ANN. FLOATING 12/01/2077	1,700,000	1,861,500
	1,700,000.000		
65364UAK2 NIAGARA MOHAWK POWER CORP CALLABLE NOTES	SEMI-ANN. 3.508% 10/01/2024	210,998	231,699
	211,000.000		
654106AK9 NIKE INC CALLABLE NOTES FIXED 2.85% 27/M	SEMI-ANN. 2.850% 03/27/2030	808,809	917,625
	810,000.000		
654106AL7 NIKE INC CALLABLE NOTES FIXED 3.25% 27/M	SEMI-ANN. 3.250% 03/27/2040	869,523	1,017,791
	875,000.000		
654106AM5 NIKE INC CALLABLE NOTES FIXED 3.375% 27/	SEMI-ANN. 3.375% 03/27/2050	134,545	167,014
	135,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
65473QBF9 NISOURCE INC CALLABLE NOTES FIXED 4.375%	SEMI-ANN. 4.375% 05/15/2047	905,000.000	859,442	1,148,183
65473QBD4 NISOURCE INC CALLABLE NOTES FIXED 5.65%	SEMI-ANN. 5.650% 02/01/2045	167,000.000	165,899	240,219
65478LAD1 NISSAN AUTO LEASE TRUST 2019-B 2019-B A3	MONTHLY 2.270% 07/15/2022	270,000.000	269,985	272,252
65480EAD3 NISSAN AUTO LEASE TRUST 2020-B 2020-B A3	MONTHLY 0.430% 10/16/2023	240,000.000	239,975	240,345
65478HAD0 NISSAN AUTO RECEIVABLES 2017-C OWNER TRU	MONTHLY 2.120% 04/18/2022	33,869.050	33,863	33,956
65478HAE8 NISSAN AUTO RECEIVABLES 2017-C OWNER TRU	MONTHLY 2.280% 02/15/2024	200,000.000	202,750	202,676
65478NAD7 NISSAN AUTO RECEIVABLES 2018-C OWNER TRU	MONTHLY 3.220% 06/15/2023	659,870.530	659,744	672,558
654744AD3 NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	SEMI-ANN. 4.810% 09/17/2030	500,000.000	500,000	563,010
655044AQ8 NOBLE ENERGY INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.250% 10/15/2029	100,000.000	101,405	114,885
655044AR6 NOBLE ENERGY INC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.200% 10/15/2049	360,000.000	300,492	469,134
655044AN5 NOBLE ENERGY INC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.950% 08/15/2047	535,000.000	489,869	761,968
655044AJ4 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.050% 11/15/2044	390,000.000	354,605	548,828
655044AG0 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.250% 11/15/2043	75,000.000	67,540	107,734
65535HAS8 NOMURA HOLDINGS INC NOTES FIXED 2.679% 1	SEMI-ANN. 2.679% 07/16/2030	227,000.000	227,000	240,316
655664AR1 NORDSTROM INC CALLABLE NOTES FIXED 5% 15	SEMI-ANN. 5.000% 01/15/2044	4,401,000.000	3,294,383	4,142,617
655844BH0 NORFOLK SOUTHERN CORP CALLABLE BOND FIXE	SEMI-ANN. 4.837% 10/01/2041	4,607,000.000	4,769,488	6,288,048

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
655844CF3 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.050% 05/15/2050	1,050,000.000	1,047,533	1,143,965
655844CH9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.155% 05/15/2055	1,294,000.000	913,193	1,410,991
655844BX5 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.942% 11/01/2047	205,000.000	189,303	249,954
655844BM9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.950% 10/01/2042	600,000.000	599,982	727,524
655844BV9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.050% 08/15/2052	1,657,000.000	1,473,322	2,109,411
655844BY3 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.150% 02/28/2048	455,000.000	452,912	578,055
655844BN7 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.800% 08/15/2043	309,000.000	305,895	382,644
665501AL6 NORTHERN NATURAL GAS CO CALLABLE NOTES F	SEMI-ANN. 4.300% 01/15/2049	430,000.000	446,159	522,549
665772CJ6 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 3.400% 08/15/2042	290,000.000	257,169	337,099
665772CR8 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 2.900% 03/01/2050	500,000.000	490,355	563,790
665859AQ7 NORTHERN TRUST CORP CALLABLE BOND VARIAB	SEMI-ANN. FLOATING 12/31/2164	1,000,000.000	1,075,000	1,067,500
666807BJ0 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.850% 04/15/2045	100,000.000	99,973	121,926
666807BP6 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.030% 10/15/2047	1,215,000.000	1,172,403	1,524,485
666807BH4 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.750% 06/01/2043	3,295,000.000	3,364,353	4,394,245
666807BT8 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 5.150% 05/01/2040	790,000.000	916,313	1,091,938
666807BU5 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 5.250% 05/01/2050	225,000.000	223,666	334,472

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
667274AC8 NORTHWELL HEALTHCARE INC CALLABLE BOND F	SEMI-ANN. 4.260% 11/01/2047 270,000.000	252,194	323,941
667274AA2 NORTHWELL HEALTHCARE INC CALLABLE NOTES	SEMI-ANN. 3.979% 11/01/2046 1,100,000.000	1,100,000	1,261,029
668138AC4 NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	SEMI-ANN. 3.625% 09/30/2059 1,486,000.000	1,234,821	1,726,583
668444AS1 NORTHWESTERN UNIVERSITY CALLABLE BOND FI	SEMI-ANN. 2.640% 12/01/2050 745,000.000	745,000	793,954
66989HAS7 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 2.750% 08/14/2050 313,000.000	319,172	343,007
66989HAJ7 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 3.000% 11/20/2025 150,000.000	143,328	165,920
66989HAH1 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 4.400% 05/06/2044 1,710,000.000	1,811,625	2,354,396
67021CAJ6 NSTAR ELECTRIC CO CALLABLE BOND FIXED 4.	SEMI-ANN. 4.400% 03/01/2044 275,000.000	273,100	359,532
670346AT2 NUCOR CORP CALLABLE NOTES FIXED 2.979% 1	SEMI-ANN. 2.979% 12/15/2055 300,000.000	382,464	312,131
67077MAN8 NUTRIEN LTD CALLABLE NOTES FIXED 4.125%	SEMI-ANN. 4.125% 03/15/2035 40,000.000	39,644	47,634
67066GAG9 NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01	SEMI-ANN. 3.500% 04/01/2040 875,000.000	873,250	1,050,805
67066GAH7 NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01	SEMI-ANN. 3.500% 04/01/2050 1,000,000.000	997,420	1,213,089
62952EAB3 NYU LANGONE HOSPITALS CALLABLE NOTES FIX	SEMI-ANN. 5.750% 07/01/2043 645,000.000	904,109	906,515
67103HAE7 O'REILLY AUTOMOTIVE INC CALLABLE NOTES F	SEMI-ANN. 3.550% 03/15/2026 200,000.000	198,374	225,646
67103HAF4 O'REILLY AUTOMOTIVE INC CALLABLE NOTES F	SEMI-ANN. 3.600% 09/01/2027 124,000.000	123,802	141,184
674599DL6 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 6.600% 03/15/2046 7,425,000.000	8,941,289	7,533,999

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
67092DAL3 OCP CLO 2015-10 LTD 2015-10A A1R FLOATIN	QUARTERLY FLOATING 10/26/2027 1,635,892.980	1,641,316	1,632,253
67091RAK5 OCP CLO 2015-8 LTD 2015-8A A1R FLOATING	QUARTERLY FLOATING 04/17/2027 306,687.550	306,688	306,583
677050AP1 OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN. 3.750% 08/01/2050 480,000.000	472,954	515,818
677050AN6 OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN. 5.050% 10/01/2048 1,340,000.000	1,356,660	1,701,545
677050AH9 OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN. 5.250% 09/01/2050 190,000.000	201,347	234,973
677052AA0 OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN. 5.375% 11/01/2040 1,270,000.000	1,406,411	1,573,746
677415CP4 OHIO POWER CO CALLABLE NOTES FIXED 5.375 RATINGS: BAA1 BBB	SEMI-ANN. 5.375% 10/01/2021 330,000.000	386,035	341,969
681936BK5 OMEGA HEALTHCARE INVESTORS INC CALLABLE	SEMI-ANN. 4.750% 01/15/2028 1,800,000.000	1,781,604	2,050,704
68233JBK9 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 5.750% 03/15/2029 100,000.000	128,740	131,877
68233DAP2 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE RATINGS: BAA1 BBB+	SEMI-ANN. 7.250% 01/15/2033 150,000.000	199,736	232,146
68233JAT1 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 4.550% 12/01/2041 1,435,000.000	1,519,120	1,900,270
68233JAS3 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 5.300% 06/01/2042 487,000.000	567,185	696,064
68233JBB9 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 3.750% 04/01/2045 555,000.000	526,540	677,894
68233JBW3 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 5.350% 10/01/2052 838,000.000	975,977	1,275,260
68233JBV5 ONCOR ELECTRIC DELIVERY CO LLC NOTES	SEMI-ANN. 3.700% 05/15/2050 550,000.000	548,378	682,968
68235PAH1 ONE GAS INC CALLABLE NOTES FIXED 2% 15/M	SEMI-ANN. 2.000% 05/15/2030 92,000.000	91,518	95,963

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
682680AY9 ONEOK INC CALLABLE NOTES FIXED 3.4% 01/S	SEMI-ANN. 3.400% 09/01/2029	400,000.000	397,596	428,084
68327LAB2 ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	SEMI-ANN. 3.875% 03/20/2027	325,000.000	324,038	358,878
68389XBL8 ORACLE CORP CALLABLE NOTES FIXED 2.4% 15	SEMI-ANN. 2.400% 09/15/2023	243,000.000	242,959	255,515
68389XBX2 ORACLE CORP CALLABLE NOTES FIXED 3.6% 01	SEMI-ANN. 3.600% 04/01/2050	265,000.000	296,307	308,746
68389XBP9 ORACLE CORP CALLABLE NOTES FIXED 3.8% 15	SEMI-ANN. 3.800% 11/15/2037	515,000.000	485,209	622,043
68389XBY0 ORACLE CORP CALLABLE NOTES FIXED 3.85% 0	SEMI-ANN. 3.850% 04/01/2060	1,200,000.000	1,195,380	1,475,664
68389XBH7 ORACLE CORP CALLABLE NOTES FIXED 3.85% 1	SEMI-ANN. 3.850% 07/15/2036	287,000.000	316,831	346,570
68389XBE4 ORACLE CORP CALLABLE NOTES FIXED 3.9% 15	SEMI-ANN. 3.900% 05/15/2035	253,000.000	274,057	310,638
68389XBF1 ORACLE CORP CALLABLE NOTES FIXED 4.125%	SEMI-ANN. 4.125% 05/15/2045	2,374,000.000	2,348,527	2,930,466
68389XAV7 ORACLE CORP CALLABLE NOTES FIXED 4.3% 08	SEMI-ANN. 4.300% 07/08/2034	2,770,000.000	2,828,356	3,505,767
68389XBJ3 ORACLE CORP CALLABLE NOTES FIXED 4% 15/J	SEMI-ANN. 4.000% 07/15/2046	480,000.000	485,072	589,181
68389XBQ7 ORACLE CORP CALLABLE NOTES FIXED 4% 15/N	SEMI-ANN. 4.000% 11/15/2047	335,000.000	333,429	413,688
68389XAM7 ORACLE CORP CALLABLE NOTES FIXED 5.375%	SEMI-ANN. 5.375% 07/15/2040	110,000.000	131,141	157,879
686330AH4 ORIX CORP NOTES FIXED 2.9% 18/JUL/2022 U	SEMI-ANN. 2.900% 07/18/2022	181,000.000	180,732	187,585
68902VAK3 OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.565% 02/15/2030	177,000.000	176,986	190,068
68902VAM9 OTIS WORLDWIDE CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.362% 02/15/2050	135,000.000	143,089	156,168

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
651290AR9 OVINTIV EXPLORATION INC CALLABLE NOTES F	SEMI-ANN. 5.375% 01/01/2026	219,426	214,630
	200,000.000		
012873AK1 OVINTIV INC CALLABLE NOTES FIXED 7.375%	SEMI-ANN. 7.375% 11/01/2031	243,588	237,468
RATINGS: BAA2 BBB+	200,000.000		
694308JR9 PACIFIC GAS AND ELECTRIC CO BOND VARIABL	QUARTERLY FLOATING 11/15/2021	284,000	284,156
	284,000.000		
694308JG3 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 2.500% 02/01/2031	434,548	436,588
	435,000.000		
694308JH1 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 3.300% 08/01/2040	268,653	269,476
	270,000.000		
694308JN8 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 4.950% 07/01/2050	355,503	357,483
	300,000.000		
BMYR011 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 3.500% 08/01/2050	2,298,538	2,310,841
	2,325,000.000		
694308HRB PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 4.000% 12/01/2046	82,600	83,043
	80,000.000		
694308HHZ PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN. 4.750% 02/15/2044	339,786	337,053
	300,000.000		
695114CX4 PACIFICORP CALLABLE BOND FIXED 3.3% 15/M	SEMI-ANN. 3.300% 03/15/2051	352,075	407,228
	355,000.000		
695156AV1 PACKAGING CORP OF AMERICA CALLABLE NOTES	SEMI-ANN. 4.050% 12/15/2049	70,375	88,060
	71,000.000		
70014LAA8 PARK AEROSPACE HOLDINGS LTD CALLABLE NOT	SEMI-ANN. 5.250% 08/15/2022	301,500	314,853
	300,000.000		
70109HAL9 PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN. 3.300% 11/21/2024	45,899	50,388
	46,000.000		
70109HAM7 PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN. 4.200% 11/21/2034	858,924	1,056,677
	855,000.000		
701094AP9 PARKER-HANNIFIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.000% 06/14/2049	317,826	394,235
	315,000.000		
70450YAJ2 PAYPAL HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 3.250% 06/01/2050	742,154	859,410
	745,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
693304AR8 PECO ENERGY CO CALLABLE BOND FIXED 4.8%	SEMI-ANN. 4.800% 10/15/2043 435,000.000	489,867	580,421
708696BY4 PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 3.250% 03/15/2028 150,000.000	149,787	159,900
709599AX2 PENSKE TRUCK LEASING CO LP / PTL FINANCE	SEMI-ANN. 4.200% 04/01/2027 300,000.000	306,876	345,147
71338QAC0 PEPPERDINE UNIVERSITY CALLABLE BOND FIXE	SEMI-ANN. 3.301% 12/01/2059 96,000.000	96,000	102,444
713448EZ7 PEPSICO INC CALLABLE NOTES FIXED 1.625%	SEMI-ANN. 1.625% 05/01/2030 100,000.000	99,569	102,634
713448EP9 PEPSICO INC CALLABLE NOTES FIXED 2.875%	SEMI-ANN. 2.875% 10/15/2049 140,000.000	158,540	156,738
713448DP0 PEPSICO INC CALLABLE NOTES FIXED 3.45% 0	SEMI-ANN. 3.450% 10/06/2046 685,000.000	609,712	828,261
713448ET1 PEPSICO INC CALLABLE NOTES FIXED 3.5% 19	SEMI-ANN. 3.500% 03/19/2040 1,035,000.000	1,027,051	1,241,493
713448CC0 PEPSICO INC CALLABLE NOTES FIXED 3.6% 13	SEMI-ANN. 3.600% 08/13/2042 890,000.000	829,320	1,087,447
713448EU8 PEPSICO INC CALLABLE NOTES FIXED 3.625%	SEMI-ANN. 3.625% 03/19/2050 1,580,000.000	1,573,031	2,004,909
71645WAS0 PETROBRAS GLOBAL FINANCE BV CALLABLE BON	SEMI-ANN. 6.750% 01/27/2041 5,025,000.000	5,579,218	6,243,613
717081EZ2 PFIZER INC CALLABLE NOTES FIXED 2.55% 28	SEMI-ANN. 2.550% 05/28/2040 220,000.000	218,634	234,978
717081FA6 PFIZER INC CALLABLE NOTES FIXED 2.7% 28/	SEMI-ANN. 2.700% 05/28/2050 395,000.000	391,781	424,352
717081ET6 PFIZER INC CALLABLE NOTES FIXED 3.45% 15	SEMI-ANN. 3.450% 03/15/2029 265,000.000	264,377	309,724
717081EK5 PFIZER INC CALLABLE NOTES FIXED 4.2% 15/	SEMI-ANN. 4.200% 09/15/2048 1,090,000.000	1,087,406	1,466,737
717081DE0 PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	SEMI-ANN. 4.300% 06/15/2043 940,000.000	937,941	1,233,882

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
717081DK6 PFIZER INC CALLABLE NOTES FIXED 4.4% 15/	SEMI-ANN. 4.400% 05/15/2044	235,000.000	263,639	314,371
717081EC3 PFIZER INC CALLABLE NOTES FIXED 4% 15/DE	SEMI-ANN. 4.000% 12/15/2036	675,000.000	666,671	854,665
717081EV1 PFIZER INC CALLABLE NOTES FIXED 4% 15/MA	SEMI-ANN. 4.000% 03/15/2049	550,000.000	541,019	722,882
718172BQ1 PHILIP MORRIS INTERNATIONAL INC CALLABLE	SEMI-ANN. 3.375% 08/11/2025	200,000.000	198,600	222,430
718172AU3 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 3.875% 08/21/2042	860,000.000	758,735	1,012,607
718172AW9 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.125% 03/04/2043	1,165,000.000	1,106,152	1,426,146
718172BL2 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.250% 11/10/2044	2,155,000.000	2,094,382	2,714,179
718172AM1 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.375% 11/15/2041	1,200,000.000	1,175,424	1,497,840
718172AP4 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.500% 03/20/2042	780,000.000	760,929	987,355
718172BD0 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.875% 11/15/2043	1,679,000.000	1,709,135	2,251,673
718546AZ7 PHILLIPS 66 CALLABLE NOTES FIXED 1.3% 15	SEMI-ANN. 1.300% 02/15/2026	124,000.000	123,950	125,660
718546AK0 PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	SEMI-ANN. 4.650% 11/15/2034	1,210,000.000	1,226,044	1,465,963
718546AL8 PHILLIPS 66 CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/15/2044	655,000.000	692,859	826,125
718549AE8 PHILLIPS 66 PARTNERS LP CALLABLE NOTES F	SEMI-ANN. 4.900% 10/01/2046	465,000.000	530,616	521,042
71951QAB8 PHYSICIANS REALTY LP CALLABLE NOTES FIXE	SEMI-ANN. 3.950% 01/15/2028	1,700,000.000	1,696,243	1,850,059
723787AQ0 PIONEER NATURAL RESOURCES CO CALLABLE NO	SEMI-ANN. 1.900% 08/15/2030	192,000.000	190,474	190,305

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
72650RBM3 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN.	3.550%	12/15/2029	250,000.000	244,550	261,625
69349LAS7 PNC BANK NA MEDIUM TERM NOTE FIXED 2.7%	SEMI-ANN.	2.700%	10/22/2029	920,000.000	916,164	1,011,098
693475AW5 PNC FINANCIAL SERVICES GROUP INC/THE CAL	SEMI-ANN.	3.450%	04/23/2029	620,000.000	647,023	714,668
69351UAQ6 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN.	2.500%	09/01/2022	86,000.000	85,712	88,452
69351UAS2 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN.	4.125%	06/15/2044	555,000.000	548,490	694,427
740189AP0 PRECISION CASTPARTS CORP CALLABLE BOND F	SEMI-ANN.	4.375%	06/15/2045	200,000.000	250,032	251,604
740189AN5 PRECISION CASTPARTS CORP CALLABLE BOND F	SEMI-ANN.	4.200%	06/15/2035	200,000.000	198,794	245,166
74251VAM4 PRINCIPAL FINANCIAL GROUP INC CALLABLE N	SEMI-ANN.	3.100%	11/15/2026	241,000.000	241,298	268,696
742718FJ3 PROCTER & GAMBLE CO/THE CALLABLE NOTES F	SEMI-ANN.	3.550%	03/25/2040	350,000.000	348,261	435,589
74333AAC4 PROGRESS RESIDENTIAL 2020-SFR3 TRUST 202	MONTHLY	1.495%	10/17/2027	250,000.000	249,998	249,163
743315AR4 PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	SEMI-ANN.	2.450%	01/15/2027	180,000.000	179,937	194,852
74340XBR1 PROLOGIS LP CALLABLE NOTES FIXED 1.25% 1	SEMI-ANN.	1.250%	10/15/2030	121,000.000	120,540	119,818
74340XBK6 PROLOGIS LP CALLABLE NOTES FIXED 3.25% 0	SEMI-ANN.	3.250%	10/01/2026	48,000.000	47,598	54,200
74340XBP5 PROLOGIS LP CALLABLE NOTES FIXED 3% 15/A	SEMI-ANN.	3.000%	04/15/2050	120,000.000	112,830	132,638
74365PAD0 PROSUS NV	SEMI-ANN.	4.027%	08/03/2050	2,425,000.000	2,490,669	2,540,939
74365PAA6 PROSUS NV CALLABLE NOTES FIXED 3.68% 21/	SEMI-ANN.	3.680%	01/21/2030	1,100,000.000	1,100,000	1,196,965

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
74365PAE8 PROSUS NV CALLABLE NOTES FIXED 3.832% 08	SEMI-ANN. 3.832% 02/08/2051	4,850,000.000	4,849,612	4,759,451
74368CAH7 PROTECTIVE LIFE GLOBAL FUNDING NOTES FIX	SEMI-ANN. 2.615% 08/22/2022	300,000.000	300,000	310,848
743756AB4 PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	SEMI-ANN. 2.746% 10/01/2026	98,000.000	98,000	106,976
744448CJ8 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN. 3.950% 03/15/2043	760,000.000	704,584	932,626
744482BL3 PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	SEMI-ANN. 3.500% 11/01/2023	50,000.000	49,817	53,988
74456QBQ8 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN. 3.800% 03/01/2046	105,000.000	124,303	128,952
74456QBV7 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN. 4.050% 05/01/2048	740,000.000	735,419	951,300
74456QCD6 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN. 2.700% 05/01/2050	830,000.000	826,614	877,352
744573AN6 PUBLIC SERVICE ENTERPRISE GROUP INC CALL	SEMI-ANN. 2.875% 06/15/2024	300,000.000	299,859	322,956
747525AU7 QUALCOMM INC CALLABLE NOTES FIXED 3.25%	SEMI-ANN. 3.250% 05/20/2027	219,000.000	218,426	248,580
74762EAF9 QUANTA SERVICES INC CALLABLE NOTES FIXED	SEMI-ANN. 2.900% 10/01/2030	53,000.000	52,821	56,824
74834LBB5 QUEST DIAGNOSTICS INC CALLABLE NOTES FIX	SEMI-ANN. 2.950% 06/30/2030	200,000.000	203,876	220,212
74834LAZ3 QUEST DIAGNOSTICS INC CALLABLE NOTES FIX	SEMI-ANN. 3.450% 06/01/2026	84,000.000	83,767	94,848
913017CA5 RAYTHEON TECHNOLOGIES CORP CALLABLE BOND	SEMI-ANN. 4.150% 05/15/2045	700,000.000	880,138	886,144
913017CW7 RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	SEMI-ANN. 4.450% 11/16/2038	320,000.000	319,434	403,504
913017BT5 RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	SEMI-ANN. 4.500% 06/01/2042	3,635,000.000	3,766,852	4,740,076

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
913017CP2 RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	SEMI-ANN.	4.050%	05/04/2047	290,000.000	263,609	361,265
913017CX5 RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	SEMI-ANN.	4.625%	11/16/2048	775,000.000	772,543	1,052,140
75513EAC5 RAYTHEON TECHNOLOGIES CORP CALLABLE NOTE	SEMI-ANN.	3.125%	07/01/2050	820,000.000	817,269	904,206
756109AQ7 REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.875%	07/15/2024	200,000.000	203,966	221,106
75884RAZ6 REGENCY CENTERS LP CALLABLE NOTES FIXED	SEMI-ANN.	2.950%	09/15/2029	107,000.000	106,896	114,348
75884RAW3 REGENCY CENTERS LP CALLABLE NOTES FIXED	SEMI-ANN.	4.400%	02/01/2047	75,000.000	72,665	86,948
75884RAY9 REGENCY CENTERS LP CALLABLE NOTES FIXED	SEMI-ANN.	4.650%	03/15/2049	900,000.000	935,323	1,084,986
75886FAF4 REGENERON PHARMACEUTICALS INC CALLABLE N	SEMI-ANN.	2.800%	09/15/2050	86,000.000	85,755	83,411
760759AT7 REPUBLIC SERVICES INC CALLABLE NOTES FIX	SEMI-ANN.	3.950%	05/15/2028	300,000.000	295,806	351,798
761713BB1 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN.	5.850%	08/15/2045	940,000.000	1,013,489	1,202,025
761713AZ9 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN.	6.150%	09/15/2043	870,000.000	908,180	1,125,641
76716XAA0 RIO OIL FINANCE TRUST SERIES 2014-1 CALL	QUARTERLY	9.250%	07/06/2024	.090	0	0
76716XAB8 RIO OIL FINANCE TRUST SERIES 2014-3 CALL	QUARTERLY	9.750%	01/06/2027	3,520,854.720	3,520,855	4,075,425
76716XAC6 RIO OIL FINANCE TRUST SERIES 2018-1 CALL	QUARTERLY	8.200%	04/06/2028	1,053,500.000	1,053,500	1,179,931
76720AAG1 RIO TINTO FINANCE USA PLC CALLABLE NOTES	SEMI-ANN.	4.125%	08/21/2042	330,000.000	333,185	430,812
775109BE0 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	3.625%	12/15/2025	127,000.000	126,050	143,774

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT				SHARES / PAR	COST	CURRENT VALUE
775109BP5 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	3.700%	11/15/2049		420,000.000	415,489	496,511
775109BB6 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	5.000%	03/15/2044		380,000.000	393,353	520,969
776743AJ5 ROPER TECHNOLOGIES INC CALLABLE NOTES FI	SEMI-ANN.	2.000%	06/30/2030		108,000.000	106,787	110,389
776743AD8 ROPER TECHNOLOGIES INC CALLABLE NOTES FI	SEMI-ANN.	3.800%	12/15/2026		119,000.000	123,661	137,483
78013X6D5 ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	SEMI-ANN.	2.800%	04/29/2022		200,000.000	199,914	206,764
780082AD5 ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	SEMI-ANN.	4.650%	01/27/2026		80,000.000	85,539	94,442
78349AAB9 RWJ BARNABAS HEALTH INC CALLABLE BOND FI	SEMI-ANN.	3.949%	07/01/2046		400,000.000	400,000	487,196
78355HKQ1 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO	SEMI-ANN.	4.625%	06/01/2025		200,000.000	199,962	231,746
78409VAQ7 S&P GLOBAL INC CALLABLE NOTES FIXED 3.25	SEMI-ANN.	3.250%	12/01/2049		312,000.000	309,629	364,510
78516FAB5 SABAL TRAIL TRANSMISSION LLC CALLABLE NO	SEMI-ANN.	4.682%	05/01/2038		1,510,000.000	1,471,178	1,830,890
797440BW3 SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	SEMI-ANN.	4.150%	05/15/2048		135,000.000	175,478	169,763
797440BX1 SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	SEMI-ANN.	4.100%	06/15/2049		260,000.000	300,009	324,251
797440BY9 SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	SEMI-ANN.	3.320%	04/15/2050		135,000.000	134,820	153,475
80007RAF2 SANDS CHINA LTD CALLABLE BOND FIXED 5.12	SEMI-ANN.	5.125%	08/08/2025		1,300,000.000	1,298,869	1,452,692
80286GAD3 SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	MONTHLY	2.590%	05/15/2023		68,004.410	68,001	68,104
80285RAD0 SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	MONTHLY	0.670%	04/15/2024		85,000.000	84,990	85,279

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
80285WAE7 SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	MONTHLY 0.690% 03/17/2025	205,000.000	204,959	205,508
80286WAD8 SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	MONTHLY 0.480% 07/15/2024	230,000.000	229,966	230,691
80282KAZ9 SANTANDER HOLDINGS USA INC CALLABLE NOTE	SEMI-ANN. 3.244% 10/05/2026	1,000,000.000	998,420	1,086,020
80281LAD7 SANTANDER UK GROUP HOLDINGS PLC MEDIUM T	SEMI-ANN. 3.125% 01/08/2021	77,000.000	76,922	77,017
80414L2F1 SAUDI ARABIAN OIL CO MEDIUM TERM NOTE FI	SEMI-ANN. 4.375% 04/16/2049	120,000.000	118,533	145,176
806213AB0 SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	SEMI-ANN. 3.500% 02/12/2025	300,000.000	309,651	320,715
806851AJ0 SCHLUMBERGER HOLDINGS CORP CALLABLE NOTE	SEMI-ANN. 3.750% 05/01/2024	160,000.000	159,667	174,395
35563PJE0 SEASONED CREDIT RISK TRANSFER TRUST SERI	MONTHLY 3.500% 07/25/2058	1,208,394.400	1,200,231	1,319,075
35563PLQ0 SEASONED CREDIT RISK TRANSFER TRUST SERI	MONTHLY 4.000% 10/25/2058	217,824.470	227,265	240,788
35563PMT3 SEASONED CREDIT RISK TRANSFER TRUST SERI	MONTHLY 4.000% 02/25/2059	914,938.040	962,257	1,013,307
35563PPE3 SEASONED CREDIT RISK TRANSFER TRUST SERI	MONTHLY 3.000% 08/25/2059	1,296,457.140	1,363,306	1,382,789
35564CAN7 SEASONED LOANS STRUCTURED TRANSACTION SE	MONTHLY 3.500% 11/25/2028	877,312.680	865,600	927,749
816851BH1 SEMPRA ENERGY CALLABLE NOTES FIXED 3.8%	SEMI-ANN. 3.800% 02/01/2038	505,000.000	453,409	584,942
816851BJ7 SEMPRA ENERGY CALLABLE NOTES FIXED 4% 01	SEMI-ANN. 4.000% 02/01/2048	1,275,000.000	1,237,424	1,519,201
822582BT8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 2.875% 05/10/2026	361,000.000	359,816	399,252
822582BE1 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.125% 05/11/2035	1,415,000.000	1,430,820	1,770,250

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
822582AT9 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 3.625% 08/21/2042	120,000.000	109,246	140,000
822582AY8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.550% 08/12/2043	985,000.000	1,074,946	1,308,671
822582BF8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.375% 05/11/2045	2,275,000.000	2,524,932	2,997,608
822582BQ4 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.000% 05/10/2046	330,000.000	321,255	415,609
822582BY7 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 3.750% 09/12/2046	225,000.000	210,069	272,003
822582CH3 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 3.250% 04/06/2050	400,000.000	429,736	453,572
824348BD7 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN. 3.300% 02/01/2025	120,000.000	120,204	130,114
824348BM7 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN. 3.300% 05/15/2050	600,000.000	598,938	663,336
824348AW6 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN. 3.450% 06/01/2027	109,000.000	108,604	123,142
824348AX4 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN. 4.500% 06/01/2047	3,025,000.000	3,106,186	4,046,331
82481LAD1 SHIRE ACQUISITIONS INVESTMENTS IRELAND D	SEMI-ANN. 3.200% 09/23/2026	180,000.000	165,627	201,362
82620KAS2 SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	SEMI-ANN. 3.125% 03/16/2024	400,000.000	399,576	432,252
828807DK0 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN. 2.650% 07/15/2030	630,000.000	629,796	667,724
828807DH7 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN. 3.250% 09/13/2049	625,000.000	621,010	640,100
828807DJ3 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN. 3.800% 07/15/2050	2,405,000.000	2,454,595	2,683,066
828807CZ8 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN. 4.250% 11/30/2046	110,000.000	119,496	127,741

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
828807CL9 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN. 4.750% 03/15/2042	130,000.000	151,224	159,060
23317HAD4 SITE CENTERS CORP CALLABLE NOTES FIXED 3	SEMI-ANN. 3.625% 02/01/2025	30,000.000	31,701	31,161
832248BB3 SMITHFIELD FOODS INC CALLABLE NOTES FIXE	SEMI-ANN. 5.200% 04/01/2029	42,000.000	41,787	50,004
83368RAW2 SOCIETE GENERALE SA MEDIUM TERM NOTE FIX	SEMI-ANN. 3.000% 01/22/2030	500,000.000	497,690	533,445
842400GQ0 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.200% 03/01/2029	40,000.000	46,290	47,316
842400FW8 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 3.900% 03/15/2043	525,000.000	530,821	592,956
842400GG2 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.000% 04/01/2047	440,000.000	457,547	516,824
842400GK3 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.125% 03/01/2048	1,270,000.000	1,222,351	1,513,548
842400GT4 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 3.650% 02/01/2050	85,000.000	89,642	96,544
842400FQ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE N	SEMI-ANN. 4.500% 09/01/2040	550,000.000	595,084	662,668
842434CU4 SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN. 2.550% 02/01/2030	275,000.000	274,368	297,919
842587CX3 SOUTHERN CO/THE CALLABLE NOTES FIXED 4.4	SEMI-ANN. 4.400% 07/01/2046	5,400,000.000	5,391,346	6,792,660
84346LAA8 SOUTHERN NATURAL GAS CO LLC CALLABLE NOT	SEMI-ANN. 4.800% 03/15/2047	1,487,000.000	1,456,176	1,729,307
843646AH3 SOUTHERN POWER CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.150% 09/15/2041	300,000.000	319,362	369,594
845437BL5 SOUTHWESTERN ELECTRIC POWER CO CALLABLE RATINGS: BAA3 BBB	SEMI-ANN. 6.200% 03/15/2040	500,000.000	595,975	731,555
845437BQ4 SOUTHWESTERN ELECTRIC POWER CO CALLABLE	SEMI-ANN. 3.850% 02/01/2048	915,000.000	863,220	1,077,788

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
845743BS1 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	SEMI-ANN. 4.400% 11/15/2048	670,000.000	665,679	880,574
845743BT9 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	SEMI-ANN. 3.750% 06/15/2049	380,000.000	375,208	463,041
84756NAF6 SPECTRA ENERGY PARTNERS LP CALLABLE NOTE	SEMI-ANN. 3.500% 03/15/2025	56,000.000	55,766	61,750
84858WAA4 SPIRIT AIRLINES PASS THROUGH TRUST 2017-	SEMI-ANN. 3.375% 08/15/2031	92,823.270	92,823	89,613
84861TAG3 SPIRIT REALTY LP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.200% 02/15/2031	1,270,000.000	1,264,694	1,349,578
84861TAF5 SPIRIT REALTY LP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.400% 01/15/2030	785,000.000	802,108	851,356
85208NAE0 SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM	QUARTERLY 5.152% 09/20/2029	1,700,000.000	1,700,000	1,967,750
85208HAA1 SPRITE 2017-1 LTD 2017-1 A 4.25% 15/DEC/	MONTHLY 4.250% 12/15/2037	1,029,100.850	1,025,248	971,325
853254BM1 STANDARD CHARTERED PLC CALLABLE NOTES VA	SEMI-ANN. FLOATING 01/20/2023	200,000.000	200,000	207,400
853254BP4 STANDARD CHARTERED PLC CALLABLE NOTES VA	SEMI-ANN. FLOATING 05/21/2030	1,000,000.000	1,176,110	1,171,240
854502AK7 STANLEY BLACK & DECKER INC CALLABLE NOTE	SEMI-ANN. 3.400% 03/01/2026	280,000.000	279,602	317,061
855244AW9 STARBUCKS CORP CALLABLE NOTES FIXED 2.25	SEMI-ANN. 2.250% 03/12/2030	250,000.000	248,535	264,635
855244AG4 STARBUCKS CORP CALLABLE NOTES FIXED 2.7%	SEMI-ANN. 2.700% 06/15/2022	100,000.000	99,981	103,185
855244AX7 STARBUCKS CORP CALLABLE NOTES FIXED 3.35	SEMI-ANN. 3.350% 03/12/2050	120,000.000	117,350	134,142
855244BA6 STARBUCKS CORP CALLABLE NOTES FIXED 3.5%	SEMI-ANN. 3.500% 11/15/2050	2,743,000.000	2,757,375	3,153,792
855244AU3 STARBUCKS CORP CALLABLE NOTES FIXED 4.45	SEMI-ANN. 4.450% 08/15/2049	545,000.000	544,041	718,937

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
857477BE2 STATE STREET CORP CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 11/01/2025	425,000.000	426,033	453,598
858119BP4 STEEL DYNAMICS INC CALLABLE NOTES FIXED	SEMI-ANN. 3.250% 10/15/2050	92,000.000	88,626	96,087
858119BK5 STEEL DYNAMICS INC CALLABLE NOTES FIXED	SEMI-ANN. 3.450% 04/15/2030	57,000.000	56,850	64,523
86359LAA7 STRUCTURED ASSET MORTGAGE INVESTMENTS II	MONTHLY FLOATING 01/19/2034	32,214.170	30,926	31,598
863667AZ4 STRYKER CORP CALLABLE NOTES FIXED 2.9% 1	SEMI-ANN. 2.900% 06/15/2050	250,000.000	249,253	265,320
863667AE1 STRYKER CORP CALLABLE NOTES FIXED 4.1% 0	SEMI-ANN. 4.100% 04/01/2043	300,000.000	295,741	369,057
863667AG6 STRYKER CORP CALLABLE NOTES FIXED 4.375%	SEMI-ANN. 4.375% 05/15/2044	900,000.000	918,768	1,136,979
86562MBM1 SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	SEMI-ANN. 2.696% 07/16/2024	331,000.000	333,694	353,392
86562MBT6 SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	SEMI-ANN. 2.448% 09/27/2024	300,000.000	300,000	319,503
86562MBP4 SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	SEMI-ANN. 3.040% 07/16/2029	200,000.000	216,490	221,704
867224AA5 SUNCOR ENERGY INC CALLABLE NOTES FIXED 3	SEMI-ANN. 3.600% 12/01/2024	70,000.000	69,465	77,223
867224AB3 SUNCOR ENERGY INC CALLABLE NOTES FIXED 4	SEMI-ANN. 4.000% 11/15/2047	1,025,000.000	994,061	1,147,447
867229AD8 SUNCOR ENERGY INC CALLABLE NOTES FIXED 5 RATINGS: BAA2 BBB+	SEMI-ANN. 5.950% 12/01/2034	100,000.000	118,600	130,403
867229AE6 SUNCOR ENERGY INC CALLABLE NOTES FIXED 6 RATINGS: BAA2 BBB+	SEMI-ANN. 6.500% 06/15/2038	540,000.000	633,776	754,817
71644EAJ1 SUNCOR ENERGY INC CALLABLE NOTES FIXED 6 RATINGS: BAA2 BBB+	SEMI-ANN. 6.800% 05/15/2038	40,000.000	55,839	56,116
86944BAH6 SUTTER HEALTH CALLABLE BOND FIXED 3.161%	SEMI-ANN. 3.161% 08/15/2040	1,400,000.000	1,400,000	1,486,912

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
86944BAJ2 SUTTER HEALTH CALLABLE BOND FIXED 3.361%	SEMI-ANN. 3.361% 08/15/2050	375,000.000	375,000	408,203
87166PAA9 SYNCHRONY CARD ISSUANCE TRUST 2018-A1 A	MONTHLY 3.380% 09/15/2024	725,000.000	724,978	740,874
87264ABM6 T-MOBILE USA INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.300% 02/15/2051	1,995,000.000	1,971,996	2,052,516
87264ABQ7 T-MOBILE USA INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.600% 11/15/2060	370,000.000	369,057	392,733
87264ABE4 T-MOBILE USA INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.875% 04/15/2030	400,000.000	397,112	463,280
87264ABK0 T-MOBILE USA INC CALLABLE NOTES FIXED 3%	SEMI-ANN. 3.000% 02/15/2041	1,181,000.000	1,157,772	1,224,366
87264AAY1 T-MOBILE USA INC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.500% 04/15/2050	1,200,000.000	1,194,900	1,480,068
874060AY2 TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	SEMI-ANN. 3.025% 07/09/2040	612,000.000	612,000	645,850
874060AZ9 TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	SEMI-ANN. 3.175% 07/09/2050	261,000.000	261,000	278,296
874060BD7 TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	SEMI-ANN. 3.375% 07/09/2060	1,000,000.000	1,000,000	1,108,840
87612EBL9 TARGET CORP CALLABLE NOTES FIXED 2.25% 1	SEMI-ANN. 2.250% 04/15/2025	320,000.000	319,469	342,547
87612EBK1 TARGET CORP CALLABLE NOTES FIXED 2.65% 1	SEMI-ANN. 2.650% 09/15/2030	785,000.000	781,805	881,893
87233QAC2 TC PIPELINES LP CALLABLE NOTES FIXED 3.9	SEMI-ANN. 3.900% 05/25/2027	99,000.000	99,000	110,921
878091BF3 TEACHERS INSURANCE & ANNUITY ASSOCIATION	SEMI-ANN. 4.270% 05/15/2047	400,000.000	398,720	500,184
87927VAR9 TELECOM ITALIA CAPITAL SA CALLABLE NOTES	SEMI-ANN. 7.200% 07/18/2036	3,472,000.000	3,325,575	4,684,318
RATINGS: BAA2 BBB				
87927VAV0 TELECOM ITALIA CAPITAL SA CALLABLE NOTES	SEMI-ANN. 7.721% 06/04/2038	4,402,000.000	4,591,916	6,118,780
RATINGS: BAA2 BBB				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
87938WAV5 TELEFONICA EMISIONES SA CALLABLE NOTES F	SEMI-ANN. 4.665% 03/06/2038	200,000.000	200,000	240,096
87938WAU7 TELEFONICA EMISIONES SA CALLABLE NOTES F	SEMI-ANN. 5.213% 03/08/2047	630,000.000	610,439	807,540
87970UAS5 TELOS CLO 2014-6 LTD 2014-6A A1R FLOATIN	QUARTERLY FLOATING 01/17/2027	493,955.230	493,955	493,585
88032WAV8 TENCENT HOLDINGS LTD CALLABLE MEDIUM TER	SEMI-ANN. 3.240% 06/03/2050	630,000.000	629,641	651,105
B3RF4N9 TESCO PROPERTY FINANCE 3 PLC BOND FIXED	QUARTERLY 5.744% 04/13/2040	718,618.890	1,185,054	1,343,033
B3LSHB3 TESCO PROPERTY FINANCE 4 PLC BOND FIXED	QUARTERLY 5.800% 10/13/2040	194,181.500	288,079	364,633
882384AE0 TEXAS EASTERN TRANSMISSION LP CALLABLE N	SEMI-ANN. 4.150% 01/15/2048	635,000.000	590,301	705,187
882508AY0 TEXAS INSTRUMENTS INC CALLABLE BOND FIXE	SEMI-ANN. 2.750% 03/12/2021	197,000.000	195,609	197,467
882508BD5 TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN. 4.150% 05/15/2048	210,000.000	209,068	280,974
883203CB5 TEXTRON INC CALLABLE NOTES FIXED 3% 01/J	SEMI-ANN. 3.000% 06/01/2030	300,000.000	298,569	323,385
883556BF8 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 4.150% 02/01/2024	68,000.000	67,816	74,980
883556BX9 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 3.200% 08/15/2027	200,000.000	198,526	224,812
883556BZ4 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 2.600% 10/01/2029	361,000.000	359,820	395,259
883556CG5 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 4.497% 03/25/2030	390,000.000	390,000	487,410
883556BY7 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 4.100% 08/15/2047	470,000.000	464,478	630,209
885220GF4 THORNBURG MORTGAGE SECURITIES TRUST 2004	MONTHLY FLOATING 12/25/2044	36,763.910	37,040	36,906

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
87249TAC8 TICP CLO II-2 LTD 2018-IIA A1 FLOATING 2	QUARTERLY FLOATING 04/20/2028	1,449,434	1,445,200
	1,449,433.630		
87249FAC8 TICP CLO III-2 LTD 2018-3R A FLOATING 20	QUARTERLY FLOATING 04/20/2028	2,111,625	2,105,985
	2,111,624.740		
88732JBD9 TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN. 4.500% 09/15/2042	581,023	767,529
	655,000.000		
88732JAY4 TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN. 5.875% 11/15/2040	1,359,540	1,768,557
	1,325,000.000		
88732JAJ7 TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN. 6.550% 05/01/2037	2,346,945	2,642,486
RATINGS: BAA2 BBB	1,925,000.000		
88732JBB3 TIME WARNER CABLE LLC CALLABLE NOTES FIX	SEMI-ANN. 5.500% 09/01/2041	77,962	96,364
	75,000.000		
88732JAU2 TIME WARNER CABLE LLC CALLABLE NOTES FIX	SEMI-ANN. 6.750% 06/15/2039	3,082,728	4,322,289
RATINGS: BAA2 BBB	3,037,000.000		
88732JAN8 TIME WARNER CABLE LLC CALLABLE NOTES FIX	SEMI-ANN. 7.300% 07/01/2038	6,123,411	8,565,613
RATINGS: BAA2 BBB	5,780,000.000		
872540AT6 TJX COS INC/THE CALLABLE NOTES FIXED 3.8	SEMI-ANN. 3.875% 04/15/2030	544,319	653,956
	545,000.000		
89153UAF8 TOTALENERGIES CAPITAL CANADA LTD CALLABL	SEMI-ANN. 2.750% 07/15/2023	277,236	297,366
	280,000.000		
89153VAX7 TOTALENERGIES CAPITAL INTERNATIONAL SA C	SEMI-ANN. 2.986% 06/29/2041	569,366	611,307
	565,000.000		
89153VAV1 TOTALENERGIES CAPITAL INTERNATIONAL SA C	SEMI-ANN. 3.127% 05/29/2050	3,212,447	3,473,451
	3,205,000.000		
89153VAW9 TOTALENERGIES CAPITAL INTERNATIONAL SA C	SEMI-ANN. 3.386% 06/29/2060	396,904	431,840
	380,000.000		
89232HAB1 TOYOTA AUTO RECEIVABLES 2020-A OWNER TRU	MONTHLY 1.670% 11/15/2022	478,818	480,298
	477,437.470		
89232HAC9 TOYOTA AUTO RECEIVABLES 2020-A OWNER TRU	MONTHLY 1.660% 05/15/2024	544,961	555,771
	545,000.000		
89237VAC3 TOYOTA AUTO RECEIVABLES 2020-C OWNER TRU	MONTHLY 0.570% 10/15/2025	165,976	167,086
	166,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
89236TGL3 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	SEMI-ANN. 2.000% 10/07/2024	400,000.000	399,640	421,456
456873AB4 TRANE TECHNOLOGIES LUXEMBOURG FINANCE SA	SEMI-ANN. 3.550% 11/01/2024	440,000.000	436,643	486,147
893526DJ9 TRANSCANADA PIPELINES LTD CALLABLE BOND	SEMI-ANN. 6.100% 06/01/2040	900,000.000	1,206,423	1,237,689
89352HAK5 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 3.750% 10/16/2023	250,000.000	257,110	270,160
89352HAM1 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 4.625% 03/01/2034	1,760,000.000	1,894,242	2,150,755
89352HAX7 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 4.750% 05/15/2038	525,000.000	528,520	656,786
89352HAY5 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 4.875% 05/15/2048	2,160,000.000	2,165,587	2,793,118
89352HAL3 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 5.000% 10/16/2043	1,395,000.000	1,458,519	1,740,514
89356BAE8 TRANSCANADA TRUST CALLABLE BOND VARIABLE	SEMI-ANN. FLOATING 09/15/2079	1,350,000.000	1,442,813	1,485,000
89356BAA6 TRANSCANADA TRUST CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 05/20/2075	1,857,000.000	1,819,860	2,035,031
89356BAC2 TRANSCANADA TRUST CALLABLE NOTES VARIABL	SEMI-ANN. FLOATING 03/15/2077	5,100,000.000	5,039,503	5,406,000
893574AB9 TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	SEMI-ANN. 5.400% 08/15/2041	525,000.000	560,758	665,936
893574AF0 TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	SEMI-ANN. 4.450% 08/01/2042	465,000.000	442,094	541,148
893574AR4 TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	SEMI-ANN. 3.950% 05/15/2050	1,200,000.000	1,193,088	1,357,296
896517AA7 TRINITY HEALTH CORP CALLABLE BOND FIXED	SEMI-ANN. 3.434% 12/01/2048	2,002,000.000	2,002,000	2,196,875
89788KAA4 TRUIST BANK CALLABLE MEDIUM TERM NOTE FI	SEMI-ANN. 2.250% 03/11/2030	610,000.000	609,024	639,990

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
05531FBH5 TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	SEMI-ANN. 2.500% 08/01/2024	300,000.000	299,748	319,527
867914AH6 TRUIST FINANCIAL CORP PUTABLE NOTES FIXE RATINGS: BAA2 BBB-	SEMI-ANN. 6.000% 02/15/2026	300,000.000	324,062	368,910
89837LAG0 TRUSTEES OF PRINCETON UNIVERSITY/THE CAL	SEMI-ANN. 2.516% 07/01/2050	395,000.000	396,760	414,031
91481CAC4 TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN	SEMI-ANN. 3.610% 02/15/2119	600,000.000	601,389	675,750
898813AR1 TUCSON ELECTRIC POWER CO CALLABLE NOTES	SEMI-ANN. 4.000% 06/15/2050	475,000.000	470,906	580,412
25468PDQ6 TWDC ENTERPRISES 18 CORP CALLABLE MEDIUM	SEMI-ANN. 2.450% 03/04/2022	100,000.000	99,832	102,590
902133AG2 TYCO ELECTRONICS GROUP SA CALLABLE NOTES RATINGS: BAA2 BBB-	SEMI-ANN. 7.125% 10/01/2037	2,350,000.000	2,205,117	3,552,848
902494AZ6 TYSON FOODS INC CALLABLE BOND FIXED 4.87	SEMI-ANN. 4.875% 08/15/2034	150,000.000	165,500	196,466
902494AY9 TYSON FOODS INC CALLABLE BOND FIXED 5.15	SEMI-ANN. 5.150% 08/15/2044	200,000.000	254,112	275,998
902494BH5 TYSON FOODS INC CALLABLE NOTES FIXED 5.1	SEMI-ANN. 5.100% 09/28/2048	575,000.000	576,381	827,787
902674XN5 UBS AG/LONDON MEDIUM TERM NOTE FIXED 4.5	SEMI-ANN. 4.500% 06/26/2048	510,000.000	531,614	718,605
90269CAD2 UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2	MONTHLY 3.525% 05/10/2063	260,000.000	265,183	267,875
90265EAT7 UDR INC CALLABLE MEDIUM TERM NOTE FIXED	SEMI-ANN. 2.100% 08/01/2032	96,000.000	95,898	97,851
90265EAL4 UDR INC CALLABLE MEDIUM TERM NOTE FIXED	SEMI-ANN. 2.950% 09/01/2026	95,000.000	95,000	104,272
90265EAQ3 UDR INC CALLABLE MEDIUM TERM NOTE FIXED	SEMI-ANN. 3.200% 01/15/2030	95,000.000	89,630	100,155
90265EAM2 UDR INC CALLABLE MEDIUM TERM NOTE FIXED	SEMI-ANN. 3.500% 07/01/2027	90,000.000	122,234	122,670
		110,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
90401CAC3 ULTRAPAR INTERNATIONAL SA CALLABLE NOTES	SEMI-ANN. 5.250% 06/06/2029 2,850,000.000	2,850,000	3,174,188
904678AQ2 UNICREDIT SPA CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 04/02/2034 2,450,000.000	2,450,000	2,963,300
904764BH9 UNILEVER CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 2.125% 09/06/2029 515,000.000	510,360	551,632
904764BB2 UNILEVER CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 3.375% 03/22/2025 250,000.000	247,585	276,520
906548CN0 UNION ELECTRIC CO CALLABLE BOND FIXED 4%	SEMI-ANN. 4.000% 04/01/2048 1,080,000.000	1,051,577	1,361,189
907818FD5 UNION PACIFIC CORP CALLABLE MEDIUM TERM	SEMI-ANN. 3.550% 08/15/2039 450,000.000	448,718	520,880
907818FM5 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.973% 09/16/2062 1,075,000.000	1,076,567	1,122,827
907818FK9 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.250% 02/05/2050 3,215,000.000	3,084,812	3,665,100
907818EM6 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.799% 10/01/2051 4,879,000.000	4,715,841	5,970,627
907818FG8 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.839% 03/20/2060 3,025,000.000	3,056,251	3,744,466
90931LAA6 UNITED AIRLINES 2016-1 CLASS AA PASS THR	SEMI-ANN. 3.100% 01/07/2030 138,039.010	138,039	139,712
90932EAA1 UNITED AIRLINES 2016-2 CLASS AA PASS THR	SEMI-ANN. 2.875% 04/07/2030 210,353.560	207,167	211,348
90931VAA4 UNITED AIRLINES 2018-1 CLASS A PASS THRO	SEMI-ANN. 3.700% 09/01/2031 .010	0	0
909318AA5 UNITED AIRLINES 2018-1 CLASS AA PASS THR	SEMI-ANN. 3.500% 09/01/2031 247,950.630	247,951	245,968
911312BV7 UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN. 5.200% 04/01/2040 520,000.000	517,499	738,618
911312BN5 UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN. 3.750% 11/15/2047 495,000.000	493,758	627,606

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
911312BW5 UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN.	5.300%	04/01/2050	1,325,000.000	1,317,289	1,996,709
91324PDY5 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	2.750%	05/15/2040	1,270,000.000	1,232,967	1,377,734
91324PDU3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	3.700%	08/15/2049	720,000.000	730,739	902,664
91324PDF6 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	3.750%	10/15/2047	365,000.000	337,833	453,188
91324PCA8 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	3.950%	10/15/2042	80,000.000	75,648	101,057
91324PCX8 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	4.200%	01/15/2047	485,000.000	487,899	640,632
91324PCD2 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	4.250%	03/15/2043	20,000.000	19,824	26,194
91324PCZ3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	4.250%	04/15/2047	305,000.000	319,178	405,138
91324PDL3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	4.250%	06/15/2048	1,705,000.000	1,700,051	2,276,755
91324PCQ3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	4.625%	07/15/2035	1,005,000.000	1,034,683	1,346,700
91412NBC3 UNIVERSITY OF CHICAGO/THE CALLABLE BOND	SEMI-ANN.	4.003%	10/01/2053	105,000.000	126,374	138,909
914886AB2 UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	SEMI-ANN.	3.028%	10/01/2039	1,900,000.000	1,694,781	2,067,010
903192AA0 UNUM GROUP CALLABLE NOTES FIXED 6.75% 15 RATINGS: BA1 BBB-	SEMI-ANN.	6.750%	12/15/2028	785,000.000	660,225	991,259
743862AA2 UNUM GROUP CALLABLE NOTES FIXED 7.25% 15 RATINGS: BA1 BBB-	SEMI-ANN.	7.250%	03/15/2028	409,000.000	387,080	520,408
91159HJA9 US BANCORP CALLABLE MEDIUM TERM NOTE FIX	SEMI-ANN.	1.375%	07/22/2030	945,000.000	938,943	947,249
90331HPC1 US BANK NA/CINCINNATI OH CALLABLE MEDIUM	SEMI-ANN.	2.650%	05/23/2022	400,000.000	399,576	412,592

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
91913YAY6 VALERO ENERGY CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.850% 04/15/2025	400,000.000	423,052	426,016
92277GAD9 VENTAS REALTY LP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.750% 05/01/2024	118,000.000	117,179	128,640
92277GAG2 VENTAS REALTY LP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.125% 01/15/2026	34,000.000	33,734	39,111
92329XAQ1 VENTURE XVI CLO LTD 2014-16A ARR FLOATIN	QUARTERLY FLOATING 01/15/2028	1,570,991.240	1,570,991	1,564,912
92329YAL0 VENTURE XVII CLO LTD 2014-17A ARR FLOATI	QUARTERLY FLOATING 04/15/2027	2,305,560.460	2,305,560	2,296,274
92340LAG4 VEREIT OPERATING PARTNERSHIP LP CALLABLE	SEMI-ANN. 2.850% 12/15/2032	270,000.000	267,106	282,326
92343VER1 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.329% 09/21/2028	221,000.000	215,116	265,503
92343VEA8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.500% 08/10/2033	2,690,000.000	2,673,124	3,394,269
92343VCQ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.400% 11/01/2034	505,000.000	501,344	630,205
92343VCV4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.272% 01/15/2036	670,000.000	634,256	830,988
92343VFT6 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 2.650% 11/20/2040	1,140,000.000	1,138,940	1,151,138
92343VBG8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.850% 11/01/2042	140,000.000	160,667	166,044
92343VCK8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.862% 08/21/2046	1,445,000.000	1,558,617	1,952,831
92343VCX0 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.522% 09/15/2048	4,655,000.000	4,363,605	6,070,492
92343VDS0 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.012% 04/15/2049	130,000.000	131,353	180,209
92343VCM4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.012% 08/21/2054	1,146,000.000	987,669	1,605,030

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
92343VCZ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.672% 03/15/2055	1,351,493	2,391,911
	1,780,000.000		
92343VFM1 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 2.987% 10/30/2056	2,945,774	3,386,236
	3,364,000.000		
92553PAU6 VIACOMCBS INC CALLABLE BOND FIXED 5.85%	SEMI-ANN. 5.850% 09/01/2043	2,512,010	3,331,493
	2,395,000.000		
92556HAD9 VIACOMCBS INC CALLABLE NOTES FIXED 4.2%	SEMI-ANN. 4.200% 05/19/2032	195,856	241,030
	200,000.000		
92553PAP7 VIACOMCBS INC CALLABLE NOTES FIXED 4.375	SEMI-ANN. 4.375% 03/15/2043	235,716	307,182
	260,000.000		
92556HAC1 VIACOMCBS INC CALLABLE NOTES FIXED 4.95%	SEMI-ANN. 4.950% 05/19/2050	219,511	297,924
	230,000.000		
925524AX8 VIACOMCBS INC CALLABLE NOTES FIXED 6.875	SEMI-ANN. 6.875% 04/30/2036	272,561	347,143
RATINGS: BAA2 BBB	240,000.000		
91533BAE0 VIATRIS INC CALLABLE NOTES FIXED 3.85% 2	SEMI-ANN. 3.850% 06/22/2040	1,337,213	1,512,418
	1,340,000.000		
91533BAF7 VIATRIS INC CALLABLE NOTES FIXED 4% 22/J	SEMI-ANN. 4.000% 06/22/2050	1,396,360	1,603,966
	1,400,000.000		
927804FZ2 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 3.800% 04/01/2028	244,432	286,728
	245,000.000		
927804FP4 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 4.650% 08/15/2043	524,748	709,879
	525,000.000		
927804GD0 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 2.450% 12/15/2050	374,934	383,400
	381,000.000		
92826CAK8 VISA INC CALLABLE NOTES FIXED 2.7% 15/AP	SEMI-ANN. 2.700% 04/15/2040	193,565	212,868
	195,000.000		
92826CAE2 VISA INC CALLABLE NOTES FIXED 4.15% 14/D	SEMI-ANN. 4.150% 12/14/2035	466,915	597,903
	460,000.000		
92826CAF9 VISA INC CALLABLE NOTES FIXED 4.3% 14/DE	SEMI-ANN. 4.300% 12/14/2045	2,634,731	3,458,594
	2,525,000.000		
92857WBU3 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 09/17/2050	1,624,900	1,994,082
	1,610,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92857WBD1 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 4.375% 02/19/2043 950,000.000	947,747	1,179,862
92857WBS8 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 4.875% 06/19/2049 1,550,000.000	1,522,891	2,071,420
92857WBM1 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 5.250% 05/30/2048 420,000.000	416,674	585,039
92857WBL3 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 5.000% 05/30/2038 430,000.000	422,145	562,629
92857WBQ2 VODAFONE GROUP PLC CALLABLE NOTES VARIAB	SEMI-ANN. FLOATING 04/04/2079 2,125,000.000	2,125,000	2,643,585
92868VAC3 VOLKSWAGEN AUTO LEASE TRUST 2020-A 2020-	MONTHLY 0.390% 01/22/2024 122,000.000	121,977	122,133
929160AV1 VULCAN MATERIALS CO CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 06/15/2047 730,000.000	663,732	904,309
929160AY5 VULCAN MATERIALS CO CALLABLE NOTES FIXED	SEMI-ANN. 4.700% 03/01/2048 3,300,000.000	2,741,946	4,263,468
931427AB4 WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN. 4.500% 11/18/2034 1,025,000.000	1,027,152	1,177,213
931142EP4 WALMART INC CALLABLE NOTES FIXED 2.95% 2	SEMI-ANN. 2.950% 09/24/2049 1,035,000.000	1,013,014	1,193,345
931142EM1 WALMART INC CALLABLE NOTES FIXED 3.05% 0	SEMI-ANN. 3.050% 07/08/2026 300,000.000	302,526	337,743
931142DP5 WALMART INC CALLABLE NOTES FIXED 3.3% 22	SEMI-ANN. 3.300% 04/22/2024 100,000.000	99,612	108,989
931142EB5 WALMART INC CALLABLE NOTES FIXED 3.95% 2	SEMI-ANN. 3.950% 06/28/2038 1,325,000.000	1,314,096	1,690,197
931142EC3 WALMART INC CALLABLE NOTES FIXED 4.05% 2	SEMI-ANN. 4.050% 06/29/2048 2,510,000.000	2,688,941	3,406,196
254687FM3 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 2.750% 09/01/2049 2,090,000.000	2,022,598	2,211,178
254687FY7 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 05/13/2040 710,000.000	709,290	834,598

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
254687FZ4 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.600% 01/13/2051 465,000.000	464,368	562,883
254687FR2 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.625% 03/23/2040 735,000.000	840,329	981,534
254687FS0 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.700% 03/23/2050 385,000.000	382,367	543,797
254687EX0 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.950% 10/15/2045 290,000.000	314,111	405,145
254687ET9 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 10/01/2043 2,505,000.000	2,772,650	3,664,189
254687EH5 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 6.650% 11/15/2037 3,050,000.000	3,587,674	4,819,976
254687DF0 WALT DISNEY CO/THE NOTES FIXED 7.7% 30/O	SEMI-ANN. 7.700% 10/30/2025 150,000.000	186,165	197,268
94106LBC2 WASTE MANAGEMENT INC CALLABLE NOTES FIXE	SEMI-ANN. 4.100% 03/01/2045 1,220,000.000	1,282,796	1,530,258
976657AL0 WEC ENERGY GROUP INC CALLABLE BOND FIXED	SEMI-ANN. 3.550% 06/15/2025 261,000.000	268,172	290,916
949746RS2 WELLS FARGO & CO BOND FIXED 2.5% 04/MAR/	SEMI-ANN. 2.500% 03/04/2021 536,000.000	537,034	537,812
95000U2F9 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. FLOATING 06/17/2027 400,000.000	400,000	443,584
95000U2G7 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. FLOATING 10/30/2030 1,030,000.000	1,030,627	1,123,720
95000U2J1 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. FLOATING 02/11/2031 160,000.000	154,877	169,770
95000U2L6 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. FLOATING 04/04/2031 1,900,000.000	2,311,559	2,322,845
95000U2M4 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. FLOATING 04/04/2051 3,210,000.000	3,687,740	4,562,116
95000U2D4 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. 4.150% 01/24/2029 1,000,000.000	1,177,730	1,187,000

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
94974BGT1 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.400% 06/14/2046	2,045,000.000	1,916,547	2,559,992
94974BGE4 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.650% 11/04/2044	1,150,000.000	1,120,181	1,475,128
94974BGU8 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.750% 12/07/2046	1,205,000.000	1,252,060	1,577,032
94974BGQ7 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.900% 11/17/2045	510,000.000	513,295	679,274
94974BFP0 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 5.375% 11/02/2043	1,300,000.000	1,323,077	1,806,350
949746RW3 WELLS FARGO & CO NOTES FIXED 3% 22/APR/2	SEMI-ANN. 3.000% 04/22/2026	800,000.000	797,256	880,480
949746RF0 WELLS FARGO & CO NOTES FIXED 5.606% 15/J	SEMI-ANN. 5.606% 01/15/2044	2,555,000.000	2,880,889	3,621,202
42217KBC9 WELLTOWER INC CALLABLE NOTES FIXED 4.5%	SEMI-ANN. 4.500% 01/15/2024	300,000.000	304,218	330,591
956708AB7 WEST VIRGINIA UNITED HEALTH SYSTEM OBLIG	SEMI-ANN. 3.129% 06/01/2050	150,000.000	150,000	156,645
959802AU3 WESTERN UNION CO/THE CALLABLE NOTES FIXE	SEMI-ANN. 3.600% 03/15/2022	50,000.000	49,930	51,637
961214EP4 WESTPAC BANKING CORP CALLABLE NOTES VARI	SEMI-ANN. FLOATING 11/15/2035	295,000.000	295,000	303,897
961214EL3 WESTPAC BANKING CORP NOTES FIXED 2.65% 1	SEMI-ANN. 2.650% 01/16/2030	500,000.000	499,780	559,910
962166BR4 WEYERHAEUSER CO CALLABLE BOND FIXED 7.37 RATINGS: BA1 BBB-	SEMI-ANN. 7.375% 03/15/2032	500,000.000	532,350	749,800
92935VAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2011-C3	MONTHLY 4.375% 03/15/2044	763,991.190	771,594	765,049
92936QAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2012-C6	MONTHLY 3.440% 04/15/2045	452,634.460	457,140	457,880
965249AF2 WHITEHORSE IX LTD 2014-9A AR FLOATING 17	QUARTERLY FLOATING 07/17/2026	230,048.980	230,049	229,957

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
969457BB5 WILLIAMS COS INC/THE CALLABLE BOND FIXED RATINGS: B3 BB+	SEMI-ANN. 7.500% 01/15/2031	185,000.000	220,581	251,489
96950FAQ7 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 3.900% 01/15/2025	174,000.000	177,927	192,921
96949LAE5 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 4.850% 03/01/2048	71,000.000	70,656	87,270
96950FAP9 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 4.900% 01/15/2045	285,000.000	275,874	336,542
96949LAC9 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 5.100% 09/15/2045	785,000.000	799,600	970,229
969457BV1 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 5.750% 06/24/2044	175,000.000	185,171	226,809
96950FAF1 WILLIAMS COS INC/THE NOTES FIXED 6.3% 15	SEMI-ANN. 6.300% 04/15/2040	355,000.000	400,852	472,129
88432GAL1 WIND RIVER 2015-2 CLO LTD 2015-2A A1R FL	QUARTERLY FLOATING 10/15/2027	1,089,367.530	1,089,368	1,087,434
981464GL8 WORLD FINANCIAL NETWORK CREDIT CARD MAST	MONTHLY 3.070% 12/16/2024	694,000.000	693,993	696,246
981464GS3 WORLD FINANCIAL NETWORK CREDIT CARD MAST	MONTHLY 3.460% 07/15/2025	451,000.000	450,874	460,871
98161TAD7 WORLD OMNI AUTO RECEIVABLES TRUST 2017-B	MONTHLY 1.950% 02/15/2023	71,749.140	71,731	72,233
98163EAD8 WORLD OMNI AUTO RECEIVABLES TRUST 2018-C	MONTHLY 3.130% 11/15/2023	425,755.000	425,715	432,910
98162VAD1 WORLD OMNI AUTO RECEIVABLES TRUST 2019-B	MONTHLY 2.590% 07/15/2024	314,000.000	313,993	319,223
98162HAC4 WORLD OMNI AUTO RECEIVABLES TRUST 2020-A	MONTHLY 1.700% 01/17/2023	385,000.000	384,964	392,988
98162CAD3 WORLD OMNI AUTOMOBILE LEASE SECURITIZATI	MONTHLY 3.190% 12/15/2021	146,787.770	146,776	147,280
98162XAC9 WORLD OMNI AUTOMOBILE LEASE SECURITIZATI	MONTHLY 2.940% 05/16/2022	315,000.000	314,961	317,884

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
98163GAE1 WORLD OMNI AUTOMOBILE LEASE SECURITIZATI	MONTHLY 0.520% 02/17/2026 160,000.000	159,990	160,443
98163DAD0 WORLD OMNI SELECT AUTO TRUST 2020-A 2020	MONTHLY 0.550% 07/15/2025 170,000.000	169,991	170,525
92936UAG4 WP CAREY INC CALLABLE NOTES FIXED 2.4% 0	SEMI-ANN. 2.400% 02/01/2031 287,000.000	284,414	298,064
92940PAD6 WRKCO INC CALLABLE NOTES FIXED 4.9% 15/M	SEMI-ANN. 4.900% 03/15/2029 225,000.000	224,890	277,920
384802AB0 WW GRAINGER INC CALLABLE NOTES FIXED 4.6	SEMI-ANN. 4.600% 06/15/2045 279,000.000	284,319	374,404
98389BAY6 XCEL ENERGY INC CALLABLE NOTES FIXED 3.4	SEMI-ANN. 3.400% 06/01/2030 330,000.000	328,911	378,236
98419MAJ9 XYLEM INC/NY CALLABLE NOTES FIXED 3.25%	SEMI-ANN. 3.250% 11/01/2026 49,000.000	48,899	55,085
98956PAQ5 ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	SEMI-ANN. 3.700% 03/19/2023 58,000.000	57,908	61,872
98956PAF9 ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	SEMI-ANN. 3.550% 04/01/2025 200,000.000	191,980	220,918
98978VAT0 ZOETIS INC CALLABLE NOTES FIXED 3% 15/MA	SEMI-ANN. 3.000% 05/15/2050 505,000.000	499,470	556,768
98978VAH6 ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	SEMI-ANN. 4.700% 02/01/2043 4,975,000.000	4,890,334	6,812,616
682439AU8 1166 AVENUE OF THE AMERICAS COMMERCIAL M	MONTHLY 5.689% 10/13/2037 1,500,000.000	1,709,063	1,736,187
90137LAA8 20 TIMES SQUARE TRUST 2018-20TS 2018-20T	MONTHLY FLOATING 05/15/2035 291,000.000	284,974	290,872
88579YBN0 3M CO CALLABLE NOTES FIXED 3.05% 15/APR/	SEMI-ANN. 3.050% 04/15/2030 195,000.000	194,378	221,688
88579YBK6 3M CO CALLABLE NOTES FIXED 3.25% 26/AUG/	SEMI-ANN. 3.250% 08/26/2049 760,000.000	751,373	878,704
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER		1,156,666,745	1,399,662,132

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
PREFERRED			
05501U106 AZUL SA ADR USD 1	54,830.000	904,314	1,251,221
05968L102 BANCOLOMBIA SA ADR USD	66,803.000	1,816,347	2,684,145
226718104 CRITEO SA ADR USD 0.025	36,300.000	433,105	744,513
6248503 DAISHIN SECURITIES CO LTD PREFERENCE KRW	15,292.000	120,834	142,883
7101069 PORSCHE AUTOMOBIL HOLDING SE PREFERENCE	10,269.000	673,066	708,645
2127800 SAMSUNG ELECTRONICS CO LTD GDR USD	650.000	280,399	1,085,500
6773812 SAMSUNG ELECTRONICS CO LTD PREFERENCE KR	41,500.000	1,126,735	2,811,746
5271276 SIXT SE PREFERENCE EUR 0	3,783.000	212,602	265,687
874224207 TALEND SA ADR USD	45,445.000	1,622,541	1,742,361
5497168 VOLKSWAGEN AG PREFERENCE EUR 0	10,019.000	1,657,229	1,868,478
TOTAL PREFERRED		8,847,174	13,305,179
COMMON			
7380062 AAREAL BANK AG COMMON STOCK EUR 0	9,103.000	186,654	217,747
000375204 ABB LTD ADR USD	24,800.000	642,240	693,408
002824100 ABBOTT LABORATORIES COMMON STOCK USD 0	6,900.000	570,513	755,481

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
00287Y109	ABBVIE INC COMMON STOCK USD 0.01	27,083.000	1,658,692	2,901,943
00434H108	ACCELERON PHARMA INC COMMON STOCK USD 0.	3,199.000	250,834	409,280
B051DV9	ACCELL GROUP NV COMMON STOCK EUR 0.01	13,204.000	330,740	417,626
G1151C101	ACCENTURE PLC COMMON STOCK USD 0.0000225	61,163.000	5,347,871	15,976,387
6005214	ACCTON TECHNOLOGY CORP COMMON STOCK TWD	316,000.000	2,266,739	3,553,847
B01ZVZ5	ACERINOX SA COMMON STOCK EUR 0.25	52,004.000	449,990	574,829
00508Y102	ACUITY BRANDS INC COMMON STOCK USD 0.01	5,960.000	818,915	721,696
006739106	ADDUS HOMECARE CORP COMMON STOCK USD 0.0	8,574.000	779,876	1,003,930
7110720	ADECCO GROUP AG COMMON STOCK CHF 0.1	11,759.000	615,287	786,993
00724F101	ADOBE INC COMMON STOCK USD 0.0001	3,176.000	876,775	1,588,381
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD	32,223.000	4,428,902	5,075,445
007973100	ADVANCED ENERGY INDUSTRIES INC COMMON ST 0.001	20,283.000	1,384,878	1,966,843
007903107	ADVANCED MICRO DEVICES INC COMMON STOCK	24,409.000	838,871	2,238,549
B66PKS8	ADVANTAGE ENERGY LTD COMMON STOCK CAD	52,608.000	103,526	70,612
6085216	ADVTECH LTD COMMON STOCK ZAR 1	360,937.000	123,301	233,437
6439255	AEON FANTASY CO LTD COMMON STOCK JPY	7,500.000	170,159	176,740

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6037734	AEON FINANCIAL SERVICE CO LTD COMMON STO	38,300.000	354,765	458,509
N00985106	AERCAP HOLDINGS NV COMMON STOCK USD 0.01	64,846.000	1,847,197	2,955,681
008073108	AEROVIRONMENT INC COMMON STOCK USD 0.000	14,072.000	983,669	1,222,857
N01045108	AFFIMED NV COMMON STOCK USD 0.01	73,400.000	385,345	427,188
001055102	AFLAC INC COMMON STOCK USD 0.1	22,800.000	604,508	1,013,916
BF5L8B9	AFTERPAY LTD COMMON STOCK AUD	3,838.000	209,316	349,468
B86S2N0	AGEAS SA/NV COMMON STOCK EUR 0	7,131.000	377,518	380,241
00847X104	AGIOS PHARMACEUTICALS INC COMMON STOCK U	5,168.000	317,822	223,929
2009823	AGNICO EAGLE MINES LTD COMMON STOCK CAD	5,984.000	381,779	420,806
B4TX8S1	AIA GROUP LTD COMMON STOCK HKD 0	284,368.000	2,895,659	3,484,070
00922R105	AIR TRANSPORT SERVICES GROUP INC COMMON 0.01	49,551.000	1,333,860	1,552,928
4012250	AIRBUS SE COMMON STOCK EUR 1	25,357.000	1,932,349	2,785,475
6010702	AISIN CORP COMMON STOCK JPY	7,100.000	219,958	212,838
B03MN81	AKCANSA CIMENTO AS COMMON STOCK TRY 1	110,431.000	129,514	245,749
B3Y1WH0	AKSA ENERJI URETIM AS COMMON STOCK TRY 1	456,557.000	300,275	457,018
BJ2KSG2	AKZO NOBEL NV COMMON STOCK EUR 0.5	62,191.000	3,764,411	6,685,601

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK	10,147.000	1,124,096	1,585,367
6687214	ALFRESA HOLDINGS CORP COMMON STOCK JPY	3,800.000	84,161	69,526
01609W102	ALIBABA GROUP HOLDING LTD ADR USD 0.0000	21,769.000	4,578,550	5,066,299
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD 0.	8,110.000	2,451,674	4,333,822
B8W8F13	ALIOR BANK SA COMMON STOCK PLN 10	88,200.000	368,476	401,705
020002101	ALLSTATE CORP/THE COMMON STOCK USD 0.01	31,995.000	2,463,235	3,517,210
02005N100	ALLY FINANCIAL INC COMMON STOCK USD 0.1	21,400.000	564,217	763,124
B0ZGMK6	ALPEN CO LTD COMMON STOCK JPY	9,900.000	220,044	226,680
02079K107	ALPHABET INC COMMON STOCK USD 0.001	3,334.000	1,388,640	5,840,768
02079K305	ALPHABET INC COMMON STOCK USD 0.001	7,331.000	9,097,646	12,848,604
02156K103	ALTICE USA INC COMMON STOCK USD 0.01	138,641.000	3,837,209	5,250,335
02209S103	ALTRIA GROUP INC COMMON STOCK USD 0.333	42,867.000	2,315,841	1,757,547
5623662	AMADEUS FIRE AG COMMON STOCK EUR 0	1,971.000	201,612	290,359
023135106	AMAZON.COM INC COMMON STOCK USD 0.01	6,150.000	8,929,509	20,030,120
G02602103	AMDOCS LTD	8,900.000	569,751	631,277
023586100	AMERCO COMMON STOCK USD 0.25	9,886.000	3,736,851	4,487,849

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
025816109 AMERICAN EXPRESS CO COMMON STOCK USD 0.2		18,400.000	2,207,532	2,224,744
026874784 AMERICAN INTERNATIONAL GROUP INC COMMON	2.5	115,240.000	4,605,053	4,362,986
030111207 AMERICAN SUPERCONDUCTOR CORP COMMON STOC		19,138.000	290,121	448,212
03027X100 AMERICAN TOWER CORP REIT USD 0.01		3,875.000	317,204	869,783
03076C106 AMERIPRISE FINANCIAL INC COMMON STOCK US		7,000.000	403,136	1,360,310
03073E105 AMERISOURCEBERGEN CORP COMMON STOCK USD		28,111.000	2,444,505	2,748,131
031100100 AMETEK INC COMMON STOCK USD 0.01		5,899.000	575,985	713,425
031162100 AMGEN INC COMMON STOCK USD 0.0001		11,400.000	1,391,610	2,621,088
03152W109 AMICUS THERAPEUTICS INC COMMON STOCK USD		55,372.000	634,206	1,278,539
001744101 AMN HEALTHCARE SERVICES INC COMMON STOCK		19,856.000	933,032	1,355,172
BGT2VX8 AMREST HOLDINGS SE COMMON STOCK PLN 0.1		42,787.000	284,779	318,089
B03MNV4 ANADOLU EFES BIRACILIK VE MALT SANAYII A	STOCK TRY 1	83,634.000	223,201	260,832
6053859 ANEKA TAMBANG TBK COMMON STOCK IDR 100		8,598,300.000	636,454	1,184,179
6761000 ANGLO AMERICAN PLATINUM LTD COMMON STOCK		4,633.000	288,785	455,186
B1XZS82 ANGLO AMERICAN PLC COMMON STOCK GBP 0.54		53,984.000	1,188,181	1,789,122
035128206 ANGLOGOLD ASHANTI LTD ADR USD 0		25,400.000	503,186	574,548

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
6080396	ANHUI CONCH CEMENT CO LTD COMMON STOCK H		122,000.000	759,465	763,891
035710409	ANNALY CAPITAL MANAGEMENT INC REIT USD 0		51,800.000	786,746	437,710
6430162	ANPEC ELECTRONICS CORP COMMON STOCK TWD		73,000.000	191,736	221,873
6044109	ANRITSU CORP COMMON STOCK JPY		15,100.000	344,089	336,969
036752103	ANTHEM INC COMMON STOCK USD 0.01		21,981.000	5,387,564	7,057,879
037833100	APPLE INC COMMON STOCK USD 0.00001		195,258.000	5,717,628	25,908,784
038222105	APPLIED MATERIALS INC COMMON STOCK USD 0		47,796.000	1,740,770	4,124,795
BM677T6	APPLUS SERVICES SA COMMON STOCK EUR 0.1		51,957.000	402,329	573,419
03852U106	ARAMARK COMMON STOCK USD 0.01		48,879.000	1,684,036	1,880,864
B03MP18	ARCELIK AS COMMON STOCK TRY 1		129,242.000	286,508	528,618
BYPBS67	ARCELORMITTAL SA COMMON STOCK EUR 0		134,383.000	1,494,680	3,104,331
03990B101	ARES MANAGEMENT CORP COMMON STOCK USD		64,364.000	2,324,632	3,028,326
042735100	ARROW ELECTRONICS INC COMMON STOCK USD 1		26,615.000	1,971,486	2,589,640
04280A100	ARROWHEAD PHARMACEUTICALS INC COMMON STO	0.001	9,888.000	371,121	758,706
5165294	ASM INTERNATIONAL NV COMMON STOCK EUR 0.		5,381.000	742,731	1,184,777
B929F46	ASML HOLDING NV COMMON STOCK EUR 0.09		2,036.000	759,948	990,356

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
N07059210	ASML HOLDING NV NY REG SHRS USD 0.09	6,451.000	1,851,526	3,146,282
4056719	ASSICURAZIONI GENERALI SPA COMMON STOCK	41,600.000	771,128	725,829
0673123	ASSOCIATED BRITISH FOODS PLC COMMON STOC	12,779.000	313,414	395,481
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD 0.	16,128.000	959,109	933,489
6985383	ASTELLAS PHARMA INC COMMON STOCK JPY	11,900.000	180,400	183,724
046353108	ASTRAZENECA PLC ADR USD	91,163.000	3,911,961	4,557,238
6129222	ASX LTD COMMON STOCK AUD 0	882.000	15,665	49,003
00206R102	AT&T INC COMMON STOCK USD 1	93,800.000	2,668,125	2,697,688
7667163	ATLANTIA SPA COMMON STOCK EUR 1	182,867.000	3,074,857	3,292,436
Y0436Q109	ATLAS CORP COMMON STOCK USD 0.01	27,180.000	312,040	294,631
5654781	ATOS SE COMMON STOCK EUR 1	19,405.000	1,502,714	1,775,501
B87CVM3	AURIZON HOLDINGS LTD COMMON STOCK AUD	50,734.000	176,287	152,681
5485527	AURUBIS AG COMMON STOCK EUR 0	3,333.000	227,590	259,611
B5TZQH9	AUTOCANADA INC COMMON STOCK CAD	18,000.000	213,090	333,579
052769106	AUTODESK INC COMMON STOCK USD 0.01	4,455.000	983,061	1,360,290
052800109	AUTOLIV INC COMMON STOCK USD 1	5,143.000	405,175	473,670

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
053015103	AUTOMATIC DATA PROCESSING INC COMMON STO	2,616.000	360,443	460,939
053332102	AUTOZONE INC COMMON STOCK USD 0.01	1,570.000	1,448,001	1,861,141
053484101	AVALONBAY COMMUNITIES INC REIT USD 0.01	943.000	128,583	151,285
0216238	AVIVA PLC COMMON STOCK GBP 25	677,642.000	2,634,195	3,012,336
G0692U109	AXIS CAPITAL HOLDINGS LTD COMMON STOCK U	63,882.000	2,937,845	3,219,014
05464C101	AXON ENTERPRISE INC COMMON STOCK USD 0.0	3,673.000	341,383	450,053
05465P101	AXONICS INC COMMON STOCK USD 0.0001	12,532.000	610,321	625,597
0263494	BAE SYSTEMS PLC COMMON STOCK GBP 2.5	58,128.000	405,067	388,391
4115223	BANCA POPOLARE DI SONDRIO SCPA COMMON ST	59,437.000	117,685	159,993
5501906	BANCO BILBAO VIZCAYA ARGENTARIA SA COMMO	EUR 0.49 21,977.000	99,903	108,501
B00FM86	BANCO BRADESCO SA COMMON STOCK BRL 0	251,900.000	988,990	1,173,613
05969B103	BANCO SANTANDER MEXICO SA INSTITUCION DE	MULTIPLE GRUPO FINANCIERO SANTAND ADR US 100,898.000	575,570	519,625
5705946	BANCO SANTANDER SA COMMON STOCK EUR 0.5	85,538.000	256,497	265,627
BYYH5F4	BANGCHAK CORP PCL FOREIGN SH. THB 1	607,300.000	446,630	417,569
6651048	BANK MANDIRI PERSERO TBK PT COMMON STOCK	5,061,800.000	1,802,451	2,278,711
4077323	BANK MILLENNIUM SA COMMON STOCK PLN 1	249,681.000	205,602	219,124

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
060505104	BANK OF AMERICA CORP COMMON STOCK USD 0.		102,700.000	2,708,174	3,112,837
064058100	BANK OF NEW YORK MELLON CORP/THE COMMON	0.01	70,311.000	2,630,052	2,983,999
3134865	BARCLAYS PLC COMMON STOCK GBP 25		102,862.000	151,875	206,243
BMB3BN1	BARCO NV COMMON STOCK EUR 0		20,923.000	472,719	456,198
067901108	BARRICK GOLD CORP COMMON STOCK CAD 0		29,399.000	817,900	669,709
2024644	BARRICK GOLD CORP COMMON STOCK CAD 0		38,108.000	970,872	867,451
5069211	BAYER AG		103,432.000	9,653,634	6,094,219
5756029	BAYERISCHE MOTOREN WERKE AG COMMON STOCK		11,044.000	774,584	976,036
B9N3SQ0	BB SEGURIDADE PARTICIPACOES SA COMMON ST		95,400.000	526,816	544,204
BG0SCK9	BE SEMICONDUCTOR INDUSTRIES NV COMMON ST	0.01	10,698.000	652,044	648,979
6694162	BENQ MATERIALS CORP COMMON STOCK TWD 10		267,000.000	224,512	258,467
084670702	BERKSHIRE HATHAWAY INC COMMON STOCK USD		32,394.000	4,180,197	7,511,197
086516101	BEST BUY CO INC COMMON STOCK USD 0.1		31,399.000	2,125,166	3,133,306
573958S	BGP HOLDINGS PLC COMMON STOCK EUR		100,240.000	191	0
6144690	BHP GROUP LTD COMMON STOCK AUD 0		115,251.000	3,083,316	3,773,446
BH0P3Z9	BHP GROUP PLC		39,688.000	766,284	1,044,342

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
05545E209	BHP GROUP PLC ADR USD	26,559.000	1,254,446	1,408,424
089302103	BIG LOTS INC COMMON STOCK USD 0.01	12,800.000	394,344	549,504
BDVLJ38	BILIA AB COMMON STOCK SEK 2.5	34,695.000	197,744	428,378
09062X103	BIOGEN INC COMMON STOCK USD 0.0005	8,648.000	2,216,144	2,117,549
G11196105	BIOHAVEN PHARMACEUTICAL HOLDING CO LTD C	STOCK USD 0	277,023	430,778
B1VN5T8	BIOTAGE AB COMMON STOCK SEK 1.28	5,026.000	287,110	278,337
05550J101	BJ'S WHOLESALE CLUB HOLDINGS INC COMMON	0.01	1,047,431	964,545
6533232	BLUESCOPE STEEL LTD COMMON STOCK AUD 0	16,445.000	130,469	133,927
7309681	BNP PARIBAS SA COMMON STOCK EUR 2	25,873.000	308,966	269,507
BJV12J7	BOLIDEN AB COMMON STOCK SEK	9,929.000	156,061	163,148
BG6L729	BOOHOO GROUP PLC COMMON STOCK GBP 1	5,110.000	192,832	255,897
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD 0.	4,598.000	2,925,578	3,401,041
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD	54,578.000	527,389	785,727
099502106	BOOZ ALLEN HAMILTON HOLDING CORP COMMON	1,527.000 0.01	172,367	190,314
BZ30KS9	BOOZT AB COMMON STOCK SEK 0.0833	18,121.000	210,378	272,129
099724106	BORGWARNER INC COMMON STOCK USD 0.01	2,183.000	1,116,928	877,167
		11,964.000		
		22,701.000		

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
100557107	BOSTON BEER CO INC/THE COMMON STOCK USD	2,271.000	1,211,142	2,258,033
4002121	BOUYGUES SA COMMON STOCK EUR 1	2,324.000	99,304	95,685
103304101	BOYD GAMING CORP COMMON STOCK USD 0.01	27,173.000	1,031,642	1,166,265
055622104	BP PLC ADR USD	17,884.000	359,094	366,980
0798059	BP PLC COMMON STOCK GBP 0.25	344,266.000	988,713	1,199,075
BBH7K66	BPOST SA COMMON STOCK EUR	36,572.000	426,370	379,908
104674106	BRADY CORP COMMON STOCK USD 0.01	18,599.000	1,004,647	982,399
B4YVF56	BRENNTAG SE COMMON STOCK EUR 0	77,965.000	4,227,288	6,042,261
6132101	BRIDGESTONE CORP COMMON STOCK JPY	36,000.000	1,239,373	1,179,951
109696104	BRINK'S CO/THE COMMON STOCK USD 1	13,325.000	753,805	959,400
110122108	BRISTOL-MYERS SQUIBB CO COMMON STOCK USD	45,557.000	2,591,007	2,825,901
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD 0.01	33,400.000	773,737	552,770
11135F101	BROADCOM INC COMMON STOCK USD	11,114.000	3,238,540	4,866,265
6146500	BROTHER INDUSTRIES LTD COMMON STOCK JPY	46,800.000	867,678	963,696
05577W200	BRP INC COMMON STOCK CAD	8,132.000	316,194	536,549
3091357	BT GROUP PLC COMMON STOCK GBP 5	469,798.000	884,718	849,297

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4152651	BURE EQUITY AB COMMON STOCK SEK 6.6	6,085.000	192,990	217,540
BKM1QH9	BW ENERGY LTD COMMON STOCK NOK 0.01	67,045.000	153,622	216,124
BG36ZK1	B3 SA - BRASIL BOLSA BALCAO COMMON STOCK	104,400.000	740,278	1,245,757
BKPHNH3	C&A MODAS LTDA COMMON STOCK BRL	100.000	197	248
B010DT8	C&C GROUP PLC COMMON STOCK GBP 0.01	75,972.000	386,619	236,259
127387108	CADENCE DESIGN SYSTEMS INC COMMON STOCK	1,055.000	70,064	143,934
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK U	41,034.000	1,329,620	3,047,595
B3TBRZ8	CALBEE INC COMMON STOCK JPY	7,500.000	207,465	225,919
13100M509	CALIX INC COMMON STOCK USD	66,465.000	1,563,213	1,977,998
136375102	CANADIAN NATIONAL RAILWAY CO COMMON STOC	107,829.000	5,636,618	11,845,016
B18P4F6	CANFOR CORP COMMON STOCK CAD 0	51,245.000	417,563	924,341
6172323	CANON INC COMMON STOCK JPY	48,500.000	1,044,538	929,178
2174312	CAP SA COMMON STOCK CLP 0	33,611.000	187,913	451,537
B23K0M2	CAPITA PLC COMMON STOCK GBP 2.0667	225,091.000	97,068	120,645
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK	10,800.000	552,191	1,067,580
14149Y108	CARDINAL HEALTH INC COMMON STOCK USD 0	48,968.000	2,385,545	2,622,726

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
14167L103	CAREDX INC COMMON STOCK USD 0.001	15,253.000	380,333	1,105,080
5641567	CARREFOUR SA COMMON STOCK EUR 2.5	61,769.000	1,010,417	1,060,352
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD 0.0	7,300.000	114,025	275,356
2179254	CASCADES INC COMMON STOCK CAD 0	44,477.000	454,082	507,959
4178419	CASINO GUICHARD PERRACHON SA COMMON STOC	13,853.000	384,821	426,966
14843C105	CASTLE BIOSCIENCES INC COMMON STOCK USD	20,664.000	855,438	1,387,588
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK USD	4,418.000	356,617	411,404
12514G108	CDW CORP/DE COMMON STOCK USD 0.01	2,072.000	227,335	273,069
150870103	CELANESE CORP COMMON STOCK USD 0.0001	6,900.000	478,392	896,586
2263362	CELESTICA INC COMMON STOCK CAD 0	87,900.000	797,643	708,582
BX90C05	CELLNEX TELECOM SA COMMON STOCK EUR 0.25	42,828.000	1,995,052	2,573,996
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD 0.	30,845.000	513,069	1,551,812
151290889	CEMEX SAB DE CV ADR USD 0	85,119.000	266,838	440,065
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD	139,759.000	2,693,330	3,024,385
157085101	CERUS CORP COMMON STOCK USD 0.001	54,911.000	333,884	379,984
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK	3,631.000	98,701	140,556

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BYVFMG1	CGG SA COMMON STOCK EUR 0.01	433,319.000	431,336	429,452
BJ2L575	CGI INC COMMON STOCK CAD 0	3,639.000	234,113	288,464
B14WZ47	CHAMPION REIT REIT HKD 0	500,000.000	283,318	292,113
159864107	CHARLES RIVER LABORATORIES INTERNATIONAL	COMMON STOCK USD 0.01 4,142.000	482,066	1,034,920
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD 0.	7,422.000	695,790	874,237
M22465104	CHECK POINT SOFTWARE TECHNOLOGIES LTD CO	USD 0.01 7,936.000	809,585	1,054,774
163092109	CHEGG INC COMMON STOCK USD 0.001	65,970.000	3,578,653	5,959,070
163851108	CHEMOURS CO/THE COMMON STOCK USD	14,300.000	656,666	354,497
166764100	CHEVRON CORP COMMON STOCK USD 0.75	12,500.000	1,241,646	1,055,625
B3QKY80	CHIA CHANG CO LTD COMMON STOCK TWD 10	182,000.000	257,389	245,815
B92NYF2	CHINA GALAXY SECURITIES CO LTD COMMON ST	1,086,500.000	571,361	681,002
16941R108	CHINA PETROLEUM & CHEMICAL CORP ADR USD	39,745.000	2,383,295	1,772,627
B2PFVH7	CHINA RAILWAY CONSTRUCTION CORP LTD COMM	HKD 1 1,301,500.000	722,086	711,693
H1467J104	CHUBB LTD COMMON STOCK USD 24.15	22,601.000	2,749,633	3,478,746
6195609	CHUBU ELECTRIC POWER CO INC COMMON STOCK	51,200.000	695,961	616,413
6196408	CHUGAI PHARMACEUTICAL CO LTD COMMON STOC	28,400.000	1,006,803	1,513,731

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
7380482	CIE DE SAINT-GOBAIN COMMON STOCK EUR 4		28,160.000	1,095,363	1,292,069
BCRWZ18	CIE FINANCIERE RICHEMONT SA COMMON STOCK		87,662.000	5,419,533	7,941,595
4588364	CIE GENERALE DES ETABLISSEMENTS MICHELIN	COMMON STOCK EUR 2	4,636.000	536,206	595,316
125523100	CIGNA CORP COMMON STOCK USD 0.01		8,000.000	1,541,579	1,665,440
B03MQV5	CIMSA CIMENTO SANAYI VE TICARET AS COMMO	TRY 1	275,809.000	288,157	660,531
172755100	CIRRUS LOGIC INC COMMON STOCK USD 0.001		11,476.000	813,348	943,327
17275R102	CISCO SYSTEMS INC/DELAWARE COMMON STOCK		126,034.000	4,261,058	5,640,022
172967424	CITIGROUP INC		66,745.000	4,749,331	4,115,497
BYZQ077	CK ASSET HOLDINGS LTD COMMON STOCK HKD 1		109,000.000	820,883	559,490
BW9P816	CK HUTCHISON HOLDINGS LTD COMMON STOCK H		209,500.000	1,525,349	1,461,719
BYVS6J1	CK INFRASTRUCTURE HOLDINGS LTD COMMON ST		3,557.000	20,191	19,107
7113990	CLARIANT AG COMMON STOCK CHF 3		52,085.000	1,053,284	1,108,931
G21810109	CLARIVATE PLC COMMON STOCK USD 0.01		24,300.000	659,445	721,953
B033YF8	CLAS OHLSON AB COMMON STOCK SEK 1.25		31,935.000	335,722	304,863
184496107	CLEAN HARBORS INC COMMON STOCK USD 0.01		8,794.000	557,172	669,223
6529554	CMIC HOLDINGS CO LTD COMMON STOCK JPY		12,400.000	174,821	162,739

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
B00G0S5	CNOOC LTD COMMON STOCK HKD 0		1,999,000.000	2,086,218	1,851,057
5543986	CNP ASSURANCES COMMON STOCK EUR 1		26,893.000	467,495	433,687
191216100	COCA-COLA CO/THE COMMON STOCK USD 0.25		15,500.000	457,644	850,020
G25839104	COCA-COLA EUROPACIFIC PARTNERS PLC COMMO	USD 0.01	101,049.000	3,949,388	5,035,272
BNFWV75	COFACE SA COMMON STOCK EUR 2		67,274.000	535,379	675,791
19239V302	COGENT COMMUNICATIONS HOLDINGS INC COMMO	USD 0.001	10,382.000	791,381	621,570
192446102	COGNIZANT TECHNOLOGY SOLUTIONS CORP COMM	USD 0.01	61,028.000	3,693,610	5,001,245
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD		58,020.000	990,579	1,008,388
BYWR0T5	COLES GROUP LTD COMMON STOCK AUD		5,433.000	67,519	76,050
194014106	COLFAX CORP COMMON STOCK USD 0.001		37,241.000	1,258,242	1,424,096
20030N101	COMCAST CORP COMMON STOCK USD 0.01		564,454.000	20,321,149	29,577,390
BD6K457	COMPASS GROUP PLC COMMON STOCK GBP 11.05		3,804.000	53,930	70,874
6215273	COMPEQ MANUFACTURING CO LTD COMMON STOCK		275,000.000	423,978	425,742
6180412	COMPUTERSHARE LTD COMMON STOCK AUD 0		55,770.000	591,964	627,879
205887102	CONAGRA BRANDS INC		25,200.000	870,717	913,752
20602D101	CONCENTRIX CORP COMMON STOCK USD		3,460.000	91,497	341,502

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
207410101	CONMED CORP COMMON STOCK USD 0.01		5,586.000	442,221	625,632
20825C104	CONOCOPHILLIPS COMMON STOCK USD 0.01		29,300.000	2,044,305	1,171,707
21036P108	CONSTELLATION BRANDS INC COMMON STOCK US		19,174.000	3,495,994	4,200,065
B15C4L6	CONSTELLATION SOFTWARE INC/CANADA COMMON	0	465.000	336,545	603,303
BYX98X0	CONSTRUCCIONES Y AUXILIAR DE FERROCARRIL	COMMON STOCK EUR 0.301	6,876.000	248,543	330,215
4598589	CONTINENTAL AG COMMON STOCK EUR 0		2,141.000	283,991	317,629
217204106	COPART INC COMMON STOCK USD 0		22,812.000	1,944,751	2,902,827
BZ168H4	CORESTATE CAPITAL HOLDING SA COMMON STOC		15,111.000	309,515	269,940
6622710	CORONATION FUND MANAGERS LTD COMMON STOC		106,909.000	256,156	314,204
22002T108	CORPORATE OFFICE PROPERTIES TRUST REIT U		79,452.000	1,961,904	2,072,108
22052L104	CORTEVA INC COMMON STOCK USD 0.01		152,147.000	4,128,923	5,891,132
B0P72G5	COSAN SA COMMON STOCK BRL 0		34,500.000	480,892	503,000
22160N109	COSTAR GROUP INC COMMON STOCK USD 0.01		1,466.000	1,252,450	1,354,994
G2519Y108	CREDICORP LTD COMMON STOCK USD 5		16,410.000	2,292,145	2,691,568
7171589	CREDIT SUISSE GROUP AG COMMON STOCK CHF		70,702.000	643,040	911,819
B67C8W8	CRESCENT POINT ENERGY CORP COMMON STOCK		115,061.000	222,845	268,235

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
22576C101	CRESCENT POINT ENERGY CORP COMMON STOCK	106,500.000	161,691	249,210
BF01YS3	CRONOS GROUP INC COMMON STOCK CAD	7,245.000	73,005	50,271
22822V101	CROWN CASTLE INTERNATIONAL CORP REIT USD	2,265.000	205,189	360,565
228368106	CROWN HOLDINGS INC COMMON STOCK USD 5	5,986.000	557,844	599,797
229050307	CRYOPORT INC COMMON STOCK USD 0.001	13,472.000	676,842	591,151
231021106	CUMMINS INC COMMON STOCK USD 2.5	10,147.000	1,771,820	2,304,384
126650100	CVS HEALTH CORP COMMON STOCK USD 0.01	10,954.000	658,498	748,158
BK0S445	CYBERDYNE INC COMMON STOCK JPY	58,400.000	409,493	410,658
B601QS4	DAI-ICHI LIFE HOLDINGS INC COMMON STOCK	39,000.000	617,440	586,256
6250724	DAIKIN INDUSTRIES LTD COMMON STOCK JPY	13,100.000	2,483,594	2,908,151
6713186	DAIKOKUTENBUSSAN CO LTD COMMON STOCK JPY	8,800.000	418,034	585,559
6250508	DAITO TRUST CONSTRUCTION CO LTD COMMON S	424.000	21,599	39,589
6251363	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	2,144.000	27,471	63,627
235851102	DANAHER CORP COMMON STOCK USD 0.01	12,684.000	1,746,752	2,817,624
B1Y9TB3	DANONE SA COMMON STOCK EUR 0.25	173,606.000	11,642,715	11,419,464
4588825	DANSKE BANK A/S COMMON STOCK DKK 10	6,593.000	230,067	109,080

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6093015	DATA#3 LTD COMMON STOCK AUD 0	39,902.000	188,270	172,734
23918K108	DAVITA INC COMMON STOCK USD 0.001	8,300.000	708,723	974,420
B1B0V35	DCM HOLDINGS CO LTD COMMON STOCK JPY	101,800.000	1,250,106	1,162,499
24344T101	DECIPHERA PHARMACEUTICALS INC COMMON STO 0.01	10,680.000	611,039	609,508
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD 0.	6,666.000	1,005,298	1,911,675
24703L202	DELL TECHNOLOGIES INC COMMON STOCK USD	9,900.000	554,934	725,571
6265438	DESCENTE LTD COMMON STOCK JPY	12,900.000	217,440	222,528
BJP5T05	DETERRA ROYALTIES LTD COMMON STOCK AUD	86,138.000	276,949	319,048
4617859	DEUTSCHE POST AG COMMON STOCK EUR 0	14,814.000	611,400	734,090
B27WY88	DEXCO SA	147,900.000	285,259	544,994
252131107	DEXCOM INC COMMON STOCK USD 0.001	9,145.000	3,450,868	3,381,089
B68N347	DGB FINANCIAL GROUP INC COMMON STOCK KRW	50,016.000	375,265	312,629
0237400	DIAGEO PLC COMMON STOCK GBP 28.93518	272,984.000	7,891,152	10,739,415
B234WN9	DIASORIN SPA COMMON STOCK EUR 1	544.000	114,287	113,220
6250821	DIC CORP COMMON STOCK JPY	31,400.000	790,914	791,957
253868103	DIGITAL REALTY TRUST INC REIT USD 0.01	1,052.000	119,766	146,765

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BY9D0Y1	DIRECT LINE INSURANCE GROUP PLC	87,231.000	371,561	380,377
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK	11,500.000	473,668	1,041,095
B4Y7R14	DIXONS CARPHONE PLC COMMON STOCK GBP 0.1	238,899.000	412,022	378,160
B71QPM2	DKSH HOLDING AG COMMON STOCK CHF 0.1	4,827.000	333,345	363,411
6602563	DMG MORI CO LTD COMMON STOCK JPY	51,300.000	720,286	779,599
256677105	DOLLAR GENERAL CORP COMMON STOCK USD 0.8	13,220.000	2,683,931	2,780,166
256746108	DOLLAR TREE INC COMMON STOCK USD 0.01	6,043.000	562,775	652,886
B4TP9G2	DOLLARAMA INC COMMON STOCK CAD 0	62,077.000	2,259,770	2,527,908
25754A201	DOMINO'S PIZZA INC COMMON STOCK USD 0.01	3,390.000	1,294,738	1,299,929
B249GF3	DOUTOR NICHIRES HOLDINGS CO LTD COMMON S	25,100.000	365,288	360,534
260003108	DOVER CORP COMMON STOCK USD 1	587.000	72,616	74,109
23331A109	DR HORTON INC COMMON STOCK USD 0.01	13,700.000	744,214	944,204
26142R104	DRAFTKINGS INC COMMON STOCK USD 0.0001	50,558.000	2,294,070	2,353,980
26152H301	DRDGOLD LTD ADR USD	17,700.000	251,267	207,621
B1WT5G2	DSV PANALPINA A/S COMMON STOCK DKK 1	17,036.000	2,766,091	2,856,369
BJK3HG6	DUIBA GROUP LTD COMMON STOCK HKD 0.00001	854,000.000	406,336	275,347

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD 0	3,295.000	210,171	234,307
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD 0.01	11,900.000	974,982	306,425
26969P108	EAGLE MATERIALS INC COMMON STOCK USD 0.0	6,339.000	594,898	642,458
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD 0.0	8,900.000	714,415	892,492
G29183103	EATON CORP PLC COMMON STOCK USD 0.01	1,092.000	93,679	131,193
278642103	EBAY INC COMMON STOCK USD 0.001	34,100.000	927,398	1,713,525
281020107	EDISON INTERNATIONAL COMMON STOCK USD 0	10,600.000	546,886	665,892
N14506104	ELASTIC NV COMMON STOCK USD 0.01	3,840.000	389,659	561,139
B02Q328	ELECTRIC POWER DEVELOPMENT CO LTD COMMON	48,400.000	973,858	666,148
B0NJJ17	ELECTRICITE DE FRANCE SA COMMON STOCK EU	54,074.000	611,511	853,162
B1KKBX6	ELECTROLUX AB COMMON STOCK SEK 5	15,380.000	362,595	358,349
BKV3Z24	ELECTROLUX PROFESSIONAL AB COMMON STOCK	109,936.000	436,104	623,536
285512109	ELECTRONIC ARTS INC COMMON STOCK USD 0.0	2,973.000	274,550	426,923
532457108	ELI LILLY & CO COMMON STOCK USD 0	5,354.000	752,912	903,969
6309455	EM SYSTEMS CO LTD COMMON STOCK JPY	18,600.000	150,211	170,606
B2PXYH2	EMEMORY TECHNOLOGY INC COMMON STOCK TWD	25,000.000	289,802	529,397

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
B61D1Y0	EMIS GROUP PLC COMMON STOCK GBP 1	12,676.000	154,756	187,483
7383072	ENAGAS SA COMMON STOCK EUR 1.5	36,285.000	859,315	797,583
5271782	ENDESA SA COMMON STOCK EUR 1.2	27,130.000	609,762	741,906
7144569	ENEL SPA COMMON STOCK EUR 1	275,266.000	1,445,985	2,787,371
B627LW9	ENEOS HOLDINGS INC COMMON STOCK JPY	20,800.000	70,805	74,622
26874R108	ENI SPA ADR USD	32,620.000	451,530	671,972
B5VQMV6	ENTAIN PLC COMMON STOCK GBP 0.01	16,452.000	157,860	254,914
29364G103	ENTERGY CORP COMMON STOCK USD 0.01	4,400.000	336,575	439,296
29476L107	EQUITY RESIDENTIAL REIT USD 0.01	1,715.000	106,277	101,665
B03MS97	EREGLI DEMIR VE CELIK FABRIKALARI TAS CO TRY 1	369,853.000	443,434	742,941
29664W105	ESPERION THERAPEUTICS INC COMMON STOCK U	7,362.000	207,238	191,412
BF1K7P7	ESSITY AB COMMON STOCK SEK 3.35	4,487.000	150,340	144,512
4798271	EUROCOMMERCIAL PROPERTIES NV DUTCH CERT	13,040.000	143,914	245,389
298736109	EURONET WORLDWIDE INC COMMON STOCK USD 0	3,648.000	519,249	528,668
29978A104	EVERBRIDGE INC COMMON STOCK USD 0.001	10,575.000	722,777	1,576,415
30034W106	EVERGY INC COMMON STOCK USD 0	9,700.000	585,425	538,447

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
BJXSCH4	EVOLUTION AB COMMON STOCK SEK 0.003		4,472.000	332,920	454,576
B71N6K8	EVRAZ PLC		63,410.000	441,806	408,775
30063P105	EXACT SCIENCES CORP COMMON STOCK USD 0.0		21,143.000	2,261,066	2,801,236
6250412	EXEDY CORP COMMON STOCK JPY		15,500.000	310,319	190,213
30161N101	EXELON CORP COMMON STOCK USD 0		138,692.000	5,862,259	5,855,576
B19NLV4	EXPERIAN PLC COMMON STOCK GBP 0.1		36,417.000	812,650	1,382,397
30214U102	EXPONENT INC COMMON STOCK USD 0.001		9,632.000	676,596	867,169
30231G102	EXXON MOBIL CORP COMMON STOCK USD 0		12,700.000	1,050,823	523,494
30303M102	FACEBOOK INC COMMON STOCK USD 0.000006		29,619.000	4,709,362	8,090,726
303250104	FAIR ISAAC CORP COMMON STOCK USD 0.01		6,354.000	3,015,148	3,247,148
6186045	FARADAY TECHNOLOGY CORP COMMON STOCK TWD		274,000.000	451,433	496,356
31428X106	FEDEX CORP COMMON STOCK USD 0.1		16,962.000	3,941,232	4,403,674
BD6G507	FERRARI NV COMMON STOCK USD 0.01		6,832.000	1,227,635	1,576,981
6354273	FERROTEC HOLDINGS CORP COMMON STOCK JPY		29,300.000	380,050	499,188
B671GT8	FIBRA UNO ADMINISTRACION SA DE CV REIT M		1,597,885.000	2,131,504	1,804,342
31620R303	FIDELITY NATIONAL FINANCIAL INC COMMON S	0.0001	99,496.000	3,126,361	3,889,299

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
31620M106	FIDELITY NATIONAL INFORMATION SERVICES I	STOCK USD 0.01	18,797.000	2,727,521	2,659,024
32020R109	FIRST FINANCIAL BANKSHARES INC COMMON ST	0.01	29,784.000	1,039,830	1,077,436
33829M101	FIVE BELOW INC COMMON STOCK USD 0.01		18,395.000	1,700,022	3,218,757
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK U		13,258.000	3,637,767	3,617,180
302445101	FLIR SYSTEMS INC COMMON STOCK USD 0.01		54,369.000	2,266,574	2,382,993
339750101	FLOOR & DECOR HOLDINGS INC COMMON STOCK		9,861.000	432,452	915,594
5263574	FLSMIDTH & CO A/S COMMON STOCK DKK 20		11,410.000	452,039	436,632
302491303	FMC CORP COMMON STOCK USD 0.1		6,100.000	523,476	701,073
344419106	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR		35,173.000	1,994,044	2,665,058
BF1HPT8	FOOD & LIFE COS LTD COMMON STOCK JPY		85,700.000	2,146,393	3,278,754
4350035	FORBO HOLDING AG COMMON STOCK CHF 0.1		126.000	211,327	216,379
345370860	FORD MOTOR CO COMMON STOCK USD 0.01		228,885.000	2,217,071	2,011,899
B1HNZN6	FORMOSA ADVANCED TECHNOLOGIES CO LTD COM	TWD 10	139,000.000	189,035	186,996
6086253	FORTESCUE METALS GROUP LTD COMMON STOCK		225,312.000	2,083,629	4,073,587
34959E109	FORTINET INC COMMON STOCK USD 0.001		2,387.000	250,968	354,541
34959J108	FORTIVE CORP COMMON STOCK USD 0.01		51,931.000	3,214,398	3,677,753

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
5579550	FORTUM OYJ COMMON STOCK EUR 3.4		103,918.000	2,265,423	2,504,833
34964C106	FORTUNE BRANDS HOME & SECURITY INC COMMO	USD 0.01	2,185.000	194,757	187,298
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK US		6,296.000	496,565	665,550
35180X105	FRANCHISE GROUP INC COMMON STOCK USD 0.0		35,018.000	820,275	1,066,298
5129074	FRESENIUS MEDICAL CARE AG & CO KGAA COMM	EUR 0	11,279.000	945,372	941,189
4352097	FRESENIUS SE & CO KGAA COMMON STOCK EUR		1,690.000	55,853	78,246
358039105	FRESHPET INC COMMON STOCK USD 0.001		13,520.000	753,535	1,919,705
302941109	FTI CONSULTING INC COMMON STOCK USD 0.01		11,281.000	1,327,291	1,260,313
6356365	FUJI ELECTRIC CO LTD COMMON STOCK JPY		2,700.000	90,908	97,152
6356945	FUJITSU LTD COMMON STOCK JPY		11,500.000	962,100	1,660,201
6357562	FURUKAWA ELECTRIC CO LTD COMMON STOCK JP		32,300.000	764,345	870,343
BYYHNF0	FURYU CORP COMMON STOCK JPY		34,900.000	314,618	385,693
36118L106	FUTU HOLDINGS LTD ADR USD 0.00001		16,063.000	656,801	734,882
G3728V109	GAN LTD COMMON STOCK USD 0.01		20,265.000	322,476	410,974
45687V106	GARDNER DENVER HOLDINGS INC COMMON STOCK		62,662.000	2,171,400	2,854,881
H2906T109	GARMIN LTD COMMON STOCK USD 0.1		12,305.000	1,217,222	1,472,416

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
366651107	GARTNER INC COMMON STOCK USD 0.0005	809.000	95,392	129,594
5140989	GAZPROM PJSC-SPON ADR	277,819.000	1,347,428	1,554,119
2946663	GCC SAB DE CV COMMON STOCK MXN	70,819.000	339,158	426,574
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD 1	22,010.000	3,125,747	3,275,528
369604103	GENERAL ELECTRIC CO COMMON STOCK USD 0.0	45,436.000	354,921	490,709
370334104	GENERAL MILLS INC COMMON STOCK USD 0.1	11,300.000	689,417	664,440
37045V100	GENERAL MOTORS CO COMMON STOCK USD 0.01	42,674.000	1,529,280	1,776,945
372460105	GENUINE PARTS CO COMMON STOCK USD 1	4,045.000	391,827	406,239
B1Y47Y7	GERRESHEIMER AG COMMON STOCK EUR 0	5,930.000	684,891	636,683
375558103	GILEAD SCIENCES INC COMMON STOCK USD 0.0	36,118.000	3,000,692	2,104,235
37733W105	GLAXOSMITHKLINE PLC ADR USD	21,400.000	807,746	787,520
0925288	GLAXOSMITHKLINE PLC COMMON STOCK GBP 25	4,301.000	91,596	78,900
B4T3BW6	GLENCORE PLC COMMON STOCK GBP 0.01	783,524.000	2,213,902	2,495,519
37940X102	GLOBAL PAYMENTS INC COMMON STOCK USD 0	20,289.000	3,368,312	4,370,656
B06CMQ9	GMO PAYMENT GATEWAY INC COMMON STOCK JPY	3,200.000	402,564	428,960
G9456A100	GOLAR LNG LTD COMMON STOCK USD 1	56,636.000	414,498	545,971

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
6107585	GOLD CIRCUIT ELECTRONICS LTD COMMON STOC		657,000.000	862,942	1,180,814
6280215	GOLD FIELDS LTD COMMON STOCK ZAR 50		44,195.000	358,770	413,916
BDCHQL2	GOLDEN OCEAN GROUP LTD COMMON STOCK NOK		43,889.000	132,903	205,042
38141G104	GOLDMAN SACHS GROUP INC/THE COMMON STOCK		40,180.000	8,085,794	10,595,868
BVG1NC6	GOLFZON CO LTD COMMON STOCK KRW 500		8,208.000	393,657	523,626
B03FYZ4	GOODMAN GROUP REIT AUD 0		14,912.000	56,858	217,594
382550101	GOODYEAR TIRE & RUBBER CO/THE COMMON STO		23,600.000	629,735	257,476
6365866	GPT GROUP/THE REIT AUD 0		30,065.000	112,687	104,398
2380573	GREAT CANADIAN GAMING CORP COMMON STOCK		12,800.000	322,758	436,848
2384951	GREAT-WEST LIFECO INC COMMON STOCK CAD 0		1,500.000	32,867	35,734
6293989	GREATEK ELECTRONICS INC COMMON STOCK TWD		142,000.000	285,172	283,009
6497134	GREEN CROSS HOLDINGS CORP COMMON STOCK K		8,579.000	157,463	327,744
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK		17,138.000	747,351	672,667
7097328	GROUPE BRUXELLES LAMBERT SA COMMON STOCK		556.000	52,335	56,138
2421041	GRUPO FINANCIERO BANORTE SAB DE CV COMMO	MXN 3.5	516,000.000	1,830,496	2,846,798
399909100	GRUPO FINANCIERO GALICIA SA ADR USD		18,424.000	202,130	161,026

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
2380108	GRUPO TELEVISA SAB UNIT MXN 0	250,800.000	333,779	412,095
6204828	GS HOME SHOPPING INC COMMON STOCK KRW 50	5,782.000	561,325	739,849
36197T103	GW PHARMACEUTICALS LTD ADR USD	7,204.000	950,257	831,414
B1FP6W0	G5 ENTERTAINMENT AB COMMON STOCK SEK 0.1	13,792.000	664,114	679,813
6898908	HAITONG INTERNATIONAL SECURITIES GROUP L	STOCK HKD 0.1 1,535,000.000	413,629	370,197
B71SXC4	HAITONG SECURITIES CO LTD COMMON STOCK H	360,400.000	543,333	322,107
B3XF336	HALLA HOLDINGS CORP COMMON STOCK KRW 500	9,353.000	322,737	322,013
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK U	41,112.000	1,122,028	1,755,894
6408352	HANG LUNG GROUP LTD COMMON STOCK HKD 0	210,000.000	558,636	522,166
41068X100	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCT	CAPITAL INC REIT USD 0.01 16,587.000	465,736	1,052,113
B3KT2S9	HANSAE CO LTD COMMON STOCK KRW 500	19,104.000	259,668	307,760
6772671	HANWHA AEROSPACE CO LTD COMMON STOCK KRW	21,022.000	610,675	551,530
6805801	HANWHA GENERAL INSURANCE CO LTD COMMON S	5000 47,841.000	324,473	168,895
B62B9W7	HANWHA LIFE INSURANCE CO LTD COMMON STOC	84,747.000	300,383	190,355
BZ404M0	HARIM HOLDINGS CO LTD COMMON STOCK KRW 1	40,069.000	236,018	332,341
416515104	HARTFORD FINANCIAL SERVICES GROUP INC/TH	STOCK USD 0.01 21,226.000	797,329	1,039,649

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
40412C101	HCA HEALTHCARE INC COMMON STOCK USD 0.01		10,800.000	775,610	1,776,168
42226A107	HEALTHEQUITY INC COMMON STOCK USD 0.0001		10,366.000	596,300	722,614
5120679	HEIDELBERGCEMENT AG COMMON STOCK EUR 0		1,551.000	75,244	116,179
G4388N106	HELEN OF TROY LTD COMMON STOCK USD 0.1		6,907.000	1,253,847	1,534,666
BYWH8S0	HELLOFRESH SE COMMON STOCK EUR		9,539.000	528,122	737,635
6420538	HENDERSON LAND DEVELOPMENT CO LTD COMMON	0	28,130.000	133,001	109,743
42809H107	HESS CORP COMMON STOCK USD 1		66,902.000	3,422,967	3,531,757
42824C109	HEWLETT PACKARD ENTERPRISE CO COMMON STO	0.01	54,400.000	700,863	644,640
6724207	HI-P INTERNATIONAL LTD COMMON STOCK SGD		251,500.000	234,009	382,488
BVZHXQ9	HISCOX LTD COMMON STOCK GBP 6.5		163,254.000	1,847,376	2,218,211
6429104	HITACHI LTD COMMON STOCK JPY		54,100.000	1,512,585	2,130,045
B4TXDZ3	HKT TRUST AND HKT LTD SHARE STAPLED UNIT		58,000.000	81,655	75,250
5108664	HOCHTIEF AG COMMON STOCK EUR 0		5,540.000	524,309	539,227
BVFZND0	HOIST FINANCE AB COMMON STOCK SEK 0.3333		73,826.000	230,831	327,754
7110753	HOLCIM LTD COMMON STOCK CHF 2		86,563.000	3,385,498	4,761,234
436106108	HOLLYFRONTIER CORP COMMON STOCK USD 0.01		11,400.000	763,732	294,690

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
436440101	HOLOGIC INC COMMON STOCK USD 0.01		2,056.000	89,928	149,738
6548980	HOLTEK SEMICONDUCTOR INC COMMON STOCK TW		186,000.000	484,174	480,589
437076102	HOME DEPOT INC/THE COMMON STOCK USD 0.05		12,550.000	2,024,144	3,333,531
6435145	HONDA MOTOR CO LTD COMMON STOCK JPY		10,100.000	259,534	281,493
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK		57,339.000	3,647,525	12,196,005
6267359	HONG KONG EXCHANGES & CLEARING LTD COMMO	HKD 0	5,408.000	57,749	296,420
BZBWTJ1	HORNBACH HOLDING AG & CO KGAA COMMON STO		4,321.000	301,021	416,084
B3FF8W8	HOSHIZAKI CORP COMMON STOCK JPY		900.000	59,163	82,551
44107P104	HOST HOTELS & RESORTS INC REIT USD 0.01		39,200.000	734,625	573,496
44267D107	HOWARD HUGHES CORP/THE COMMON STOCK USD		32,796.000	1,989,791	2,588,588
6441506	HOYA CORP COMMON STOCK JPY		8,500.000	604,799	1,174,827
40434L105	HP INC COMMON STOCK USD 0.01		145,679.000	2,411,961	3,582,247
44332N106	HUAZHU GROUP LTD ADR USD		37,501.000	1,792,563	1,688,670
6548991	HUCHEMS FINE CHEMICAL CORP COMMON STOCK		17,839.000	334,907	421,219
6805317	HULIC CO LTD COMMON STOCK JPY		1,600.000	22,644	17,558
444859102	HUMANA INC COMMON STOCK USD 0.166		2,332.000	740,461	956,750

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
BN4KQK8	HUMM GROUP LTD COMMON STOCK AUD 0		472,022.000	433,077	409,765
446413106	HUNTINGTON INGALLS INDUSTRIES INC COMMON	0.01	6,386.000	1,071,546	1,088,685
447011107	HUNTSMAN CORP COMMON STOCK USD 0.01		22,900.000	368,892	575,706
B12PJ24	HUSQVARNA AB COMMON STOCK SEK 2		44,862.000	481,531	581,769
B7679K6	HUVIS CORP COMMON STOCK KRW 5000		35,825.000	238,318	271,746
BD83175	HYOSUNG HEAVY INDUSTRIES CORP COMMON STO	5000	13,427.000	474,846	768,811
B01LXY6	HYUNDAI MARINE & FIRE INSURANCE CO LTD C	STOCK KRW 500	15,482.000	514,327	324,234
6451055	HYUNDAI MOTOR CO COMMON STOCK KRW 5000		14,833.000	1,248,613	2,621,685
B3LF565	HYUNDAI WIA CORP COMMON STOCK KRW 5000		5,708.000	193,416	281,118
B288C92	IBERDROLA SA COMMON STOCK EUR 0.75		153,480.000	1,425,519	2,197,148
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD 0.00		15,899.000	505,464	479,275
BF0YK62	IDORSIA LTD COMMON STOCK CHF 0.05		18,358.000	529,265	530,003
6439567	IGO LTD COMMON STOCK AUD 0		93,485.000	442,339	460,239
6466985	IHI CORP COMMON STOCK JPY		23,700.000	354,403	469,891
902104108	II-VI INC COMMON STOCK USD 0		37,995.000	2,746,092	2,886,100
6957575	ILUKA RESOURCES LTD COMMON STOCK AUD 0		86,138.000	338,367	431,380

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B2RHG43	INDIKA ENERGY TBK PT COMMON STOCK IDR 10	1,400,900.000	119,073	172,495
456237106	INDUSTRIAL LOGISTICS PROPERTIES TRUST RE	0.01 9,698.000	285,188	225,866
2448200	INDUSTRIAS PENOLES SAB DE CV COMMON STOC	34,181.000	332,109	577,726
BZ57390	ING GROEP NV COMMON STOCK EUR 0.01	24,725.000	255,094	231,158
457187102	INGREDION INC COMMON STOCK USD 0.01	5,100.000	188,859	401,217
M5425M103	INMODE LTD COMMON STOCK USD 0.01	14,094.000	657,814	669,183
45781D101	INOVALON HOLDINGS INC COMMON STOCK USD 0	62,224.000	1,072,798	1,130,610
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD	19,704.000	1,210,855	1,499,277
457669307	INSMED INC COMMON STOCK USD 0.01	13,089.000	505,460	435,733
45784P101	INSULET CORP COMMON STOCK USD 0.001	7,482.000	922,300	1,912,624
B04YJV1	INTACT FINANCIAL CORP COMMON STOCK CAD 0	19,224.000	1,942,499	2,274,287
45826H109	INTEGER HOLDINGS CORP	5,952.000	444,091	483,243
457985208	INTEGRA LIFESCIENCES HOLDINGS CORP COMMO	USD 0.01 11,591.000	606,946	752,488
458140100	INTEL CORP COMMON STOCK USD 0.001	127,606.000	4,966,677	6,357,331
BMJ71W4	INTERFOR CORP COMMON STOCK CAD 0	30,300.000	107,523	565,330
459200101	INTERNATIONAL BUSINESS MACHINES CORP COM	USD 0.2 28,482.000	3,827,306	3,585,314

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
459506101	INTERNATIONAL FLAVORS & FRAGRANCES INC C	STOCK USD 0.125	20,324.000	2,295,278	2,212,064
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD		18,700.000	865,474	929,764
460690100	INTERPUBLIC GROUP OF COS INC/THE COMMON	0.1	12,696.000	239,441	298,610
461202103	INTUIT INC COMMON STOCK USD 0.01		1,332.000	289,355	505,960
5679591	INVESTOR AB COMMON STOCK SEK 6.25		2,264.000	41,684	165,185
462260100	IOVANCE BIOTHERAPEUTICS INC		12,068.000	410,856	559,955
B03MTW7	IS GAYRIMENKUL YATIRIM ORTAKLIGI AS REIT		1,343,098.000	348,916	458,993
6466866	ISHIHARA SANGYO KAISHA LTD COMMON STOCK		47,700.000	327,273	288,293
6889678	ISRAEL CORP LTD/THE COMMON STOCK ILS 1		4,728.000	530,824	902,367
BKJ9RT5	ISS A/S COMMON STOCK DKK 1		236,742.000	5,177,660	4,101,686
6467803	ITOCHU CORP COMMON STOCK JPY		6,900.000	121,678	198,088
46571Y107	I3 VERTICALS INC COMMON STOCK USD 0.0001		11,124.000	362,284	369,317
832696405	J M SMUCKER CO/THE COMMON STOCK USD 0		6,800.000	796,695	786,080
466313103	JABIL INC COMMON STOCK USD 0.001		10,837.000	432,097	460,898
6468624	JACCS CO LTD COMMON STOCK JPY		4,600.000	78,005	81,445
469814107	JACOBS ENGINEERING GROUP INC COMMON STOC		19,699.000	1,445,098	2,146,403

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
G5005R107	JAMES RIVER GROUP HOLDINGS LTD COMMON ST	0.0002	10,648.000	495,577	523,349
6513342	JAPAN METROPOLITAN FUND INVEST REIT JPY		59.000	103,785	107,205
BYT8154	JAPAN POST INSURANCE CO LTD COMMON STOCK		16,600.000	234,008	339,573
6397580	JAPAN REAL ESTATE INVESTMENT CORP REIT J		25.000	123,687	144,317
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK US		5,100.000	558,327	841,755
6702623	JB HI-FI LTD COMMON STOCK AUD 0		12,480.000	457,788	468,220
445658107	JB HUNT TRANSPORT SERVICES INC COMMON ST	0.01	3,562.000	460,474	486,747
47215P106	JD.COM INC ADR USD 0.00002		1,035.000	51,987	90,977
6000305	JIANGXI COPPER CO LTD COMMON STOCK HKD 1		144,000.000	163,170	226,200
BK7C5Q9	JMDC INC COMMON STOCK JPY		8,200.000	282,498	463,829
478160104	JOHNSON & JOHNSON COMMON STOCK USD 1		39,748.000	3,978,480	6,255,540
G51502105	JOHNSON CONTROLS INTERNATIONAL PLC COMMO	USD 0.01	25,463.000	912,442	1,186,321
BP4JH17	JOHNSON ELECTRIC HOLDINGS LTD COMMON STO	0.05	57,500.000	140,262	142,381
BZ4BQC7	JOHNSON MATTHEY PLC COMMON STOCK GBP 110		20,468.000	641,646	678,484
46625H100	JPMORGAN CHASE & CO COMMON STOCK USD 1		17,400.000	747,241	2,211,018
B12W5L6	JSE LTD		41,686.000	293,698	319,270

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD 0.		22,200.000	620,992	499,722
6481320	KAJIMA CORP COMMON STOCK JPY		10,200.000	134,234	136,533
6482668	KAMIGUMI CO LTD COMMON STOCK JPY		18,800.000	386,394	342,878
6482903	KANAMOTO CO LTD COMMON STOCK JPY		16,200.000	349,733	347,709
6483489	KANSAI ELECTRIC POWER CO INC/THE COMMON		111,500.000	1,270,578	1,051,553
6483746	KANSAI PAINT CO LTD COMMON STOCK JPY		32,100.000	613,437	987,142
48238T109	KAR AUCTION SERVICES INC COMMON STOCK US		49,420.000	885,521	919,706
48576A100	KARUNA THERAPEUTICS INC COMMON STOCK USD		3,208.000	246,368	325,901
48576U106	KARYOPHARM THERAPEUTICS INC COMMON STOCK	0.0001	22,289.000	293,239	345,034
48241A105	KB FINANCIAL GROUP INC ADR USD		22,754.000	864,545	901,058
BL61XC6	KCC GLASS CORP COMMON STOCK KRW 1000		15,634.000	409,230	529,625
BP3RVZ4	KERRY PROPERTIES LTD COMMON STOCK HKD 1		12,500.000	34,534	31,662
6486314	KERRY PROPERTIES LTD COMMON STOCK HKD 1		190,000.000	535,181	481,258
B3SGMV5	KEYERA CORP COMMON STOCK CAD 0		19,538.000	319,921	346,899
494368103	KIMBERLY-CLARK CORP COMMON STOCK USD 1.2		11,018.000	1,520,981	1,485,557
3319521	KINGFISHER PLC COMMON STOCK GBP 15.7143		191,505.000	676,647	707,847

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B03Z841	KINROSS GOLD CORP COMMON STOCK CAD 0	409,233.000	2,574,014	3,000,185
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK U	5,796.000	278,871	1,159,953
BB22L96	KION GROUP AG COMMON STOCK EUR	892.000	49,905	77,664
497266106	KIRBY CORP COMMON STOCK USD 0.1	9,500.000	490,425	492,385
482480100	KLA CORP COMMON STOCK USD 0.001	4,800.000	629,488	1,242,768
7582556	KLEPIERRE SA REIT EUR 1.4	32,501.000	496,620	731,308
B170DQ6	KLOECKNER & CO SE COMMON STOCK EUR 0	25,643.000	156,248	251,161
499049104	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	STOCK USD 0.001 75,330.000	3,051,403	3,150,301
BD2P9X9	KNORR-BREMSE AG COMMON STOCK EUR	1,457.000	177,985	199,093
6496023	KOBE STEEL LTD COMMON STOCK JPY	83,100.000	304,735	443,490
500255104	KOHL'S CORP COMMON STOCK USD 0.01	12,000.000	671,572	488,280
6496324	KOITO MANUFACTURING CO LTD COMMON STOCK	8,900.000	308,573	605,143
6496681	KONAMI HOLDINGS CORP COMMON STOCK JPY	24,900.000	912,971	1,398,809
B09M9D2	KONE OYJ COMMON STOCK EUR 0	984.000	80,047	80,016
B11WFP1	KONECRANES OYJ COMMON STOCK EUR 0.5	4,390.000	144,481	154,588
500467501	KONINKLIJKE AHOLD DELHAIZE NV ADR USD 0.	.500	11	14

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
BD0Q398	KONINKLIJKE AHOLD DELHAIZE NV COMMON STO	0.01	1,393,244	1,605,016
		56,762.000		
5986622	KONINKLIJKE PHILIPS NV COMMON STOCK EUR		3,056,556	4,587,212
		85,635.000		
5809428	KONINKLIJKE VOPAK NV COMMON STOCK EUR 0.		2,976,604	3,228,298
		61,374.000		
B03MVN2	KONYA CIMENTO SANAYII AS COMMON STOCK TR		128,819	447,135
		2,941.000		
M6372Q113	KORNIT DIGITAL LTD COMMON STOCK USD 0.01		810,110	1,579,116
		17,717.000		
50077B207	KRATOS DEFENSE & SECURITY SOLUTIONS INC	STOCK USD 0.001	769,801	1,219,730
		44,467.000		
501044101	KROGER CO/THE COMMON STOCK USD 1		963,859	1,100,548
		34,652.000		
501147102	KRYSTAL BIOTECH INC COMMON STOCK USD 0.0		278,133	373,920
		6,232.000		
501242101	KULICKE & SOFFA INDUSTRIES INC COMMON ST		648,545	661,871
		20,807.000		
6499323	KUMHO PETROCHEMICAL CO LTD COMMON STOCK		311,832	713,454
		5,345.000		
B064SH8	KUMHO TIRE CO INC COMMON STOCK KRW 5000		450,468	544,614
		156,305.000		
6340078	KUNLUN ENERGY CO LTD COMMON STOCK HKD 0.		1,604,865	2,251,810
		2,606,000.000		
6485009	KYB CORP COMMON STOCK JPY		642,927	609,318
		26,600.000		
6499260	KYOCERA CORP COMMON STOCK JPY		648,667	618,845
		10,100.000		
512807108	LAM RESEARCH CORP COMMON STOCK USD 0.001		1,452,885	2,845,427
		6,025.000		
B05M8B7	LANXESS AG COMMON STOCK EUR		276,224	354,693
		4,619.000		

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6506267	LASERTEC CORP COMMON STOCK JPY	6,100.000	677,194	715,492
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK	50,878.000	1,014,930	2,331,230
521865204	LEAR CORP COMMON STOCK USD 0.01	4,115.000	456,723	654,408
B11ZRK9	LEGRAND SA COMMON STOCK EUR 4	86,584.000	3,580,186	7,733,609
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD 0.0	2,407.000	218,505	253,024
6512004	LENDLEASE CORP LTD STAPLED SECURITY AUD	5,311.000	65,633	53,687
526057104	LENNAR CORP COMMON STOCK USD 0.1	33,568.000	2,181,786	2,558,889
B0DJNG0	LEONARDO SPA COMMON STOCK EUR 4.4	119,874.000	698,124	866,831
B9JHSH7	LET'S GOWEX SA COMMON STOCK EUR 0.01	9,035.000	246,330	87,554
50200K108	LF CAPITAL ACQUISITION CORP COMMON STOCK 0.0001	19,980.000	211,588	212,188
50187A107	LHC GROUP INC COMMON STOCK USD 0.01	9,336.000	895,926	1,991,556
53220K504	LIGAND PHARMACEUTICALS INC COMMON STOCK	6,233.000	754,304	619,872
BH31X65	LIME TECHNOLOGIES AB COMMON STOCK SEK 0.	6,832.000	261,767	338,998
2516022	LINAMAR CORP COMMON STOCK CAD 0	11,230.000	392,736	594,291
BYWD9S5	LINDE PLC COMMON STOCK USD 0.001	58,744.000	6,582,028	15,309,635
B0PB4M7	LINK REIT REIT HKD 0	15,870.000	69,904	144,499

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
536797103	LITHIA MOTORS INC COMMON STOCK USD 0	5,155.000	577,850	1,508,714
G5509L101	LIVANOVA PLC COMMON STOCK USD 1	41,690.000	2,312,818	2,760,295
538146101	LIVEPERSON INC COMMON STOCK USD 0.001	22,136.000	696,158	1,377,523
501889208	LKQ CORP COMMON STOCK USD 0.01	52,790.000	1,636,028	1,860,320
B08K3S0	LOCALIZA RENT A CAR SA COMMON STOCK BRL	85,900.000	757,989	1,140,273
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD 1	6,492.000	2,279,924	2,304,530
B18ZRK2	LOGITECH INTERNATIONAL SA COMMON STOCK C	2,073.000	194,455	201,496
54738L109	LOVESAC CO/THE COMMON STOCK	19,914.000	369,635	858,094
548661107	LOWE'S COS INC COMMON STOCK USD 0.5	47,447.000	5,095,626	7,615,718
6378217	LS ELECTRIC CO LTD COMMON STOCK KRW 5000	3,997.000	162,279	232,174
B92RW83	LT GROUP INC COMMON STOCK PHP 1	780,900.000	196,100	213,016
69343P105	LUKOIL PJSC ADR	18,487.000	1,263,600	1,260,813
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD 0	20,113.000	1,414,620	1,906,712
4061412	LVMH MOET HENNESSY LOUIS VUITTON SE COMM	EUR 0.3 24,640.000	4,546,653	15,402,752
B55SJJ5	LX HAUSYS LTD COMMON STOCK KRW 5000	8,158.000	459,602	585,772
N53745100	LYONDELLBASELL INDUSTRIES NV COMMON STOC	14,300.000	1,346,423	1,310,738

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK U	1,857.000	349,808	351,010
BKFB1C6	M&G PLC COMMON STOCK GBP 0.05	284,220.000	543,006	769,065
6600879	MAANSHAN IRON & STEEL CO LTD COMMON STOC	1,744,000.000	492,675	481,330
55608B105	MACQUARIE INFRASTRUCTURE CORP COMMON STO	0.001	440,755	502,044
		13,370.000		
556099109	MACROGENICS INC COMMON STOCK USD 0.01	16,971.000	414,006	387,957
559222401	MAGNA INTERNATIONAL INC COMMON STOCK CAD	20,615.000	1,097,996	1,459,542
6555708	MAKINO MILLING MACHINE CO LTD COMMON STO	9,100.000	308,300	328,321
56418H100	MANPOWERGROUP INC COMMON STOCK USD 0.01	6,100.000	746,544	550,098
2492519	MANULIFE FINANCIAL CORP COMMON STOCK CAD	43,707.000	697,098	777,051
B1G40S0	MAPFRE SA COMMON STOCK EUR 0.1	249,086.000	502,459	485,497
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD	16,300.000	604,951	674,168
2107620	MARTINREA INTERNATIONAL INC COMMON STOCK	20,890.000	205,463	243,662
6569464	MARUBENI CORP COMMON STOCK JPY	18,100.000	124,447	120,281
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOC	72,085.000	1,808,553	3,426,921
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK	2,505.000	196,266	246,342
576323109	MASTEC INC COMMON STOCK USD 0.1	14,049.000	959,490	957,861

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
57636Q104 MASTERCARD INC COMMON STOCK USD 0.0001	15,850.000	4,017,429	5,657,499
57667L107 MATCH GROUP INC COMMON STOCK USD 0.001	23,300.000	1,916,578	3,522,727
6429386 MAXELL HOLDINGS LTD COMMON STOCK JPY	8,500.000	80,240	105,874
57772K101 MAXIM INTEGRATED PRODUCTS INC COMMON STO	3,200.000	193,887	283,680
580135101 MCDONALD'S CORP COMMON STOCK USD 0.01	2,000.000	422,005	429,160
580589109 MCGRATH RENTCORP COMMON STOCK USD 0	10,920.000	664,280	732,732
58155Q103 MCKESSON CORP COMMON STOCK USD 0.01	17,127.000	2,544,541	2,978,728
584021109 MEDALLIA INC COMMON STOCK USD	28,990.000	804,153	963,048
6372480 MEDIATEK INC COMMON STOCK TWD 10	168,000.000	2,397,453	4,466,368
58506Q109 MEDPACE HOLDINGS INC COMMON STOCK USD 0.	12,152.000	834,954	1,691,558
G5960L103 MEDTRONIC PLC COMMON STOCK USD 0.1	172,571.000	11,619,591	20,214,967
B23PWD2 MEKONOMEN AB COMMON STOCK SEK 2.5	35,244.000	375,510	390,954
58933Y105 MERCK & CO INC COMMON STOCK USD 0.5	69,676.000	4,555,600	5,699,497
59156R108 METLIFE INC COMMON STOCK USD 0.01	27,500.000	1,129,525	1,291,125
595112103 MICRON TECHNOLOGY INC COMMON STOCK USD 0	52,258.000	2,152,942	3,928,756
594918104 MICROSOFT CORP COMMON STOCK USD 0.000006	87,180.000	4,070,226	19,390,576

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6594604	MIMASU SEMICONDUCTOR INDUSTRY CO LTD COM	JPY 18,700.000	329,351	467,658
6596785	MITSUBISHI CORP COMMON STOCK JPY	6,200.000	144,700	152,590
6596729	MITSUBISHI ESTATE CO LTD COMMON STOCK JP	5,607.000	99,993	89,988
6597089	MITSUBISHI MATERIALS CORP COMMON STOCK J	22,300.000	422,462	468,701
6597368	MITSUI CHEMICALS INC COMMON STOCK JPY	26,800.000	666,893	785,220
6597603	MITSUI FUDOSAN CO LTD COMMON STOCK JPY	3,937.000	69,175	82,309
6597584	MITSUI OSK LINES LTD COMMON STOCK JPY	50,900.000	1,078,129	1,552,957
BYSW6D0	MMC NORILSK NICKEL PJSC ADR	13,977.000	292,796	436,082
607409109	MOBILE TELESYSTEMS PJSC ADR USD	80,000.000	851,522	716,000
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD 0	1,154.000	115,840	162,656
60871R209	MOLSON COORS BEVERAGE CO COMMON STOCK US	12,500.000	720,074	564,875
609207105	MONDELEZ INTERNATIONAL INC COMMON STOCK	11,600.000	660,507	678,252
B1CRLC4	MONDI PLC COMMON STOCK GBP 0.2	7,404.000	145,205	174,029
615394202	MOOG INC-CLASS A	8,810.000	726,882	698,633
617446448	MORGAN STANLEY COMMON STOCK USD 0.01	30,500.000	1,136,283	2,090,165
928542109	MOSAIC ACQUISITION CORP COMMON STOCK USD	14,227.000	214,058	295,210

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
61945C103	MOSAIC CO/THE COMMON STOCK USD 0.01		22,581.000	463,890	519,589
B2Q4CS1	MS&AD INSURANCE GROUP HOLDINGS INC COMMO	JPY	40,200.000	1,254,233	1,222,996
2514275	MTY FOOD GROUP INC COMMON STOCK CAD 0		8,700.000	98,530	395,734
62548M100	MULTIPLAN CORP COMMON STOCK USD		207,350.000	2,172,794	1,656,727
630402105	NAPCO SECURITY TECHNOLOGIES INC COMMON S	0.01	7,587.000	197,889	198,931
BCCVXC7	NASMEDIA CO LTD COMMON STOCK KRW 500		10,688.000	256,535	301,070
632307104	NATERA INC COMMON STOCK USD 0.0001		13,996.000	485,037	1,392,882
BDR05C0	NATIONAL GRID PLC COMMON STOCK GBP 12.43		425,776.000	4,805,346	5,034,425
64049M209	NEOGENOMICS INC COMMON STOCK USD 0.001		27,658.000	584,461	1,489,107
7123870	NESTLE SA COMMON STOCK CHF 0.1		93,586.000	6,648,337	11,038,267
64107N206	NET 1 UEPS TECHNOLOGIES INC COMMON STOCK		25,047.000	90,056	123,231
64110D104	NETAPP INC COMMON STOCK USD 0.001		14,400.000	872,040	953,856
64110L106	NETFLIX INC COMMON STOCK USD 0.001		1,200.000	499,738	648,876
644535106	NEW GOLD INC COMMON STOCK CAD 0		278,500.000	167,187	609,915
649445103	NEW YORK COMMUNITY BANCORP INC COMMON ST	0.01	329,315.000	3,802,459	3,474,273
6637101	NEWCREST MINING LTD COMMON STOCK AUD 0		13,775.000	283,303	274,028

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
651639106	NEWMONT CORP COMMON STOCK USD 1.6	62,982.000	3,880,386	3,771,992
B63QM77	NEXON CO LTD COMMON STOCK JPY	7,000.000	165,107	215,604
6619604	NGK SPARK PLUG CO LTD COMMON STOCK JPY	19,800.000	331,619	338,103
6537085	NH INVESTMENT & SECURITIES CO LTD COMMON 5000	101,076.000	801,686	1,051,421
653656108	NICE LTD ADR USD	2,661.000	441,618	754,500
6638546	NICHICON CORP COMMON STOCK JPY	35,000.000	262,288	442,394
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK USD 0.	197,548.000	6,862,696	4,122,827
654106103	NIKE INC COMMON STOCK USD 0	8,731.000	1,178,712	1,235,175
BKTT3Y2	NINETY ONE LTD COMMON STOCK ZAR	52,505.000	138,408	157,278
6639550	NINTENDO CO LTD COMMON STOCK JPY	9,300.000	4,011,836	5,929,769
6396800	NIPPON BUILDING FUND INC REIT JPY	22.000	122,375	127,425
6642127	NIPPON EXPRESS CO LTD COMMON STOCK JPY	4,600.000	239,487	308,761
6641500	NIPPON PISTON RING CO LTD COMMON STOCK J	8,100.000	118,077	72,805
B98BC67	NIPPON PROLOGIS REIT INC REIT JPY	32.000	79,299	99,801
6642569	NIPPON STEEL CORP COMMON STOCK JPY	7,900.000	98,608	101,615
6641373	NIPPON TELEGRAPH & TELEPHONE CORP COMMON	79,708.000	1,843,476	2,042,399

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6643960	NIPPON YUSEN KK COMMON STOCK JPY	3,200.000	73,606	74,448
6642860	NISSAN MOTOR CO LTD COMMON STOCK JPY	141,500.000	509,550	767,495
6644800	NITORI HOLDINGS CO LTD COMMON STOCK JPY	3,000.000	425,342	628,214
6646680	NITTA CORP COMMON STOCK JPY	13,000.000	283,414	280,788
65487K100	NLIGHT INC COMMON STOCK USD	21,229.000	502,183	693,127
BNG8PQ9	NN GROUP NV COMMON STOCK EUR 0.12	26,054.000	1,071,800	1,132,639
5902941	NOKIA OYJ COMMON STOCK EUR 0	502,142.000	2,320,184	1,935,961
6643108	NOMURA HOLDINGS INC COMMON STOCK JPY	14,100.000	72,160	74,430
B1CWJM5	NOMURA REAL ESTATE HOLDINGS INC COMMON S	600.000	10,698	13,267
6390921	NOMURA RESEARCH INSTITUTE LTD COMMON STO	12,400.000	281,032	443,779
65548P403	NORBORD INC COMMON STOCK CAD 0	17,334.000	300,542	748,829
655663102	NORDSON CORP COMMON STOCK USD 0	368.000	72,052	73,950
6643896	NORITZ CORP COMMON STOCK JPY	7,800.000	109,331	121,709
6350260	NORTHAM PLATINUM LTD COMMON STOCK ZAR 0.	89,842.000	908,277	1,281,565
665859104	NORTHERN TRUST CORP COMMON STOCK USD 1.6	53,502.000	4,777,002	4,983,176
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD 1	9,991.000	3,085,399	3,044,458

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
668771108	NORTONLIFELOCK INC COMMON STOCK 0.01	10,944.000	217,331	227,416
BHC8X90	NOVO NORDISK A/S COMMON STOCK DKK 0.2	43,736.000	2,188,682	3,067,307
629377508	NRG ENERGY INC COMMON STOCK USD 0.01	37,039.000	1,247,261	1,390,814
BDRJLN0	NUTRIEN LTD COMMON STOCK USD	1,643.000	63,231	78,977
67077M108	NUTRIEN LTD COMMON STOCK USD	24,782.000	847,916	1,193,501
670704105	NUVASIVE INC COMMON STOCK USD 0.001	13,237.000	876,989	745,640
67066G104	NVIDIA CORP COMMON STOCK USD 0.001	4,983.000	1,898,880	2,602,123
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK USD	7,783.000	1,158,727	1,237,575
67103H107	O'REILLY AUTOMOTIVE INC COMMON STOCK USD	1,201.000	566,435	543,537
6656407	OBAYASHI CORP COMMON STOCK JPY	71,800.000	669,478	618,936
6136749	OBIC CO LTD COMMON STOCK JPY	5,700.000	921,148	1,144,472
6497004	OCI CO LTD COMMON STOCK KRW 5000	3,485.000	160,287	298,357
88337F105	ODP CORP/THE COMMON STOCK USD 0.01	10,120.000	511,112	296,516
67623C109	OFFICE PROPERTIES INCOME TRUST REIT USD	5,018.000	239,996	114,009
6657789	OKUMA CORP COMMON STOCK JPY	3,300.000	183,668	184,425
679580100	OLD DOMINION FREIGHT LINE INC COMMON STO	1,718.000	307,499	335,319

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
681116109	OLLIE'S BARGAIN OUTLET HOLDINGS INC COMM	USD 0.001 20,959.000	1,879,489	1,713,817
681936100	OMEGA HEALTHCARE INVESTORS INC REIT USD	17,400.000	546,576	631,968
68213N109	OMNICELL INC COMMON STOCK USD 0.001	10,031.000	724,866	1,203,921
681919106	OMNICOM GROUP INC COMMON STOCK USD 0.15	8,676.000	457,993	541,122
682189105	ON SEMICONDUCTOR CORP COMMON STOCK USD 0	22,152.000	592,855	725,035
2659518	ONEX CORP COMMON STOCK CAD 0	6,039.000	226,185	346,318
683344105	ONTO INNOVATION INC COMMON STOCK USD 0	13,752.000	583,018	653,908
6483821	ONWARD HOLDINGS CO LTD COMMON STOCK JPY	172,000.000	531,768	344,850
68373J104	OPEN LENDING CORP COMMON STOCK USD	31,957.000	969,367	1,117,217
2260824	OPEN TEXT CORP COMMON STOCK EUR 0	16,252.000	680,076	737,846
68389X105	ORACLE CORP COMMON STOCK USD 0.01	293,503.000	12,239,729	18,986,709
5176177	ORANGE SA COMMON STOCK EUR 4	66,185.000	823,298	788,266
B17NY40	ORION OYJ COMMON STOCK EUR 0.65	20,513.000	805,888	941,954
688239201	OSHKOSH CORP COMMON STOCK USD 0.01	7,000.000	250,896	602,490
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD 0.0	3,650.000	171,038	246,558
6267058	OTSUKA CORP COMMON STOCK JPY	6,300.000	264,659	332,558

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
4665148	OUTOKUMPU OYJ COMMON STOCK EUR 0		79,978.000	227,341	315,100
690742101	OWENS CORNING COMMON STOCK USD 0.001		6,500.000	550,787	492,440
G6855A103	OXFORD IMMUNOTEC GLOBAL PLC COMMON STOCK	0.006705	15,122.000	215,426	264,106
693718108	PACCAR INC COMMON STOCK USD 1		5,575.000	464,462	481,011
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD 0.		6,440.000	399,182	572,130
2669272	PAN AMERICAN SILVER CORP COMMON STOCK CA		3,329.000	111,862	114,712
B24FX49	PAN OCEAN CO LTD COMMON STOCK KRW 1000		59,578.000	189,144	275,321
6572707	PANASONIC CORP COMMON STOCK JPY		12,200.000	104,818	140,676
B44XTX8	PANDORA A/S COMMON STOCK DKK 0.01		17,865.000	886,166	1,999,846
701094104	PARKER-HANNIFIN CORP COMMON STOCK USD 0.		5,100.000	832,424	1,389,291
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD 0.0		12,693.000	1,627,494	2,972,701
6574071	PCCW LTD COMMON STOCK HKD 0		20,000.000	4,929	12,046
70614W100	PELOTON INTERACTIVE INC COMMON STOCK USD		762.000	108,495	115,611
707569109	PENN NATIONAL GAMING INC COMMON STOCK US		32,215.000	2,091,307	2,782,410
G7S00T104	PENTAIR PLC COMMON STOCK USD 0.01		4,239.000	192,625	225,049
713448108	PEPSICO INC COMMON STOCK USD 0.017		3,900.000	250,828	578,370

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B7F0L00	PERFECT MEDICAL HEALTH MANAGEMENT LTD CO	HKD 0.1 312,000.000	132,320	129,567
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK U	32,282.000	864,723	1,536,946
M78673114	PERION NETWORK LTD COMMON STOCK USD 0.03	25,300.000	200,304	322,069
G97822103	PERRIGO CO PLC COMMON STOCK USD 0.001	9,248.000	435,939	413,571
B3CY709	PERSOL HOLDINGS CO LTD COMMON STOCK JPY	34,400.000	548,338	620,063
71646E100	PETROCHINA CO LTD ADR USD	7,390.000	259,769	227,021
2682365	PETROLEO BRASILEIRO SA COMMON STOCK BRL	290,800.000	1,335,245	1,615,182
7103526	PEUGEOT SA COMMON STOCK EUR 1	45,139.000	787,364	1,235,491
717081103	PFIZER INC COMMON STOCK USD 0.05	72,000.000	1,549,653	2,650,320
718172109	PHILIP MORRIS INTERNATIONAL INC COMMON S	33,885.000	2,201,835	2,805,339
718546104	PHILLIPS 66 COMMON STOCK USD	63,009.000	5,448,037	4,406,849
B62QPJ1	PHOSAGRO PJSC GDR USD	129,414.000	1,569,625	1,765,207
B15CPD5	PIAGGIO & C SPA COMMON STOCK EUR 0	198,535.000	554,824	654,906
6706250	PICC PROPERTY & CASUALTY CO LTD COMMON S	2,436,000.000	1,891,257	1,844,157
72147K108	PILGRIM'S PRIDE CORP COMMON STOCK USD 0.	22,400.000	502,295	439,264
72352L106	PINTEREST INC COMMON STOCK USD 0.00001	6,183.000	432,508	407,460

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
69343T107	PJT PARTNERS INC COMMON STOCK USD 0.01	11,814.000	708,545	889,004
72703H101	PLANET FITNESS INC COMMON STOCK USD 0.00	16,748.000	1,119,568	1,300,147
B7S9G98	PLAYTECH PLC COMMON STOCK GBP 0	36,014.000	174,576	197,557
72919P202	PLUG POWER INC COMMON STOCK USD 0.01	30,310.000	115,898	1,027,812
693475105	PNC FINANCIAL SERVICES GROUP INC/THE COM USD 5	8,200.000	426,236	1,221,800
731068102	POLARIS INC COMMON STOCK USD 0.01	15,981.000	1,520,787	1,522,670
B807W66	POLISAN HOLDING AS COMMON STOCK TRY 1	602,554.000	223,986	312,931
5810066	POLSKI KONCERN NAFTOWY ORLEN SA COMMON S 1.25	23,313.000	339,571	361,145
B04QXN7	POLYPLEX THAILAND PCL FOREIGN SH. THB 1	777,200.000	597,526	586,272
6693233	POSCO COMMON STOCK KRW 5000	533.000	103,615	133,459
BYYN701	POSTE ITALIANE SPA COMMON STOCK EUR 1	33,612.000	349,191	342,168
6696157	POU CHEN CORP COMMON STOCK TWD 10	365,000.000	450,393	407,894
2697701	POWER CORP OF CANADA COMMON STOCK CAD 0	1,700.000	41,518	39,004
BPFJDJ6	POWER WIND HEALTH INDUSTRY INC COMMON ST	78,752.000	502,678	442,836
B29H1T1	PRESSANCE CORP COMMON STOCK JPY	56,000.000	958,725	963,301
742718109	PROCTER & GAMBLE CO/THE COMMON STOCK USD	23,804.000	2,082,178	3,312,089

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD	15,600.000	574,975	704,964
74340W103	PROLOGIS INC REIT USD 0.01	4,364.000	202,543	434,916
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK US	12,500.000	1,008,892	975,875
0709954	PRUDENTIAL PLC COMMON STOCK GBP 5	188,093.000	3,305,708	3,463,322
B1W4V69	PRYSMIAN SPA COMMON STOCK EUR 0.1	6,952.000	200,040	247,358
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD 0.	23,934.000	1,304,303	1,460,692
B736PF3	PTT GLOBAL CHEMICAL PCL FOREIGN SH. THB	106,400.000	132,326	207,757
74460D109	PUBLIC STORAGE REIT USD 0.1	1,078.000	158,339	248,943
4380429	PUBLICIS GROUPE SA COMMON STOCK EUR 0.4	6,521.000	233,328	325,215
745867101	PULTEGROUP INC COMMON STOCK USD 0.01	20,081.000	731,574	865,893
5064722	PUMA SE COMMON STOCK EUR 0	5,580.000	277,941	630,033
BMWC687	PUSHPAY HOLDINGS LTD COMMON STOCK NZD 0	336,920.000	356,953	439,074
693656100	PVH CORP COMMON STOCK USD 1	6,400.000	658,668	600,896
74736K101	QORVO INC COMMON STOCK USD 0.0001	9,585.000	1,041,999	1,593,698
74736A103	QTS REALTY TRUST INC REIT USD	18,877.000	1,064,540	1,168,109
747525103	QUALCOMM INC COMMON STOCK USD 0.0001	7,339.000	528,439	1,118,023

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD 0	2,589.000	327,324	308,531
751212101	RALPH LAUREN CORP COMMON STOCK USD 0.01	26,350.000	2,009,443	2,733,549
6586872	RAMELIUS RESOURCES LTD COMMON STOCK AUD	308,010.000	277,754	400,484
753422104	RAPID7 INC COMMON STOCK USD 0.01	17,380.000	1,038,199	1,566,981
6051422	REALTEK SEMICONDUCTOR CORP COMMON STOCK	188,000.000	1,774,583	2,612,784
75615P103	REATA PHARMACEUTICALS INC COMMON STOCK U	1,740.000	289,521	215,099
6431875	RECHI PRECISION CO LTD COMMON STOCK TWD	155,000.000	111,823	115,293
B24CGK7	RECKITT BENCKISER GROUP PLC COMMON STOCK	92,790.000	6,043,188	8,297,826
BD6FXN3	RED ELECTRICA CORP SA COMMON STOCK EUR 0	3,999.000	76,615	82,080
B41H739	REDDE NORTHGATE PLC COMMON STOCK GBP 50	37,779.000	116,279	137,368
758750103	REGAL BELOIT CORP COMMON STOCK USD 0.01	5,600.000	413,538	687,736
75886F107	REGENERON PHARMACEUTICALS INC COMMON STO	0.001 1,100.000	624,790	531,421
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD	46,400.000	742,520	747,968
4712798	RENAULT SA COMMON STOCK EUR 3.81	11,081.000	287,720	484,840
6635677	RENESAS ELECTRONICS CORP COMMON STOCK JP	7,200.000	74,018	75,246
76009N100	RENT-A-CENTER INC/TX COMMON STOCK USD 0.	35,010.000	811,478	1,340,533

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
759916109	REPLIGEN CORP COMMON STOCK USD 0.01	3,666.000	185,129	702,516
5669354	REPSOL SA COMMON STOCK EUR 1	87,158.000	863,783	879,798
6421553	RESONA HOLDINGS INC COMMON STOCK JPY	110,900.000	552,181	387,122
6728726	REUNERT LTD COMMON STOCK ZAR 10	63,007.000	115,034	155,279
5334588	RHEINMETALL AG COMMON STOCK EUR 0	24,312.000	2,249,210	2,575,491
6220103	RIO TINTO LTD COMMON STOCK AUD 0	21,229.000	1,452,249	1,864,690
767204100	RIO TINTO PLC ADR USD	35,280.000	1,921,785	2,653,762
0718875	RIO TINTO PLC COMMON STOCK GBP 10	24,025.000	1,422,498	1,796,401
2229610	RIOCAN REAL ESTATE INVESTMENT TRUST REIT	8,316.000	143,457	109,335
B1G16Z0	RIVERSTONE HOLDINGS LTD/SINGAPORE COMMON 0	470,600.000	647,713	395,238
770323103	ROBERT HALF INTERNATIONAL INC COMMON STO 0.001	1,727.000	87,972	107,903
7110388	ROCHE HOLDING AG COMMON STOCK CHF 0	22,052.000	5,493,811	7,708,658
6747204	ROHM CO LTD COMMON STOCK JPY	3,000.000	198,040	290,280
77543R102	ROKU INC COMMON STOCK USD 0.0001	864.000	304,530	286,865
780259107	ROYAL DUTCH SHELL PLC ADR USD	32,101.000	997,044	1,078,915
B09CBL4	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	51,087.000	751,595	913,485

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
B03MM40	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0		17,481.000	644,928	300,942
BDT88L2	RUBIS SCA COMMON STOCK EUR 1.25		50,378.000	2,232,815	2,341,087
782011100	RUSH STREET INTERACTIVE INC COMMON STOCK	0.0001	38,185.000	448,073	826,705
B058TZ6	SAFRAN SA COMMON STOCK EUR 0.2		37,339.000	4,510,372	5,297,307
B8C3BL0	SAGE GROUP PLC/THE COMMON STOCK GBP 1.05		33,457.000	300,608	266,172
79466L302	SALESFORCE.COM INC COMMON STOCK USD 0.00		3,300.000	530,034	734,349
6771720	SAMSUNG ELECTRONICS CO LTD COMMON STOCK		83,374.000	3,067,307	6,216,785
4942818	SAMSUNG ELECTRONICS CO LTD GDR USD		244.000	254,534	445,300
B1VQ252	SANDVIK AB COMMON STOCK SEK 1.2		16,461.000	271,399	403,480
5671735	SANOFI COMMON STOCK EUR 2		5,400.000	555,680	519,984
B1P3R43	SAO MARTINHO SA COMMON STOCK BRL 0		148,900.000	527,127	784,318
4846288	SAP SE COMMON STOCK EUR 0		19,929.000	2,334,553	2,614,466
G7T16G103	SAPIENS INTERNATIONAL CORP NV COMMON STO	0.01	10,300.000	170,932	315,283
6776907	SAPPORO HOLDINGS LTD COMMON STOCK JPY		54,200.000	1,065,919	1,045,205
803866300	SASOL LTD ADR USD		39,214.000	188,428	347,436
B5SC091	SBERBANK OF RUSSIA PJSC ADR USD		260,484.000	2,790,638	3,782,228

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
80585Y308	SBERBANK OF RUSSIA PJSC ADR USD		220,368	349,104
		24,043.000		
BLZH0Z7	SCENTRE GROUP REIT AUD 0		96,800	109,175
		50,893.000		
B11WWH2	SCHINDLER HOLDING AG COMMON STOCK CHF 0.		403,128	415,336
		1,540.000		
4834108	SCHNEIDER ELECTRIC SE		8,575,574	15,175,022
		104,839.000		
808625107	SCIENCE APPLICATIONS INTERNATIONAL CORP	STOCK USD 0.0001	0	1
81141R100	SEA LTD-ADR		1,039,964	1,652,115
		8,300.000		
G7945M107	SEAGATE TECHNOLOGY PLC COMMON STOCK USD		316,478	758,352
		12,200.000		
81211K100	SEALED AIR CORP COMMON STOCK USD 0.1		102,666	104,859
		2,290.000		
81282V100	SEAWORLD ENTERTAINMENT INC COMMON STOCK		4,336,940	5,694,887
		180,275.000		
4792132	SEB SA COMMON STOCK EUR 1		161,589	170,823
		937.000		
6414809	SEIKO HOLDINGS CORP COMMON STOCK JPY		228,221	205,685
		16,100.000		
6793821	SEKISUI CHEMICAL CO LTD COMMON STOCK JPY		106,538	140,051
		7,400.000		
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOC	0.001	1,252,497	2,162,708
		78,189.000		
6795203	SENKO GROUP HOLDINGS CO LTD COMMON STOCK		358,862	360,521
		37,000.000		
G8060N102	SENSATA TECHNOLOGIES HOLDING PLC COMMON	0.01	472,765	563,421
		10,683.000		
81761L102	SERVICE PROPERTIES TRUST REIT USD 0.01		586,807	232,098
		20,200.000		

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B0FS5D6	SEVEN & I HOLDINGS CO LTD COMMON STOCK J	235,100.000	8,367,988	8,331,938
4824778	SGS SA COMMON STOCK CHF 1	789.000	2,360,546	2,383,200
B9M2YJ3	SHAWCOR LTD COMMON STOCK CAD 0	42,000.000	126,424	116,044
6897262	SHIBAURA MACHINE CO LTD COMMON STOCK JPY	15,900.000	348,746	362,984
6804347	SHIKOKU ELECTRIC POWER CO INC COMMON STO	30,600.000	233,286	199,169
6804035	SHIMAMURA CO LTD COMMON STOCK JPY	2,200.000	187,010	230,985
6804400	SHIMIZU CORP COMMON STOCK JPY	42,400.000	327,824	308,005
6804585	SHIN-ETSU CHEMICAL CO LTD COMMON STOCK J	9,400.000	967,966	1,642,462
6820309	SHINDAEYANG PAPER CO LTD COMMON STOCK KR	3,374.000	164,308	198,160
6804488	SHINMAYWA INDUSTRIES LTD COMMON STOCK JP	39,200.000	315,763	335,637
6730936	SHINSEI BANK LTD COMMON STOCK JPY	44,600.000	616,176	549,049
BX865C7	SHOPIFY INC COMMON STOCK CAD	1,760.000	1,378,433	1,985,623
6806633	SHUN TAK HOLDINGS LTD COMMON STOCK HKD 0	604,000.000	250,201	184,615
BL0L913	SIBANYE STILLWATER LTD COMMON STOCK ZAR	139,829.000	253,732	571,168
BYY7VY5	SIGNIFY NV COMMON STOCK EUR 0.01	15,068.000	449,752	636,611
827048109	SILGAN HOLDINGS INC COMMON STOCK USD 0.0	16,000.000	528,352	593,280

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
828806109	SIMON PROPERTY GROUP INC REIT USD 0.0001	1,923.000	119,118	163,993
BMC4304	SIMPAR SA COMMON STOCK BRL	58,700.000	184,346	400,849
829073105	SIMPSON MANUFACTURING CO INC COMMON STOC	10,923.000	1,035,705	1,020,754
6303866	SINGAPORE EXCHANGE LTD COMMON STOCK SGD	4,310.000	14,186	30,263
6810429	SINO LAND CO LTD COMMON STOCK HKD 0	54,000.000	71,606	70,339
82935M109	SINOPEC SHANGHAI PETROCHEMICAL CO LTD AD	16,000.000	351,587	329,280
6804626	SINTOKOGIO LTD COMMON STOCK JPY	37,200.000	239,913	277,437
B05N809	SISTEMA PJSFC GDR USD	42,786.000	196,821	320,895
82982T106	SITIME CORP COMMON STOCK USD 0.0001	9,356.000	754,862	1,047,217
6450267	SK HYNIX INC COMMON STOCK KRW 5000	40,423.000	2,064,491	4,409,579
7142091	SKANSKA AB COMMON STOCK SEK 0	3,393.000	56,446	86,637
B1Q3J35	SKF AB COMMON STOCK SEK 2.5	3,440.000	70,380	89,387
B1TK234	SKY PERFECT JSAT HOLDINGS INC COMMON STO	111,800.000	486,342	550,093
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD	5,401.000	505,152	825,705
83304A106	SNAP INC COMMON STOCK USD 0.00001	68,221.000	1,791,842	3,415,825
BFZCT20	SOK MARKETLER TICARET AS COMMON STOCK TR	479,906.000	844,490	814,856

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B62G7K6	SOMPO HOLDINGS INC COMMON STOCK JPY	20,600.000	801,696	832,620
6821506	SONY GROUP CORP COMMON STOCK JPY	3,400.000	257,772	338,699
B0105T2	SOULBRAIN HOLDINGS CO LTD COMMON STOCK K	4,899.000	201,023	203,392
84265V105	SOUTHERN COPPER CORP COMMON STOCK USD 0.	27,972.000	1,255,161	1,821,537
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD 1	20,600.000	524,860	960,166
BWSW5D9	SOUTH32 LTD COMMON STOCK AUD 0	588,926.000	999,176	1,122,479
0330860	SPECTRIS PLC COMMON STOCK GBP 5	24,528.000	816,910	944,835
848637104	SPLUNK INC COMMON STOCK USD 0.001	12,965.000	1,749,324	2,202,624
852234103	SQUARE INC COMMON STOCK USD 0.000001	17,329.000	1,255,809	3,771,484
78467J100	SS&C TECHNOLOGIES HOLDINGS INC COMMON ST 0.01	13,223.000	777,499	961,973
0408284	STANDARD CHARTERED PLC COMMON STOCK GBP	11,784.000	60,438	75,048
Y8162K204	STAR BULK CARRIERS CORP COMMON STOCK USD	29,289.000	134,723	258,622
6841526	STAR MICRONICS CO LTD COMMON STOCK JPY	60,200.000	881,245	964,413
BD4DC98	STAR PETROLEUM REFINING PCL FOREIGN SH.	1,223,500.000	272,315	328,744
857477103	STATE STREET CORP COMMON STOCK USD 1	17,600.000	811,459	1,280,928
858119100	STEEL DYNAMICS INC COMMON STOCK USD 0.00	25,015.000	631,746	922,303

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
BRJFWP3	STELLANTIS NV COMMON STOCK EUR		66,841.000	818,600	1,198,943
B0KM9T7	STHREE PLC COMMON STOCK GBP 1		24,683.000	82,566	100,546
5962332	STMICROELECTRONICS NV COMMON STOCK EUR 1		35,116.000	1,133,794	1,301,016
5962343	STMICROELECTRONICS NV COMMON STOCK EUR 1		7,509.000	230,418	280,682
6850856	STOCKLAND REIT AUD 0		38,741.000	101,267	124,959
6356406	SUBARU CORP COMMON STOCK JPY		24,900.000	507,720	497,421
B0M0C89	SUMCO CORP COMMON STOCK JPY		11,100.000	153,073	243,298
6858946	SUMITOMO CORP COMMON STOCK JPY		30,300.000	392,415	400,742
6250865	SUMITOMO DAINIPPON PHARMA CO LTD COMMON		8,400.000	203,602	123,911
6858708	SUMITOMO ELECTRIC INDUSTRIES LTD COMMON		9,900.000	126,361	131,032
6858849	SUMITOMO METAL MINING CO LTD COMMON STOC		15,100.000	465,853	669,697
6858902	SUMITOMO REALTY & DEVELOPMENT CO LTD COM	JPY	2,287.000	47,251	70,463
6859080	SUMITOMO WAREHOUSE CO LTD/THE COMMON STO		26,100.000	345,863	333,692
86745K104	SUNNOVA ENERGY INTERNATIONAL INC COMMON	0.001	30,408.000	747,704	1,372,313
BXDZ9Q1	SVENSKA HANDELSBANKEN AB COMMON STOCK SE		95,526.000	852,215	960,779
7184725	SWATCH GROUP AG/THE COMMON STOCK CHF 2.2		626.000	134,278	171,027

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5048566	SWEDISH MATCH AB COMMON STOCK SEK 1.9823	27,587.000	2,121,777	2,142,451
6867748	SWIRE PACIFIC LTD COMMON STOCK HKD 0	14,000.000	79,879	77,639
B545MG5	SWISS RE AG COMMON STOCK CHF 0.1	5.000	454	471
B1X3KP7	SWISSQUOTE GROUP HOLDING SA COMMON STOCK	3,484.000	336,603	338,566
87157D109	SYNAPTICS INC COMMON STOCK USD 0.001	24,282.000	1,959,514	2,340,785
87162W100	SYNNEX CORP COMMON STOCK USD 0.001	3,460.000	93,796	281,782
871607107	SYNOPSYS INC COMMON STOCK USD 0.01	3,212.000	783,165	832,679
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD	5,800.000	733,416	878,062
6716497	TAIFLEX SCIENTIFIC CO LTD COMMON STOCK T	132,000.000	259,587	256,502
6660204	TAIHEIYO CEMENT CORP COMMON STOCK JPY	12,700.000	362,354	317,239
6871567	TAILIM PACKAGING CO LTD COMMON STOCK KRW	49,828.000	154,809	267,878
6870100	TAISEI CORP COMMON STOCK JPY	10,400.000	446,140	358,100
6870865	TAIWAN GLASS INDUSTRY CORP COMMON STOCK	645,000.000	242,440	447,630
874039100	TAIWAN SEMICONDUCTOR MANUFACTURING CO LT	74,938.000	4,173,225	8,171,240
5769470	TAKKT AG COMMON STOCK EUR 0	24,428.000	329,981	318,615
875372203	TANDEM DIABETES CARE INC COMMON STOCK US	27,284.000	1,838,501	2,610,533

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
87612E106	TARGET CORP COMMON STOCK USD 0.0833	21,420.000	1,709,715	3,781,273
87663X102	TATTOOED CHEF INC COMMON STOCK USD 0.000	18,059.000	422,003	413,371
6869302	TDK CORP COMMON STOCK JPY	12,600.000	1,258,030	1,896,499
7110902	TECAN GROUP AG COMMON STOCK CHF 0.1	948.000	405,145	465,233
6302410	TECHNOLOGY ONE LTD COMMON STOCK AUD 0	82,702.000	453,073	523,299
B0190C7	TECHTRONIC INDUSTRIES CO LTD COMMON STOC	106,000.000	1,107,004	1,511,971
2879327	TECK RESOURCES LTD COMMON STOCK CAD 0	16,435.000	281,010	297,997
878742204	TECK RESOURCES LTD COMMON STOCK CAD 0	51,400.000	1,162,245	932,910
87901J105	TEGNA INC COMMON STOCK USD 1	46,400.000	748,184	647,280
7634394	TELECOM ITALIA SPA/MILANO COMMON STOCK E	659,007.000	249,934	304,308
294821608	TELEFONAKTIEBOLAGET LM ERICSSON ADR USD	115,000.000	1,322,936	1,374,250
87969B101	TELOS CORP COMMON STOCK USD 0.001	43,134.000	813,361	1,422,559
88031M109	TENARIS SA ADR USD 1	46,000.000	736,406	733,700
BMMV2K8	TENCENT HOLDINGS LTD COMMON STOCK HKD 0.	64,190.000	3,597,147	4,669,056
88160R101	TESLA INC COMMON STOCK USD 0.001	3,410.000	1,513,692	2,406,335
88162G103	TETRA TECH INC COMMON STOCK USD 0.01	10,096.000	966,603	1,168,915

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD 1	4,685.000		519,128	768,949
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD 0.0	32,415.000		1,789,987	2,533,556
883203101	TEXTRON INC COMMON STOCK USD 0.125	15,400.000		755,918	744,282
87241L109	TFI INTERNATIONAL INC COMMON STOCK CAD 0	20,174.000		679,068	1,040,575
4162791	THALES SA COMMON STOCK EUR 3	1,517.000		112,224	139,024
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOC	38,746.000		4,200,825	18,047,112
5479702	TIETOEVRY OYJ COMMON STOCK EUR 0	15,354.000		490,414	504,602
BJ8PD99	TITAN CEMENT INTERNATIONAL SA COMMON STO	41,038.000		516,073	689,914
872540109	TJX COS INC/THE COMMON STOCK USD 1	64,895.000		3,277,280	4,431,680
B1WFDQ6	TKH GROUP NV DUTCH CERT EUR 0.25	9,190.000		367,087	444,605
6894876	TOKAI TOKYO FINANCIAL HOLDINGS INC COMMO	132,000.000	JPY	303,669	389,946
6895404	TOKYO ELECTRIC POWER CO HOLDINGS INC COM	149,100.000	JPY	648,232	392,805
889110102	TOKYO ELECTRON LTD ADR USD	4,400.000		188,712	411,787
6895675	TOKYO ELECTRON LTD COMMON STOCK JPY	2,300.000		442,866	855,441
BDC6LT2	TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK	6,000.000		25,920	31,963
889478103	TOLL BROTHERS INC COMMON STOCK USD 0.01	14,300.000		506,050	621,621

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6585608	TOP ENGINEERING CO LTD COMMON STOCK KRW	27,301.000	203,957	260,117
B94P973	TOPDANMARK AS COMMON STOCK DKK 1	11,033.000	480,002	479,152
BNGJNT1	TOPICUS.COM INC COMMON STOCK CAD	864.000	0	3,264
6897143	TORAY INDUSTRIES INC COMMON STOCK JPY	123,100.000	726,132	728,382
6897217	TOSHIBA CORP COMMON STOCK JPY	22,900.000	692,714	639,900
6900289	TOSOH CORP COMMON STOCK JPY	10,700.000	241,167	166,648
B10LQP6	TOTVS SA COMMON STOCK BRL 0	85,500.000	325,425	472,750
6897905	TOWA BANK LTD/THE COMMON STOCK JPY	26,300.000	162,703	160,737
892356106	TRACTOR SUPPLY CO COMMON STOCK USD 0.008	4,975.000	734,464	699,386
89678F100	TRISTATE CAPITAL HOLDINGS INC COMMON STO	27,806.000	550,865	483,824
6113485	TRUWORTHS INTERNATIONAL LTD COMMON STOCK	159,411.000	320,006	399,918
6906704	TSUBAKIMOTO CHAIN CO COMMON STOCK JPY	14,700.000	527,494	385,422
6906760	TSUGAMI CORP COMMON STOCK JPY	17,500.000	259,783	264,250
B03MYS8	TURKIYE IS BANKASI AS COMMON STOCK TRY 1	694,081.000	493,494	653,692
B03MY88	TURKIYE SINAI KALKINMA BANKASI AS COMMON 1	1,503,389.000	360,776	360,045
900435207	TURQUOISE HILL RESOURCES LTD COMMON STOC	26,008.000	207,798	323,019

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
90184L102	TWITTER INC COMMON STOCK USD 0.000005		31,119.000	1,650,104	1,685,094
902494103	TYSON FOODS INC COMMON STOCK USD 0.1		24,893.000	1,289,918	1,604,105
B0N9WZ2	UACJ CORP COMMON STOCK JPY		10,000.000	181,777	183,253
6599483	ULVAC INC COMMON STOCK JPY		6,200.000	244,480	265,127
BF44466	UMICORE SA COMMON STOCK EUR 0		35,687.000	1,746,977	1,715,591
BF2PQ09	UNIBAIL-RODAMCO-WESTFIELD REIT EUR 5		2,455.000	297,336	193,986
BYMXPS7	UNICREDIT SPA COMMON STOCK EUR 0		22,521.000	213,587	210,745
BDCVSL8	UNIEURO SPA COMMON STOCK EUR 0		12,961.000	196,759	218,212
BLRB262	UNILEVER PLC COMMON STOCK GBP 3.11		47,059.000	2,627,529	2,853,905
907818108	UNION PACIFIC CORP COMMON STOCK USD 2.5		2,800.000	420,687	583,016
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOC		9,700.000	513,910	419,525
6916628	UNITED MICROELECTRONICS CORP COMMON STOC		620,000.000	335,392	1,040,394
911312106	UNITED PARCEL SERVICE INC COMMON STOCK U		53,117.000	4,421,449	8,944,903
911363109	UNITED RENTALS INC COMMON STOCK USD 0.01		5,300.000	654,669	1,229,123
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD		18,355.000	4,049,625	6,436,731
913903100	UNIVERSAL HEALTH SERVICES INC COMMON STO	0.01	6,300.000	823,636	866,250

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
91529Y106	UNUM GROUP COMMON STOCK USD 0.1	12,400.000	295,845	284,456
5051252	UPM-KYMMENE OYJ COMMON STOCK EUR 0	2,337.000	63,269	87,127
5232671	UPONOR OYJ COMMON STOCK EUR 0	10,497.000	141,359	233,240
902973304	US BANCORP COMMON STOCK USD 0.01	103,799.000	4,320,822	4,835,995
91912E105	VALE SA ADR USD 0	167,800.000	1,796,516	2,812,328
2196286	VALE SA COMMON STOCK BRL 0	89,200.000	890,038	1,501,779
91913Y100	VALERO ENERGY CORP COMMON STOCK USD 0.01	13,200.000	722,257	746,724
7517893	VALIANT HOLDING AG COMMON STOCK CHF 0.5	2,195.000	210,937	214,794
B28XTQ3	VALUE PARTNERS GROUP LTD COMMON STOCK HK	438,000.000	235,967	231,036
5716302	VAN LANSCHOT KEMPEN NV DUTCH CERT EUR 1	10,017.000	188,024	257,382
6927374	VENTURE CORP LTD COMMON STOCK SGD 0	5,300.000	82,482	77,877
91822M106	VEON LTD ADR USD	264,400.000	472,725	399,244
92343E102	VERISIGN INC COMMON STOCK USD 0.001	4,592.000	954,056	993,709
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK	56,900.000	2,663,450	3,342,875
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK	3,237.000	721,493	765,033
92556V106	VIATRIS INC COMMON STOCK USD	13,953.000	167,133	261,479

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5763201	VICAT SA COMMON STOCK EUR 4	11,952.000	414,372	502,330
BY7QXS7	VICINITY CENTRES REIT AUD 0	103,911.000	147,839	128,694
925815102	VICOR CORP COMMON STOCK USD 0.01	24,062.000	1,299,517	2,218,998
B3F2324	VIEWORKS CO LTD COMMON STOCK KRW 500	7,745.000	221,814	216,387
BJXCLP7	VIRGIN MONEY UK PLC CDI AUD	427,421.000	527,308	781,672
92826C839	VISA INC COMMON STOCK USD 0.0001	84,697.000	3,980,365	18,525,775
92857F107	VOCERA COMMUNICATIONS INC COMMON STOCK U	26,515.000	791,643	1,101,168
B65B4D0	VODACOM GROUP LTD COMMON STOCK ZAR	411,268.000	3,520,820	3,482,776
6928560	VTECH HOLDINGS LTD COMMON STOCK HKD 0.05	45,900.000	464,581	356,066
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOC	36,153.000	2,271,051	1,441,782
B55WMQ5	WALLENIUS WILHELMSEN ASA COMMON STOCK NO	68,059.000	147,913	184,417
931142103	WALMART INC COMMON STOCK USD 0.1	19,647.000	2,016,330	2,832,115
254687106	WALT DISNEY CO/THE COMMON STOCK USD 0.01	75,118.000	3,668,508	13,609,879
4525189	WARTSILA OYJ ABP COMMON STOCK EUR 0	8,186.000	69,969	81,630
941848103	WATERS CORP COMMON STOCK USD 0.01	33,953.000	4,262,262	8,400,651
94419L101	WAYFAIR INC COMMON STOCK USD 0.001	805.000	230,191	181,777

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B3CF1G6	WELCIA HOLDINGS CO LTD COMMON STOCK JPY	20,700.000	798,260	780,924
949746101	WELLS FARGO & CO COMMON STOCK USD 1.666	138,489.000	6,072,012	4,179,598
95040Q104	WELLTOWER INC	2,066.000	112,283	133,505
2951098	WEST FRASER TIMBER CO LTD COMMON STOCK C	4,084.000	113,494	262,158
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK US	16,909.000	902,417	1,013,695
959802109	WESTERN UNION CO/THE COMMON STOCK USD 0.	42,446.000	893,013	931,265
929740108	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	STOCK USD 0.01 61,175.000	4,336,722	4,478,010
96145D105	WESTROCK CO COMMON STOCK USD 0.01	27,052.000	1,306,046	1,177,574
962166104	WEYERHAEUSER CO REIT USD 1.25	4,201.000	90,524	140,860
BLLHKZ1	WH GROUP LTD COMMON STOCK HKD 0.0001	2,447,000.000	2,143,121	2,051,304
963320106	WHIRLPOOL CORP COMMON STOCK USD 1	7,509.000	972,573	1,355,299
BN574F9	WIZZ AIR HOLDINGS PLC COMMON STOCK GBP 0	43,761.000	2,559,317	2,730,144
5671519	WOLTERS KLUWER NV COMMON STOCK EUR 0.12	7,062.000	613,481	596,727
BGHWH98	WOORI FINANCIAL GROUP INC COMMON STOCK K	37,817.000	386,791	338,727
98138H101	WORKDAY INC COMMON STOCK USD 0.001	12,896.000	1,827,483	3,090,011
98139A105	WORKIVA INC COMMON STOCK USD 0.001	27,489.000	1,292,561	2,518,542

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
B05J4P4	WORLD HOLDINGS CO LTD COMMON STOCK JPY	23,500.000	396,607	445,896
BNFWR44	WORLDLINE SA/FRANCE COMMON STOCK EUR 0.6	41,217.000	2,814,915	3,989,097
92937A102	WPP PLC ADR USD	6,563.000	214,161	354,927
BHR3R21	WSP GLOBAL INC COMMON STOCK CAD 0	806.000	71,254	76,292
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD 1	24,775.000	932,765	574,532
B1XCJB3	XINHUA WINSHARE PUBLISHING AND MEDIA CO STOCK HKD 1	432,000.000	320,055	266,314
983793100	XPO LOGISTICS INC COMMON STOCK USD 0.001	5,081.000	519,247	605,655
B4KSB19	YA-MAN LTD COMMON STOCK JPY	6,300.000	113,459	114,046
2219279	YAMANA GOLD INC COMMON STOCK CAD 0	132,844.000	751,341	758,066
6985565	YAMATO HOLDINGS CO LTD COMMON STOCK JPY	40,100.000	952,682	1,021,871
B1VT035	YANGZIJIANG SHIPBUILDING HOLDINGS LTD CO SGD 0	385,200.000	397,134	278,338
6993784	YONEX CO LTD COMMON STOCK JPY	41,300.000	247,736	239,612
6988423	YOUNG POONG CORP COMMON STOCK KRW 5000	324.000	231,510	160,464
B622C10	YOUNGONE CORP COMMON STOCK KRW 500	43,263.000	920,082	1,262,485
984245100	YPF SA ADR USD	49,900.000	171,126	234,530
988498101	YUM| BRANDS INC COMMON STOCK USD 0	4,533.000	403,202	492,102

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
98956P102 ZIMMER BIOMET HOLDINGS INC COMMON STOCK	64,935.000	6,567,138	10,005,834
98978L204 ZOGENIX INC COMMON STOCK USD 0.001	17,578.000	391,794	351,384
98980L101 ZOOM VIDEO COMMUNICATIONS INC COMMON STO	0.001 3,530.000	1,534,068	1,190,740
98986M103 ZYNEX INC COMMON STOCK USD 0.001	27,267.000	423,139	367,014
B5KQ0S0 11 BIT STUDIOS SA COMMON STOCK PLN 0.1	2,103.000	250,974	267,531
B1YW440 3I GROUP PLC COMMON STOCK GBP 73.8636	4,968.000	20,937	78,640
88579Y101 3M CO COMMON STOCK USD 0.01	58,551.000	7,547,766	10,234,129
B0L4LM9 888 HOLDINGS PLC COMMON STOCK GBP 0.5	58,413.000	153,989	227,965
TOTAL COMMON		1,150,367,461	1,581,983,202
PARTNERSHIP/JOINT VENTURE INTERESTS			
34960P101 FORTRESS TRANSPORTATION AND INFRASTRUCTU	INVESTORS LLC LTD PART USD 0.01 22,365.000	457,768	524,683
TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS		457,768	524,683
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			
72201P878 PIMCO FDS LONG DUR CP BD	13,212,249.440	154,377,472	179,290,225
72201P613 PIMCO FDS STRM FLT OPEN-END FUND	291,234.630	2,916,424	2,916,424
92189F403 VANECK RUSSIA ETF ETP USD	68,793.000	1,639,941	1,661,351

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			158,933,836	183,868,000
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	325,028
02765UEK6 AMERICAN MUN PWR OHIO INC REV REV BDS	SEMI-ANN. 8.084% 02/15/2050	100,000.000	114,040	187,734
02765UDV3 AMERICAN MUN PWR OHIO INC REV REV BDS ME	SEMI-ANN. 7.499% 02/15/2050	360,000.000	363,800	597,546
072024ND0 BAY AREA TOLL AUTH CALIF TOLL BRDG REV R	SEMI-ANN. 6.263% 04/01/2049	885,000.000	1,359,303	1,524,474
13063BFR8 CALIFORNIA ST GO BDS 01/APR/2010 01/MAR/	SEMI-ANN. 7.625% 03/01/2040	1,645,000.000	2,008,245	2,854,947
13063BJC7 CALIFORNIA ST GO BDS 01/DEC/2010 01/NOV/	SEMI-ANN. 7.600% 11/01/2040	715,000.000	1,057,371	1,293,278
13063A7D0 CALIFORNIA ST GO BDS 15/OCT/2009 01/OCT/	SEMI-ANN. 7.300% 10/01/2039	1,370,000.000	2,030,206	2,261,363
13063A5E0 CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	SEMI-ANN. 7.500% 04/01/2034	4,060,000.000	4,389,663	6,766,640
13063A5G5 CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	SEMI-ANN. 7.550% 04/01/2039	5,170,000.000	6,600,230	9,077,486
167593H62 CHICAGO ILL O HARE INTL ARPT REV TAXABLE	SEMI-ANN. 4.472% 01/01/2049	2,500,000.000	2,608,400	3,086,600
167725AC4 CHICAGO ILL TRAN AUTH SALES & TRANSFER T	SEMI-ANN. 6.899% 12/01/2040	3,550,000.000	4,114,375	5,133,158
16772PAQ9 CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE	SEMI-ANN. 6.200% 12/01/2040	2,025,000.000	2,352,658	2,819,752
234667JL8 DALLAS CNTY TEX HOSP DIST LTD TAX BDS 20	SEMI-ANN. 5.621% 08/15/2044	450,000.000	549,111	661,910

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
345105JE1 FOOTHILL / EASTERN TRANSN CORRIDOR AGY C	SEMI-ANN. 4.094% 01/15/2049	1,114,245	1,181,235
	1,100,000.000		
38611TAV9 GRAND PARKWAY TRANSN CORP TEX SYS TOLL R	SEMI-ANN. 5.184% 10/01/2042	645,153	767,615
	555,000.000		
40727TDK7 HAMILTON CNTY OHIO HEALTH CARE FACS REV	SEMI-ANN. 3.756% 06/01/2042	115,000	129,466
	115,000.000		
452151LF8 ILLINOIS ST GO BDS 2003 12/JUN/2003 01/J	SEMI-ANN. 5.100% 06/01/2033	2,473,313	2,851,957
	2,650,000.000		
49126KLM1 KENTUCKY ECONOMIC DEV FIN AUTH HOSP FACS	SEMI-ANN. 5.079% 08/15/2048	2,000,000	2,698,540
	2,000,000.000		
54438CPA4 LOS ANGELES CALIF CMNTY COLLEGE DIST GO	SEMI-ANN. 6.750% 08/01/2049	1,718,337	2,129,516
	1,185,000.000		
544646XZ0 LOS ANGELES CALIF UNI SCH DIST GO BDS 20	SEMI-ANN. 5.750% 07/01/2034	5,943,040	8,013,344
	5,680,000.000		
544646ZR6 LOS ANGELES CALIF UNI SCH DIST GO BDS 20	SEMI-ANN. 6.758% 07/01/2034	2,482,856	2,865,463
	1,905,000.000		
59259YGF0 METROPOLITAN TRANSN AUTH N Y REV REV BDS	SEMI-ANN. 6.814% 11/15/2040	1,543,396	2,002,710
	1,500,000.000		
626207YM0 MUNICIPAL ELEC AUTH GA ELEC BDS PLANT VO	SEMI-ANN. 6.655% 04/01/2057	1,318,315	1,517,818
	982,000.000		
646139X83 NEW JERSEY ST TPK AUTH TPK REV REV BDS 2	SEMI-ANN. 7.102% 01/01/2041	7,885,037	10,303,599
	6,310,000.000		
646139W35 NEW JERSEY ST TPK AUTH TPK REV TPK REV B	SEMI-ANN. 7.414% 01/01/2040	149,703	176,085
	105,000.000		
64972FT30 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	SEMI-ANN. 5.724% 06/15/2042	345,580	422,568
	275,000.000		
64972FK88 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	SEMI-ANN. 5.952% 06/15/2042	312,852	330,103
	210,000.000		
64972FT63 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	SEMI-ANN. 5.440% 06/15/2043	3,929,344	5,536,622
	3,640,000.000		
64971M5L2 NEW YORK N Y CITY TRANSITIONAL FIN AUTH	SEMI-ANN. 5.572% 11/01/2038	3,919,052	4,918,244
	3,615,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
64966HTX8 NEW YORK N Y GO BDS 2010 D-1 17/DEC/2009	SEMI-ANN. 5.985% 12/01/2036	1,450,000.000	1,735,955	2,022,141
64966JAR7 NEW YORK N Y GO BDS 2011 F-1 21/DEC/2010	SEMI-ANN. 6.271% 12/01/2037	200,000.000	251,286	302,832
6499022E2 NEW YORK ST DORM AUTH ST PERS INCOME TAX	SEMI-ANN. 5.289% 03/15/2033	775,000.000	876,138	971,664
649902T29 NEW YORK ST DORM AUTH ST PERS INCOME TAX	SEMI-ANN. 5.500% 03/15/2030	235,000.000	281,824	288,112
649902T37 NEW YORK ST DORM AUTH ST PERS INCOME TAX	SEMI-ANN. 5.600% 03/15/2040	125,000.000	121,705	174,520
650009S61 NEW YORK ST TWY AUTH GEN REV TAXABLE BDS	SEMI-ANN. 3.500% 01/01/2042	1,900,000.000	1,900,000	1,985,215
66285WFB7 NORTH TEX TWY AUTH REV FIRST TIER REV BD	SEMI-ANN. 6.718% 01/01/2049	1,060,000.000	1,477,778	1,838,188
677632G96 OHIO ST UNIV GEN RCPTS GEN RECEIPTS BDS	SEMI-ANN. 4.048% 12/01/2056	406,000.000	406,000	528,766
677632PA3 OHIO ST UNIV GEN RCPTS TAXABLE GEN RECEI	SEMI-ANN. 4.800% 06/01/2111	1,130,000.000	1,200,577	1,642,997
73358WCW2 PORT AUTH N Y & N J CONSOLIDATED BDS 164	SEMI-ANN. 5.647% 11/01/2040	300,000.000	300,000	430,257
73358WEK6 PORT AUTH N Y & N J CONSOLIDATED BDS 168	SEMI-ANN. 4.926% 10/01/2051	415,000.000	460,467	577,896
73358WXQ2 PORT AUTH N Y & N J CONSOLIDATED BDS 192	SEMI-ANN. 4.810% 10/15/2065	900,000.000	1,063,206	1,247,868
73358WJA3 PORT AUTH N Y & N J CONSOLIDATED BONDS 1	SEMI-ANN. 4.458% 10/01/2062	5,162,000.000	5,238,944	6,867,215
783186TP4 RUTGERS ST UNIV N J TAXABLE GO BDS 2019	SEMI-ANN. 3.915% 05/01/2119	900,000.000	900,000	1,021,869
79467BDE2 SALES TAX SECURITIZATION CORP ILL TAXABL	SEMI-ANN. 2.857% 01/01/2031	550,000.000	550,000	559,075
79467BDF9 SALES TAX SECURITIZATION CORP ILL TAXABL	SEMI-ANN. 2.957% 01/01/2032	1,250,000.000	1,250,000	1,266,188

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
796253Z21 SAN ANTONIO TEX ELEC & GAS REV REV BDS 2	SEMI-ANN. 4.427% 02/01/2042 1,450,000.000	1,557,750	1,873,734
79741TAR5 SAN DIEGO CNTY CALIF WTR AUTH FING AGY W	SEMI-ANN. 6.138% 05/01/2049 2,105,000.000	2,420,678	3,289,968
882667AZ1 TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN	SEMI-ANN. 3.922% 12/31/2049 1,830,000.000	1,863,650	2,086,511
882722KF7 TEXAS ST G O BDS TEXAS TRANS COMMN 2009A	SEMI-ANN. 5.517% 04/01/2039 590,000.000	721,151	877,265
88283LHU3 TEXAS TRANSN COMMN ST HWY FD REV REV BDS	SEMI-ANN. 5.178% 04/01/2030 2,670,000.000	3,192,307	3,443,072
913366KC3 UNIV CALIF REGTS MED CTR POOLED REV TAXA	SEMI-ANN. 3.256% 05/15/2060 2,600,000.000	2,600,000	2,924,376
91412GHA6 UNIVERSITY CALIF REVS GEN REV BDS 2012 A	SEMI-ANN. 4.858% 05/15/2112 800,000.000	838,662	1,148,216
91412GC86 UNIVERSITY CALIF REVS GEN REV BDS 2015 A	SEMI-ANN. 4.767% 05/15/2115 2,500,000.000	2,525,838	3,508,675
91412F7Y7 UNIVERSITY CALIF REVS REV BDS 2009R 27/A	SEMI-ANN. 5.770% 05/15/2043 4,090,000.000	4,531,254	5,911,931
914455UF5 UNIVERSITY MICH UNIV REVS TAXABLE GEN RE	SEMI-ANN. 2.437% 04/01/2040 555,000.000	555,000	579,209
9151153X5 UNIVERSITY TEX PERM UNIV FD PERM UNIV FD	SEMI-ANN. 5.262% 07/01/2039 295,000.000	352,723	425,865
91514AKD6 UNIVERSITY TEX UNIV REVS TAXABLE FING SY	SEMI-ANN. 2.439% 08/15/2049 875,000.000	875,000	887,863
915217XF5 UNIVERSITY VA UNIV REVS TAXABLE GEN PLG	SEMI-ANN. 2.256% 09/01/2050 760,000.000	760,000	752,385
TOTAL STATE AND MUNICIPAL SECURITIES		104,473,143	131,868,672

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
FOREIGN GOVERNMENT AND AGENCY SECURITIES				
21987BAR9 CORP NACIONAL DEL COBRE DE CHILE BOND FI	SEMI-ANN. 4.250% 07/17/2042	440,000.000	402,851	514,224
21987BAU2 CORP NACIONAL DEL COBRE DE CHILE BOND FI	SEMI-ANN. 4.875% 11/04/2044	445,000.000	461,910	567,411
P3143NAY0 CORP NACIONAL DEL COBRE DE CHILE CALLABL	SEMI-ANN. 3.625% 08/01/2027	2,000,000.000	1,964,740	2,232,320
21987BAY4 CORP NACIONAL DEL COBRE DE CHILE CALLABL	SEMI-ANN. 4.375% 02/05/2049	205,000.000	195,451	249,684
268317AP9 ELECTRICITE DE FRANCE SA CALLABLE BOND F	SEMI-ANN. 4.750% 10/13/2035	500,000.000	490,675	622,540
268317AT1 ELECTRICITE DE FRANCE SA CALLABLE BOND F	SEMI-ANN. 5.000% 09/21/2048	870,000.000	844,352	1,147,982
29446MAE2 EQUINOR ASA CALLABLE BOND FIXED 3% 06/AP	SEMI-ANN. 3.000% 04/06/2027	1,310,000.000	1,303,529	1,458,489
M6320UAG4 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 3.625% 03/04/2028	1,400,000.000	1,383,634	1,569,330
80413TAC3 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 4.500% 10/26/2046	1,000,000.000	980,150	1,212,750
760942BA9 ORIENTAL REPUBLIC OF URUGUAY BOND FIXED	SEMI-ANN. 5.100% 06/18/2050	1,135,000.000	1,132,968	1,587,593
71654QBR2 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.375% 01/23/2045	7,675,000.000	7,584,972	7,034,138
71654QDD1 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 7.690% 01/23/2050	3,250,000.000	2,121,438	3,276,813
71654QCC4 PETROLEOS MEXICANOS CALLABLE MEDIUM TERM	SEMI-ANN. 6.750% 09/21/2047	2,818,000.000	2,745,728	2,641,875
168863DL9 REPUBLIC OF CHILE CALLABLE BOND FIXED 3.	SEMI-ANN. 3.500% 01/25/2050	3,185,000.000	3,290,293	3,651,802
195325DR3 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 3.000% 01/30/2030	565,000.000	558,830	592,126

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
195325DP7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 4.500% 03/15/2029	295,000.000	293,118	341,999
195325BR5 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.625% 02/26/2044	3,605,000.000	3,888,838	4,668,475
195325CU7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.000% 06/15/2045	1,560,000.000	1,544,681	1,906,613
455780BR6 REPUBLIC OF INDONESIA MEDIUM TERM NOTE F	SEMI-ANN. 6.750% 01/15/2044	775,000.000	953,250	1,190,044
698299BL7 REPUBLIC OF PANAMA CALLABLE BOND FIXED 3	SEMI-ANN. 3.870% 07/23/2060	905,000.000	982,661	1,065,647
715638DA7 REPUBLIC OF PERU BOND FIXED 2.844% 20/JU	SEMI-ANN. 2.844% 06/20/2030	205,000.000	205,000	226,935
715638BM3 REPUBLIC OF PERU BOND FIXED 5.625% 18/NO	SEMI-ANN. 5.625% 11/18/2050	37,000.000	42,690	58,183
718286CH8 REPUBLIC OF THE PHILIPPINES BOND FIXED 2	SEMI-ANN. 2.950% 05/05/2045	460,000.000	460,000	484,454
718286CB1 REPUBLIC OF THE PHILIPPINES BOND FIXED 3	SEMI-ANN. 3.700% 02/02/2042	580,000.000	711,950	671,576
46513JB42 STATE OF ISRAEL BOND FIXED 3.875% 03/JUL	SEMI-ANN. 3.875% 07/03/2050	465,000.000	465,000	558,093
91087BAM2 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 2.659% 05/24/2031	246,000.000	246,000	251,904
91087BAH3 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 3.250% 04/16/2030	495,000.000	492,367	534,486
91087BAG5 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.500% 01/31/2050	2,080,000.000	2,153,397	2,432,300
91087BAK6 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.750% 04/27/2032	520,000.000	508,373	625,820
91086QBC1 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.000% 10/02/2023	86,000.000	85,607	94,170
91087BAL4 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 5.000% 04/27/2051	390,000.000	366,742	485,550

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
91086QBB3 UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 4.750% 03/08/2044	447,405	566,321
	476,000.000		
91086QBE7 UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 5.550% 01/21/2045	188,997	249,613
	190,000.000		
91086QAZ1 UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 5.750% 10/12/2110	1,534,973	2,052,934
	1,545,000.000		
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		41,032,568	46,824,189
RIGHTS, WARRANTS AND SUBSCRIPTIONS			
110122157 BRISTOL-MYERS SQUIBB C		27,142	9,454
	13,700.000		
BN2BT82 CIE FINANCIERE RICHEMONT SA EQUITY WRT		0	45,619
	175,324.000		
BMTS428 REPSOL SA RIGHT EUR		0	29,934
	87,158.000		
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS		27,142	85,007
FOREIGN CURRENCY CONTRACTS (WITH GAINS)			
CCTAUD CURRENCY CONTRACT - AUD	VALUE DATE: 01/04/2021	0	15,830
CCTAUD CURRENCY CONTRACT - AUD	VALUE DATE: 03/17/2021	0	1,143,611
CCTCAD CURRENCY CONTRACT - CAD	VALUE DATE: 03/17/2021	0	23,598
CCTCHF CURRENCY CONTRACT - CHF	VALUE DATE: 03/17/2021	0	8,483
CCTDKK CURRENCY CONTRACT - DKK	VALUE DATE: 03/17/2021	0	11,134
CCTEUR CURRENCY CONTRACT - EUR	VALUE DATE: 03/17/2021	0	398,184

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CCTGBP CURRENCY CONTRACT - GBP	VALUE DATE: 03/17/2021	0	322,327
CCTHKD CURRENCY CONTRACT - HKD	VALUE DATE: 03/17/2021	0	22
CCTILS CURRENCY CONTRACT - ILS	VALUE DATE: 03/17/2021	0	18,568
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 01/04/2021	0	126
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 03/17/2021	0	281,284
CCTNOK CURRENCY CONTRACT - NOK	VALUE DATE: 03/17/2021	0	24,852
CCTNZD CURRENCY CONTRACT - NZD	VALUE DATE: 01/05/2021	0	14,705
CCTNZD CURRENCY CONTRACT - NZD	VALUE DATE: 03/17/2021	0	1,132,934
CCTSEK CURRENCY CONTRACT - SEK	VALUE DATE: 03/17/2021	0	285,989
CCTSGD CURRENCY CONTRACT - SGD	VALUE DATE: 03/17/2021	0	7,914
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/04/2021	0	4,460
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/05/2021	0	502
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/06/2021	0	7,624
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 03/17/2021	0	9,898
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)		0	3,712,044

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
OTHER SECURITIES			
010207AN CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1 %USD 20/JUN/2024 600,000.000	0	6,855
010211AN CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1 %USD 20/DEC/2024 300,000.000	0	2,747
010228AN CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1 %USD 20/DEC/2024 100,000.000	0	916
010306AN Equity TRS, Index	SGM7SG.I SOR 0.32 SGD 1 43,970.960	0	315
010307AN Equity TRS, Index	EUM7IT.I EURIBOR -0.09 EUR 1 88,775.700	0	1,747
010308AN Equity TRS, Index	EUM7ES.I EURIBOR -0.03 EUR 1 4,303,054.300	0	125,125
010309AN Equity TRS, Index	SEM7SE.I STIBOR -0.08 SEK 1 808,820.730	0	464
010310AN Equity TRS, Index	AUM7AU.I BBR -0.05 AUD 1 1,427,540.160	0	13,908
000221AN INTEREST RATE SWAP - IRS	2 /LIBOR 0.0000 USD 20/Jun/2023 4,800,000.000	0	(212,735)
010169AN INTEREST RATE SWAP - IRS	2 /LIBOR 0.0000 USD 20/Jun/2023 57,100,000.000	0	(2,530,657)
TOTAL OTHER SECURITIES		0	(2,591,314)
TOTAL GENERAL INVESTMENTS - OTHER		145,532,854	179,898,598
TOTAL GENERAL INVESTMENTS		3,397,824,297	4,215,244,568

Retirement Plan for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31, 2020
EIN 23-2229683/Plan #003

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
912810ST6	Bond LT Gov't	US TREASURY NOTE/BOND 1 3/8% Due 11/15/2040 MN15 1.38% (effective rate 1.449%), 11/15/2040	2,400,000.00	2,369,307.24	2,371,875.00
912810SP4	Bond LT Gov't	US TREASURY NOTE/BOND 1 3/8% Due 8/15/2050 FA15 1.38% (effective rate 1.655%), 8/15/2050	1,026,500.00	959,376.32	960,098.28
912810SS8	Bond LT Gov't	US TREASURY NOTE/BOND 1 5/8% Due 11/15/2050 MN15 1.62% (effective rate 1.659%), 11/15/2050	2,480,500.00	2,460,706.91	2,467,709.92
6.50E+08	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	620,000.00	620,000.00	788,794.99
460690BQ2	Bond LT Other	INTERPUBLIC GROUP COS 5.4% Due 10/1/2048 AO1 5.4% (effective rate 5.168%), 10/1/2048	829,000.00	855,505.25	1,140,982.21
009279AC4	Bond LT Other	AIRBUS SE SERIES 144A 3.95% (effective rate 4.021%), 4/10/2047	475,000.00	469,535.81	554,072.95
097023BL8	Bond LT Other	BOEING CO 3 1/2% Due 3/1/2045 MS1 3.5% (effective rate 3.706%), 3/1/2045	80,000.00	77,381.40	78,683.30
097023CQ6	Bond LT Other	BOEING CO 3 3/4% Due 2/1/2050 FA1 3.75% (effective rate 4.443%), 2/1/2050	85,000.00	75,439.38	88,986.92
097023BK0	Bond LT Other	BOEING CO 3.3% Due 3/1/2035 MS1 3.3% (effective rate 3.506%), 3/1/2035	185,000.00	180,767.04	186,711.00
097023CJ2	Bond LT Other	BOEING CO 3.6% Due 5/1/2034 MN1 3.6% (effective rate 3.627%), 5/1/2034	255,000.00	254,268.33	268,921.93
097023BV6	Bond LT Other	BOEING CO 3.65% Due 3/1/2047 MS1 3.65% (effective rate 4.34%), 3/1/2047	405,000.00	361,531.16	410,037.45
097023CB9	Bond LT Other	BOEING CO 3.85% Due 11/1/2048 MN1 3.85% (effective rate 4.179%), 11/1/2048	435,000.00	411,228.33	449,795.50
097023CK9	Bond LT Other	BOEING CO 3.9% Due 5/1/2049 MN1 3.9% (effective rate 3.998%), 5/1/2049	170,000.00	167,182.29	177,540.27
097023CR4	Bond LT Other	BOEING CO 3.95% Due 8/1/2059 FA1 3.95% (effective rate 3.997%), 8/1/2059	10,000.00	9,907.63	10,660.04
097023BA2	Bond LT Other	BOEING CO 5 7/8% Due 2/15/2040 FA15 5.88% (effective rate 6.042%), 2/15/2040	125,000.00	122,641.60	159,655.01
097023CY9	Bond LT Other	BOEING CO 5.15% Due 5/1/2030 MN1 5.15% (effective rate 3.464%), 5/1/2030	700,000.00	791,221.64	847,348.95
097023CV5	Bond LT Other	BOEING CO 5.705% Due 5/1/2040 MN1 5.7% (effective rate 5.566%), 5/1/2040	770,000.00	782,342.96	998,052.07
097023CW3	Bond LT Other	BOEING CO 5.805% Due 5/1/2050 MN1 5.8% (effective rate 4.336%), 5/1/2050	340,000.00	421,326.19	467,641.69
097023CX1	Bond LT Other	BOEING CO 5.93% Due 5/1/2060 MN1 5.93% (effective rate 5.031%), 5/1/2060	665,000.00	766,125.93	939,943.69
097023BZ7	Bond LT Other	BOEING CO SR UNSECURED 3.62% (effective rate 4.042%), 3/1/2048	186,000.00	173,272.86	187,670.50
369550BH0	Bond LT Other	GENERAL DYNAMICS CORP 4 1/4% Due 4/1/2040 AO1 4.25% (effective rate 2.684%), 4/1/2040	459,000.00	564,358.57	596,655.77
413875AS4	Bond LT Other	HARRIS CORP DEL SR GLBL NT2.7% 4.854% Due 4/27/2035 AO27 4.85% (effective rate 3.194%), 4/27/2035	680,000.00	805,096.26	895,663.79
539830BD0	Bond LT Other	LOCKHEED MARTIN CORP 3.8% Due 3/1/2045 MS1 3.8% (effective rate 3.861%), 3/1/2045	430,000.00	425,885.19	534,043.88
539830BK4	Bond LT Other	LOCKHEED MARTIN CORP 4 1/2% Due 5/15/2036 MN15 4.5% (effective rate 4.643%), 5/15/2036	10,000.00	9,843.58	13,174.68
539830BB4	Bond LT Other	LOCKHEED MARTIN CORP 4.07% Due 12/15/2042 JD15 4.07% (effective rate 4.151%), 12/15/2042	863,000.00	852,373.30	1,117,884.63
539830BC2	Bond LT Other	LOCKHEED MARTIN CORP SR UNSECURED 3.6% (effective rate 3.661%), 3/1/2035	335,000.00	332,743.68	403,831.98
666807BJ0	Bond LT Other	NORTHROP GRUMMAN CORP 3.85% Due 4/15/2045 AO15 3.85% (effective rate 3.851%), 4/15/2045	230,000.00	229,954.22	278,428.94
666807BH4	Bond LT Other	NORTHROP GRUMMAN CORP 4 3/4% Due 6/1/2043 JD1 4.75% (effective rate 3.306%), 6/1/2043	440,000.00	540,010.71	588,297.45
666807BP6	Bond LT Other	NORTHROP GRUMMAN CORP 4.03% Due 10/15/2047 AO15 4.03% (effective rate 4.272%), 10/15/2047	1,146,000.00	1,101,672.56	1,430,152.85
666807BU5	Bond LT Other	NORTHROP GRUMMAN CORP 5 1/4% Due 5/1/2050 MN1 5.25% (effective rate 2.606%), 5/1/2050	345,000.00	529,101.61	511,576.81
75513ECK5	Bond LT Other	RAYTHEON TECH CORP SERIES WI 4.35% (effective rate 3.442%), 4/15/2047	387,000.00	446,760.44	507,160.60
913017CJ6	Bond LT Other	RAYTHEON TECHNOLOGIES CORP 3 3/4% Due 11/1/2046 MN1 3.75% (effective rate 3.818%), 11/1/2046	1,050,000.00	1,038,293.08	1,250,792.28
913017BT5	Bond LT Other	RAYTHEON TECHNOLOGIES CORP 4 1/2% Due 6/1/2042 JD1 4.5% (effective rate 3.695%), 6/1/2042	149,000.00	166,337.51	194,178.24
913017CA5	Bond LT Other	RAYTHEON TECHNOLOGIES CORP 4.15% Due 5/15/2045 MN15 4.15% (effective rate 3.141%), 5/15/2045	860,000.00	1,000,104.93	1,084,171.61
913017BJ7	Bond LT Other	RAYTHEON TECHNOLOGIES CORP 5.4% Due 5/1/2035 MN1 5.4% (effective rate 3.45%), 5/1/2035	625,000.00	761,872.53	856,316.49
913017BK4	Bond LT Other	RAYTHEON TECHNOLOGIES CORP 6.05% Due 6/1/2036 JD1 6.05% (effective rate 2.972%), 6/1/2036	442,000.00	609,286.84	641,388.76
913017CP2	Bond LT Other	UNITED TECHNOLOGIES CORP 4.05% Due 5/4/2047 MN4 4.05% (effective rate 2.848%), 5/4/2047	115,000.00	140,159.89	143,001.90
913017CW7	Bond LT Other	UNITED TECHNOLOGIES CORP 4.45% Due 11/16/2038 MN16 4.45% (effective rate 4.495%), 11/16/2038	620,000.00	616,568.73	787,332.93
02209SAM5	Bond LT Other	ALTRIA GROUP INC 4 1/4% Due 8/9/2042 FA9 4.25% (effective rate 4.505%), 8/9/2042	949,000.00	915,493.24	1,057,719.46
02209SAR4	Bond LT Other	ALTRIA GROUP INC 5 3/8% Due 1/31/2044 JJ31 5.38% (effective rate 4.903%), 1/31/2044	1,160,000.00	1,235,070.67	1,475,722.81
02209SBE2	Bond LT Other	ALTRIA GROUP INC 5.8% Due 2/14/2039 FA14 5.8% (effective rate 5.82%), 2/14/2039	470,000.00	468,918.39	618,203.69
02209SBF9	Bond LT Other	ALTRIA GROUP INC 5.95% Due 2/14/2049 FA14 5.95% (effective rate 5.806%), 2/14/2049	1,001,000.00	1,020,405.05	1,397,119.41
02209SBG7	Bond LT Other	ALTRIA GROUP INC 6.2% Due 2/14/2059 FA14 6.2% (effective rate 6.22%), 2/14/2059	75,000.00	74,775.55	106,233.47

Retirement Plan for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31, 2020
EIN 23-2229683/Plan #003

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
05526DBK0	Bond LT Other	BAT CAPITAL CORP 4.758% Due 9/6/2049 MS6 4.76% (effective rate 4.636%), 9/6/2049	170,000.00	173,155.78	195,486.07
718172AP4	Bond LT Other	PHILLIP MORRIS INTL INC 4 1/2% Due 3/20/2042 MS20 4.5% (effective rate 3.991%), 3/20/2042	102,000.00	109,386.19	129,372.83
761713BB1	Bond LT Other	REYNOLDS AMERICAN INC 5.85% Due 8/15/2045 FA15 5.85% (effective rate 4.277%), 8/15/2045	1,520,000.00	1,877,414.00	1,930,220.06
761713AT3	Bond LT Other	REYNOLDS AMERICAN INC 7 1/4% Due 6/15/2037 JD15 7.25% (effective rate 5.344%), 6/15/2037	320,000.00	386,201.37	438,937.01
761713BW5	Bond LT Other	REYNOLDS AMERICAN INC 7% Due 8/4/2041 FA4 7% (effective rate 5.867%), 8/4/2041	440,000.00	499,098.40	597,413.92
761713BV7	Bond LT Other	REYNOLDS AMERICAN INC 8 1/8% Due 5/1/2040 MN1 8.12% (effective rate 6.216%), 5/1/2040	825,000.00	1,000,706.51	1,209,841.76
11044MAA4	Bond LT Other	BRITISH AIR PTT SERIES 2020-1A CLASS A 144A 4.25% (effective rate 4.272%), 11/15/2032	285,000.00	285,000.00	305,027.01
90932JAA0	Bond LT Other	UNITED AIR PTT SERIES 2019-2 CLASS AA 2.7% (effective rate 2.699%), 11/1/2033	310,347.88	310,347.88	295,599.77
90931GAA7	Bond LT Other	UNITED AIR PTT SERIES 2020-1 CLASS A 5.88% (effective rate 5.917%), 10/15/2027	1,215,000.00	1,215,000.00	1,310,844.81
654106AD5	Bond LT Other	NIKE INC 3 5/8% Due 5/1/2043 MN1 3.62% (effective rate 2.6%), 5/1/2043	395,000.00	462,121.40	484,913.89
345370CQ1	Bond LT Other	FORD MOTOR CO SR UNSECURED 4.75% (effective rate 6.136%), 1/15/2043	1,018,000.00	848,717.88	1,031,765.10
345397ZR7	Bond LT Other	FORD MOTOR CREDIT CO LLC 5.113% Due 5/3/2029 MN3 5.11% (effective rate 4.49%), 5/3/2029	775,000.00	807,260.98	863,472.47
37045VAJ9	Bond LT Other	GENERAL MOTORS CO 5.2% Due 4/1/2045 AO1 5.2% (effective rate 5.187%), 4/1/2045	996,000.00	995,895.41	1,204,155.80
37045VAF7	Bond LT Other	GENERAL MOTORS CO SERIES WI 6.25% (effective rate 3.958%), 10/2/2043	315,000.00	422,586.97	424,800.60
37045VAT7	Bond LT Other	GENERAL MOTORS CO SR UNSECURED 5.95% (effective rate 4.408%), 4/1/2049	55,000.00	68,494.67	74,115.47
37045VAL4	Bond LT Other	GENERAL MOTORS CO SR UNSECURED 6.75% (effective rate 5.439%), 4/1/2046	1,405,000.00	1,653,648.35	2,010,409.67
654744AD3	Bond LT Other	NISSAN MOTOR CO SERIES 144A 4.81% (effective rate 4.695%), 9/17/2030	830,000.00	837,162.26	934,714.85
05971KAF6	Bond LT Other	BANCO SANTANDER SA 3.49% Due 5/28/2030 MN28 3.49% (effective rate 3.49%), 5/28/2030	200,000.00	200,000.00	224,403.85
06051GHU6	Bond LT Other	BANK OF AMERICA CORP SERIES MTN 4.08% (effective rate 3.071%), 4/23/2040	300,000.00	339,575.81	367,779.87
06051GJA8	Bond LT Other	BANK OF AMERICA CORP SERIES MTN 4.08% (effective rate 3.287%), 3/20/2051	465,000.00	531,658.59	588,011.12
06050TJZ6	Bond LT Other	BANK OF AMERICA NA 6% (effective rate 4.461%), 10/15/2036	535,000.00	627,571.21	800,036.16
06051GJE0	Bond LT Other	BANK OF AMERICA NA SERIES MTN 2.68% (effective rate 2.37%), 6/19/2041	935,000.00	976,965.90	973,831.32
06051GJM2	Bond LT Other	BANK OF AMERICA NA SERIES MTN 2.83% (effective rate 2.814%), 10/24/2051	190,000.00	190,000.00	197,515.53
06051GGG8	Bond LT Other	BANK OF AMERICA NA SERIES MTN 4.44% (effective rate 4.384%), 1/20/2048	1,100,000.00	1,102,669.07	1,455,393.58
06051GFQ7	Bond LT Other	BANK OF AMERICA NA SERIES MTN 4.75% (effective rate 4.588%), 4/21/2045	1,930,000.00	1,965,461.80	2,628,447.35
06051GHS1	Bond LT Other	BANK OF AMERICA NA VAR % Due 3/15/2050 MS15 4.33% (effective rate 3.568%), 3/15/2050	1,310,000.00	1,476,856.66	1,705,131.45
06051GGM5	Bond LT Other	BANK OF AMERICA NA VAR % Due 4/24/2038 AO24 4.24% (effective rate 4.177%), 4/24/2038	190,000.00	190,000.00	234,539.91
06738EAW5	Bond LT Other	BARCLAYS PLC 4.836% Due 5/9/2028 MN9 4.84% (effective rate 4.7%), 5/9/2028	1,190,000.00	1,198,736.78	1,376,251.12
06738EAP0	Bond LT Other	BARCLAYS PLC 5.2% Due 5/12/2026 MN12 5.2% (effective rate 2.911%), 5/12/2026	570,000.00	634,350.80	664,687.33
06738EBK0	Bond LT Other	BARCLAYS PLC VAR % Due 6/20/2030 JD20 5.09% (effective rate 3.17%), 6/20/2030	455,000.00	519,364.00	546,195.45
09659T2B6	Bond LT Other	BNP PARIBAS SERIES 144A 2.59% (effective rate 2.098%), 8/12/2035	335,000.00	335,000.00	341,329.78
09659T2A8	Bond LT Other	BNP PARIBAS SERIES 144A 4.38% (effective rate 3.749%), 3/1/2033	580,000.00	565,888.92	662,913.09
05565ALQ4	Bond LT Other	BNP PARIBAS SERIES 144A 4.5% (effective rate 4.5%),	965,000.00	965,000.00	968,653.48
172967BL4	Bond LT Other	CITIGROUP INC 6.62% (effective rate 5.934%), 6/15/2032	435,000.00	459,713.66	616,544.72
172967KR1	Bond LT Other	CITIGROUP INC 4 3/4% Due 5/18/2046 MN18 4.75% (effective rate 4.45%), 5/18/2046	1,460,000.00	1,525,835.80	1,933,398.41
172967MM0	Bond LT Other	CITIGROUP INC VAR % Due 3/26/2041 MS26 5.32% (effective rate 2.611%), 3/26/2041	1,535,000.00	2,159,552.27	2,146,828.70
172967MP3	Bond LT Other	CITIGROUP INC VAR % Due 3/31/2031 MS30 4.41% (effective rate 3.341%), 3/31/2031	650,000.00	701,823.39	787,974.26
202712BL8	Bond LT Other	COMMONWEALTH BANK AUST SERIES 144A 3.74% (effective rate 3.743%), 9/12/2039	420,000.00	420,000.00	491,921.29
21684AAD8	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS 5 1/4% Due 8/4/2045 FA4 5.25% (effective rate 5.28%), 8/4/2045	365,000.00	363,483.75	520,377.46
225401AP3	Bond LT Other	CREDIT SUISSE GROUP AG SERIES 144A 4.19% (effective rate 2.345%), 4/1/2031	1,720,000.00	1,982,989.21	2,022,492.72
225401AC2	Bond LT Other	CREDIT SUISSE GROUP SERIES 144A 4.28% (effective rate 4.152%), 1/9/2028	780,000.00	785,318.53	903,407.02
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP 6 3/4% Due 10/1/2037 AO1 6.75% (effective rate 6.452%), 10/1/2037	2,475,000.00	2,549,443.36	3,763,204.61
38141EC31	Bond LT Other	GOLDMAN SACHS GROUP INC 4.8% Due 7/8/2044 JJ8 4.8% (effective rate 3.373%), 7/8/2044	306,000.00	375,512.32	422,844.41
38148YAA6	Bond LT Other	GOLDMAN SACHS GROUP INC VAR % Due 10/31/2038 AO31 4.02% (effective rate 3.778%), 10/31/2038	560,000.00	570,880.35	682,387.69
404280AH2	Bond LT Other	HSBC HOLDINGS PLC 6 1/2% Due 9/15/2037 MS15 6.5% (effective rate 6.032%), 9/15/2037	205,000.00	214,987.97	299,566.36
404280AF6	Bond LT Other	HSBC HOLDINGS PLC 7 5/8% Due 5/17/2032 MN17 7.62% (effective rate 7.232%), 5/17/2032	600,000.00	617,987.18	874,375.37

Retirement Plan for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31, 2020
EIN 23-2229683/Plan #003

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
404280CN7	Bond LT Other	HSBC HOLDINGS PLC VAR % Due Perpetual JD17 4.6% (effective rate 4.6%),	415,000.00	415,000.00	422,590.00
404280BP3	Bond LT Other	HSBC HOLDINGS PLC VAR % Due Perpetual MS23 6.5% (effective rate 6.5%),	225,000.00	225,000.00	252,674.83
404280AT6	Bond LT Other	HSBC HOLDINGS PLC VAR % Due Perpetual MS30 6.38% (effective rate 0%),	365,000.00	392,831.25	399,238.59
46625HJU5	Bond LT Other	JP MORGAN CHASE & CO 4.85% Due 2/1/2044 FA1 4.85% (effective rate 4.382%), 2/1/2044	380,000.00	405,647.80	544,951.92
46625HJM3	Bond LT Other	JP MORGAN CHASE & CO 5 5/8% Due 8/16/2043 FA16 5.62% (effective rate 4.805%), 8/16/2043	645,000.00	716,617.15	967,733.95
46625HHF0	Bond LT Other	JP MORGAN CHASE & CO 6.4% Due 5/15/2038 MN15 6.4% (effective rate 3.844%), 5/15/2038	800,000.00	1,057,362.32	1,237,941.26
46625HLL2	Bond LT Other	JP MORGAN CHASE & CO SUBORDINATED 4.95% (effective rate 4.369%), 6/1/2045	1,647,000.00	1,789,529.46	2,329,126.12
48128BAG6	Bond LT Other	JPMORGAN CHASE & CO SERIES HH 4.6% (effective rate 4.6%),	630,000.00	630,000.00	649,829.37
46647PBM7	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 4/22/2041 AO22 3.11% (effective rate 3.091%), 4/22/2041	290,000.00	290,000.00	326,086.20
46647PBN5	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 4/22/2051 AO22 3.11% (effective rate 2.484%), 4/22/2051	990,000.00	1,118,375.65	1,101,272.79
46647PAJ5	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 7/24/2038 JJ24 3.88% (effective rate 3.635%), 7/24/2038	2,260,000.00	2,303,117.22	2,745,368.99
53944YAE3	Bond LT Other	LLOYDS BANKING GROUP PLC 4.344% Due 1/9/2048 JJ9 4.34% (effective rate 3.678%), 1/9/2048	425,000.00	473,211.25	524,794.87
617482V92	Bond LT Other	MORGAN STANLEY 6 3/8% Due 7/24/2042 JJ24 6.38% (effective rate 5.37%), 7/24/2042	1,375,000.00	1,550,149.71	2,244,994.56
61747YDY8	Bond LT Other	MORGAN STANLEY SR UNSECURED 4.3% (effective rate 3.808%), 1/27/2045	440,000.00	471,893.50	585,491.95
6174468N2	Bond LT Other	MORGAN STANLEY VAR % Due 3/24/2051 MS24 5.6% (effective rate 5.588%), 3/24/2051	1,005,000.00	1,004,999.84	1,616,505.09
638585AP4	Bond LT Other	NATIONSBANK CORP 7 1/4% Due 10/15/2025 AO15 7.25% (effective rate 6.278%), 10/15/2025	465,000.00	483,382.70	587,384.48
639057AB4	Bond LT Other	NATWEST GROUP PLC VAR % Due 11/28/2035 MN28 3.03% (effective rate 2.339%), 11/28/2035	2,050,000.00	2,029,893.31	2,117,586.43
693475AK1	Bond LT Other	PNC FINANCIAL SERVICES GROUP I HYBRID 6.75% (effective rate 6.153%),	375,000.00	411,375.00	384,322.59
857477AY9	Bond LT Other	STATE STREET CAP TR IV Flt % Due 6/15/2047 MJSD15 1.22% (effective rate 2.905%), 6/15/2047	825,000.00	565,963.55	703,833.98
902973AZ9	Bond LT Other	US BANCORP SERIES J 5.3% (effective rate 5.293%),	1,665,000.00	1,667,329.00	1,872,432.26
949746RF0	Bond LT Other	WELLS FARGO CO 144A 5.61% (effective rate 5.13%), 1/15/2044	2,419,000.00	2,570,425.99	3,408,407.12
94974BGE4	Bond LT Other	WELLS FARGO CO 4.65% Due 11/4/2044 MN4 4.65% (effective rate 4.47%), 11/4/2044	1,845,000.00	1,893,057.76	2,359,714.61
949746RN3	Bond LT Other	WELLS FARGO CO SERIES U 5.88% (effective rate 5.875%),	745,000.00	745,000.00	838,304.93
94974BGT1	Bond LT Other	WELLS FARGO CO SUBORDINATED 4.4% (effective rate 3.598%), 6/14/2046	5,000.00	5,664.35	6,235.66
961214EQ2	Bond LT Other	WESTPAC BANKING CORP 2.963% Due 11/16/2040 MN15 2.96% (effective rate 2.963%), 11/16/2040	190,000.00	190,000.00	201,148.32
035240AP5	Bond LT Other	ANHEUSER BUSCH INBEV 4 3/4% Due 4/15/2058 AO15 4.75% (effective rate 3.922%), 4/15/2058	66,000.00	76,590.02	86,589.18
035242AB2	Bond LT Other	ANHEUSER BUSCH INBEV FIN 4% Due 1/17/2043 JJ17 4% (effective rate 4.678%), 1/17/2043	800,000.00	725,797.19	919,498.03
03522AAH3	Bond LT Other	ANHEUSER BUSCH INBEV FIN 4.7% Due 2/1/2036 FA1 4.7% (effective rate 5.015%), 2/1/2036	3,320,000.00	3,210,209.96	4,208,117.93
03522AAJ9	Bond LT Other	ANHEUSER BUSCH INBEV FIN SR UNSECURED 4.9% (effective rate 4.927%), 2/1/2046	3,569,000.00	3,547,454.68	4,641,827.06
035240AM2	Bond LT Other	ANHEUSER BUSCH INBEV WOR 4 3/8% Due 4/15/2038 AO15 4.38% (effective rate 4.485%), 4/15/2038	700,000.00	690,767.22	862,761.89
03523TBV9	Bond LT Other	ANHEUSER BUSCH INBEV WOR 5.55% Due 1/23/2049 JJ23 5.55% (effective rate 5.177%), 1/23/2049	695,000.00	732,331.13	984,021.50
03523TBW7	Bond LT Other	ANHEUSER BUSCH INBEV WOR 5.8% Due 1/23/2059 JJ23 5.8% (effective rate 5.467%), 1/23/2059	695,000.00	731,706.38	1,062,498.95
03523TBT4	Bond LT Other	ANHEUSER BUSCH INBEV WOR SERIES WI 4.44% (effective rate 4.154%), 10/6/2048	220,000.00	230,161.82	272,774.92
25243YAH2	Bond LT Other	DIAGEO PLC 5 7/8% Due 9/30/2036 MS30 5.88% (effective rate 6.091%), 9/30/2036	150,000.00	146,732.26	217,409.56
344419AC0	Bond LT Other	FOMENTO ECONOMICO MEX 3 1/2% Due 1/16/2050 JJ16 3.5% (effective rate 3.358%), 1/16/2050	378,000.00	387,799.69	419,685.01
713448EU8	Bond LT Other	PEPSICO INC 3 5/8% Due 3/19/2050 MS19 3.62% (effective rate 3.654%), 3/19/2050	475,000.00	472,518.97	600,780.32
031162BZ2	Bond LT Other	AMGEN INC 4.4% Due 5/1/2045 MN1 4.4% (effective rate 3.882%), 5/1/2045	853,000.00	919,690.27	1,080,267.62
031162CF5	Bond LT Other	AMGEN INC SERIES WI 4.66% (effective rate 4.692%), 6/15/2051	479,000.00	476,113.94	648,668.39
375558BT9	Bond LT Other	GILEAD SCIENCES INC 2.8% Due 10/1/2050 AO1 2.8% (effective rate 2.826%), 10/1/2050	130,000.00	129,323.61	129,452.35
375558BA0	Bond LT Other	GILEAD SCIENCES INC 4 1/2% Due 2/1/2045 FA1 4.5% (effective rate 4.306%), 2/1/2045	1,140,000.00	1,147,228.74	1,453,782.36
375558BD4	Bond LT Other	GILEAD SCIENCES INC 4 3/4% Due 3/1/2046 MS1 4.75% (effective rate 4.447%), 3/1/2046	507,000.00	529,793.15	671,511.22
375558BJ1	Bond LT Other	GILEAD SCIENCES INC 4% Due 9/1/2036 MS1 4% (effective rate 4.188%), 9/1/2036	718,000.00	702,594.40	870,196.43
375558BG7	Bond LT Other	GILEAD SCIENCES INC 4.6% Due 9/1/2035 MS1 4.6% (effective rate 4.626%), 9/1/2035	168,000.00	167,528.41	216,618.94
009158BA3	Bond LT Other	AIR PRODUCTS AND CHEMICALS 2.8% Due 5/15/2050 MN15 2.8% (effective rate 2.818%), 5/15/2050	135,000.00	134,514.30	148,154.45
260543BY8	Bond LT Other	DOW CHEMICAL CO THE 9.4% Due 5/15/2039 MN15 9.4% (effective rate 6.398%), 5/15/2039	605,000.00	799,194.26	1,082,491.95
26078JAE0	Bond LT Other	DOWDUPONT INC 5.319% Due 11/15/2038 MN15 5.32% (effective rate 5.319%), 11/15/2038	695,000.00	695,000.00	939,948.23

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
26078JAF7	Bond LT Other	DOWDUPONT INC 5.419% Due 11/15/2048 MN15 5.42% (effective rate 5.419%), 11/15/2048	143,000.00	143,000.00	206,872.20
277432AL4	Bond LT Other	EASTMAN CHEMICAL 4.8% Due 9/1/2042 MS1 4.8% (effective rate 3.536%), 9/1/2042	290,000.00	344,296.35	366,744.14
50249AAH6	Bond LT Other	LYB INT FINANCE III 3 3/8% Due 10/1/2040 AO1 3.38% (effective rate 3.149%), 10/1/2040	795,000.00	820,563.40	848,668.09
50249AAA1	Bond LT Other	LYB INT FINANCE III 4.2% Due 10/15/2049 AO15 4.2% (effective rate 4.132%), 10/15/2049	205,000.00	207,133.30	239,367.78
50249AAD5	Bond LT Other	LYB INT FINANCE III 4.2% Due 5/1/2050 MN1 4.2% (effective rate 3.368%), 5/1/2050	380,000.00	438,011.58	444,490.18
67079BAE0	Bond LT Other	NUTRITION & BIOSCIENCES SERIES 144A 3.27% (effective rate 3.268%), 11/15/2040	390,000.00	389,963.85	418,348.24
67079BAF7	Bond LT Other	NUTRITION & BIOSCIENCES SERIES 144A 3.47% (effective rate 3.342%), 12/1/2050	740,000.00	757,069.55	801,720.32
824348BM7	Bond LT Other	SHERWIN WILLIAMS CO 3.3% Due 5/15/2050 MN15 3.3% (effective rate 2.968%), 5/15/2050	130,000.00	138,338.70	145,355.99
824348AX4	Bond LT Other	SHERWIN WILLIAMS CO 4 1/2% Due 6/1/2047 JD1 4.5% (effective rate 4.561%), 6/1/2047	290,000.00	287,291.30	385,438.60
824348AQ9	Bond LT Other	SHERWIN WILLIAMS CO 4% Due 12/15/2042 JD15 4% (effective rate 3.428%), 12/15/2042	180,000.00	195,550.58	211,684.69
030360AD3	Bond LT Other	AMERICAN UNIVERSITY SERIES 2019 3.67% (effective rate 3.672%), 4/1/2049	402,000.00	402,000.00	450,385.04
372546AT8	Bond LT Other	GEORGE WASHINGTON UNIVER SERIES 2014 4.3% (effective rate 4.3%), 9/15/2044	525,000.00	525,000.00	655,528.54
37310PAD3	Bond LT Other	GEORGETOWN UNIVERSITY 2.943% Due 4/1/2050 AO1 2.94% (effective rate 2.943%), 4/1/2050	213,000.00	213,000.00	216,869.72
37940XAC6	Bond LT Other	GLOBAL PAYMENTS INC SR UNSECURED 4.15% (effective rate 3.96%), 8/15/2049	1,149,000.00	1,185,992.61	1,409,362.13
478115AF5	Bond LT Other	JOHNS HOPKINS UNIVERSITY SERIES A 2.81% (effective rate 2.813%), 1/1/2060	205,000.00	205,000.00	216,571.56
575718AF8	Bond LT Other	MASS INSTITUTE OF TECH 3.885% Due 7/1/2116 JJ1 3.88% (effective rate 3.885%), 7/1/2116	658,000.00	658,000.00	834,782.04
668444AC6	Bond LT Other	NORTHWESTERN UNIVERSITY 4.643% Due 12/1/2044 JD1 4.64% (effective rate 4.643%), 12/1/2044	425,000.00	425,000.00	562,619.54
70450YAJ2	Bond LT Other	PAYPAL HOLDINGS INC 3 1/4% Due 6/1/2050 JD1 3.25% (effective rate 2.9%), 6/1/2050	1,004,000.00	1,071,708.03	1,153,193.50
037833DD9	Bond LT Other	APPLE INC 3 3/4% Due 9/12/2047 MS12 3.75% (effective rate 3.782%), 9/12/2047	450,000.00	447,574.56	566,860.33
037833BH2	Bond LT Other	APPLE INC 4 3/8% Due 5/13/2045 MN13 4.38% (effective rate 4.397%), 5/13/2045	1,285,000.00	1,280,734.71	1,764,141.83
037833BX7	Bond LT Other	APPLE INC 4.65% Due 2/23/2046 FA23 4.65% (effective rate 4.265%), 2/23/2046	1,835,000.00	1,940,658.94	2,615,997.28
037833BA7	Bond LT Other	APPLE INC SR UNSECURED 3.45% (effective rate 3.078%), 2/9/2045	425,000.00	448,162.30	514,977.81
037833AL4	Bond LT Other	APPLE INC SR UNSECURED 3.85% (effective rate 3.883%), 5/4/2043	800,000.00	796,047.72	1,015,512.39
25272KAR4	Bond LT Other	DIAMOND 1 FIN/DIAMOND 2 8.35% Due 7/15/2046 JJ15 8.35% (effective rate 7.009%), 7/15/2046	615,000.00	708,610.44	925,646.45
459200KK6	Bond LT Other	IBM CORP 2.85% Due 5/15/2040 MN15 2.85% (effective rate 2.77%), 5/15/2040	365,000.00	369,276.97	391,153.61
459200KC4	Bond LT Other	IBM CORP 4 1/4% Due 5/15/2049 MN15 4.25% (effective rate 3.838%), 5/15/2049	430,000.00	460,462.03	562,917.48
459200KB6	Bond LT Other	IBM CORP 4.15% Due 5/15/2039 MN15 4.15% (effective rate 3.88%), 5/15/2039	1,287,000.00	1,330,396.19	1,628,651.87
459200HF1	Bond LT Other	IBM CORP SR UNSECURED 4% (effective rate 4.111%), 6/20/2042	665,000.00	654,524.86	822,798.19
808513BJ3	Bond LT Other	CHARLES SCHWAB CORP SERIES H 4% (effective rate 4%),	806,000.00	806,000.00	846,110.95
12572QAH8	Bond LT Other	CME GROUP INC 4.15% Due 6/15/2048 JD15 4.15% (effective rate 4.177%), 6/15/2048	140,000.00	139,382.91	188,796.99
36164QNA2	Bond LT Other	GE CAP INTL FUNDING SR UNSECURED 4.42% (effective rate 4.29%), 11/15/2035	3,451,000.00	3,498,442.78	4,114,823.45
45866FAH7	Bond LT Other	INTERCONTINENTALEXCHANGE 4 1/4% Due 9/21/2048 MS21 4.25% (effective rate 4.292%), 9/21/2048	95,000.00	94,351.26	120,309.21
57636QAL8	Bond LT Other	MASTERCARD INC 3.65% Due 6/1/2049 JD1 3.65% (effective rate 2.715%), 6/1/2049	120,000.00	141,858.13	148,750.84
57636QAK0	Bond LT Other	MASTERCARD INC 3.95% Due 2/26/2048 FA26 3.95% (effective rate 3.955%), 2/26/2048	355,000.00	354,692.85	458,214.12
92826CAJ1	Bond LT Other	VISA INC 3.65% Due 9/15/2047 MS15 3.65% (effective rate 2.704%), 9/15/2047	20,000.00	23,535.25	25,279.97
92826CAF9	Bond LT Other	VISA INC 4.3% Due 12/14/2045 JD14 4.3% (effective rate 3.923%), 12/14/2045	571,000.00	604,538.43	780,935.68
92826CAE2	Bond LT Other	VISA INC SR UNSECURED 4.15% (effective rate 4.16%), 12/14/2035	240,000.00	239,730.17	311,318.00
00115AAL3	Bond LT Other	AEP TRANSMISSION CO LLC 3.15% Due 9/15/2049 MS15 3.15% (effective rate 3.177%), 9/15/2049	266,000.00	264,626.94	294,187.61
010392FT0	Bond LT Other	ALABAMA POWER CO 3.45% Due 10/1/2049 AO1 3.45% (effective rate 3.468%), 10/1/2049	115,000.00	114,621.51	135,328.57
010392FM5	Bond LT Other	ALABAMA PR CO 3 3/4% Due 3/1/2045 MS1 3.75% (effective rate 3.293%), 3/1/2045	995,000.00	1,069,335.36	1,193,072.46
059165EM8	Bond LT Other	BALTIMORE GAS & ELECTRIC 2.9% Due 6/15/2050 JD15 2.9% (effective rate 2.864%), 6/15/2050	222,000.00	223,555.56	237,831.26
059165EH9	Bond LT Other	BALTIMORE GAS & ELECTRIC 3 1/2% Due 8/15/2046 FA15 3.5% (effective rate 3.071%), 8/15/2046	475,000.00	510,508.87	550,286.43
059165EL0	Bond LT Other	BALTIMORE GAS & ELECTRIC 3.2% Due 9/15/2049 MS15 3.2% (effective rate 3.223%), 9/15/2049	508,000.00	505,779.07	570,141.49
092113AS8	Bond LT Other	BLACK HILLS CORP 3 7/8% Due 10/15/2049 AO15 3.88% (effective rate 3.886%), 10/15/2049	620,000.00	618,797.96	724,183.08

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
144141DB1	Bond LT Other	CAROLINA PR & LT SECURED BOND 4.1% (effective rate 2.853%), 5/15/2042	544,000.00	650,140.12	672,033.28
15189XAT5	Bond LT Other	CENTERPOINT ENERGY HOUSTON SERIES AC 4.25% (effective rate 4.286%), 2/1/2049	170,000.00	169,001.03	224,291.77
15189XAU2	Bond LT Other	CENTERPOINT ENERGY HOUSTON SERIES AD 2.9% (effective rate 2.91%), 7/1/2050	5,000.00	4,990.16	5,425.26
186108CE4	Bond LT Other	CLEVELAND ELECTRIC ILLUM 5.95% Due 12/15/2036 JD15 5.95% (effective rate 5.942%), 12/15/2036	568,000.00	568,423.15	697,794.52
125896BL3	Bond LT Other	CMS ENERGY CORP 4.7% Due 3/31/2043 MS31 4.7% (effective rate 4.719%), 3/31/2043	400,000.00	398,944.37	509,153.38
125896BV1	Bond LT Other	CMS ENERGY CORP HYB 3.75% (effective rate 3.487%), 12/1/2050	600,000.00	600,000.00	613,040.21
199575AT8	Bond LT Other	COLUMBUS SOUTHERN PWR CO SERIES D 6.6% (effective rate 4.51%), 3/1/2033	525,000.00	626,840.79	740,909.60
210518DJ2	Bond LT Other	CONSUMERS ENERGY CO 2 1/2% Due 5/1/2060 MN1 2.5% (effective rate 2.534%), 5/1/2060	620,000.00	614,758.85	618,502.35
210518DF0	Bond LT Other	CONSUMERS ENERGY CO 3.1% Due 8/15/2050 FA15 3.1% (effective rate 2.88%), 8/15/2050	262,000.00	273,102.80	301,113.82
25746UBQ1	Bond LT Other	DOMINION ENERGY INC SERIES C 4.05% (effective rate 2.808%), 9/15/2042	490,000.00	586,753.81	586,891.69
23338VAJ5	Bond LT Other	DTE ELECTRIC CO 3.95% Due 3/1/2049 MS1 3.95% (effective rate 3.139%), 3/1/2049	1,205,000.00	1,383,387.43	1,553,377.42
26442CAP9	Bond LT Other	DUKE ENERGY CAROLINAS 3 3/4% Due 6/1/2045 JD1 3.75% (effective rate 3.95%), 6/1/2045	617,000.00	597,767.26	741,701.02
26442CAZ7	Bond LT Other	DUKE ENERGY CAROLINAS 3.2% Due 8/15/2049 FA15 3.2% (effective rate 3.097%), 8/15/2049	223,000.00	227,288.22	252,607.89
26442CAH7	Bond LT Other	DUKE ENERGY CAROLINAS 5.3% Due 2/15/2040 FA15 5.3% (effective rate 5.32%), 2/15/2040	1,535,000.00	1,531,244.01	2,178,752.86
26442CAN4	Bond LT Other	DUKE ENERGY CAROLINAS SECURED 4% (effective rate 4.046%), 9/30/2042	178,000.00	176,814.92	218,692.16
26442CAM6	Bond LT Other	DUKE ENERGY CAROLINAS SECURED 4.25% (effective rate 4.193%), 12/15/2041	135,000.00	136,054.18	169,875.46
26444HAF8	Bond LT Other	DUKE ENERGY FLORIDA LLC 4.2% Due 7/15/2048 JJ15 4.2% (effective rate 3.434%), 7/15/2048	1,401,000.00	1,584,552.87	1,806,117.43
26442UAE4	Bond LT Other	DUKE ENERGY PROGRESS LLC 3.6% Due 9/15/2047 MS15 3.6% (effective rate 2.971%), 9/15/2047	465,000.00	517,959.38	559,075.19
26442UAC8	Bond LT Other	DUKE ENERGY PROGRESS LLC 3.7% Due 10/15/2046 AO15 3.7% (effective rate 2.798%), 10/15/2046	75,000.00	87,201.58	90,709.10
26442RAB7	Bond LT Other	DUKE ENERGY PROGRESS LLC 4 3/8% Due 3/30/2044 MS30 4.38% (effective rate 2.903%), 3/30/2044	838,000.00	1,042,258.92	1,081,658.89
29364GAK9	Bond LT Other	ENTERGY CORP 3 3/4% Due 6/15/2050 JD15 3.75% (effective rate 3.16%), 6/15/2050	657,000.00	729,011.50	765,688.52
30161NAV3	Bond LT Other	EXELON CORP SR UNSECURED 4.45% (effective rate 4.451%), 4/15/2046	575,000.00	574,878.41	732,082.78
337932AM9	Bond LT Other	FIRSTENERGY CORP SERIES C 3.4% (effective rate 3.421%), 3/1/2050	525,000.00	522,942.60	505,876.35
337932AJ6	Bond LT Other	FIRSTENERGY CORP SERIES C 4.85% (effective rate 4.009%), 7/15/2047	1,885,000.00	2,135,525.86	2,343,801.29
33767BAC3	Bond LT Other	FIRSTENERGY TRANSMISSION SERIES 144A 4.55% (effective rate 3.957%), 4/1/2049	852,000.00	934,497.76	995,724.34
341081ET0	Bond LT Other	FLORIDA POWER & LIGHT 4.95% (effective rate 4.999%), 6/1/2035	300,000.00	298,490.19	414,170.15
341081FA0	Bond LT Other	FLORIDA POWER & LIGHT 5.95% (effective rate 5.618%), 2/1/2038	750,000.00	777,080.10	1,117,914.47
341081FU6	Bond LT Other	FLORIDA POWER & LIGHT 3.99% Due 3/1/2049 MS1 3.99% (effective rate 3.915%), 3/1/2049	774,000.00	782,968.32	1,007,253.27
341081FC6	Bond LT Other	FLORIDA POWER & LIGHT 5.69% Due 3/1/2040 MS1 5.69% (effective rate 5.699%), 3/1/2040	350,000.00	349,604.69	519,320.51
341099CL1	Bond LT Other	FLORIDA POWER & LIGHT 6.4% Due 6/15/2038 JD15 6.4% (effective rate 2.715%), 6/15/2038	406,000.00	612,901.22	630,400.22
461070AR5	Bond LT Other	INTERSTATE POWER AND LIGHT 3 1/2% Due 9/30/2049 MS31 3.5% (effective rate 3.388%), 9/30/2049	247,000.00	251,941.54	280,697.31
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	550,000.00	475,815.74	694,140.56
485260BM4	Bond LT Other	KANSAS GAS & ELECTRIC CO SERIES 144A 4.3% (effective rate 4.315%), 7/15/2044	960,000.00	957,868.09	1,179,282.97
491674BG1	Bond LT Other	KENTUCKY UTILITIES 5 1/8% Due 11/1/2040 MN1 5.12% (effective rate 5.197%), 11/1/2040	650,000.00	644,202.88	890,152.41
575634AS9	Bond LT Other	MASSACHUSETTS ELECTRIC 144A 5.9% (effective rate 5.924%), 11/15/2039	350,000.00	349,024.91	521,032.67
595620AU9	Bond LT Other	MIDAMERICAN ENERGY CO 4 1/4% Due 7/15/2049 JJ15 4.25% (effective rate 3.371%), 7/15/2049	2,005,000.00	2,318,963.63	2,681,250.09
665772CN7	Bond LT Other	NORTHERN STATES PR 4% Due 8/15/2045 FA15 4% (effective rate 3.338%), 8/15/2045	601,000.00	663,512.47	769,732.95
665772CR8	Bond LT Other	NORTHERN STATES PR SECURED 2.9% (effective rate 2.672%), 3/1/2050	444,000.00	464,067.09	500,221.41
665772CS6	Bond LT Other	NORTHERN STATES PWR MINN 2.6% Due 6/1/2051 JD1 2.6% (effective rate 2.69%), 6/1/2051	40,000.00	39,255.05	42,233.12
677415CR0	Bond LT Other	OHIO POWER CO 4% Due 6/1/2049 JD1 4% (effective rate 2.896%), 6/1/2049	65,000.00	78,673.27	81,146.42
677415CF6	Bond LT Other	OHIO POWER CO 6.6% Due 2/15/2033 FA15 6.6% (effective rate 5.985%), 2/15/2033	2,250,000.00	2,361,639.57	3,178,431.65
68233JBV5	Bond LT Other	ONCOR ELECTRIC DELIVERY 3.7% Due 5/15/2050 MN15 3.7% (effective rate 3.716%), 5/15/2050	405,000.00	403,814.13	503,830.23
68233JBG8	Bond LT Other	ONCOR ELECTRIC DELIVERY 4.1% Due 11/15/2048 MN15 4.1% (effective rate 3.971%), 11/15/2048	945,000.00	964,057.39	1,225,519.34
68233JAS3	Bond LT Other	ONCOR ELECTRIC DELIVERY 5.3% Due 6/1/2042 JD1 5.3% (effective rate 4.387%), 6/1/2042	367,000.00	412,548.75	522,801.83
68233DAP2	Bond LT Other	ONCOR ELECTRIC DELIVERY 7 1/4% Due 1/15/2033 JJ15 7.25% (effective rate 4.915%), 1/15/2033	270,000.00	326,770.16	417,648.60
68233JBW3	Bond LT Other	ONCOR ELECTRIC DELIVERY SERIES 144A 5.35% (effective rate 2.838%), 10/1/2052	633,000.00	960,982.97	975,926.99
694308GZ4	Bond LT Other	PACIFIC GAS & ELEC CO 4.45% Due 4/15/2042 AO15 4.45% (effective rate 3.97%), 4/15/2042	805,000.00	859,342.00	867,305.31

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
694308JN8	Bond LT Other	PACIFIC GAS & ELEC CO 4.95% Due 7/1/2050 JJ1 4.95% (effective rate 3.985%), 7/1/2050	733,000.00	853,978.44	868,492.36
694308HN0	Bond LT Other	PACIFIC GAS & ELECTRIC 4 1/4% Due 3/15/2046 MS15 4.25% (effective rate 0.021%), 3/15/2046	300,000.00	298,440.00	319,562.01
694308HR1	Bond LT Other	PACIFIC GAS & ELECTRIC 4% Due 12/1/2046 JD1 4% (effective rate 3.809%), 12/1/2046	727,000.00	748,930.06	751,523.25
693304AX5	Bond LT Other	PECO ENERGY CO 3% Due 9/15/2049 MS15 3% (effective rate 3.042%), 9/15/2049	125,000.00	123,996.32	137,980.55
69351UAU7	Bond LT Other	PPL ELECTRIC UTILITIES 3.95% Due 6/1/2047 JD1 3.95% (effective rate 3.487%), 6/1/2047	60,000.00	64,717.27	74,563.27
743263AP0	Bond LT Other	PROGRESS ENERGY INC SR UNSECURED 6% (effective rate 6.006%), 12/1/2039	1,350,000.00	1,349,009.60	1,885,448.43
744448CQ2	Bond LT Other	PUBLIC SERVICE COLORADO 4.1% Due 6/15/2048 JD15 4.1% (effective rate 3.097%), 6/15/2048	830,000.00	981,387.76	1,081,802.20
744448CS8	Bond LT Other	PUBLIC SERVICE COLORADO SERIES 34 3.2% (effective rate 3.269%), 3/1/2050	245,000.00	241,830.86	283,193.13
744448CU3	Bond LT Other	PUBLIC SERVICE COLORADO SERIES 36 2.7% (effective rate 2.785%), 1/15/2051	675,000.00	663,368.53	720,535.67
74456QCC8	Bond LT Other	PUBLIC SERVICE ELECTRIC SERIES MTN 3.15% (effective rate 3.158%), 1/1/2050	247,000.00	246,625.96	282,396.46
745332CH7	Bond LT Other	PUGET SOUND ENERGY INC 4.223% Due 6/15/2048 JD15 4.22% (effective rate 4.223%), 6/15/2048	355,000.00	355,000.00	450,379.92
816851BH1	Bond LT Other	SEMPRA ENERGY 3.8% Due 2/1/2038 FA1 3.8% (effective rate 3.764%), 2/1/2038	275,000.00	276,201.25	317,567.34
816851BJ7	Bond LT Other	SEMPRA ENERGY 4% Due 2/1/2048 FA1 4% (effective rate 4.199%), 2/1/2048	1,080,000.00	1,043,355.72	1,282,530.70
842400GG2	Bond LT Other	SOUTHERN CALIFORNIA EDISON 4% Due 4/1/2047 AO1 4% (effective rate 3.633%), 4/1/2047	264,000.00	279,914.75	310,129.25
842400FH1	Bond LT Other	SOUTHERN CALIFORNIA EDISON SERIES 2008-A 5.95% (effective rate 5.718%), 2/1/2038	915,000.00	937,901.47	1,244,971.66
842400GK3	Bond LT Other	SOUTHERN CALIFORNIA EDISON SERIES C 4.12% (effective rate 3.913%), 3/1/2048	116,000.00	120,052.53	138,565.17
875127BG6	Bond LT Other	TAMPA ELECTRIC CO 3 5/8% Due 6/15/2050 JD15 3.62% (effective rate 3.692%), 6/15/2050	110,000.00	108,681.66	131,816.89
875127BE1	Bond LT Other	TAMPA ELECTRIC CO 4.3% Due 6/15/2048 JD15 4.3% (effective rate 4.205%), 6/15/2048	295,000.00	299,046.67	376,956.89
875127BF8	Bond LT Other	TAMPA ELECTRIC CO 4.45% Due 6/15/2049 JD15 4.45% (effective rate 4.386%), 6/15/2049	688,000.00	694,378.65	914,968.01
906548CS9	Bond LT Other	UNION ELECTRIC CO 2 5/8% Due 3/15/2051 MS15 2.62% (effective rate 2.648%), 3/15/2051	855,000.00	850,914.91	891,384.13
927804FT6	Bond LT Other	VIRGINIA ELEC & POWER CO SERIES B 4.2% (effective rate 4.197%), 5/15/2045	240,000.00	240,096.84	307,349.21
927804GD0	Bond LT Other	VIRGINIA ELEC & PR CO 2.45% Due 12/15/2050 JD15 2.45% (effective rate 2.526%), 12/15/2050	380,000.00	373,954.05	382,591.69
927804FR0	Bond LT Other	VIRGINIA ELEC & PR CO 4.45% Due 2/15/2044 FA15 4.45% (effective rate 4.072%), 2/15/2044	500,000.00	527,745.08	657,220.41
927804GA6	Bond LT Other	VIRGINIA ELEC & PR CO 4.6% Due 12/1/2048 JD1 4.6% (effective rate 4.606%), 12/1/2048	705,000.00	704,267.91	987,467.77
927804FG4	Bond LT Other	VIRGINIA ELEC & PR CO 8 7/8% Due 11/15/2038 MN15 8.88% (effective rate 5.909%), 11/15/2038	1,765,000.00	2,336,304.30	3,258,861.05
927804FW9	Bond LT Other	VIRGINIA ELEC & PR CO SERIES C 4% (effective rate 4.078%), 11/15/2046	540,000.00	533,238.85	687,656.18
927804GC2	Bond LT Other	VIRGINIA ELEC AND POWER CO 3.3% Due 12/1/2049 JD1 3.3% (effective rate 3.242%), 12/1/2049	310,000.00	313,336.88	361,592.74
95709TAQ3	Bond LT Other	WESTAR ENERGY INC 3 1/4% Due 9/1/2049 MS1 3.25% (effective rate 3.296%), 9/1/2049	5,000.00	4,957.39	5,660.97
976656CK2	Bond LT Other	WISCONSIN ELECTRIC POWER 4.3% Due 10/15/2048 AO15 4.3% (effective rate 4.332%), 10/15/2048	315,000.00	313,363.28	422,005.72
976843BM3	Bond LT Other	WISCONSIN PUBLIC SERVICE 3.3% Due 9/1/2049 MS1 3.3% (effective rate 3.306%), 9/1/2049	540,000.00	539,387.12	618,083.97
94106LBM0	Bond LT Other	WASTE MANAGEMENT INC 2 1/2% Due 11/15/2050 MN15 2.5% (effective rate 2.548%), 11/15/2050	305,000.00	301,947.78	304,485.44
94106LBK4	Bond LT Other	WASTE MANAGEMENT INC 4.15% Due 7/15/2049 JJ15 4.15% (effective rate 4.157%), 7/15/2049	135,000.00	134,840.39	178,450.34
370334CH5	Bond LT Other	GENERAL MILLS INC 4.55% Due 4/17/2038 AO17 4.55% (effective rate 4.562%), 4/17/2038	410,000.00	409,391.63	528,960.06
370334CJ1	Bond LT Other	GENERAL MILLS INC 4.7% Due 4/17/2048 AO17 4.7% (effective rate 4.732%), 4/17/2048	165,000.00	164,193.90	231,426.28
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 5% Due 6/4/2042 JD4 5% (effective rate 5.229%), 6/4/2042	1,800,000.00	1,746,705.15	2,108,247.92
501044DG3	Bond LT Other	KROGER CO 4.45% Due 2/1/2047 FA1 4.45% (effective rate 4.718%), 2/1/2047	870,000.00	835,171.13	1,104,099.33
609207AW5	Bond LT Other	MONDELEZ INTERNATIONAL 2 5/8% Due 9/4/2050 MS4 2.62% (effective rate 2.806%), 9/4/2050	225,000.00	216,830.41	225,897.53
641062AN4	Bond LT Other	NESTLE HOLDINGS INC SERIES 144A 4% (effective rate 3.271%), 9/24/2048	445,000.00	499,607.87	589,266.97
902494BD4	Bond LT Other	TYSON FOODS INC 4.55% Due 6/2/2047 JD2 4.55% (effective rate 4.586%), 6/2/2047	195,000.00	193,923.71	258,202.26
460146CQ4	Bond LT Other	INTERNATIONAL PAPER CO 4.4% Due 8/15/2047 FA15 4.4% (effective rate 4.406%), 8/15/2047	337,000.00	336,671.41	439,728.52
460146CF8	Bond LT Other	INTL PAPER CO 7.3% Due 11/15/2039 MN15 7.3% (effective rate 6.92%), 11/15/2039	800,000.00	831,575.97	1,275,289.17
049560AS4	Bond LT Other	ATMOS ENERGY CORP 3 3/8% Due 9/15/2049 MS15 3.38% (effective rate 3.379%), 9/15/2049	280,000.00	279,785.07	327,340.28
65473QBD4	Bond LT Other	NISOURCE FINANCE CORP 5.65% Due 2/1/2045 FA1 5.65% (effective rate 4.59%), 2/1/2045	1,452,000.00	1,671,822.21	2,090,334.92

Retirement Plan for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31, 2020
EIN 23-2229683/Plan #003

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
002824BG4	Bond LT Other	ABBOTT LABS 4 3/4% Due 11/30/2036 MN30 4.75% (effective rate 3.098%), 11/30/2036	735,000.00	877,226.26	1,012,558.05
002824AY6	Bond LT Other	ABBOTT LABS 5.3% Due 5/27/2040 MN27 5.3% (effective rate 2.322%), 5/27/2040	190,000.00	278,004.23	280,679.95
002824BN9	Bond LT Other	ABBOTT LABS SR 4 3/4% Due 4/15/2043 AO15 4.75% (effective rate 4.508%), 4/15/2043	1,260,000.00	1,301,732.70	1,768,029.26
585055BT2	Bond LT Other	MEDTRONIC INC SR UNSECURED 4.38% (effective rate 4.442%), 3/15/2035	892,000.00	885,703.02	1,199,576.67
585055BU9	Bond LT Other	MEDTRONIC INC SR UNSECURED 4.62% (effective rate 2.502%), 3/15/2045	210,000.00	290,586.61	298,507.27
883556BY7	Bond LT Other	THERMO FISHER SCIENTIFIC 4.1% Due 8/15/2047 FA15 4.1% (effective rate 4.427%), 8/15/2047	275,000.00	261,018.09	367,304.45
036752AM5	Bond LT Other	ANTHEM INC 3 1/8% Due 5/15/2050 MN15 3.12% (effective rate 3.138%), 5/15/2050	166,000.00	165,584.57	181,667.72
036752AD5	Bond LT Other	ANTHEM INC 4 3/8% Due 12/1/2047 JD1 4.38% (effective rate 3.886%), 12/1/2047	1,556,000.00	1,680,357.75	2,015,506.48
06654DAC1	Bond LT Other	BANNER HEALTH SERIES 2020 3.18% (effective rate 2.954%), 1/1/2050	115,000.00	120,005.19	123,104.49
16877PAA8	Bond LT Other	CHILDREN S HOSPITAL PHIL SERIES 2020 2.7% (effective rate 2.704%), 7/1/2050	346,000.00	346,000.00	356,683.78
22170QAA8	Bond LT Other	COTTAGE HEALTH SYSTEM SERIES 2020 3.3% (effective rate 3.304%), 11/1/2049	113,000.00	113,000.00	126,732.87
254010AE1	Bond LT Other	DIGNITY HEALTH 5.267% Due 11/1/2064 MN1 5.27% (effective rate 5.267%), 11/1/2064	1,020,000.00	1,020,000.00	1,371,694.09
404530AB3	Bond LT Other	HACKENSACK MERIDIAN HLTH 4.211% Due 7/1/2048 JJ1 4.21% (effective rate 2.99%), 7/1/2048	130,000.00	159,264.59	165,319.10
404119BV0	Bond LT Other	HCA INC 5 1/2% Due 6/15/2047 JD15 5.5% (effective rate 4.353%), 6/15/2047	2,563,000.00	3,013,870.51	3,420,403.90
404119BZ1	Bond LT Other	HCA INC 5 1/4% Due 6/15/2049 JD15 5.25% (effective rate 3.826%), 6/15/2049	1,574,000.00	1,955,978.60	2,075,245.02
478111AC1	Bond LT Other	JOHNS HOPKINS HEALTH SYS 3.837% Due 5/15/2046 MN15 3.84% (effective rate 3.837%), 5/15/2046	338,000.00	338,000.00	420,066.75
48305QAD5	Bond LT Other	KAISER FOUNDATION HOSPIT 4.15% Due 5/1/2047 MN1 4.15% (effective rate 2.803%), 5/1/2047	208,000.00	259,254.85	269,476.85
48305QAE3	Bond LT Other	KAISER FOUNDATION HOSPIT SERIES 2019 3.27% (effective rate 3.266%), 11/1/2049	443,000.00	443,000.00	505,835.01
586054AB4	Bond LT Other	MEMORIAL SLOAN-KETTERING 4 1/8% Due 7/1/2052 JJ1 4.12% (effective rate 2.675%), 7/1/2052	110,000.00	143,808.39	144,300.26
667274AC8	Bond LT Other	NORTHWELL HEALTHCARE INC 4.26% Due 11/1/2047 MN1 4.26% (effective rate 4.26%), 11/1/2047	317,000.00	317,000.00	381,423.07
86944BAH6	Bond LT Other	SUTTER HEALTH 3.161% Due 8/15/2040 FA15 3.16% (effective rate 3.161%), 8/15/2040	276,000.00	276,000.00	291,426.66
86944BAJ2	Bond LT Other	SUTTER HEALTH SERIES 20A 3.36% (effective rate 3.348%), 8/15/2050	431,000.00	432,034.10	470,528.73
882484AC2	Bond LT Other	TEXAS HEALTH RESOURCES 2.328% Due 11/15/2050 MN15 2.33% (effective rate 2.71%), 11/15/2050	165,000.00	152,146.32	155,594.92
91324PDY5	Bond LT Other	UNITEDHEALTH GROUP INC 2 3/4% Due 5/15/2040 MN15 2.75% (effective rate 2.944%), 5/15/2040	360,000.00	349,736.58	389,658.37
91324PDT6	Bond LT Other	UNITEDHEALTH GROUP INC 3 1/2% Due 8/15/2039 FA15 3.5% (effective rate 2.918%), 8/15/2039	74,000.00	80,027.69	87,555.56
91324PCA8	Bond LT Other	UNITEDHEALTH GROUP INC 3.95% Due 10/15/2042 AO15 3.95% (effective rate 4.051%), 10/15/2042	981,000.00	966,638.80	1,238,328.43
91324PCD2	Bond LT Other	UNITEDHEALTH GROUP INC 4 1/4% Due 3/15/2043 MS15 4.25% (effective rate 4.201%), 3/15/2043	660,000.00	664,514.83	867,329.35
91324PDL3	Bond LT Other	UNITEDHEALTH GROUP INC 4 1/4% Due 6/15/2048 JD15 4.25% (effective rate 4.081%), 6/15/2048	780,000.00	801,384.89	1,042,974.38
91324PCR1	Bond LT Other	UNITEDHEALTH GROUP INC 4 3/4% Due 7/15/2045 JJ15 4.75% (effective rate 2.402%), 7/15/2045	250,000.00	358,337.27	351,438.80
91324PBW1	Bond LT Other	UNITEDHEALTH GROUP INC 4 3/8% Due 3/15/2042 MS15 4.38% (effective rate 3.753%), 3/15/2042	414,000.00	449,949.20	541,491.32
91324PCQ3	Bond LT Other	UNITEDHEALTH GROUP INC 4 5/8% Due 7/15/2035 JJ15 4.62% (effective rate 3.53%), 7/15/2035	357,000.00	399,595.33	480,933.00
91324PAR3	Bond LT Other	UNITEDHEALTH GROUP INC 5.8% Due 3/15/2036 MS15 5.8% (effective rate 5.063%), 3/15/2036	1,956,000.00	2,102,604.98	2,931,052.02
91324PBK7	Bond LT Other	UNITEDHEALTH GROUP INC 6 7/8% Due 2/15/2038 FA15 6.88% (effective rate 3.15%), 2/15/2038	600,000.00	893,993.21	983,098.52
94973VBF3	Bond LT Other	WELLPOINT INC 5.1% Due 1/15/2044 JJ15 5.1% (effective rate 5.111%), 1/15/2044	1,490,000.00	1,487,252.71	2,065,109.73
020002BB6	Bond LT Other	ALLSTATE CORP 5 3/4% Due 8/15/2053 FA15 5.75% (effective rate 4.713%), 8/15/2053	210,000.00	215,302.28	224,909.16
026874DA2	Bond LT Other	AMERICAN INTL GROUP 4 1/2% Due 7/16/2044 JJ16 4.5% (effective rate 3.19%), 7/16/2044	1,115,000.00	1,351,569.26	1,424,991.36
037389AU7	Bond LT Other	AON CORP 6 1/4% Due 9/30/2040 MS30 6.25% (effective rate 6.318%), 9/30/2040	725,000.00	719,394.42	1,078,145.96
00185AAH7	Bond LT Other	AON PLC 4 3/4% Due 5/15/2045 MN15 4.75% (effective rate 4.77%), 5/15/2045	390,000.00	388,860.78	528,548.00
416515BD5	Bond LT Other	HARTFORD FINL SVCS GRP 4.4% Due 3/15/2048 MS15 4.4% (effective rate 4.461%), 3/15/2048	400,000.00	396,155.44	527,502.79
571748BC5	Bond LT Other	MARSH & MCLENNAN COS INC 4.35% Due 1/30/2047 JJ30 4.35% (effective rate 4.388%), 1/30/2047	230,000.00	228,642.00	305,206.53
571748BJ0	Bond LT Other	MARSH & MCLENNAN COS INC 4.9% Due 3/15/2049 MS15 4.9% (effective rate 3.761%), 3/15/2049	487,000.00	581,595.72	702,706.57
591560AA5	Bond LT Other	METLIFE CAPITAL TRUST IV 144A 7.88% (effective rate 6.269%), 12/15/2067	290,000.00	328,758.07	408,900.00
64952GAQ1	Bond LT Other	NEW YORK LIFE INSURANCE SERIES 144A 4.45% (effective rate 4.486%), 5/15/2069	825,000.00	819,118.09	1,115,827.03
654579AG6	Bond LT Other	NIPPON LIFE INSURANCE SERIES 144A 3.4% (effective rate 3.282%), 1/23/2050	275,000.00	275,000.00	297,954.31

Retirement Plan for Employees of Aetna Inc.
Separate Account 90 Invested Assets
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SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
74432QCD5	Bond LT Other	PRUDENTIAL FINANCIAL INC 4.418% Due 3/27/2048 MS27 4.42% (effective rate 4.418%), 3/27/2048	750,000.00	750,000.00	975,352.40
74432QCE3	Bond LT Other	PRUDENTIAL FINANCIAL INC SERIES MTN 4.35% (effective rate 4.364%), 2/25/2050	255,000.00	254,400.93	332,221.31
878091BC0	Bond LT Other	TEACHERS INSUR & ANNUITY 144A 6.85% (effective rate 6.86%), 12/16/2039	41,000.00	40,954.90	64,114.70
878091BF3	Bond LT Other	TEACHERS INSUR & ANNUITY SERIES 144A 4.27% (effective rate 3.771%), 5/15/2047	350,000.00	377,747.45	436,639.20
878091BD8	Bond LT Other	TEACHERS INSUR & ANNUITY SERIES 144A 4.9% (effective rate 4.906%), 9/15/2044	500,000.00	499,547.43	674,207.79
89417EAK5	Bond LT Other	TRAVELERS COMPANIES INC 4.3% Due 8/25/2045 FA25 4.3% (effective rate 4.347%), 8/25/2045	655,000.00	650,337.44	869,891.54
89417EAQ2	Bond LT Other	TRAVELERS COS INC 2.55% Due 4/27/2050 AO27 2.55% (effective rate 2.587%), 4/27/2050	2,000.00	1,984.82	2,098.56
02079KAE7	Bond LT Other	ALPHABET INC 1.9% Due 8/15/2040 FA15 1.9% (effective rate 1.938%), 8/15/2040	540,000.00	536,656.14	526,579.41
02079KAF4	Bond LT Other	ALPHABET INC 2.05% Due 8/15/2050 FA15 2.05% (effective rate 2.088%), 8/15/2050	410,000.00	406,565.98	390,387.76
023135BT2	Bond LT Other	AMAZON.COM INC 2 1/2% Due 6/3/2050 JD3 2.5% (effective rate 2.421%), 6/3/2050	580,000.00	589,324.30	600,289.09
023135BF2	Bond LT Other	AMAZON.COM INC SERIES 144A 3.88% (effective rate 4.007%), 8/22/2037	455,000.00	447,741.62	566,501.87
023135BM7	Bond LT Other	AMAZON.COM INC SERIES 144A 4.25% (effective rate 4.293%), 8/22/2057	1,409,000.00	1,397,805.17	1,994,489.89
023135AP1	Bond LT Other	AMAZON.COM INC SR UNSECURED 4.8% (effective rate 3.875%), 12/5/2034	418,000.00	457,519.60	574,930.35
670346AS4	Bond LT Other	NUCOR CORP 2.7% Due 6/1/2030 JD1 2.7% (effective rate 2.732%), 6/1/2030	55,000.00	54,854.27	60,566.19
670346AT2	Bond LT Other	NUCOR CORP SERIES 144A 2.98% (effective rate 3.01%), 12/15/2055	460,000.00	456,863.23	480,465.35
858119BP4	Bond LT Other	STEEL DYNAMICS INC 3 1/4% Due 10/15/2050 AO15 3.25% (effective rate 3.447%), 10/15/2050	120,000.00	115,614.68	124,592.31
149123BL4	Bond LT Other	CATERPILLAR INC 5.3% Due 9/15/2035 MS15 5.3% (effective rate 6.626%), 9/15/2035	300,000.00	262,952.45	414,149.52
244199BK0	Bond LT Other	DEERE AND COMPANY 3 3/4% Due 4/15/2050 AO15 3.75% (effective rate 3.75%), 4/15/2050	210,000.00	209,990.14	270,590.55
68902VAL1	Bond LT Other	OTIS WORLDWIDE CORP SERIES WI 3.11% (effective rate 3.113%), 2/15/2040	365,000.00	364,939.76	397,893.36
161175BY9	Bond LT Other	CHARTER COMM OPT LLC CAP 3.85% Due 4/1/2061 AO1 3.85% (effective rate 3.856%), 4/1/2061	470,000.00	469,434.92	474,349.62
161175BT0	Bond LT Other	CHARTER COMM OPT LLC CAP 4.8% Due 3/1/2050 MS1 4.8% (effective rate 4.591%), 3/1/2050	230,000.00	237,596.36	273,105.35
161175BS2	Bond LT Other	CHARTER COMM OPT LLC CAP 5 1/8% Due 7/1/2049 JJ1 5.12% (effective rate 4.381%), 7/1/2049	240,000.00	268,661.57	292,283.61
161175AZ7	Bond LT Other	CHARTER COMM OPT LLC CAP SERIES WI 6.38% (effective rate 5.292%), 10/23/2035	1,247,000.00	1,381,810.29	1,707,873.83
161175BA1	Bond LT Other	CHARTER COMM OPT LLC CAP SERIES WI 6.48% (effective rate 5.582%), 10/23/2045	2,951,000.00	3,296,570.34	4,186,601.38
161175BC7	Bond LT Other	CHARTER COMM OPT LLC CAP SERIES WI 6.83% (effective rate 6.802%), 10/23/2055	1,080,000.00	1,084,516.47	1,620,639.10
20030NAC5	Bond LT Other	COMCAST CORP 7.05% (effective rate 5.861%), 3/15/2033	750,000.00	826,731.71	1,152,638.64
20030NDL2	Bond LT Other	COMCAST CORP 2.8% Due 1/15/2051 JJ15 2.8% (effective rate 2.62%), 1/15/2051	945,000.00	979,857.52	982,420.89
20030NBT7	Bond LT Other	COMCAST CORP 3.2% Due 7/15/2036 JJ15 3.2% (effective rate 3.787%), 7/15/2036	12,000.00	11,178.23	13,587.04
20030NBU4	Bond LT Other	COMCAST CORP 3.4% Due 7/15/2046 JJ15 3.4% (effective rate 4.471%), 7/15/2046	320,000.00	268,142.36	367,081.65
20030NCJ8	Bond LT Other	COMCAST CORP 3.9% Due 3/1/2038 MS1 3.9% (effective rate 4.666%), 3/1/2038	440,000.00	400,464.62	536,526.83
20030NCE9	Bond LT Other	COMCAST CORP 3.999% Due 11/1/2049 MN1 4% (effective rate 4.115%), 11/1/2049	855,000.00	838,295.69	1,081,329.07
20030NBH3	Bond LT Other	COMCAST CORP 4 1/4% Due 1/15/2033 JJ15 4.25% (effective rate 4.313%), 1/15/2033	800,000.00	795,290.84	1,004,191.03
20030NCK5	Bond LT Other	COMCAST CORP 4% Due 3/1/2048 MS1 4% (effective rate 4.637%), 3/1/2048	535,000.00	482,610.48	671,125.90
20030NBM2	Bond LT Other	COMCAST CORP 4.2% Due 8/15/2034 FA15 4.2% (effective rate 4.228%), 8/15/2034	505,000.00	503,526.13	632,433.31
20030NCL3	Bond LT Other	COMCAST CORP 4.6% Due 10/15/2038 AO15 4.6% (effective rate 4.44%), 10/15/2038	2,165,000.00	2,204,706.24	2,850,528.00
20030NBE0	Bond LT Other	COMCAST CORP 4.65% Due 7/15/2042 JJ15 4.65% (effective rate 4.511%), 7/15/2042	920,000.00	937,234.83	1,233,722.63
20030NCN9	Bond LT Other	COMCAST CORP 4.95% Due 10/15/2058 AO15 4.95% (effective rate 5%), 10/15/2058	615,000.00	609,768.63	927,703.18
20030NAX9	Bond LT Other	COMCAST CORP 6.4% Due 5/15/2038 MN15 6.4% (effective rate 7.124%), 5/15/2038	2,035,000.00	1,889,276.47	3,164,775.83
20030NCC3	Bond LT Other	COMCAST CORP CO GTD 3.97% (effective rate 2.779%), 11/1/2047	120,000.00	146,537.93	149,806.01
20030NCG4	Bond LT Other	COMCAST CORP CO GTD 4.05% (effective rate 3.219%), 11/1/2052	425,000.00	493,080.19	542,198.63
25470DAT6	Bond LT Other	DISCOVERY COMMUNICATIONS 5.2% Due 9/20/2047 MS20 5.2% (effective rate 5.208%), 9/20/2047	800,000.00	799,013.10	1,038,339.97
25470DBK4	Bond LT Other	DISCOVERY COMMUNICATIONS SERIES 144A 4% (effective rate 3.897%), 9/15/2055	55,000.00	56,058.55	61,240.59
254687EH5	Bond LT Other	DISNEY WALT CO SR GLBL NT SERIES WI 6.65% (effective rate 3.727%), 11/15/2037	770,000.00	1,048,467.57	1,212,174.64
254687CT1	Bond LT Other	DISNEY WALT CO SR GLBL NT SERIES WI 7.75% (effective rate 3.378%), 1/20/2024	140,000.00	157,611.10	167,834.90
254687DX1	Bond LT Other	DISNEY WALT CO SR GLBL NT SERIES WI 8.45% (effective rate 4.089%), 8/1/2034	130,000.00	188,636.25	215,992.94

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
35137LAK1	Bond LT Other	FOX CORP SERIES WI 5.58% (effective rate 4.055%), 1/25/2049	470,000.00	587,959.79	685,601.73
40049JAZ0	Bond LT Other	GRUPO TELEVISA S.A. 6 5/8% Due 1/15/2040 JJ15 6.62% (effective rate 6.744%), 1/15/2040	931,000.00	919,216.18	1,302,138.96
40049JBA4	Bond LT Other	GRUPO TELEVISA SAB 5% Due 5/13/2045 MN13 5% (effective rate 5.225%), 5/13/2045	305,000.00	295,585.26	367,875.00
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15 4.45% (effective rate 5.13%), 1/15/2043	765,000.00	696,788.89	1,001,361.69
63946CAE8	Bond LT Other	NBCUNIVERSAL ENTERPRISE 144A 5.25% (effective rate 5.25%),	1,300,000.00	1,300,000.00	1,307,529.52
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	266,000.00	273,888.65	378,583.37
88732JAJ7	Bond LT Other	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1 6.55% (effective rate 6.536%), 5/1/2037	2,000.00	2,002.55	2,746.50
88732JAN8	Bond LT Other	TIME WARNER CABLE INC 7.3% Due 7/1/2038 JJ1 7.3% (effective rate 6.616%), 7/1/2038	254,000.00	271,853.10	376,136.53
88732JBD9	Bond LT Other	TIME WARNER CABLE INC SR UNSECURED 4.5% (effective rate 5.787%), 9/15/2042	430,000.00	362,058.55	500,783.42
06849UAD7	Bond LT Other	BARRICK AUSTRALIA FINANCE 5.95% Due 10/15/2039 AO15 5.95% (effective rate 6.128%), 10/15/2039	100,000.00	98,019.16	143,819.61
06849AAB5	Bond LT Other	BARRICK INTL BAN ABX 6.35% Due 10/15/2036 AO15 6.35% (effective rate 6.275%), 10/15/2036	700,000.00	705,126.47	998,735.08
055451AV0	Bond LT Other	BHP BILLITON FIN 5% Due 9/30/2043 MS30 5% (effective rate 5.001%), 9/30/2043	650,000.00	649,864.69	954,538.98
651639AP1	Bond LT Other	NEWMONT GOLDCORP CORP 4 7/8% Due 3/15/2042 MS15 4.88% (effective rate 4.942%), 3/15/2042	425,000.00	421,254.70	575,549.40
84265VAJ4	Bond LT Other	SOUTHERN COPPER CORP 5 7/8% Due 4/23/2045 AO23 5.88% (effective rate 5.935%), 4/23/2045	625,000.00	620,151.97	904,496.09
278062AE4	Bond LT Other	EATON CORP 4.15% Due 11/2/2042 MN2 4.15% (effective rate 4.173%), 11/2/2042	296,000.00	295,017.37	374,343.26
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042 AO9 4.12% (effective rate 5.772%), 10/9/2042	135,000.00	107,634.56	158,019.62
369604BX0	Bond LT Other	GENERAL ELECTRIC CO 4 1/4% Due 5/1/2040 MN1 4.25% (effective rate 4.271%), 5/1/2040	205,000.00	204,426.89	241,808.99
369604BY8	Bond LT Other	GENERAL ELECTRIC CO 4.35% Due 5/1/2050 MN1 4.35% (effective rate 4.095%), 5/1/2050	755,000.00	787,326.02	912,349.22
36962G3A0	Bond LT Other	GENL ELEC CAP CORP 6.15% (effective rate 7.753%), 8/7/2037	544,000.00	463,291.28	745,332.50
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	516,000.00	558,490.48	722,909.56
36962G4B7	Bond LT Other	GENL ELEC CAP CORP SERIES MTN 6.88% (effective rate 5.321%), 1/10/2039	118,000.00	139,085.67	173,550.01
36962G3P7	Bond LT Other	GENL ELEC CAP CORP SR UNSECURED 5.88% (effective rate 4.074%), 1/14/2038	473,000.00	576,902.36	641,089.63
82620KAT0	Bond LT Other	SIEMENS FINANCIERINGSMAT SERIES 144A 4.2% (effective rate 4.221%), 3/16/2047	510,000.00	508,286.52	675,874.72
13063BFR8	Bond LT Other	CALIFORNIA ST 7 5/8% Due 3/1/2040 MS1 7.62% (effective rate 4.486%), 3/1/2040	695,000.00	973,114.16	1,223,005.40
13063BJC7	Bond LT Other	CALIFORNIA ST 7.6% Due 11/1/2040 MN1 7.6% (effective rate 5.051%), 11/1/2040	825,000.00	1,086,290.07	1,500,666.76
13063A7D0	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.3% Due 10/1/2039 AO1 7.3% (effective rate 6.42%), 10/1/2039	735,000.00	803,266.95	1,214,991.70
13063A5G5	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.55% Due 4/1/2039 AO1 7.55% (effective rate 5.956%), 4/1/2039	1,640,000.00	1,924,783.58	2,888,367.91
167593AN2	Bond LT Other	CHICAGO ILL O HARE INTL ARPT BUILD AMERICA BONDS 6.4% (effective rate 5.084%), 1/1/2040	1,000,000.00	1,158,465.40	1,485,469.97
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	400,000.00	400,000.00	577,547.97
2350364X5	Bond LT Other	DALLAS FORT WORTH TX INTERNATI 3.144% Due 11/1/2045 MN1 3.14% (effective rate 3.144%), 11/1/2045	310,000.00	310,000.00	333,556.90
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	350,000.00	350,000.00	535,429.99
452151LF8	Bond LT Other	ILLINOIS STATE 5.1% (effective rate 6.45%), 6/1/2033	1,240,000.00	1,098,367.07	1,324,493.64
452152BM2	Bond LT Other	ILLINOIS STATE 6.63% Due 2/1/2035 FA1 6.63% (effective rate 4.763%), 2/1/2035	100,000.00	111,974.99	114,517.00
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	420,000.00	420,000.00	617,139.62
544495VY7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 6.574% Due 7/1/2045 JJ1 6.57% (effective rate 5.234%), 7/1/2045	850,000.00	997,759.03	1,487,312.97
544435C32	Bond LT Other	LOS ANGELES CALIF DEPT ARPTS 6.582% Due 5/15/2039 MN15 6.58% (effective rate 6.039%), 5/15/2039	1,340,000.00	1,418,222.02	1,817,214.29
576000XQ1	Bond LT Other	MASSACHUSETTS ST SCH BLDG AUTH SERIES B 3.4% (effective rate 3.394%), 10/15/2040	310,000.00	310,000.00	332,437.80
59259YCA5	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.548% Due 11/15/2031 MN15 6.55% (effective rate 6.408%), 11/15/2031	250,000.00	252,310.30	298,725.00
59259YBZ1	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.648% Due 11/15/2039 MN15 6.65% (effective rate 6.591%), 11/15/2039	625,000.00	628,742.96	799,137.50
59259YBY4	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.668% Due 11/15/2039 MN15 6.67% (effective rate 6.278%), 11/15/2039	745,000.00	773,869.08	958,002.97
59259YDC0	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.687% Due 11/15/2040 MN15 6.69% (effective rate 6.687%), 11/15/2040	500,000.00	500,000.00	644,120.03
59333P3W6	Bond LT Other	MIAMI-DADE CNTY FL AVIATION RE SERIES C 4.28% (effective rate 4.28%), 10/1/2041	995,000.00	995,000.00	1,089,903.12
646139W35	Bond LT Other	NEW JERSEY ST TPK AUTH SER F BUILD AMERICA 7.41% (effective rate 5.342%), 1/1/2040	1,240,000.00	1,543,351.82	2,079,864.43
646136XR7	Bond LT Other	NEW JERSEY ST TRANSN TR FD BUILD AMERICA BONDS-B 6.56% (effective rate 5.879%), 12/15/2040	1,350,000.00	1,455,339.57	1,849,702.49

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
64972FT30	Bond LT Other	NEW YORK N Y CITY MUN WTR FIN 5.724% Due 6/15/2042 JD15 5.72% (effective rate 5.565%), 6/15/2042	1,050,000.00	1,070,674.02	1,629,925.53
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	500,000.00	496,040.08	687,880.02
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	750,000.00	750,000.00	1,119,787.45
73358WX90	Bond LT Other	PORT AUTH NY & NJ 4.031% Due 9/1/2048 MS1 4.03% (effective rate 4.031%), 9/1/2048	695,000.00	695,000.00	843,820.36
73358WJA3	Bond LT Other	PORT AUTH NY & NJ CONSOL 174TH 4.46% (effective rate 4.458%), 10/1/2062	1,400,000.00	1,400,000.00	1,858,037.93
73358WXQ2	Bond LT Other	PORT AUTH NY & NJ SERIES 192 4.81% (effective rate 4.81%), 10/15/2065	410,000.00	410,000.00	569,588.38
759136QP2	Bond LT Other	REGIONAL TRANSN DIST COLO 5.844% Due 11/1/2050 MN1 5.84% (effective rate 5.844%), 11/1/2050	385,000.00	385,000.00	640,428.25
786005PN2	Bond LT Other	SACRAMENTO CALIF MIN UTIL 6.156% Due 5/15/2036 MN15 6.16% (effective rate 6.043%), 5/15/2036	1,125,000.00	1,137,478.74	1,641,937.47
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	775,000.00	775,000.00	997,665.27
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	600,000.00	600,000.00	887,825.96
91412F7Y7	Bond LT Other	UNIVERSITY CALIF REVS BUILD AMERICA BONDS 5.77% (effective rate 5.774%), 5/15/2043	900,000.00	899,479.43	1,298,178.04
10373QBN9	Bond LT Other	BP CAP MARKETS AMERICA 2.772% Due 11/10/2050 MN10 2.77% (effective rate 2.772%), 11/10/2050	715,000.00	714,937.81	709,923.18
10373QBG4	Bond LT Other	BP CAP MARKETS AMERICA 3% Due 2/24/2050 FA24 3% (effective rate 3.085%), 2/24/2050	470,000.00	462,342.34	482,959.05
12201PAB2	Bond LT Other	BURLINGTON RESOURCES FIN 7.2% Due 8/15/2031 FA15 7.2% (effective rate 4.301%), 8/15/2031	750,000.00	933,785.28	1,106,767.40
136385AY7	Bond LT Other	CANADIAN NATL RESOURCES SERIES GMTN 4.95% (effective rate 4.504%), 6/1/2047	245,000.00	261,591.70	309,379.73
20605PAJ0	Bond LT Other	CONCHO RESOURCES INC 4 7/8% Due 10/1/2047 AO1 4.88% (effective rate 4.576%), 10/1/2047	877,000.00	915,973.63	1,192,270.56
208251AE8	Bond LT Other	CONOCO INC 6.95% Due 4/15/2029 AO15 6.95% (effective rate 4.956%), 4/15/2029	456,000.00	517,148.93	639,165.94
20826FAF3	Bond LT Other	CONOCOPHILLIPS COMPANY 4.15% Due 11/15/2034 MN15 4.15% (effective rate 4.153%), 11/15/2034	2,000.00	1,999.29	2,280.31
25179MAL7	Bond LT Other	DEVON ENERGY CORP SR UNSECURED 5.6% (effective rate 4.128%), 7/15/2041	616,000.00	738,627.63	751,640.17
25278XAN9	Bond LT Other	DIAMONDBACK ENERGY INC 3 1/2% Due 12/1/2029 JD1 3.5% (effective rate 3.606%), 12/1/2029	1,873,000.00	1,857,484.17	2,001,976.66
292505AG9	Bond LT Other	ENCANA CORP 6.5% (effective rate 4.912%), 2/1/2038	315,000.00	372,361.50	351,252.16
292505AE4	Bond LT Other	ENCANA CORP 6 5/8% Due 8/15/2037 FA15 6.62% (effective rate 5.502%), 8/15/2037	601,000.00	673,786.54	670,022.03
292505AD6	Bond LT Other	ENCANA CORP BONDS 6.5% (effective rate 5.218%), 8/15/2034	215,000.00	241,619.53	247,464.75
26875PAT8	Bond LT Other	EOG RESOURCES INC 4.95% Due 4/15/2050 AO15 4.95% (effective rate 3.964%), 4/15/2050	205,000.00	239,509.25	278,002.44
29446MAH5	Bond LT Other	EQUINOR ASA 3.7% Due 4/6/2050 AO6 3.7% (effective rate 3.741%), 4/6/2050	590,000.00	585,697.09	708,292.29
30231GBM3	Bond LT Other	EXXON MOBIL CORPORATION 3.452% Due 4/15/2051 AO15 3.45% (effective rate 3.452%), 4/15/2051	57,000.00	57,000.00	65,005.91
42809HAD9	Bond LT Other	HESS CORP 5.6% Due 2/15/2041 FA15 5.6% (effective rate 5.434%), 2/15/2041	1,334,000.00	1,356,404.50	1,612,571.65
42809HAC1	Bond LT Other	HESS CORP 6% Due 1/15/2040 JJ15 6% (effective rate 5.514%), 1/15/2040	585,000.00	618,244.47	717,537.23
565849AP1	Bond LT Other	MARATHON OIL CORP 4.4% Due 7/15/2027 JJ15 4.4% (effective rate 3.421%), 7/15/2027	150,000.00	158,249.24	166,568.87
565849AM8	Bond LT Other	MARATHON OIL CORP 5.2% Due 6/1/2045 JD1 5.2% (effective rate 4.32%), 6/1/2045	1,202,000.00	1,357,070.34	1,376,004.22
56585AAF9	Bond LT Other	MARATHON PETROLEUM CORP 6 1/2% Due 3/1/2041 MS1 6.5% (effective rate 4.95%), 3/1/2041	707,000.00	843,664.58	945,880.69
655044AR6	Bond LT Other	NOBLE ENERGY INC 4.2% Due 10/15/2049 AO15 4.2% (effective rate 4.204%), 10/15/2049	440,000.00	439,682.91	571,128.38
655044AJ4	Bond LT Other	NOBLE ENERGY INC 5.05% Due 11/15/2044 MN15 5.05% (effective rate 4.81%), 11/15/2044	725,000.00	749,056.54	1,016,297.98
674599DK8	Bond LT Other	OCCIDENTAL PETROLEUM COR 4 1/2% Due 7/15/2044 JJ15 4.5% (effective rate 4.541%), 7/15/2044	385,000.00	382,700.99	331,763.41
674599DL6	Bond LT Other	OCCIDENTAL PETROLEUM COR 6.6% Due 3/15/2046 MS15 6.6% (effective rate 4.823%), 3/15/2046	104,000.00	130,508.27	105,498.85
674599DD4	Bond LT Other	OCCIDENTAL PETROLEUM COR 7 1/2% Due 5/1/2031 MN1 7.5% (effective rate 4.019%), 5/1/2031	725,000.00	936,643.02	817,995.86
80414L2L8	Bond LT Other	SAUDI ARABIAN OIL CO SERIES 144A 3.25% (effective rate 3.3%), 11/24/2050	1,190,000.00	1,178,715.77	1,205,082.32
80414L2E4	Bond LT Other	SAUDI ARABIAN OIL CO SERIES 144A 4.25% (effective rate 4.313%), 4/16/2039	220,000.00	218,245.65	257,447.76
822582AY8	Bond LT Other	SHELL INTERNATIONAL FIN 4.55% Due 8/12/2043 FA12 4.55% (effective rate 4.497%), 8/12/2043	190,000.00	191,411.42	251,942.00
822582AD4	Bond LT Other	SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15 6.38% (effective rate 5.497%), 12/15/2038	596,000.00	655,221.75	929,060.87
89153VAW9	Bond LT Other	TOTAL CAPITAL INTL SA 3.386% Due 6/29/2060 JD29 3.39% (effective rate 3.386%), 6/29/2060	500,000.00	500,000.00	567,048.31
91913YAL4	Bond LT Other	VALERO ENERGY CORP 6.62% (effective rate 4.791%), 6/15/2037	228,000.00	275,226.05	301,967.47
406216BE0	Bond LT Other	HALLIBURTON CO 4 3/4% Due 8/1/2043 FA1 4.75% (effective rate 4.543%), 8/1/2043	675,000.00	694,328.63	762,260.69
406216BJ9	Bond LT Other	HALLIBURTON CO 4.85% Due 11/15/2035 MN15 4.85% (effective rate 4.852%), 11/15/2035	575,000.00	574,846.21	669,508.78

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406216BK6	Bond LT Other	HALLIBURTON CO 5% Due 11/15/2045 MN15 5% (effective rate 4.495%), 11/15/2045	90,000.00	96,690.07	106,028.44
00287YAR0	Bond LT Other	ABBVIE INC 4 1/2% Due 5/14/2035 MN14 4.5% (effective rate 4.397%), 5/14/2035	1,148,000.00	1,159,146.39	1,443,128.81
00287YBD0	Bond LT Other	ABBVIE INC 4 7/8% Due 11/14/2048 MN14 4.88% (effective rate 4.958%), 11/14/2048	5,000.00	4,937.35	6,795.69
00287YAM1	Bond LT Other	ABBVIE INC 4.4% Due 11/6/2042 MN6 4.4% (effective rate 4.723%), 11/6/2042	2,475,000.00	2,366,070.26	3,102,204.65
00287YAW9	Bond LT Other	ABBVIE INC 4.45% Due 5/14/2046 MN14 4.45% (effective rate 4.037%), 5/14/2046	230,000.00	244,795.51	292,380.45
00287YCA5	Bond LT Other	ABBVIE INC SERIES WI 4.05% (effective rate 3.841%), 11/21/2039	2,624,000.00	2,693,336.98	3,170,361.30
00287YCB3	Bond LT Other	ABBVIE INC SERIES WI 4.25% (effective rate 4.117%), 11/21/2049	623,000.00	635,965.43	782,607.62
00287YCY3	Bond LT Other	ABBVIE INC SERIES WI 4.55% (effective rate 3.353%), 3/15/2035	950,000.00	1,074,092.49	1,201,874.24
00287YDA4	Bond LT Other	ABBVIE INC SERIES WI 4.85% (effective rate 3.926%), 6/15/2044	1,139,000.00	1,297,177.33	1,500,153.87
046353AM0	Bond LT Other	ASTRAZENECA PLC 4 3/8% Due 11/16/2045 MN16 4.38% (effective rate 4.46%), 11/16/2045	85,000.00	83,917.24	112,939.94
07274NAZ6	Bond LT Other	BAYER US FINANCE II LLC 4.2% Due 7/15/2034 JJ15 4.2% (effective rate 4.918%), 7/15/2034	195,000.00	181,274.29	215,693.12
07274NBF9	Bond LT Other	BAYER US FINANCE II LLC 4.4% Due 7/15/2044 JJ15 4.4% (effective rate 4.944%), 7/15/2044	535,000.00	494,749.39	623,465.56
075887BG3	Bond LT Other	BECTON DICKINSON 4.685% Due 12/15/2044 JD15 4.68% (effective rate 3.335%), 12/15/2044	344,000.00	419,154.86	444,013.01
075887CK3	Bond LT Other	BECTON DICKINSON AND CO 3.794% Due 5/20/2050 MN20 3.79% (effective rate 3.072%), 5/20/2050	630,000.00	716,686.25	748,032.60
075887BX6	Bond LT Other	BECTON DICKINSON AND CO 4.669% Due 6/6/2047 JD6 4.67% (effective rate 4.234%), 6/6/2047	3,179,000.00	3,385,433.48	4,158,170.65
110122CQ9	Bond LT Other	BRISTOL-MYERS SQUIBB 4 1/8% Due 6/15/2039 JD15 4.12% (effective rate 3.837%), 6/15/2039	874,000.00	906,423.58	1,118,348.88
110122CR7	Bond LT Other	BRISTOL-MYERS SQUIBB SR UNSECURED 4.25% (effective rate 3.358%), 10/26/2049	540,000.00	624,878.62	727,012.12
125523CK4	Bond LT Other	CIGNA CORP 3.4% Due 3/15/2050 MS15 3.4% (effective rate 3.41%), 3/15/2050	145,000.00	144,727.88	162,528.60
125523AJ9	Bond LT Other	CIGNA CORP SERIES WI 4.8% (effective rate 2.892%), 8/15/2038	780,000.00	979,783.03	1,012,917.32
125523AK6	Bond LT Other	CIGNA CORP SERIES WI 4.9% (effective rate 4.448%), 12/15/2048	1,653,000.00	1,765,748.81	2,266,531.27
478160BU7	Bond LT Other	JOHNSON & JOHNSON 3.55% Due 3/1/2036 MS1 3.55% (effective rate 3.506%), 3/1/2036	1,475,000.00	1,482,339.30	1,806,012.92
58933YAT2	Bond LT Other	MERCK & CO INC 3.7% Due 2/10/2045 FA10 3.7% (effective rate 3.793%), 2/10/2045	415,000.00	408,901.35	517,136.41
58933YAW5	Bond LT Other	MERCK & CO INC 4% Due 3/7/2049 MS7 4% (effective rate 2.131%), 3/7/2049	350,000.00	486,284.87	461,910.42
717081EZ2	Bond LT Other	PFIZER INC 2.55% Due 5/28/2040 MN28 2.55% (effective rate 2.59%), 5/28/2040	290,000.00	288,236.59	309,177.06
717081FA6	Bond LT Other	PFIZER INC 2.7% Due 5/28/2050 MN28 2.7% (effective rate 2.759%), 5/28/2050	580,000.00	573,074.02	622,447.94
717081DE0	Bond LT Other	PFIZER INC 4.3% Due 6/15/2043 JD15 4.3% (effective rate 3.884%), 6/15/2043	145,000.00	153,981.78	191,244.16
874060AY2	Bond LT Other	TAKEDA PHARMACEUTICAL 3.025% Due 7/9/2040 JJ9 3.02% (effective rate 3.025%), 7/9/2040	730,000.00	730,000.00	770,787.72
874060AZ9	Bond LT Other	TAKEDA PHARMACEUTICAL 3.175% Due 7/9/2050 JJ9 3.18% (effective rate 2.996%), 7/9/2050	1,072,000.00	1,108,571.61	1,139,073.55
983024AN0	Bond LT Other	WYETH 5.95% (effective rate 4.889%), 4/1/2037	1,181,000.00	1,318,993.69	1,776,796.52
983024AL4	Bond LT Other	WYETH 6% Due 2/15/2036 FA15 6% (effective rate 3.812%), 2/15/2036	900,000.00	1,124,646.69	1,344,489.07
133434AB6	Bond LT Other	CAMERON LNG LLC SERIES 144A 3.3% (effective rate 3.07%), 1/15/2035	238,000.00	244,148.83	267,790.00
133434AD2	Bond LT Other	CAMERON LNG LLC SERIES 144A 3.7% (effective rate 3.701%), 1/15/2039	220,000.00	220,000.00	248,908.13
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	450,000.00	536,194.40	633,356.72
28370TAF6	Bond LT Other	EL PASO PIPELINE PART OP 4.7% Due 11/1/2042 MN1 4.7% (effective rate 5.249%), 11/1/2042	205,000.00	190,462.12	235,024.86
28370TAD1	Bond LT Other	EL PASO PIPELINE PART OP CO GTD 7.5% (effective rate 5.521%), 11/15/2040	821,000.00	1,015,023.10	1,172,501.03
29250NAJ4	Bond LT Other	ENBRIDGE INC 4 1/2% Due 6/10/2044 JD10 4.5% (effective rate 4.602%), 6/10/2044	1,280,000.00	1,260,692.86	1,500,183.24
29250NBC8	Bond LT Other	ENBRIDGE INC SERIES 20 A 5.75% (effective rate 5.719%), 7/15/2080	765,000.00	765,000.00	860,907.55
29250NAW5	Bond LT Other	ENBRIDGE INC VAR % Due 3/1/2078 MS1 6.25% (effective rate 5.046%), 3/1/2078	605,000.00	605,000.00	659,358.50
29279FAA7	Bond LT Other	ENERGY TRANSFER OPERATNG 6 1/4% Due 4/15/2049 AO15 6.25% (effective rate 5.052%), 4/15/2049	705,000.00	830,382.93	856,358.63
29273RAT6	Bond LT Other	ENERGY TRANSFER PARTNERS 5.15% Due 2/1/2043 FA1 5.15% (effective rate 5.517%), 2/1/2043	975,000.00	929,593.92	1,027,129.91
29273RBF5	Bond LT Other	ENERGY TRANSFER PARTNERS 5.15% Due 3/15/2045 MS15 5.15% (effective rate 5.36%), 3/15/2045	414,000.00	402,198.30	446,782.70
29273RAZ2	Bond LT Other	ENERGY TRANSFER PARTNERS 5.95% Due 10/1/2043 AO1 5.95% (effective rate 5.965%), 10/1/2043	625,000.00	623,770.99	708,502.19
29273RAP4	Bond LT Other	ENERGY TRANSFER PARTNERS 6.05% Due 6/1/2041 JD1 6.05% (effective rate 6.068%), 6/1/2041	1,300,000.00	1,297,195.56	1,502,393.31
29273RBL2	Bond LT Other	ENERGY TRANSFER PARTNERS SR UNSECURED 5.3% (effective rate 5.636%), 4/15/2047	845,000.00	805,946.45	927,692.68
29379VBY8	Bond LT Other	ENTERPRISE PRODUCTS OPER 3.7% Due 1/31/2051 JJ31 3.7% (effective rate 3.636%), 1/31/2051	666,000.00	673,652.31	732,868.25
29379VBZ5	Bond LT Other	ENTERPRISE PRODUCTS OPER 3.95% Due 1/31/2060 JJ31 3.95% (effective rate 3.982%), 1/31/2060	225,000.00	223,572.68	250,754.83
29379VBW2	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.2% Due 1/31/2050 JJ31 4.2% (effective rate 4.212%), 1/31/2050	105,000.00	104,787.06	122,582.07

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29379VAY9	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.45% Due 2/15/2043 FA15 4.45% (effective rate 4.65%), 2/15/2043	148,000.00	143,938.45	176,541.25
29379VBU6	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.8% Due 2/1/2049 FA1 4.8% (effective rate 4.266%), 2/1/2049	421,000.00	456,581.41	531,528.82
29379VBA0	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.85% Due 3/15/2044 MS15 4.85% (effective rate 5.216%), 3/15/2044	716,000.00	680,686.05	885,069.28
29379VAM5	Bond LT Other	ENTERPRISE PRODUCTS OPER 7.55% Due 4/15/2038 AO15 7.55% (effective rate 7.192%), 4/15/2038	1,455,000.00	1,501,865.95	2,214,542.16
29379VBN2	Bond LT Other	ENTERPRISE PRODUCTS OPER SERIES E 5.25% (effective rate 4.028%), 8/16/2077	253,000.00	253,000.00	256,103.93
29379VAW3	Bond LT Other	ENTERPRISE PRODUCTS OPER SR UNSECURED 4.85% (effective rate 4.636%), 8/15/2042	1,050,000.00	1,078,642.94	1,301,900.04
494550BU9	Bond LT Other	KINDER MORGAN ENERGY 5 1/2% Due 3/1/2044 MS1 5.5% (effective rate 5.601%), 3/1/2044	450,000.00	444,102.88	566,735.72
494550BP0	Bond LT Other	KINDER MORGAN ENERGY 5% Due 3/1/2043 MS1 5% (effective rate 4.924%), 3/1/2043	410,000.00	414,084.78	483,878.46
494550BH8	Bond LT Other	KINDER MORGAN ENERGY 6 3/8% Due 3/1/2041 MS1 6.38% (effective rate 5.908%), 3/1/2041	1,093,000.00	1,149,200.48	1,433,110.64
49456BAQ4	Bond LT Other	KINDER MORGAN INC DELAWARE 5.2% Due 3/1/2048 MS1 5.2% (effective rate 4.348%), 3/1/2048	115,000.00	130,361.49	145,674.82
49456BAH4	Bond LT Other	KINDER MORGAN INC DELAWARE 5.55% Due 6/1/2045 JD1 5.55% (effective rate 3.678%), 6/1/2045	285,000.00	369,354.88	366,550.74
559080AP1	Bond LT Other	MAGELLAN MIDSTREAM PRTNS 3.95% Due 3/1/2050 MS1 3.95% (effective rate 3.418%), 3/1/2050	185,000.00	202,889.56	208,294.23
55336VAM2	Bond LT Other	MPLX LP 4 1/2% Due 4/15/2038 AO15 4.5% (effective rate 4.517%), 4/15/2038	1,334,000.00	1,331,097.39	1,527,841.84
55336VAL4	Bond LT Other	MPLX LP 5.2% Due 3/1/2047 MS1 5.2% (effective rate 5.246%), 3/1/2047	105,000.00	104,309.16	129,219.86
55336VBP4	Bond LT Other	MPLX LP SERIES WI 5.2% (effective rate 5.222%), 12/1/2047	140,000.00	139,551.17	169,266.83
84756NAG4	Bond LT Other	SPECTRA ENERGY PARTNERS SR UNSECURED 4.5% (effective rate 4.552%), 3/15/2045	2,000.00	1,984.72	2,350.18
86765BAM1	Bond LT Other	SUNOCO LOGISTICS PARTNER 4.95% Due 1/15/2043 JJ15 4.95% (effective rate 4.995%), 1/15/2043	375,000.00	372,751.76	386,199.72
86765BAQ2	Bond LT Other	SUNOCO LOGISTICS PARTNER 5.35% Due 5/15/2045 MN15 5.35% (effective rate 5.269%), 5/15/2045	470,000.00	474,957.59	515,736.34
86765BAV1	Bond LT Other	SUNOCO LOGISTICS PARTNER 5.4% Due 10/1/2047 AO1 5.4% (effective rate 5.413%), 10/1/2047	486,000.00	485,068.33	543,058.45
880451AV1	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 10/15/2028 AO15 7% (effective rate 4.898%), 10/15/2028	760,000.00	862,342.09	988,128.59
880451AS8	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 3/15/2027 MS15 7% (effective rate 4.712%), 3/15/2027	265,000.00	297,271.92	332,704.70
89352HAL3	Bond LT Other	TRANS-CANADA PIPELINES 5% Due 10/16/2043 AO16 5% (effective rate 5.062%), 10/16/2043	900,000.00	892,457.39	1,126,553.48
89356BAB4	Bond LT Other	TRANSCANADA TRUST SERIES 16-A 5.88% (effective rate 5.446%), 8/15/2076	299,000.00	299,000.00	333,568.13
893574AR4	Bond LT Other	TRANSCONT GAS PIPE LINE SERIES WI 3.95% (effective rate 3.981%), 5/15/2050	465,000.00	462,337.95	522,320.40
96950FAP9	Bond LT Other	WILLIAMS PARTNERS LP 4.9% Due 1/15/2045 JJ15 4.9% (effective rate 5.091%), 1/15/2045	325,000.00	316,441.28	386,611.20
96950FAK0	Bond LT Other	WILLIAMS PARTNERS LP 5.8% Due 11/15/2043 MN15 5.8% (effective rate 5.847%), 11/15/2043	230,000.00	228,628.10	293,153.03
667469AA8	Bond LT Other	NORTHWEST FLORIDA TIMBER 144A 4.75% (effective rate 4.894%), 3/4/2029	780,000.00	772,363.00	808,790.35
015271AV1	Bond LT Other	ALEXANDRIA REAL ESTATE 1 7/8% Due 2/1/2033 FA1 1.88% (effective rate 1.926%), 2/1/2033	460,000.00	457,459.95	458,247.07
015271AS8	Bond LT Other	ALEXANDRIA REAL ESTATE 4% Due 2/1/2050 FA1 4% (effective rate 3.079%), 2/1/2050	375,000.00	440,313.92	470,414.14
03027XBD1	Bond LT Other	AMERICAN TOWER CORP 3.1% Due 6/15/2050 JD15 3.1% (effective rate 3.117%), 6/15/2050	740,000.00	737,574.77	762,212.70
03027XAY6	Bond LT Other	AMERICAN TOWER CORP 3.7% Due 10/15/2049 AO15 3.7% (effective rate 3.14%), 10/15/2049	1,025,000.00	1,132,035.84	1,160,496.91
22822VAU5	Bond LT Other	CROWN CASTLE INTL CORP 3 1/4% Due 1/15/2051 JJ15 3.25% (effective rate 3.26%), 1/15/2051	545,000.00	543,990.73	569,175.27
22822VAP6	Bond LT Other	CROWN CASTLE INTL CORP 4% Due 11/15/2049 MN15 4% (effective rate 3.792%), 11/15/2049	395,000.00	409,141.92	461,049.85
22822VAM3	Bond LT Other	CROWN CASTLE INTL CORP 5.2% Due 2/15/2049 FA15 5.2% (effective rate 5.207%), 2/15/2049	720,000.00	719,218.63	980,608.46
29444UBM7	Bond LT Other	EQUINIX INC 2.95% Due 9/15/2051 MS15 2.95% (effective rate 2.978%), 9/15/2051	930,000.00	924,772.48	940,526.47
29444UBJ4	Bond LT Other	EQUINIX INC 3% Due 7/15/2050 JJ15 3% (effective rate 3.019%), 7/15/2050	540,000.00	537,989.27	546,558.12
74340XBJ9	Bond LT Other	PROLOGIS LP 4 3/8% Due 9/15/2048 MS15 4.38% (effective rate 3.131%), 9/15/2048	280,000.00	340,778.44	379,069.52
92340LAG4	Bond LT Other	VEREIT OPERATING PARTNER 2.85% Due 12/15/2032 JD15 2.85% (effective rate 2.956%), 12/15/2032	280,000.00	277,018.29	292,460.03
437076AS1	Bond LT Other	HOME DEPOT INC 5.88% (effective rate 5.762%), 12/16/2036	480,000.00	485,587.41	726,687.50
437076CD2	Bond LT Other	HOME DEPOT INC 3.35% Due 4/15/2050 AO15 3.35% (effective rate 2.704%), 4/15/2050	45,000.00	50,790.54	53,638.37
437076BX9	Bond LT Other	HOME DEPOT INC 4 1/2% Due 12/6/2048 JD6 4.5% (effective rate 4.26%), 12/6/2048	495,000.00	514,134.36	694,508.80
437076BD3	Bond LT Other	HOME DEPOT INC 4 7/8% Due 2/15/2044 FA15 4.88% (effective rate 4.439%), 2/15/2044	820,000.00	867,351.63	1,159,349.60
437076BA9	Bond LT Other	HOME DEPOT INC 4.2% Due 4/1/2043 AO1 4.2% (effective rate 4.225%), 4/1/2043	800,000.00	797,092.06	1,042,275.03
437076BF8	Bond LT Other	HOME DEPOT INC 4.4% Due 3/15/2045 MS15 4.4% (effective rate 4.494%), 3/15/2045	310,000.00	305,707.51	413,412.79

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437076BS0	Bond LT Other	HOME DEPOT INC SR UNSECURED 3.9% (effective rate 3.753%), 6/15/2047	288,000.00	295,081.92	368,201.11
548661DZ7	Bond LT Other	LOWES COMPANIES 3% Due 10/15/2050 AO15 3% (effective rate 2.889%), 10/15/2050	815,000.00	832,726.50	872,742.95
548661DN4	Bond LT Other	LOWES COMPANIES 3.7% Due 4/15/2046 AO15 3.7% (effective rate 4.341%), 4/15/2046	564,000.00	508,839.56	671,874.88
548661DJ3	Bond LT Other	LOWES COMPANIES 4 3/8% Due 9/15/2045 MS15 4.38% (effective rate 4.52%), 9/15/2045	150,000.00	146,774.80	191,241.26
548661DQ7	Bond LT Other	LOWES COMPANIES SR UNSECURED 4.05% (effective rate 4.087%), 5/3/2047	465,000.00	462,221.38	581,935.65
548661CX3	Bond LT Other	LOWES COMPANIES SR UNSECURED 4.65% (effective rate 4.454%), 4/15/2042	256,000.00	262,741.35	336,706.98
548661DS3	Bond LT Other	LOWES COS INC 4.55% Due 4/5/2049 AO5 4.55% (effective rate 4.084%), 4/5/2049	277,000.00	298,305.10	374,442.37
58013MFA7	Bond LT Other	MCDONALDS CORP 4 7/8% Due 12/9/2045 JD9 4.88% (effective rate 4.455%), 12/9/2045	1,055,000.00	1,119,998.87	1,432,170.91
58013MFC3	Bond LT Other	MCDONALDS CORP SERIES MTN 4.45% (effective rate 4.469%), 3/1/2047	375,000.00	373,867.69	484,824.86
58013MEZ3	Bond LT Other	MCDONALDS CORP SERIES MTN 4.7% (effective rate 4.725%), 12/9/2035	320,000.00	319,140.71	416,259.51
931142EP4	Bond LT Other	WALMART INC 2.95% Due 9/24/2049 MS24 2.95% (effective rate 3.025%), 9/24/2049	5,000.00	4,928.22	5,747.66
931142DW0	Bond LT Other	WALMART INC 3 5/8% Due 12/15/2047 JD15 3.62% (effective rate 2.489%), 12/15/2047	413,000.00	503,558.69	522,161.86
931142EB5	Bond LT Other	WALMART INC 3.95% Due 6/28/2038 JD28 3.95% (effective rate 4.026%), 6/28/2038	1,385,000.00	1,371,874.24	1,762,271.52
931142EC3	Bond LT Other	WALMART INC 4.05% Due 6/29/2048 JD29 4.05% (effective rate 4.126%), 6/29/2048	535,000.00	528,352.08	723,104.42
931142CB7	Bond LT Other	WAL-MART STORES 5.25% (effective rate 4.72%), 9/1/2035	1,050,000.00	1,108,349.96	1,528,823.70
038222AM7	Bond LT Other	APPLIED MATERIALS INC 4.35% Due 4/1/2047 AO1 4.35% (effective rate 3.685%), 4/1/2047	500,000.00	551,036.33	692,600.12
11135FAQ4	Bond LT Other	BROADCOM INC SERIES WI 4.15% (effective rate 2.986%), 11/15/2030	666,000.00	731,818.08	770,515.34
11135FAS0	Bond LT Other	BROADCOM INC SERIES WI 4.3% (effective rate 4.313%), 11/15/2032	685,000.00	684,147.27	811,363.63
11135FBD2	Bond LT Other	BROADCOM INC SERIES WI 5% (effective rate 3.611%), 4/15/2030	382,000.00	423,543.76	464,658.08
458140BK5	Bond LT Other	INTEL CORP 3.1% Due 2/15/2060 FA15 3.1% (effective rate 3.129%), 2/15/2060	236,000.00	234,457.38	254,620.27
458140BM1	Bond LT Other	INTEL CORP 4 3/4% Due 3/25/2050 MS25 4.75% (effective rate 2.585%), 3/25/2050	1,360,000.00	1,954,154.68	1,896,017.56
482480AJ9	Bond LT Other	KLA CORP 3.3% Due 3/1/2050 MS1 3.3% (effective rate 3.302%), 3/1/2050	575,000.00	574,769.15	648,295.73
482480AH3	Bond LT Other	KLA CORP 5% Due 3/15/2049 MS15 5% (effective rate 4.755%), 3/15/2049	810,000.00	840,077.50	1,133,234.87
512807AW8	Bond LT Other	LAM RESEARCH CORP 2 7/8% Due 6/15/2050 JD15 2.88% (effective rate 2.888%), 6/15/2050	140,000.00	139,639.54	150,142.52
512807AT5	Bond LT Other	LAM RESEARCH CORP 4 7/8% Due 3/15/2049 MS15 4.88% (effective rate 4.336%), 3/15/2049	1,365,000.00	1,479,714.76	1,980,721.91
67066GAG9	Bond LT Other	NVIDIA CORP 3 1/2% Due 4/1/2040 AO1 3.5% (effective rate 3.514%), 4/1/2040	530,000.00	528,948.20	633,455.59
67066GAH7	Bond LT Other	NVIDIA CORP 3 1/2% Due 4/1/2050 AO1 3.5% (effective rate 2.913%), 4/1/2050	1,490,000.00	1,657,611.72	1,804,030.38
62954HAB4	Bond LT Other	NXP BV NXP FDG NXP USA SERIES 144A 4.3% (effective rate 3.881%), 6/18/2029	1,280,000.00	1,316,980.81	1,525,183.74
62947QAY4	Bond LT Other	NXP BV NXP FUNDING LLC SERIES 144A 5.55% (effective rate 4.272%), 12/1/2028	90,000.00	97,451.63	113,852.30
747525AV5	Bond LT Other	QUALCOMM INC 4.3% Due 5/20/2047 MN20 4.3% (effective rate 4.736%), 5/20/2047	164,000.00	153,277.34	219,688.32
747525AK9	Bond LT Other	QUALCOMM INC 4.8% Due 5/20/2045 MN20 4.8% (effective rate 4.921%), 5/20/2045	718,000.00	705,014.24	1,017,921.89
337738AV0	Bond LT Other	FISERV INC 4.4% Due 7/1/2049 JJ1 4.4% (effective rate 4.437%), 7/1/2049	430,000.00	427,438.79	572,292.66
594918CC6	Bond LT Other	MICROSOFT CORP 2.525% Due 6/1/2050 JD1 2.52% (effective rate 2.507%), 6/1/2050	2,318,000.00	2,326,325.19	2,437,868.25
594918CD4	Bond LT Other	MICROSOFT CORP 2.675% Due 6/1/2060 JD1 2.68% (effective rate 2.664%), 6/1/2060	688,000.00	689,802.69	746,389.26
594918BC7	Bond LT Other	MICROSOFT CORP 3 1/2% Due 2/12/2035 FA12 3.5% (effective rate 3.479%), 2/12/2035	485,000.00	485,525.19	596,145.50
594918BT0	Bond LT Other	MICROSOFT CORP 3.7% Due 8/8/2046 FA8 3.7% (effective rate 3.614%), 8/8/2046	82,000.00	83,150.05	103,838.02
594918BU7	Bond LT Other	MICROSOFT CORP 3.95% Due 8/8/2056 FA8 3.95% (effective rate 3.894%), 8/8/2056	1,387,000.00	1,399,680.51	1,898,744.92
594918BZ6	Bond LT Other	MICROSOFT CORP 4.1% Due 2/6/2037 FA6 4.1% (effective rate 3.553%), 2/6/2037	1,549,000.00	1,648,469.25	2,024,385.71
68389XBX2	Bond LT Other	ORACLE CORP 3.6% Due 4/1/2050 AO1 3.6% (effective rate 2.893%), 4/1/2050	1,125,000.00	1,279,434.88	1,312,027.36
68389XBP9	Bond LT Other	ORACLE CORP 3.8% Due 11/15/2037 MN15 3.8% (effective rate 3.827%), 11/15/2037	450,000.00	448,483.65	540,620.36
68389XBY0	Bond LT Other	ORACLE CORP 3.85% Due 4/1/2060 AO1 3.85% (effective rate 3.126%), 4/1/2060	985,000.00	1,144,512.94	1,203,968.50
68389XBH7	Bond LT Other	ORACLE CORP 3.85% Due 7/15/2036 JJ15 3.85% (effective rate 3.851%), 7/15/2036	375,000.00	374,950.58	453,287.38
68389XBE4	Bond LT Other	ORACLE CORP 3.9% Due 5/15/2035 MN15 3.9% (effective rate 3.728%), 5/15/2035	900,000.00	916,599.83	1,099,836.68
68389XBG9	Bond LT Other	ORACLE CORP 4 3/8% Due 5/15/2055 MN15 4.38% (effective rate 3.525%), 5/15/2055	265,000.00	309,300.40	347,784.82
68389XBQ7	Bond LT Other	ORACLE CORP 4% Due 11/15/2047 MN15 4% (effective rate 3.207%), 11/15/2047	775,000.00	883,799.30	951,571.64
68389XAV7	Bond LT Other	ORACLE CORP 4.3% Due 7/8/2034 JJ8 4.3% (effective rate 4.303%), 7/8/2034	665,000.00	664,791.22	840,733.93
68389XBF1	Bond LT Other	ORACLE CORP SR UNSECURED 4.12% (effective rate 4.192%), 5/15/2045	2,279,000.00	2,255,005.90	2,829,042.74
68389XAM7	Bond LT Other	ORACLE CORP SR UNSECURED 5.38% (effective rate 5.223%), 7/15/2040	413,000.00	420,620.50	591,515.22

Retirement Plan for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31, 2020
EIN 23-2229683/Plan #003

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
168863DL9	Bond LT Other	CHILE REPUBLIC OF SR UNSECURED 3.5% (effective rate 3.273%), 1/25/2050	1,600,000.00	1,667,104.54	1,838,969.79
195325BR5	Bond LT Other	COLOMBIA REPUBLIC OF 5 5/8% Due 2/26/2044 FA26 5.62% (effective rate 4.89%), 2/26/2044	1,566,000.00	1,722,316.32	2,031,015.81
195325BM6	Bond LT Other	COLOMBIA REPUBLIC OF 6 1/8% Due 1/18/2041 JJ18 6.12% (effective rate 4.576%), 1/18/2041	876,000.00	1,052,779.89	1,174,793.72
195325CU7	Bond LT Other	COLOMBIA REPUBLIC OF SR UNSECURED 5% (effective rate 5.228%), 6/15/2045	370,000.00	358,425.09	452,341.45
455780BU9	Bond LT Other	INDONESIA REPUBLIC OF SERIES 144A 5.12% (effective rate 5.096%), 1/15/2045	600,000.00	602,358.68	775,471.43
455780BW5	Bond LT Other	INDONESIA REPUBLIC OF SERIES 144A 5.95% (effective rate 6%), 1/8/2046	650,000.00	645,806.15	937,487.30
455780CR5	Bond LT Other	INDONESIA REPUBLIC OF SR UNSECURED 3.5% (effective rate 3.55%), 2/14/2050	210,000.00	208,097.41	228,157.90
698299BM5	Bond LT Other	PANAMA REPUBLIC OF 4 1/2% Due 4/1/2056 AO1 4.5% (effective rate 4.5%), 4/1/2056	210,000.00	210,000.00	271,113.54
698299BB9	Bond LT Other	PANAMA REPUBLIC OF UNSECURED 4.3% (effective rate 3.617%), 4/29/2053	1,050,000.00	1,185,970.66	1,331,187.85
715638DQ2	Bond LT Other	PERU REPUBLIC OF 2.78% Due 12/1/2060 JD1 2.78% (effective rate 2.828%), 12/1/2060	905,000.00	894,637.20	914,049.74
715638BM3	Bond LT Other	PERU REPUBLIC OF SR UNSECURED 5.62% (effective rate 6.405%), 11/18/2050	825,000.00	739,733.20	1,296,497.72
195325DQ5	Bond LT Other	REPUBLIC OF COLOMBIA 5.2% Due 5/15/2049 MN15 5.2% (effective rate 3.978%), 5/15/2049	200,000.00	241,337.88	253,025.35
760942AY8	Bond LT Other	REPUBLICIA ORIENT URUGUAY 4 1/8% Due 11/20/2045 MN20 4.12% (effective rate 4.855%), 11/20/2045	420,000.00	376,879.11	522,775.83
760942BA9	Bond LT Other	REPUBLICIA ORIENT URUGUAY SR UNSECURED 5.1% (effective rate 4.739%), 6/18/2050	780,000.00	824,486.27	1,092,709.52
46513JB42	Bond LT Other	STATE OF ISRAEL 3 7/8% Due 7/3/2050 JJ3 3.88% (effective rate 3.875%), 7/3/2050	570,000.00	570,000.00	686,025.46
91087BAN0	Bond LT Other	UNITED MEXICAN STATES 3.771% Due 5/24/2061 MN24 3.77% (effective rate 3.771%), 5/24/2061	200,000.00	200,000.00	208,703.90
91087BAD2	Bond LT Other	UNITED MEXICAN STATES 4.6% Due 2/10/2048 FA10 4.6% (effective rate 4.866%), 2/10/2048	1,050,000.00	1,008,162.86	1,234,158.44
91086QAZ1	Bond LT Other	UNITED MEXICAN STATES 5 3/4% Due 10/12/2110 AO12 5.75% (effective rate 6.372%), 10/12/2110	270,000.00	243,705.59	359,159.90
91086QBB3	Bond LT Other	UNITED MEXICAN STATES SR UNSECURED 4.75% (effective rate 4.873%), 3/8/2044	4,506,000.00	4,419,098.25	5,366,364.64
91087BAL4	Bond LT Other	UNITED MEXICAN STATES SR UNSECURED 5% (effective rate 4.624%), 4/27/2051	875,000.00	924,843.67	1,090,378.14
02364WBG9	Bond LT Other	AMERICA MOVIL SAB DE CV 4 3/8% Due 4/22/2049 AO22 4.38% (effective rate 4.409%), 4/22/2049	725,000.00	720,993.16	930,798.03
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	550,000.00	471,805.55	685,493.45
00206RJK9	Bond LT Other	AT&T CORP 4.65% Due 6/4/2044 JD1 4.65% (effective rate 3.894%), 6/4/2044	247,000.00	274,790.83	290,824.96
00206RDH2	Bond LT Other	AT&T CORP 5.15% Due 3/15/2042 MS15 5.15% (effective rate 5.621%), 3/15/2042	922,000.00	868,474.70	1,168,154.79
00206RBA9	Bond LT Other	AT&T CORP 5.55% Due 8/15/2041 FA15 5.55% (effective rate 5.118%), 8/15/2041	425,000.00	448,192.32	565,258.22
00206RDG4	Bond LT Other	AT&T CORP 6 3/8% Due 3/1/2041 MS1 6.38% (effective rate 5.806%), 3/1/2041	460,000.00	490,800.81	669,611.00
00206RMC3	Bond LT Other	AT&T CORP SERIES 144A 3.5% (effective rate 3.544%), 9/15/2053	329,000.00	326,219.77	330,488.10
00206RMD1	Bond LT Other	AT&T CORP SERIES 144A 3.55% (effective rate 3.604%), 9/15/2055	3,220,000.00	3,185,422.16	3,229,457.98
00206RME9	Bond LT Other	AT&T CORP SERIES 144A 3.65% (effective rate 3.655%), 9/15/2059	150,000.00	149,827.10	151,001.48
00206RMG4	Bond LT Other	AT&T CORP SERIES 144A 3.8% (effective rate 3.634%), 12/1/2057	2,204,000.00	2,277,507.33	2,298,542.81
00206RCQ3	Bond LT Other	AT&T CORP SR UNSECURED 4.75% (effective rate 4.512%), 5/15/2046	615,000.00	636,572.23	760,753.82
00206RJZ6	Bond LT Other	AT&T INC 3 1/2% Due 6/1/2041 JD1 3.5% (effective rate 3.521%), 6/1/2041	955,000.00	952,078.77	1,025,100.74
00206RKA9	Bond LT Other	AT&T INC 3.65% Due 6/1/2051 JD1 3.65% (effective rate 3.671%), 6/1/2051	355,000.00	353,633.26	371,047.57
00206RHK1	Bond LT Other	AT&T INC 4.85% Due 3/1/2039 MS1 4.85% (effective rate 5.232%), 3/1/2039	130,000.00	124,213.43	160,985.56
00206RJL7	Bond LT Other	AT&T INC 4.85% Due 7/15/2045 JJ15 4.85% (effective rate 4.81%), 7/15/2045	223,000.00	224,263.53	277,287.64
00206RDR0	Bond LT Other	AT&T INC 5 1/4% Due 3/1/2037 MS1 5.25% (effective rate 5.195%), 3/1/2037	2,040,000.00	2,051,326.06	2,637,609.80
04650NAB0	Bond LT Other	AT&T INC SR UNSECURED 5.35% (effective rate 4.748%), 9/1/2040	476,000.00	512,334.27	621,663.52
0778FPAA7	Bond LT Other	BELL CANADA 4.464% Due 4/1/2048 AO1 4.46% (effective rate 4.464%), 4/1/2048	548,000.00	548,000.00	728,275.31
17275RAF9	Bond LT Other	CISCO SYSTEMS INC 5 1/2% Due 1/15/2040 JJ15 5.5% (effective rate 5.679%), 1/15/2040	700,000.00	685,516.65	1,049,021.62
251566AA3	Bond LT Other	DEUTSCHE TELEKOM AG SERIES 144A 3.62% (effective rate 3.684%), 1/21/2050	685,000.00	677,815.42	789,617.65
25156PAC7	Bond LT Other	DEUTSCHE TELEKOM INT FIN 8.75% (effective rate 7.265%), 6/15/2030	665,000.00	731,650.83	1,049,495.27
620076BN8	Bond LT Other	MOTOROLA SOLUTIONS INC 4.6% Due 5/23/2029 MN23 4.6% (effective rate 2.872%), 5/23/2029	1,258,000.00	1,412,927.98	1,510,037.68
620076BE8	Bond LT Other	MOTOROLA SOLUTIONS INC 5 1/2% Due 9/1/2044 MS1 5.5% (effective rate 5.052%), 9/1/2044	170,000.00	180,439.70	216,130.98
775109BP5	Bond LT Other	ROGERS COMMUNICATIONS 3.7% Due 11/15/2049 MN15 3.7% (effective rate 3.76%), 11/15/2049	34,000.00	33,641.49	40,047.37
775109BN0	Bond LT Other	ROGERS COMMUNICATIONS 4.35% Due 5/1/2049 MN1 4.35% (effective rate 4.37%), 5/1/2049	595,000.00	593,044.13	766,446.54
775109AL5	Bond LT Other	ROGERS COMMUNICATIONS 7 1/2% Due 8/15/2038 FA15 7.5% (effective rate 7.003%), 8/15/2038	905,000.00	950,024.53	1,440,044.46
87264ABK0	Bond LT Other	T MOBILE USA INC SERIES 144A 3% (effective rate 3.119%), 2/15/2041	565,000.00	554,980.21	584,500.73
87264ABM6	Bond LT Other	T MOBILE USA INC SERIES 144A 3.3% (effective rate 3.329%), 2/15/2051	1,415,000.00	1,407,071.47	1,451,148.12

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
87264AAW5	Bond LT Other	T MOBILE USA INC SERIES 144A 4.38% (effective rate 4.392%), 4/15/2040	610,000.00	607,854.65	740,875.13
87264AAY1	Bond LT Other	T MOBILE USA INC SERIES 144A 4.5% (effective rate 4.05%), 4/15/2050	1,200,000.00	1,288,856.26	1,485,171.70
87938WAV5	Bond LT Other	TELEFONICA EMISIONES SAU 4.665% Due 3/6/2038 MS6 4.66% (effective rate 4.665%), 3/6/2038	190,000.00	190,000.00	228,837.84
87938WAU7	Bond LT Other	TELEFONICA EMISIONES SAU SR UNSECURED 5.21% (effective rate 4.97%), 3/8/2047	1,620,000.00	1,675,406.16	2,083,788.24
87971MBH5	Bond LT Other	TELUS CORP 4.6% Due 11/16/2048 MN16 4.6% (effective rate 4.677%), 11/16/2048	630,000.00	622,454.59	828,852.51
92343VFT6	Bond LT Other	VERIZON COMMUNICATIONS 2.65% Due 11/20/2040 MN20 2.65% (effective rate 2.656%), 11/20/2040	560,000.00	559,472.86	565,987.21
92343VFV1	Bond LT Other	VERIZON COMMUNICATIONS 3% Due 11/20/2060 MN20 3% (effective rate 3.038%), 11/20/2060	390,000.00	386,580.88	392,848.66
92343VEA8	Bond LT Other	VERIZON COMMUNICATIONS 4 1/2% Due 8/10/2033 FA10 4.5% (effective rate 4.094%), 8/10/2033	1,575,000.00	1,632,822.07	1,985,677.82
92343VBE3	Bond LT Other	VERIZON COMMUNICATIONS 4 3/4% Due 11/1/2041 MN1 4.75% (effective rate 2.955%), 11/1/2041	180,000.00	229,996.05	236,825.25
92343VCQ5	Bond LT Other	VERIZON COMMUNICATIONS 4.4% Due 11/1/2034 MN1 4.4% (effective rate 4.231%), 11/1/2034	1,056,000.00	1,073,565.85	1,317,763.28
92343VCZ5	Bond LT Other	VERIZON COMMUNICATIONS 4.672% Due 3/15/2055 MS15 4.67% (effective rate 4.962%), 3/15/2055	941,000.00	896,120.47	1,258,905.27
92343VDU5	Bond LT Other	VERIZON COMMUNICATIONS 5 1/4% Due 3/16/2037 MS16 5.25% (effective rate 5.313%), 3/16/2037	1,840,000.00	1,827,358.91	2,509,581.15
92343VFM1	Bond LT Other	VERIZON COMMUNICATIONS SERIES 144A 2.99% (effective rate 2.874%), 10/30/2056	1,288,000.00	1,319,964.87	1,294,674.09
92343VCV4	Bond LT Other	VERIZON COMMUNICATIONS SERIES WI 4.27% (effective rate 4.917%), 1/15/2036	1,295,000.00	1,206,841.46	1,600,953.44
92343VDR2	Bond LT Other	VERIZON COMMUNICATIONS SERIES WI 4.81% (effective rate 3.376%), 3/15/2039	843,000.00	1,006,492.50	1,099,535.33
92343VCM4	Bond LT Other	VERIZON COMMUNICATIONS SERIES WI 5.01% (effective rate 4.935%), 8/21/2054	257,000.00	260,201.76	359,597.78
92343VBG8	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 3.85% (effective rate 4.413%), 11/1/2042	972,000.00	889,823.95	1,151,484.64
92343VCX0	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 4.52% (effective rate 3.279%), 9/15/2048	586,000.00	712,757.92	758,090.08
92343VCK8	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 4.86% (effective rate 4.003%), 8/21/2046	645,000.00	730,852.19	865,626.86
92343VDS0	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 5.01% (effective rate 2.851%), 4/15/2049	121,000.00	171,533.46	167,539.17
92857WBD1	Bond LT Other	VODAFONE GROUP PLC 4 3/8% Due 2/19/2043 FA19 4.38% (effective rate 5.091%), 2/19/2043	1,343,000.00	1,216,156.85	1,662,705.03
92857WBM1	Bond LT Other	VODAFONE GROUP PLC 5 1/4% Due 5/30/2048 MN30 5.25% (effective rate 5.194%), 5/30/2048	1,140,000.00	1,149,281.56	1,581,403.67
12189LAW1	Bond LT Other	BURLINGTN NORTH SANTA FE 4.15% Due 4/1/2045 AO1 4.15% (effective rate 4.141%), 4/1/2045	275,000.00	275,356.44	357,840.19
12189LAN1	Bond LT Other	BURLINGTN NORTH SANTA FE 4.45% Due 3/15/2043 MS15 4.45% (effective rate 4.451%), 3/15/2043	1,119,000.00	1,118,775.65	1,495,172.04
12189LAS0	Bond LT Other	BURLINGTN NORTH SANTA FE 4.9% Due 4/1/2044 AO1 4.9% (effective rate 3.519%), 4/1/2044	90,000.00	109,335.76	127,168.66
12189QAB6	Bond LT Other	BURLINGTON NORTH SANTA FE 6.53% (effective rate 6.521%), 7/15/2037	1,405,000.00	1,406,211.18	2,120,517.31
12189LBD2	Bond LT Other	BURLINGTON NORTH SANTA FE 4.15% Due 12/15/2048 JD15 4.15% (effective rate 4.194%), 12/15/2048	40,000.00	39,711.01	53,187.67
126408GY3	Bond LT Other	C S X CORP 4.1% Due 3/15/2044 MS15 4.1% (effective rate 4.311%), 3/15/2044	875,000.00	848,044.34	1,078,702.25
126408GH0	Bond LT Other	C S X CORP 6% Due 10/1/2036 AO1 6% (effective rate 5.779%), 10/1/2036	350,000.00	357,891.26	510,875.30
136375CZ3	Bond LT Other	CANADIAN NATIONAL RAILWAY 2.45% Due 5/1/2050 MN1 2.45% (effective rate 2.552%), 5/1/2050	32,000.00	31,328.36	32,778.28
136375CP5	Bond LT Other	CANADIAN NATIONAL RAILWAY 3.65% Due 2/3/2048 FA3 3.65% (effective rate 2.32%), 2/3/2048	18,000.00	22,732.27	22,181.35
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	725,000.00	710,089.80	1,061,092.74
126408HS5	Bond LT Other	CSX CORP 3.8% Due 4/15/2050 AO15 3.8% (effective rate 2.909%), 4/15/2050	4,000.00	4,691.58	4,933.16
126408HK2	Bond LT Other	CSX CORP 4.3% Due 3/1/2048 MS1 4.3% (effective rate 4.395%), 3/1/2048	695,000.00	684,585.52	898,785.97
292487AA3	Bond LT Other	EMPRESA DE LOS FERROCARR SERIES 144A 3.07% (effective rate 3.068%), 8/18/2050	200,000.00	200,000.00	193,786.01
31428XAT3	Bond LT Other	FEDEX CORP 3 7/8% Due 8/1/2042 FA1 3.88% (effective rate 4.496%), 8/1/2042	1,885,000.00	1,724,323.61	2,187,903.48
31428XBG0	Bond LT Other	FEDEX CORP SR UNSECURED 4.55% (effective rate 4.351%), 4/1/2046	109,000.00	112,261.03	139,134.39
655844CF3	Bond LT Other	NORFOLK SOUTHERN CORP 3.05% Due 5/11/2050 MN15 3.05% (effective rate 3.062%), 5/11/2050	152,000.00	151,644.64	166,407.93
655844BX5	Bond LT Other	NORFOLK SOUTHERN CORP 3.942% Due 11/1/2047 MN1 3.94% (effective rate 4.235%), 11/1/2047	150,000.00	142,986.77	183,684.81
655844BY3	Bond LT Other	NORFOLK SOUTHERN CORP 4.15% Due 2/28/2048 FA28 4.15% (effective rate 4.278%), 2/28/2048	199,000.00	194,931.60	251,997.31
655844BV9	Bond LT Other	NORFOLK SOUTHERN CORP SERIES 144A 4.05% (effective rate 3.946%), 8/15/2052	1,181,000.00	1,203,060.62	1,499,840.51
907818FL7	Bond LT Other	UNION PACIFIC CORP 3 3/4% Due 2/5/2070 FA5 3.75% (effective rate 3.752%), 2/5/2070	135,000.00	134,936.69	161,088.76
907818FG8	Bond LT Other	UNION PACIFIC CORP 3.839% Due 3/20/2060 MS20 3.84% (effective rate 3.638%), 3/20/2060	1,223,000.00	1,273,225.65	1,505,519.07
907818FE3	Bond LT Other	UNION PACIFIC CORP 3.95% Due 8/15/2059 FA15 3.95% (effective rate 3.99%), 8/15/2059	340,000.00	337,321.76	418,319.17
907818EW4	Bond LT Other	UNION PACIFIC CORP 4 1/2% Due 9/10/2048 MS10 4.5% (effective rate 2.83%), 9/10/2048	245,000.00	322,257.69	325,095.78

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

Attachment 2

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
907818EJ3	Bond LT Other	UNION PACIFIC CORP 4.05% Due 3/1/2046 MS1 4.05% (effective rate 4.127%), 3/1/2046	475,000.00	469,285.66	581,631.24
907818FD5	Bond LT Other	UNION PACIFIC CORP SERIES MTN 3.55% (effective rate 3.57%), 8/15/2039	225,000.00	224,385.86	259,325.57
907818EM6	Bond LT Other	UNION PACIFIC CORP SERIES WI 3.8% (effective rate 3.736%), 10/1/2051	1,115,000.00	1,125,932.06	1,365,405.08
709599AX2	Bond LT Other	PENSKE TRUCK LEASING/ PTL SERIES 144A 4.2% (effective rate 4.217%), 4/1/2027	445,000.00	444,564.60	512,083.56
03040WAT2	Bond LT Other	AMERICAN WATER CAPITAL C SERIES 30YR 4.2% (effective rate 4.203%), 9/1/2048	360,000.00	359,806.42	470,146.68
59447TXX6	Bond LT Tax-Exempt	MICHIGAN ST FIN AUTH REVENUE 3.384% Due 12/1/2040 JD1 3.38% (effective rate 3.384%), 12/1/2040	500,000.00	500,000.00	561,144.98
6461366S5	Bond LT Tax-Exempt	NEW JERSEY ST TRANSPRTN TRUST SERIES B 4.13% (effective rate 4.131%), 6/15/2042	235,000.00	235,000.00	248,850.89
650009S53	Bond LT Tax-Exempt	NEW YORK ST THRUWAY AUTH SERIES M 2.9% (effective rate 2.9%), 1/1/2035	275,000.00	275,000.00	298,245.76
79765R5A3	Bond LT Tax-Exempt	SAN FRANCISCO CITY AND CNTY SERIES A 3.3% (effective rate 3.3%), 11/1/2039	990,000.00	990,000.00	1,075,338.03
949746556	Preferred Stock - N/R	WELLS FARGO CO 0% (effective rate 0%),	3,875.00	99,958.25	104,043.75
857477608	Preferred Stock-Redem	STATE STREET CORP 0% (effective rate 0%),	30,685.00	779,985.00	869,306.05
38143VAA7	Step-Up Perpetual Bonds	GOLDMAN SACHS CAPITAL I	650,000.00	763,657.27	911,537.76
46625HHA1	Step-Up Perpetual Bonds	JP MORGAN CHASE & CO VAR % Due Perpetual JAJO30	929,000.00	1,016,093.75	924,407.41
59156RAE8	Step-Up Perpetual Bonds	METLIFE INC 6 1/2% Due 12/15/2032 JD15	726,000.00	760,383.90	1,102,608.27
Z91ZCOJ85	CDS	Credit Default Swap-CLR With Intercontinental Exchange 12/20/2024	-	-	(141,952.47)
				474,741,054	**575,383,375**
		Cash/Cash Equivalents*			**229,908**
					575,613,283

*Cash and Cash Equivalents include trade receivables/payables (which may be net positive or negative), accrued income, cash collateral, and variation margin (which may be positive or negative, and represent cash positions vased on trade date + 1.

Retirement Plan for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2020
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
3137A3YZ6	Bond LT Gov't	FHLMC SERIES 3769 CLASS BP 7% (effective rate 1.883%), 12/15/2040	600,000.00	843,105.92	835,170.53
38374EQ67	Bond LT Gov't	GNMA SERIES 2003-110 CLASS AZ 4.5% (effective rate 2.043%), 12/20/2033	1,651,334.82	1,769,558.34	1,789,674.95
38374MCB3	Bond LT Gov't	GNMA SERIES 2005-78 CLASS ZC 5% (effective rate 2.894%), 10/20/2035	1,196,875.19	1,286,043.77	1,340,029.28
38377NT20	Bond LT Gov't	GNMA SERIES 2010-164 CLASS JZ 4% (effective rate 2.641%), 12/20/2040	1,859,040.35	1,925,082.35	2,005,902.10
38378CCP0	Bond LT Gov't	GNMA SERIES 2011-169 CLASS BC 7% (effective rate 2.97%), 5/16/2032	11,557.58	13,010.99	13,032.49
38379FCK3	Bond LT Gov't	GNMA SERIES 2015-143 CLASS B 3.5% (effective rate 3.013%), 4/20/2045	3,000,000.00	3,088,722.44	3,402,118.89
38380UFA6	Bond LT Gov't	GNMA SERIES 2017 180 CALSS QB 2.5% (effective rate 1.897%), 12/20/2047	1,174,000.00	1,222,801.24	1,252,036.72
38380YAR6	Bond LT Gov't	GNMA SERIES 2018-112 CLASS AL 3.5% (effective rate 3.29%), 8/20/2048	617,555.39	619,882.01	653,190.30
3137BGB24	Bond LT Gov't	FHLMC SERIES 4427 CLASS LB 3.5% (effective rate 1.913%), 1/15/2045	1,178,935.00	1,353,240.76	1,381,406.48
38374UNM9	Bond LT Gov't	GNMA SERIES 2009-29 CLASS PB 4.75% (effective rate 3.654%), 5/20/2039	193,897.50	200,795.48	225,232.54
38379JXC0	Bond LT Gov't	GNMA SERIES 2015-27 CLASS PB 3% (effective rate 4.079%), 8/20/2044	706,623.14	693,452.36	742,068.81
38376GVM9	Bond LT Gov't	GNMA SERIES 2010-123 CLASS IA 2.05% (effective rate 12.742%), 10/16/2052	8,626.29	922.77	234.95
38376GK90	Bond LT Gov't	GNMA SERIES 2011-38 CLASS D 3.67% (effective rate 2.496%), 1/16/2051	801,023.49	808,127.18	821,337.85
38378KXD6	Bond LT Gov't	GNMA SERIES 2013-97 CLASS AT 2.89% (effective rate 2.903%), 7/16/2053	745,836.57	745,017.92	791,091.06
3620A9TT8	Bond LT Gov't	GNMA POOL NO 723362 4.5% (effective rate 2.152%), 10/15/2039	40,441.21	42,839.77	45,688.01
3620ADSF0	Bond LT Gov't	GNMA POOL NO 726918 4.5% (effective rate 2.226%), 11/15/2039	25,109.24	26,597.19	28,366.89
36202FMA1	Bond LT Gov't	GNMA II POOL NO 004853 4% (effective rate 3.08%), 11/20/2040	145,611.25	149,030.25	161,082.14
36202FVH6	Bond LT Gov't	GNMA II POOL NO 005116 5% (effective rate 1.905%), 7/20/2041	15,475.59	17,083.60	17,657.90
36202FV94	Bond LT Gov't	GNMA II POOL NO 005140 4.5% (effective rate 1.968%), 8/20/2041	151,099.77	162,434.46	169,841.36
36202FXC5	Bond LT Gov't	GNMA II POOL NO 005175 4.5% (effective rate 2.104%), 9/20/2041	22,815.63	24,488.01	25,645.56
36193BMR4	Bond LT Gov't	GNMA II POOL NO AR4868 4% (effective rate 0.838%), 3/20/2046	39,643.40	42,402.09	43,114.92
21H020618	Bond LT Gov't	GNMA II TBA 2% (effective rate 1.704%), 3/1/2050	2,790,000.00	2,903,343.75	2,916,526.50
3620AVLR1	Bond LT Gov't	GNMA POOL NO 741136 5% (effective rate 2.474%), 8/20/2040	50,774.90	54,373.35	57,882.30
3620AVLS9	Bond LT Gov't	GNMA POOL NO 741137 5% (effective rate 4.368%), 8/20/2040	55,548.33	58,619.12	63,323.91
3622AAGA6	Bond LT Gov't	GNMA POOL NO 784793 3.5% (effective rate 2.093%), 12/20/2047	1,356,342.89	1,421,065.82	1,478,989.11
21H022622	Bond LT Gov't	GNMA TBA 2.5% (effective rate 2.025%), 6/20/2044	1,900,000.00	1,999,453.13	2,007,597.00
912828ZX1	Bond LT Gov't	US TREASURY N B 0 1/8% Due 6/30/2022 JD31 0.12% (effective rate 0.178%), 6/30/2022	5,559,000.00	5,554,620.06	5,559,651.46
912828YT1	Bond LT Gov't	US TREASURY N B 1 1/2% Due 11/30/2021 MN31 1.5% (effective rate 0.128%), 11/30/2021	1,121,000.00	1,135,015.52	1,135,100.07
91282CBD2	Bond LT Gov't	US TREASURY NOTE/BOND 0 1/8% Due 12/31/2022 JD31 0.12% (effective rate 0.125%), 12/31/2022	5,358,000.00	5,358,000.00	5,358,000.00
912810SP4	Bond LT Gov't	US TREASURY NOTE/BOND 1 3/8% Due 8/15/2050 FA15 1.38% (effective rate 1.69%), 8/15/2050	5,543,000.00	5,137,601.66	5,184,437.19
912810RP5	Bond LT Gov't	US TREASURY NOTE/BOND 3% Due 11/15/2045 MN15 3% (effective rate 1.629%), 11/15/2045	7,271,300.00	9,303,863.39	9,456,098.42
912810EY0	Bond LT Gov't	US TREASURY NOTE/BOND 6 1/2% Due 11/15/2026 MN15 6.5% (effective rate 0.547%), 11/15/2026	15,649,900.00	21,024,363.74	21,088,240.25
9128285M8	Bond LT Gov't	US TREASURY SEC 3 1/8% Due 11/15/2028 MN15 3.12% (effective rate 0.798%), 11/15/2028	7,466,200.00	8,788,783.87	8,835,781.06
91282CAP6	Bond LT Gov't	WI TREASURY SEC 0 1/8% Due 10/15/2023 AO15 0.12% (effective rate 0.185%), 10/15/2023	1,000.00	998.33	999.22
91282CBA8	Bond LT Gov't	WI TREASURY SEC 0 1/8% Due 12/15/2023 JD15 0.12% (effective rate 0.209%), 12/15/2023	1,379,000.00	1,375,605.97	1,377,276.25
91282CAZ4	Bond LT Gov't	WI TREASURY SEC 0 3/8% Due 11/30/2025 MN31 0.38% (effective rate 0%), 11/30/2025	-	-	-
91282CAL5	Bond LT Gov't	WI TREASURY SEC 0 3/8% Due 9/30/2027 MS31 0.38% (effective rate 0.577%), 9/30/2027	195,000.00	192,402.36	191,922.66
91282CAY7	Bond LT Gov't	WI TREASURY SEC 0 5/8% Due 11/30/2027 MN31 0.62% (effective rate 0.658%), 11/30/2027	1,259,000.00	1,256,172.59	1,258,213.14
91282CAV3	Bond LT Gov't	WI TREASURY SEC 0 7/8% Due 11/15/2030 MN15 0.88% (effective rate 0.908%), 11/15/2030	3,453,600.00	3,442,807.52	3,440,109.42
912810SN9	Bond LT Gov't	WI TREASURY SEC 1 1/4% Due 5/15/2050 MN15 1.25% (effective rate 1.702%), 5/15/2050	3,500.00	3,135.89	3,172.97
91282CBC4	Bond LT Gov't	WI TRESURY SEC 0 1/4% Due 12/31/2025 JD31 0.25% (effective rate 0.25%), 12/31/2025	1,398,000.00	1,398,000.00	1,398,873.76
3137G0RL5	Bond LT Gov't	FHLMC STACR SERIES 2017-HQA3 CLASS M2 2.5% (effective rate 1.519%), 4/25/2030	2,115,679.76	2,134,184.37	2,149,321.95
Y1670YAL9	Bond LT Other	CNAC HK FINBRIDGE CO LTD 5 1/8% Due 3/14/2028 MS14 5.12% (effective rate 5.184%), 3/14/2028	700,000.00	697,497.04	762,736.13
P3R94GAK5	Bond LT Other	CORP FINANCIERA DE DESAR SERIES REGS 4.75% (effective rate 4.724%), 7/15/2025	387,000.00	387,397.04	437,434.78
P37110AK2	Bond LT Other	EMPRESA NACIONAL DE PET SERIES REGS 3.75% (effective rate 3.783%), 8/5/2026	525,000.00	524,108.34	576,267.31
31409VGF4	Bond LT Other	FNMA POOL NO 879598 6% (effective rate 5.569%), 3/1/2021	77.09	76.84	77.09
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	440,000.00	447,872.01	462,648.21
P7808BAA5	Bond LT Other	PETROLEOS DEL PERU SA SERIES REGS 4.75% (effective rate 4.626%), 6/19/2032	1,000,000.00	1,010,842.15	1,156,000.18
H72108HG3	Bond LT Other	UBS AG 5 1/8% Due 5/15/2024 Ann-5/15 5.12% (effective rate 3.948%), 5/15/2024	290,000.00	300,152.83	319,970.65
460690BR0	Bond LT Other	INTERPUBLIC GROUP COS 4 3/4% Due 3/30/2030 MS30 4.75% (effective rate 4.805%), 3/30/2030	192,000.00	191,200.55	238,810.67
097023DC6	Bond LT Other	BOEING CO 3 5/8% Due 2/1/2031 FA1 3.62% (effective rate 3.633%), 2/1/2031	343,000.00	342,771.34	375,609.10
097023CB9	Bond LT Other	BOEING CO 3.85% Due 11/1/2048 MN1 3.85% (effective rate 4.539%), 11/1/2048	307,000.00	273,747.27	317,441.88
097023CT0	Bond LT Other	BOEING CO 4 7/8% Due 5/1/2025 MN1 4.88% (effective rate 4.875%), 5/1/2025	143,000.00	143,000.00	162,871.78
26824KAA2	Bond LT Other	EADS FINANCE BV SR NT 144A SERIES 144A 2.7% (effective rate 3.178%), 4/17/2023	830,000.00	821,268.07	871,061.67
369550BL1	Bond LT Other	GENERAL DYNAMICS CORP 3 1/2% Due 4/1/2027 AO1 3.5% (effective rate 3.638%), 4/1/2027	125,000.00	124,038.88	143,781.78
539830BQ1	Bond LT Other	LOCKHEED MARTIN CORP 2.8% Due 6/15/2050 JD15 2.8% (effective rate 2.843%), 6/15/2050	153,000.00	151,691.94	165,193.89
539830BB4	Bond LT Other	LOCKHEED MARTIN CORP 4.07% Due 12/15/2042 JD15 4.07% (effective rate 4.768%), 12/15/2042	159,000.00	143,987.92	205,960.21
666807BM3	Bond LT Other	NORTHROP GRUMMAN CORP 2.93% Due 1/15/2025 JJ15 2.93% (effective rate 2.931%), 1/15/2025	35,000.00	34,998.32	38,075.79
75513ECG4	Bond LT Other	RAYTHEON TECH CORP SERIES WI 3.2% (effective rate 1.433%), 3/15/2024	250,000.00	263,091.03	269,538.02
75513ECH2	Bond LT Other	RAYTHEON TECH CORP SERIES WI 3.5% (effective rate 2.248%), 3/15/2027	168,000.00	179,659.01	191,748.13
913017BT5	Bond LT Other	RAYTHEON TECHNOLOGIES CORP 4 1/2% Due 6/1/2042 JD1 4.5% (effective rate 3.193%), 6/1/2042	272,000.00	326,840.68	354,473.03
913017CA5	Bond LT Other	RAYTHEON TECHNOLOGIES CORP 4.15% Due 5/15/2045 MN15 4.15% (effective rate 4.158%), 5/15/2045	20,000.00	19,974.80	25,213.29
913017BJ7	Bond LT Other	RAYTHEON TECHNOLOGIES CORP 5.4% Due 5/1/2035 MN1 5.4% (effective rate 4.04%), 5/1/2035	36,000.00	41,285.62	49,323.83
913017BP3	Bond LT Other	RAYTHEON TECHNOLOGIES CORP 6 1/8% Due 7/15/2038 JJ15 6.12% (effective rate 4.178%), 7/15/2038	34,000.00	42,169.77	50,766.72
913017DB2	Bond LT Other	RAYTHEON TECHNOLOGIES CORP SR UNSECURED 3.65% (effective rate 3.847%), 8/16/2023	37,000.00	36,818.52	39,891.27
913017CW7	Bond LT Other	UNITED TECHNOLOGIES CORP 4.45% Due 11/16/2038 MN16 4.45% (effective rate 2.788%), 11/16/2038	38,000.00	46,649.34	48,255.89
3132HT3C8	Bond LT Other	FHLMC GOLD POOL NO S07095 3.5% (effective rate 2.337%), 3/15/2044	1,054,889.19	1,091,369.10	1,156,463.55
3128HX4M4	Bond LT Other	FHLMC GOLD SERIES 277 CLASS 30 3% (effective rate 3.712%), 9/15/2042	1,732,095.50	1,693,264.04	1,857,792.94
31393FCL8	Bond LT Other	FHLMC SERIES 2519 CLASS ZD 5.5% (effective rate 3.81%), 11/15/2032	23,013.80	24,180.90	26,378.00
31395GJR4	Bond LT Other	FHLMC SERIES 2861 CLASS Z 5.5% (effective rate 3.843%), 9/15/2034	37,302.31	39,671.35	43,107.73
31397CCB3	Bond LT Other	FHLMC SERIES 3244 CLASS LZ 6% (effective rate 5.471%), 11/15/2036	806.00	836.20	895.03
31397JR97	Bond LT Other	FHLMC SERIES 3351 CLASS ZC 5.5% (effective rate 3.672%), 7/15/2037	102,173.56	108,032.02	117,647.60

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Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
31397PEZ9	Bond LT Other	FHLMC SERIES 3394 CLASS ZY 6% (effective rate 4.251%), 11/15/2037	91,608.03	98,831.86	104,679.01
31398VSY3	Bond LT Other	FHLMC SERIES 3662 CLASS ZB 5.5% (effective rate 5.314%), 8/15/2036	197,778.95	199,165.63	229,706.40
3137A1Z30	Bond LT Other	FHLMC SERIES 3724 CLASS CM 5.5% (effective rate 3.628%), 6/15/2037	99,318.71	105,515.55	115,627.65
3137A3LN7	Bond LT Other	FHLMC SERIES 3753 CLASS KZ 4.5% (effective rate 3.505%), 11/15/2040	1,101,008.31	1,153,155.38	1,274,200.94
3137AG7J3	Bond LT Other	FHLMC SERIES 3934 CLASS KB 5% (effective rate 3.927%), 10/15/2041	520,000.00	549,730.84	620,492.44
3137B27G9	Bond LT Other	FHLMC SERIES 4199 CLASS BZ 3.5% (effective rate 2.934%), 5/15/2043	1,824,858.75	1,898,007.80	2,045,866.01
3137B3SD1	Bond LT Other	FHLMC SERIES 4235 CLASS QD 3% (effective rate 4.056%), 8/15/2033	380,000.00	358,103.13	410,614.53
3137B7RH4	Bond LT Other	FHLMC SERIES 4310 CLASS BZ 4% (effective rate 3.287%), 2/15/2044	2,364,733.78	2,450,212.86	2,665,956.62
3137BSSU8	Bond LT Other	FHLMC SERIES 4634 CLASS ZM 5% (effective rate 3.25%), 11/15/2056	2,635,862.18	3,151,747.79	3,570,639.07
3137BWWW0	Bond LT Other	FHLMC SERIES 4678 CLASS AB 4% (effective rate 2.892%), 6/15/2044	57,305.94	57,793.57	58,660.68
3137BY2H2	Bond LT Other	FHLMC SERIES 4686 CLASS VC 4% (effective rate 3.773%), 10/15/2034	3,150,000.00	3,164,761.32	3,394,628.78
3137F5YQ6	Bond LT Other	FHLMC SERIES 4800 CLASS MZ 4% (effective rate 1.43%), 6/15/2048	1,441,271.55	1,540,192.30	1,597,337.74
31396C3Y4	Bond LT Other	FHLMC SERIES R003 CLASS ZA 5.5% (effective rate 2.624%), 10/15/2035	577,093.32	635,832.36	666,270.52
31359WKH3	Bond LT Other	FNMA SERIES 1999-33 CLASS Z 6% (effective rate 5.435%), 7/25/2029	42,091.72	42,658.14	47,424.54
31393Y5T8	Bond LT Other	FNMA SERIES 2004-56 CLASS FE 0.6% (effective rate 0.599%), 10/25/2033	8,976.38	8,976.38	9,037.85
31394CN57	Bond LT Other	FNMA SERIES 2005-33 CLASS Z 5% (effective rate 2.939%), 4/25/2035	574,096.44	616,370.66	646,848.77
31397QPY8	Bond LT Other	FNMA SERIES 2011-10 CLASS ZC 5% (effective rate 2.654%), 2/25/2041	150,447.84	160,008.62	172,181.55
3136A1C86	Bond LT Other	FNMA SERIES 2011-101 CLASS NB 4% (effective rate 3.612%), 10/25/2041	1,100,000.00	1,113,971.98	1,223,440.45
3136A1KE4	Bond LT Other	FNMA SERIES 2011-99 CLASS CZ 4.5% (effective rate 2.361%), 10/25/2041	1,254,490.29	1,402,381.85	1,453,663.79
3136A9HT8	Bond LT Other	FNMA SERIES 2012-110 CLASS CA 3% (effective rate 2.514%), 10/25/2042	272,215.31	275,884.21	290,677.07
3136AFXN9	Bond LT Other	FNMA SERIES 2013-87 CLASS PY 3% (effective rate 3.351%), 8/25/2033	886,877.00	864,704.89	963,729.27
3136B1N26	Bond LT Other	FNMA SERIES 2018-27 CLASS EA 3% (effective rate 0%), 5/25/2048	1,004,178.52	948,203.41	1,063,183.45
3136B1M76	Bond LT Other	FNMA SERIES 2018-27 CLASS JA 3% (effective rate 3.018%), 12/25/2047	1,898,209.69	1,894,369.23	1,989,565.82
3136B22X9	Bond LT Other	FNMA SERIES 2018-64 CLASS ET 3% (effective rate 3.97%), 9/25/2048	374,234.87	367,300.58	391,772.66
3136B3BS8	Bond LT Other	FNMA SERIES 2018-70 CLASS HB 3.5% (effective rate 2.347%), 10/25/2058	649,988.00	721,497.08	729,404.77
31393F4B9	Bond LT Other	FHLMC SERIES 2528 CLASS KM 5.5% (effective rate 5.511%), 11/15/2022	15,632.15	15,604.63	16,197.16
31393GYQ1	Bond LT Other	FHLMC SERIES 2541 CLASS NE 5.5% (effective rate 4.764%), 12/15/2032	25,557.80	26,215.23	29,304.79
31398QY27	Bond LT Other	FHLMC SERIES 3741 CLASS PD 4% (effective rate 3.784%), 10/15/2040	2,500,000.00	2,534,057.33	2,948,983.25
3137A9K96	Bond LT Other	FHLMC SERIES 3843 CLASS JZ 5.1% (effective rate 3.541%), 4/15/2041	902,012.17	986,981.22	1,095,909.10
3137ADXM4	Bond LT Other	FHLMC SERIES 3898 CLASS KD 4.5% (effective rate 2.723%), 7/15/2041	2,547,000.00	2,743,867.53	2,872,083.47
3137ALYY9	Bond LT Other	FHLMC SERIES 4000 CLASS ZT 3.5% (effective rate 3.025%), 1/15/2042	2,564,036.90	2,650,170.42	2,920,154.40
3137AP2A7	Bond LT Other	FHLMC SERIES 4026 CLASS JB 4% (effective rate 2.861%), 4/15/2042	1,392,000.00	1,504,301.75	1,645,769.69
3137F57L7	Bond LT Other	FHLMC SERIES 4787 CLASS PY 4% (effective rate 0.942%), 5/15/2048	300,107.25	309,129.76	323,318.87
31398RNT8	Bond LT Other	FNMA SERIES 2010-59 CLASS PC 5% (effective rate 2.521%), 6/25/2040	2,452,015.06	2,628,451.51	2,820,389.45
3136A2V59	Bond LT Other	FNMA SERIES 2011-134 CLASS NJ 3% (effective rate 2.245%), 2/25/2041	380,872.50	385,563.60	399,944.64
3136A5VA1	Bond LT Other	FNMA SERIES 2012-30 CLASS ME 3.5% (effective rate 2.924%), 4/25/2042	1,680,000.00	1,727,952.62	1,854,760.61
3136A7UD2	Bond LT Other	FNMA SERIES 2012-80 CLASS MY 3.25% (effective rate 4.079%), 8/25/2042	500,000.00	465,866.18	580,982.98
3136ACUN9	Bond LT Other	FNMA SERIES 2013-20 CLASS HZ 4% (effective rate 3.283%), 3/25/2043	656,287.12	702,049.42	789,785.49
3136ABTX1	Bond LT Other	FNMA SERIES 2013-7 CLASS GP 2.5% (effective rate 3.161%), 2/25/2043	1,000,000.00	946,187.87	1,085,871.36
3136ALFN6	Bond LT Other	FNMA SERIES 2014-61 CLASS PY 3.5% (effective rate 4.221%), 10/25/2044	1,203,000.00	1,130,741.14	1,361,532.86
3136B15C4	Bond LT Other	FNMA SERIES 2018-37 CLASS CL 4% (effective rate 2.557%), 6/25/2048	622,735.00	718,046.38	733,265.51
31397SMB7	Bond LT Other	FNMA SERIES 2011-30 CLASS ZA 5% (effective rate 2.446%), 4/25/2041	803,138.06	892,156.46	886,654.46
02209SBK8	Bond LT Other	ALTRIA GROUP INC 4.45% Due 5/6/2050 MN6 4.45% (effective rate 4.499%), 5/6/2050	237,000.00	235,106.84	279,948.41
02209SBD4	Bond LT Other	ALTRIA GROUP INC 4.8% Due 2/14/2029 FA14 4.8% (effective rate 4.836%), 2/14/2029	116,000.00	115,716.05	138,987.11
02209SBE2	Bond LT Other	ALTRIA GROUP INC 5.8% Due 2/14/2039 FA14 5.8% (effective rate 5.82%), 2/14/2039	95,000.00	94,781.38	124,956.07
02209SBF9	Bond LT Other	ALTRIA GROUP INC 5.95% Due 2/14/2049 FA14 5.95% (effective rate 5.97%), 2/14/2049	96,000.00	95,731.91	133,989.47
05526DBR5	Bond LT Other	BAT CAPITAL CORP 2.259% Due 3/25/2028 MS25 2.26% (effective rate 2.221%), 3/25/2028	299,000.00	299,746.29	309,056.81
05526DBS3	Bond LT Other	BAT CAPITAL CORP 2.726% Due 3/25/2031 MS25 2.73% (effective rate 2.726%), 3/25/2031	117,000.00	117,000.00	121,116.46
05526DBJ3	Bond LT Other	BAT CAPITAL CORP 3.215% Due 9/6/2026 MS6 3.22% (effective rate 2.707%), 9/6/2026	470,000.00	482,152.68	517,820.54
05526DBT1	Bond LT Other	BAT CAPITAL CORP 3.734% Due 9/25/2040 MS25 3.73% (effective rate 3.734%), 9/25/2040	117,000.00	117,000.00	122,281.70
141781BJ2	Bond LT Other	CARGILL INC SERIES 144A 3.88% (effective rate 3.959%), 5/23/2049	181,000.00	178,415.97	224,260.32
718172AM1	Bond LT Other	PHILLIP MORRIS INTL INC 4 3/8% Due 11/15/2041 MN15 4.38% (effective rate 3.785%), 11/15/2041	160,000.00	173,531.23	200,550.90
761713BB1	Bond LT Other	REYNOLDS AMERICAN INC 5.85% Due 8/15/2045 FA15 5.85% (effective rate 4.411%), 8/15/2045	219,000.00	265,492.18	278,104.07
761713AZ9	Bond LT Other	REYNOLDS AMERICAN INC 6.15% Due 9/15/2043 MS15 6.15% (effective rate 5.6%), 9/15/2043	94,000.00	100,588.43	122,582.38
00909DAA1	Bond LT Other	AIR CANADA PTT SERIES 2020-2 CLASS 144A 5.25% (effective rate 5.247%), 10/1/2030	107,000.00	107,000.00	113,311.15
01166VAA7	Bond LT Other	ALASKA AIRLINES 2020 TR SERIES 144A 4.8% (effective rate 4.752%), 8/15/2027	239,000.00	239,440.58	262,554.51
023765AA8	Bond LT Other	AMERICAN AIRLINES PTT SERIES 2016-2 CLASS AA 3.2% (effective rate 3.953%), 12/15/2029	128,710.50	123,650.33	124,149.76
11044MAA4	Bond LT Other	BRITISH AIR PTT SERIES 2020-1A CLASS A 144A 4.25% (effective rate 4.272%), 11/15/2032	120,000.00	120,000.00	128,432.42
247361ZW1	Bond LT Other	DELTA AIR LINES 2020 A SERIES A 2.5% (effective rate 2.499%), 6/10/2028	478,365.10	478,365.10	455,783.65
247367AX3	Bond LT Other	DELTA AIR LINES SERIES 2002-1 CLASS G-1 6.72% (effective rate 2.757%), 7/2/2024	144,735.33	147,685.82	146,128.62
830867AB3	Bond LT Other	DELTA AIR LINES SKYMILES SERIES 144A 4.75% (effective rate 4.687%), 10/20/2028	270,000.00	271,324.64	294,476.77
90931GAA7	Bond LT Other	UNITED AIR PTT SERIES 2020-1 CLASS A 5.88% (effective rate 5.917%), 10/15/2027	515,000.00	515,000.00	555,625.58
90932EAA1	Bond LT Other	UNITED AIRLINES PTT SERIES 2016-2 CLASS AA 2.88% (effective rate 3.231%), 4/7/2030	801,026.30	785,427.55	801,791.03
05565EBL8	Bond LT Other	BMW US CAPITAL LLC SERIES 144A 4.15% (effective rate 4.168%), 4/9/2030	84,000.00	83,880.22	101,523.53
231021AS5	Bond LT Other	CUMMINS INC 2.6% Due 9/1/2050 MS1 2.6% (effective rate 2.632%), 9/1/2050	148,000.00	147,025.23	150,663.51
233851DZ4	Bond LT Other	DAIMLER FINANCE NA LLC SERIES 144A 2.12% (effective rate 2.22%), 3/10/2025	270,000.00	268,975.56	283,219.10
233851DR2	Bond LT Other	DAIMLER FINANCE NA LLC SERIES 144A 3.4% (effective rate 3.453%), 2/22/2022	820,000.00	819,492.71	846,834.07
37045VAQ3	Bond LT Other	GENERAL MOTORS CO 5.4% Due 4/1/2048 AO1 5.4% (effective rate 5.404%), 4/1/2048	300,000.00	299,803.55	376,805.40
37045VAV2	Bond LT Other	GENERAL MOTORS CO 6 1/8% Due 10/1/2025 AO1 6.12% (effective rate 6.149%), 10/1/2025	129,000.00	128,858.77	156,613.24
37045XBW5	Bond LT Other	GENERAL MOTORS FINL CO 3.95% Due 4/13/2024 AO13 3.95% (effective rate 3.978%), 4/13/2024	180,000.00	179,837.36	196,249.58
37045XCW4	Bond LT Other	GENERAL MOTORS FINL CO 5.2% Due 3/20/2023 MS20 5.2% (effective rate 5.22%), 3/20/2023	178,000.00	177,912.02	195,206.71
41283LAY1	Bond LT Other	HARLEY DAVIDSON FINL SER SERIES 144A 3.35% (effective rate 3.328%), 6/8/2025	254,000.00	254,222.42	275,049.72
654744AB7	Bond LT Other	NISSAN MOTOR CO SERIES 144A 3.52% (effective rate 3.52%), 9/17/2025	240,000.00	240,000.00	257,194.28
654744AC5	Bond LT Other	NISSAN MOTOR CO SERIES 144A 4.34% (effective rate 4.342%), 9/17/2027	200,000.00	200,000.00	220,514.68
03067DAF2	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIV SERIES 2020-1 CLASS C 1.59% (effective rate 1.599%), 10/20/2025	2,600,000.00	2,599,683.92	2,643,853.26
14314XAE9	Bond LT Other	CARMAX AUTO OWNER TRUST SERIES 2018-2 CLASS B 3.37% (effective rate 3.398%), 10/16/2023	2,150,000.00	2,149,792.86	2,235,516.53
36255JAG9	Bond LT Other	GM FINANCIAL SECURITIZED TER SERIES 2018-3 CLASS C 3.45% (effective rate 3.478%), 2/16/2024	2,300,000.00	2,299,848.51	2,380,086.32

Retirement Plan for Employees of Aetna Inc.
Separate Account 151 Invested Assets
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SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
36257PAF5	Bond LT Other	GM FINANCIAL SECURITIZED TERM SERIES 2019-3 CLASS B 2.32% (effective rate 2.338%), 12/16/2024	400,000.00	399,926.71	413,038.60
68784XAE6	Bond LT Other	OSCAR US FUNDING TRUST SERIES 2018-2A CLASS A4 144A 3.63% (effective rate 3.663%), 9/10/2025	1,250,000.00	1,249,854.22	1,304,239.08
80285FAG9	Bond LT Other	SANTANDER DRIVE AUTO RECIEVAB SERIES 2018-2 CLASS D 3.88% (effective rate 2.79%), 2/15/2024	1,010,000.00	1,021,501.00	1,043,006.10
80281GAF3	Bond LT Other	SANTANDER RETAIL AUTO LEASE SERIES 2019-B CLASS B 2.58% (effective rate 2.597%), 8/21/2023	1,150,000.00	1,149,949.96	1,181,440.37
80284NAF5	Bond LT Other	SANTANDER RETAIL AUTO LEASE SERIES 2019-C CLASS B 144A 2.17% (effective rate 2.182%), 11/20/2023	1,150,000.00	1,149,892.79	1,180,522.18
89237JAA4	Bond LT Other	TOYOTA AUTO LOAN EXTENDED NOT SERIES 2020-1A CLASS A 144A 1.35% (effective rate 1.354%), 5/25/2033	1,500,000.00	1,499,919.40	1,544,344.11
05971KAE9	Bond LT Other	BANCO SANTANDER SA 2.746% Due 5/28/2025 MN28 2.75% (effective rate 2.746%), 5/28/2025	200,000.00	200,000.00	213,779.61
05964HAG0	Bond LT Other	BANCO SANTANDER SA 3.848% Due 4/12/2023 AO12 3.85% (effective rate 4.185%), 4/12/2023	600,000.00	595,622.38	643,575.48
05964HAE5	Bond LT Other	BANCO SANTANDER SA SR UNSECURED 3.12% (effective rate 3.165%), 2/23/2023	400,000.00	399,661.01	421,121.16
060505FP4	Bond LT Other	BANK OF AMERICA CORP SERIES JJ 5.12% (effective rate 5.118%),	44,000.00	44,056.25	46,380.63
06051GHY8	Bond LT Other	BANK OF AMERICA CORP SERIES MTN 2.02% (effective rate 1.919%), 2/13/2026	40,000.00	39,776.64	41,899.21
06051GJA8	Bond LT Other	BANK OF AMERICA CORP SERIES MTN 4.08% (effective rate 3.278%), 3/20/2051	194,000.00	223,208.89	245,320.77
06051GFP9	Bond LT Other	BANK OF AMERICA NA 3.95% Due 4/21/2025 AO21 3.95% (effective rate 3.986%), 4/21/2025	250,000.00	249,635.00	281,612.06
06051GGC7	Bond LT Other	BANK OF AMERICA NA SERIES L 4.18% (effective rate 3.728%), 11/25/2027	554,000.00	567,205.18	642,829.44
06051GJG5	Bond LT Other	BANK OF AMERICA NA SERIES MTN 0.98% (effective rate 0.961%), 9/25/2025	456,000.00	456,339.78	461,166.17
06051GJK6	Bond LT Other	BANK OF AMERICA NA SERIES MTN 1.2% (effective rate 1.185%), 10/24/2026	264,000.00	264,000.00	268,481.61
06051GJF7	Bond LT Other	BANK OF AMERICA NA SERIES MTN 1.9% (effective rate 1.889%), 7/23/2031	350,000.00	350,000.00	353,989.67
06051GJE0	Bond LT Other	BANK OF AMERICA NA SERIES MTN 2.68% (effective rate 2.521%), 6/19/2041	752,000.00	767,737.75	783,231.18
06051GJM2	Bond LT Other	BANK OF AMERICA NA SERIES MTN 2.83% (effective rate 2.814%), 10/24/2051	353,000.00	353,000.00	366,963.07
06051GFL8	Bond LT Other	BANK OF AMERICA NA SERIES MTN 4.25% (effective rate 4.302%), 10/22/2026	490,000.00	488,677.74	573,069.34
06051GJB6	Bond LT Other	BANK OF AMERICA NA VAR % Due 4/29/2031 AO29 2.59% (effective rate 1.798%), 4/29/2031	119,000.00	127,045.68	127,504.61
06051GHM4	Bond LT Other	BANK OF AMERICA NA VAR % Due 7/23/2029 JJ23 4.27% (effective rate 3.638%), 7/23/2029	400,000.00	410,476.67	475,773.76
064058AJ9	Bond LT Other	BANK OF NEW YORK MELLON VAR % Due Perpetual MJSD20 3.7% (effective rate 3.7%),	190,000.00	190,000.00	196,759.11
064159QE9	Bond LT Other	BANK OF NOVA SCOTIA 2.7% Due 8/3/2026 FA3 2.7% (effective rate 2.741%), 8/3/2026	171,000.00	170,636.85	188,759.21
064159HB5	Bond LT Other	BANK OF NOVA SCOTIA 4 1/2% Due 12/16/2025 JD16 4.5% (effective rate 4.422%), 12/16/2025	224,000.00	224,766.89	261,259.62
064159VJ2	Bond LT Other	BANK OF NOVA SCOTIA VAR % Due Perpetual MJSD4 4.9% (effective rate 4.9%),	260,000.00	260,000.00	279,336.69
06675FAV9	Bond LT Other	BANQUE FED CRED MUTUEL SERIES 144A 0.65% (effective rate 0.694%), 2/27/2024	256,000.00	255,649.21	256,513.16
06739FFU0	Bond LT Other	BARCLAYS BANK PLC SERIES 144A 10.18% (effective rate 4.424%), 6/12/2021	238,000.00	243,981.96	247,429.28
06738EBP9	Bond LT Other	BARCLAYS PLC 3.564% Due 9/23/2035 MS23 3.56% (effective rate 3.564%), 9/23/2035	200,000.00	200,000.00	215,388.62
09659T2B6	Bond LT Other	BNP PARIBAS SERIES 144A 2.59% (effective rate 2.098%), 8/12/2035	233,000.00	233,000.00	237,402.50
09659W2J2	Bond LT Other	BNP PARIBAS SERIES 144A 2.82% (effective rate 2.593%), 11/19/2025	565,000.00	565,000.00	603,326.80
09659W2D5	Bond LT Other	BNP PARIBAS SERIES 144A 3.38% (effective rate 2.634%), 1/9/2025	305,000.00	313,570.21	333,952.65
05578QAB9	Bond LT Other	BPCE SA SERIES 144A 5.15% (effective rate 4.849%), 7/21/2024	210,000.00	212,035.09	238,880.66
05578QAA1	Bond LT Other	BPCE SA SERIES 144A 5.7% (effective rate 4.668%), 10/22/2023	760,000.00	780,362.93	859,465.62
172967HS3	Bond LT Other	CITIGROUP INC 5.3% Due 5/6/2044 MN6 5.3% (effective rate 5.31%), 5/6/2044	206,000.00	205,699.81	287,524.16
172967MS7	Bond LT Other	CITIGROUP INC VAR % Due 6/3/2031 JD3 2.57% (effective rate 2.02%), 6/3/2031	111,000.00	116,231.69	118,260.81
202712BK0	Bond LT Other	COMMONWEALTH BANK AUST SERIES 144A 3.61% (effective rate 3.61%), 9/12/2034	435,000.00	435,000.00	477,664.13
202712BL8	Bond LT Other	COMMONWEALTH BANK AUST SERIES 144A 3.74% (effective rate 3.743%), 9/12/2039	200,000.00	200,000.00	234,248.23
21684AAC0	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS 4 3/8% Due 8/4/2025 FA4 4.38% (effective rate 3.748%), 8/4/2025	500,000.00	513,060.21	571,247.26
21684AAA4	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS SUBORDINATED 4.62% (effective rate 4.407%), 12/1/2023	250,000.00	251,468.13	278,525.40
74977RDH4	Bond LT Other	COOPERATIEVE RABOBANK UA SERIES 144A 1.34% (effective rate 1.258%), 6/24/2026	273,000.00	273,000.00	278,681.45
225433AH4	Bond LT Other	CRED SUIS GP FUN LTD SERIES 144A 3.8% (effective rate 3.739%), 9/15/2022	743,000.00	743,713.00	784,189.04
22535WAG2	Bond LT Other	CREDIT AGRICOLE LONDON SERIES 144A 1.91% (effective rate 1.891%), 6/16/2026	262,000.00	262,000.00	271,358.26
225401AD0	Bond LT Other	CREDIT SUISSE GROUP AG SERIES 144A 3% (effective rate 2.208%), 12/14/2023	480,000.00	483,820.42	501,713.63
225401AP3	Bond LT Other	CREDIT SUISSE GROUP AG SERIES 144A 4.19% (effective rate 4.173%), 4/1/2031	87,000.00	87,000.00	102,300.50
22546DAA4	Bond LT Other	CREDIT SUISSE INTERNATIONAL AG 144A 6.5% (effective rate 4.002%), 8/8/2023	569,000.00	603,776.61	641,038.10
22550L2C4	Bond LT Other	CREDIT SUISSE NEW YORK 2.95% Due 4/9/2025 AO9 2.95% (effective rate 2.987%), 4/9/2025	54,000.00	53,918.80	59,209.56
23636AAS0	Bond LT Other	DANSKE BANK A S SERIES 144A 5% (effective rate 2.19%), 1/12/2022	400,000.00	411,390.91	417,662.24
251526CD9	Bond LT Other	DEUTSCHE BANK NY VAR % Due 9/18/2031 MS18 3.55% (effective rate 3.285%), 9/18/2031	231,000.00	231,000.00	250,635.54
25466AAN1	Bond LT Other	DISCOVER BANK SERIES BKNT 4.68% (effective rate 3.206%), 8/9/2028	276,000.00	274,011.45	293,427.73
31429KAD5	Bond LT Other	FED CAISSES DESJARDINS SERIES 144A 2.05% (effective rate 2.076%), 2/10/2025	275,000.00	274,717.07	288,813.10
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP 6 3/4% Due 10/1/2037 AO1 6.75% (effective rate 4.854%), 10/1/2037	300,000.00	364,672.56	456,146.01
404280AW9	Bond LT Other	HSBC HOLDINGS PLC 4.3% Due 3/8/2026 MS8 4.3% (effective rate 3.631%), 3/8/2026	220,000.00	226,891.13	254,072.00
404280CF4	Bond LT Other	HSBC HOLDINGS PLC 4.95% Due 3/31/2030 MS30 4.95% (effective rate 4.965%), 3/31/2030	76,000.00	75,903.93	94,979.70
404280CE7	Bond LT Other	HSBC HOLDINGS PLC VAR % Due 11/7/2025 MN7 2.63% (effective rate 2.142%), 11/7/2025	665,000.00	673,463.89	707,843.03
404280CC1	Bond LT Other	HSBC HOLDINGS PLC VAR % Due 5/22/2030 MN22 3.97% (effective rate 3.869%), 5/22/2030	208,000.00	206,612.45	240,171.24
404280CM9	Bond LT Other	HSBC HOLDINGS PLC VAR % Due 5/24/2027 MN24 1.59% (effective rate 1.56%), 5/24/2027	218,000.00	218,000.00	221,485.46
404280CK3	Bond LT Other	HSBC HOLDINGS PLC VAR % Due 8/18/2031 FA18 2.36% (effective rate 2.135%), 8/18/2031	398,000.00	399,236.96	410,799.72
404280CL1	Bond LT Other	HSBC HOLDINGS PLC VAR % Due 9/22/2028 MS22 2.01% (effective rate 1.996%), 9/22/2028	400,000.00	400,000.00	409,538.29
404280BL2	Bond LT Other	HSBC HOLDINGS PLC VAR % Due Perpetual MN22 6% (effective rate 6.332%),	430,000.00	407,447.50	467,486.88
456837AP8	Bond LT Other	ING GROEP NV 3.55% Due 4/9/2024 AO9 3.55% (effective rate 3.573%), 4/9/2024	453,000.00	452,660.09	494,691.27
46625HJY7	Bond LT Other	JP MORGAN CHASE & CO 3 7/8% Due 9/10/2024 MS10 3.88% (effective rate 4.178%), 9/10/2024	340,000.00	336,493.31	380,552.68
46647PBB1	Bond LT Other	JP MORGAN CHASE & CO VAR % Due 4/1/2023 AO1 3.21% (effective rate 2.655%), 4/1/2023	585,000.00	583,213.01	606,562.30
48128BAF8	Bond LT Other	JPMORGAN CHASE & CO SERIES FF 5% (effective rate 5%),	150,000.00	150,000.00	157,566.95
48128BAG6	Bond LT Other	JPMORGAN CHASE & CO SERIES HH 4.6% (effective rate 4.547%),	977,000.00	988,434.80	1,007,751.26
46647PAL0	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 11/15/2048 MN15 3.96% (effective rate 2.747%), 11/15/2048	135,000.00	165,366.34	169,545.18
46647PBV7	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 11/19/2041 MN19 2.52% (effective rate 2.479%), 11/19/2041	360,000.00	360,000.00	370,009.86
46647PBJ4	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 3/24/2031 MS24 4.49% (effective rate 4.453%), 3/24/2031	125,000.00	125,000.00	154,064.15
46647PAP1	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 4/23/2024 AO23 3.56% (effective rate 3.163%), 4/23/2024	670,000.00	670,000.00	717,475.55
46647PAU0	Bond LT Other	JPMORGAN CHASE & CO VAR % Due 7/23/2024 JJ23 3.8% (effective rate 3.391%), 7/23/2024	350,000.00	350,000.00	379,078.37
46647PBR6	Bond LT Other	JPMORGAN CHASE AND CO VAR % Due 6/1/2028 JD1 2.18% (effective rate 2.162%), 6/1/2028	254,000.00	254,000.00	269,526.27
539439AP4	Bond LT Other	LLOYDS BANKING GROUP PLC SR UNSECURED 2.91% (effective rate 2.907%), 11/7/2023	280,000.00	280,000.00	291,953.15

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539439AV1	Bond LT Other	LLOYDS BANKING GROUP PLC VAR % Due 2/5/2026 FA5 2.44% (effective rate 2.111%), 2/5/2026	200,000.00	200,000.00	211,425.67
606822BN3	Bond LT Other	MITSUBISHI UFJ FIN GRP 2.193% Due 2/25/2025 FA25 2.19% (effective rate 2.193%), 2/25/2025	498,000.00	498,000.00	525,342.38
61746BDZ6	Bond LT Other	MORGAN STANLEY 3 7/8% Due 1/27/2026 JJ27 3.88% (effective rate 1.087%), 1/27/2026	835,000.00	949,578.57	957,005.52
6174468C6	Bond LT Other	MORGAN STANLEY SERIES GMTN 4% (effective rate 4.01%), 7/23/2025	490,000.00	489,786.43	560,341.14
6174468U6	Bond LT Other	MORGAN STANLEY SERIES MTN 1.79% (effective rate 1.746%), 2/13/2032	404,000.00	403,792.30	406,338.79
61747WAL3	Bond LT Other	MORGAN STANLEY SR UNSECURED 5.5% (effective rate 3.589%), 7/28/2021	1,138,000.00	1,150,232.12	1,171,134.07
61744YAR9	Bond LT Other	MORGAN STANLEY VAR % Due 4/22/2039 AO22 4.46% (effective rate 4.375%), 4/22/2039	207,000.00	207,000.00	269,945.70
6174468Q5	Bond LT Other	MORGAN STANLEY VAR % Due 4/28/2026 AO28 2.19% (effective rate 2.157%), 4/28/2026	304,000.00	304,273.45	321,398.40
632525AU5	Bond LT Other	NATIONAL AUSTRALIA BANK SERIES 144A 2.33% (effective rate 2.332%), 8/21/2030	268,000.00	268,000.00	272,509.83
632525AS0	Bond LT Other	NATIONAL AUSTRALIA BANK SERIES 144A 3.93% (effective rate 3.465%), 8/2/2034	270,000.00	270,000.00	303,255.80
639057AB4	Bond LT Other	NATWEST GROUP PLC VAR % Due 11/28/2035 MN28 3.03% (effective rate 2.265%), 11/28/2035	205,000.00	205,000.00	211,758.64
74977RDJ0	Bond LT Other	RABOBANK NEDERLAND SERIES 144A 1% (effective rate 1.004%), 9/24/2026	276,000.00	276,000.00	277,610.90
780097BK6	Bond LT Other	ROYAL BK SCOTLND GRP PLC VAR % Due 3/22/2025 MS22 4.27% (effective rate 3.397%), 3/22/2025	200,000.00	202,861.76	220,970.26
780097BP5	Bond LT Other	ROYAL BK SCOTLND GRP PLC VAR % Due 5/22/2028 MN22 3.07% (effective rate 3.056%), 5/22/2028	243,000.00	243,000.00	263,971.22
780097BJ9	Bond LT Other	ROYAL BK SCOTLND GRP PLC VAR % Due 6/25/2024 JD25 4.52% (effective rate 4.073%), 6/25/2024	417,000.00	413,113.92	455,274.21
853254BU3	Bond LT Other	STANDARD CHARTERED PLC SERIES 144A 3.26% (effective rate 3.099%), 2/18/2036	435,000.00	434,968.10	454,304.71
857477BF9	Bond LT Other	STATE STREET CORP VAR % Due 11/1/2034 MN1 3.03% (effective rate 2.62%), 11/1/2034	171,000.00	171,000.00	187,450.66
86562MBZ2	Bond LT Other	SUMITOMO MITSUI FINL GRP 2.142% Due 9/23/2030 MS23 2.14% (effective rate 2.142%), 9/23/2030	236,000.00	236,000.00	237,157.83
86562MBT6	Bond LT Other	SUMITOMO MITSUI FINL GRP 2.448% Due 9/27/2024 MS27 2.45% (effective rate 2.448%), 9/27/2024	200,000.00	200,000.00	212,923.06
86562MAK6	Bond LT Other	SUMITOMO MITSUI FINL GRP 3.01% Due 10/19/2026 AO19 3.01% (effective rate 3.01%), 10/19/2026	29,000.00	29,000.00	32,140.57
86563VAT6	Bond LT Other	SUMIYOMO MITSUI TR BK LT SERIES 144A 1.05% (effective rate 1.075%), 9/12/2025	214,000.00	213,755.09	215,457.83
89788KAA4	Bond LT Other	TRUIST BANK SERIES BKNT 2.25% (effective rate 2.268%), 3/11/2030	270,000.00	269,595.61	283,298.73
89832QAF6	Bond LT Other	TRUIST FIN CORP SERIES Q 5.1% (effective rate 5.1%),	393,000.00	393,000.00	448,862.71
89832QAD1	Bond LT Other	TRUIST FIN CORP VAR % Due Perpetual MS1 4.8% (effective rate 4.861%),	153,000.00	151,087.50	161,008.27
89832QAE9	Bond LT Other	TRUIST FINANCIAL CORP SERIES P 4.95% (effective rate 4.95%),	148,000.00	148,000.00	162,390.18
902613AB4	Bond LT Other	UBS GROUP AG SERIES 144A 1.01% (effective rate 1.008%), 7/30/2024	650,000.00	650,000.00	655,985.47
90352JAE3	Bond LT Other	UBS GROUP AG SERIES 144A 2.86% (effective rate 1.987%), 8/15/2023	446,000.00	448,865.48	462,346.12
95000U2H5	Bond LT Other	WELLS FARGO AND COMPANY SERIES MTN 2.41% (effective rate 2.406%), 10/30/2025	290,000.00	290,000.00	306,542.93
95000U2M4	Bond LT Other	WELLS FARGO AND COMPANY SERIES MTN 5.01% (effective rate 4.099%), 4/4/2051	120,000.00	138,582.37	170,256.24
95000U2Q5	Bond LT Other	WELLS FARGO AND COMPANY VAR % Due 4/30/2041 AO30 3.07% (effective rate 3.071%), 4/30/2041	215,000.00	214,467.42	233,901.45
949746SJ1	Bond LT Other	WELLS FARGO CO Flt % Due 10/31/2023 JAJO31 1.45% (effective rate 1.45%), 10/31/2023	780,000.00	780,000.00	791,811.71
94974BGU8	Bond LT Other	WELLS FARGO CO SERIES MTN 4.75% (effective rate 4.243%), 12/7/2046	124,000.00	133,825.50	162,359.37
94974BFN5	Bond LT Other	WELLS FARGO CO SUBORDINATED NOTE 4.12% (effective rate 3.765%), 8/15/2023	396,000.00	399,514.52	432,125.15
961214EQ2	Bond LT Other	WESTPAC BANKING CORP 2.963% Due 11/16/2040 MN15 2.96% (effective rate 2.939%), 11/16/2040	209,000.00	209,753.31	221,263.16
035240AS9	Bond LT Other	ANHEUSER BUSCH INBEV 4.35% Due 6/1/2040 JD1 4.35% (effective rate 2.959%), 6/1/2040	191,000.00	229,271.51	233,552.50
03522AAH3	Bond LT Other	ANHEUSER BUSCH INBEV FIN 4.7% Due 2/1/2036 FA1 4.7% (effective rate 4.208%), 2/1/2036	323,000.00	340,302.45	409,404.25
03522AAJ9	Bond LT Other	ANHEUSER BUSCH INBEV FIN SR UNSECURED 4.9% (effective rate 3.975%), 2/1/2046	322,000.00	367,194.27	418,791.91
03523TBU1	Bond LT Other	ANHEUSER BUSCH INBEV WOR 5.45% Due 1/23/2039 JJ23 5.45% (effective rate 5.473%), 1/23/2039	160,000.00	159,574.11	216,016.11
191216CW8	Bond LT Other	COCA COLA CO THE 2 1/2% Due 6/1/2040 JD1 2.5% (effective rate 2.503%), 6/1/2040	232,000.00	231,890.13	246,001.55
191216CY4	Bond LT Other	COCA COLA CO THE 2 3/4% Due 6/1/2060 JD1 2.75% (effective rate 2.753%), 6/1/2060	159,000.00	158,884.20	171,052.85
49271VAH3	Bond LT Other	KEURIG DR PEPPER INC 4.417% Due 5/25/2025 MN25 4.42% (effective rate 4.417%), 5/25/2025	23,000.00	23,000.00	26,518.97
713448EV6	Bond LT Other	PEPSICO INC 3 7/8% Due 3/19/2060 MS19 3.88% (effective rate 3.954%), 3/19/2060	65,000.00	63,977.77	86,528.25
375558BW2	Bond LT Other	GILEAD SCIENCES INC 0 3/4% Due 9/29/2023 MS29 0.75% (effective rate 0.762%), 9/29/2023	343,000.00	342,889.36	343,892.59
375558BT9	Bond LT Other	GILEAD SCIENCES INC 2.8% Due 10/1/2050 AO1 2.8% (effective rate 2.884%), 10/1/2050	263,000.00	258,600.26	261,892.06
375558AZ6	Bond LT Other	GILEAD SCIENCES INC SR UNSECURED 3.5% (effective rate 0.88%), 2/1/2025	171,000.00	187,851.19	189,077.00
75886FAE7	Bond LT Other	REGENERON PHARMACEUTICAL 1 3/4% Due 9/15/2030 MS15 1.75% (effective rate 1.984%), 9/15/2030	608,000.00	595,487.58	599,032.71
78081BAB9	Bond LT Other	ROYALTY PHARMA PLC SERIES 144A 1.2% (effective rate 1.434%), 9/2/2025	341,000.00	337,407.36	346,265.29
78081BAC7	Bond LT Other	ROYALTY PHARMA PLC SERIES 144A 1.75% (effective rate 2.004%), 9/2/2027	341,000.00	335,603.92	350,439.79
78081BAE3	Bond LT Other	ROYALTY PHARMA PLC SERIES 144A 3.3% (effective rate 3.561%), 9/2/2040	165,000.00	158,938.04	173,581.88
78081BAF0	Bond LT Other	ROYALTY PHARMA PLC SERIES 144A 3.55% (effective rate 3.734%), 9/2/2050	340,000.00	328,824.53	362,247.56
260543DC4	Bond LT Other	DOW CHEMICAL CO THE 2.1% Due 11/15/2030 MN15 2.1% (effective rate 2.19%), 11/15/2030	254,000.00	251,967.34	259,840.95
260543CK7	Bond LT Other	DOW CHEMICAL CO THE 4 1/4% Due 10/1/2034 AO1 4.25% (effective rate 3.12%), 10/1/2034	390,000.00	438,186.97	470,445.00
302491AU9	Bond LT Other	FMC CORP 3.45% Due 10/1/2029 AO1 3.45% (effective rate 3.143%), 10/1/2029	216,000.00	220,892.98	244,453.55
61945CAF0	Bond LT Other	MOSAIC CO 3 1/4% Due 11/15/2022 MN15 3.25% (effective rate 2.396%), 11/15/2022	95,000.00	96,399.47	99,373.13
61945CAD5	Bond LT Other	MOSAIC CO 5.45% Due 11/15/2033 MN15 5.45% (effective rate 4.015%), 11/15/2033	645,000.00	734,533.92	800,667.83
67077MAW8	Bond LT Other	NUTRIEN LTD 2.95% Due 5/13/2030 MN13 2.95% (effective rate 2.962%), 5/13/2030	116,000.00	115,884.63	127,763.30
67077MAX6	Bond LT Other	NUTRIEN LTD 3.95% Due 5/13/2050 MN13 3.95% (effective rate 3.965%), 5/13/2050	100,000.00	99,737.15	121,049.15
06427DAW3	Bond LT Other	BANC OF AMERICA COMMERCIAL MOR SERIES 2017-BNK3 CLASS B 3.88% (effective rate 3.56%), 2/15/2050	860,000.00	874,805.65	960,416.16
05973BAA5	Bond LT Other	BANCORP COML MTG SERIES 2019-CRE6 CLASS A 1.21% (effective rate 1.212%), 9/15/2036	1,426,364.93	1,426,364.93	1,422,755.09
06650AAE7	Bond LT Other	BANK SERIES 2017-BNK8 CLASS A4 3.49% (effective rate 3.141%), 11/15/2050	1,140,000.00	1,164,062.61	1,305,240.70
06540AAD3	Bond LT Other	BANK SERIES 2019-BN20 CLASS A3 3.01% (effective rate 2.667%), 9/15/2061	1,080,000.00	1,108,542.46	1,206,405.92
05549GAA9	Bond LT Other	BHMS MORTGAGE TRUST SERIES 2018-ATLS CLASS A 144A 1.41% (effective rate 1.412%), 7/15/2035	640,000.00	640,000.00	625,059.13
05606FAA1	Bond LT Other	BX TRUST SERIES 2019-OC11 CLASS A 144A 3.2% (effective rate 2.704%), 12/9/2041	1,660,000.00	1,726,423.38	1,817,714.23
12528YAF0	Bond LT Other	CANTOR COMMERCIAL REAL ESTATE SERIES 2019-CF2 CLASS A5 2.87% (effective rate 2.531%), 11/15/2052	480,000.00	492,765.98	528,990.91
17321RAM8	Bond LT Other	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC17 CLASS D 144A 5.11% (effective rate 5.926%), 11/10/2046	1,270,000.00	1,243,518.88	1,111,684.20
17322AAM4	Bond LT Other	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC19 CLASS D 5.09% (effective rate 3.017%), 3/10/2047	1,510,000.00	1,601,755.82	1,590,786.82

Retirement Plan for Employees of Aetna Inc.
Separate Account 151 Invested Assets
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SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
17326DAG7	Bond LT Other	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P8 CLASS B 4.19% (effective rate 3.841%), 9/15/2050	610,000.00	622,752.13	683,168.73
17328HBD2	Bond LT Other	CITIGROUP COMMERCIAL MORTGAGE SERIES 2019-GC43 CLASS A4 3.04% (effective rate 2.697%), 11/10/2052	470,000.00	482,604.27	527,575.28
12624KAE6	Bond LT Other	COMM MORTGAGE TRUST SERIES 2012-CR2 CLASS XA 1.62% (effective rate -9.947%), 8/15/2045	1,014,775.74	13,299.54	18,215.63
12624QAS2	Bond LT Other	COMM MORTGAGE TRUST SERIES 2012-CR4 CLASS XA 1.69% (effective rate -14.772%), 10/15/2045	3,986,149.91	59,516.35	96,619.09
12623SAF7	Bond LT Other	COMM MORTGAGE TRUST SERIES 2012-CR5 CLASS XA 1.51% (effective rate -15.738%), 12/10/2045	7,571,986.79	107,099.89	184,089.39
12626LBP6	Bond LT Other	COMM MORTGAGE TRUST SERIES 2013-CR11 CLASS B 5.11% (effective rate 3.46%), 8/10/2050	550,000.00	572,963.22	597,852.22
12595FAE2	Bond LT Other	CSAIL COMMERCIAL MORTGAGE TRU SERIES 2017-CX9 CLASS A5 3.45% (effective rate 3.891%), 9/15/2050	2,300,000.00	2,241,965.28	2,580,562.95
12597BAU3	Bond LT Other	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019-C17 CLASS A5 3.02% (effective rate 2.673%), 9/11/2052	2,450,000.00	2,514,816.88	2,721,472.32
23306NAL6	Bond LT Other	DBWF 2015-LCM MORTGAGE TRUST SERIES 2015-LCM CLASS D 3.42% (effective rate 4.727%), 6/17/2045	840,000.00	788,523.59	672,725.37
233063BF2	Bond LT Other	DEUTSCHE BANK COMMERICIAL SERIES 2020 CLASS C 3.61% (effective rate 3.263%), 9/15/2053	790,000.00	812,960.42	868,948.77
3137FWHG8	Bond LT Other	FHLMC MULTIFAMILY STRUCTURED P SERIES K1517 CLASS X1 1.44% (effective rate -5.316%), 7/25/2035	4,999,203.05	745,144.42	731,354.86
3136AT5G5	Bond LT Other	FNMA SERIES 2016-M11 CLASS AL 2.94% (effective rate 3.216%), 7/25/2039	198,540.23	193,677.84	205,791.24
30263SAA5	Bond LT Other	FREMF MORTGAGE TRUST SERIES 2012-K17 CLASS X2A 144A 0.1% (effective rate -17.727%), 12/25/2044	39,258,747.70	13,939.05	19,328.26
36192KAV9	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ7 CLASS AS 4.08% (effective rate 3.319%), 5/10/2045	960,000.00	968,423.71	990,587.98
36192KAX5	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ7 CLASS B 4.74% (effective rate 3.252%), 5/10/2045	440,000.00	448,291.28	451,514.92
36259DAA1	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2018-HART CLASS A 144A 2.86% (effective rate 2.872%), 10/15/2031	1,420,000.00	1,420,000.00	1,416,369.93
36257UAL1	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2019-GC42 CLASS A4 3% (effective rate 2.663%), 9/1/2052	1,170,000.00	1,201,039.78	1,305,531.41
36248GAF7	Bond LT Other	GS MTG SECS SERIES 2013-GC16 CLASS XA 1.02% (effective rate -11.571%), 11/10/2046	3,318,210.60	56,043.04	81,435.52
48128KAZ4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP6 CLASS C 3.76% (effective rate 3.986%), 7/15/2050	1,250,000.00	1,234,386.51	1,352,718.14
46591JAL0	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019-BKWD CLASS D 144A 2.01% (effective rate 2.017%), 9/15/2029	1,400,000.00	1,400,000.00	1,347,317.16
46637WAE3	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2012-CBX CLASS XA 1.48% (effective rate -11.321%), 6/15/2045	11,017,946.65	125,558.12	82,458.31
46651WAG9	Bond LT Other	JP MORGAN CHASE COMMERCIAL SERIES 2020-LOOP CLASS D 144A 3.86% (effective rate 3.417%), 12/5/2038	1,020,000.00	1,045,171.91	1,032,401.19
46640NAP3	Bond LT Other	JPMBB COMMERCIAL MTGE SEC SERIES 2013-C15 CLASS D 5.2% (effective rate 2.859%), 11/15/2045	510,000.00	541,131.58	476,283.35
46641WBB2	Bond LT Other	JPMBB COMMERCIAL MTGE SEC SERIES 2014-19 CLASS C 4.68% (effective rate 3.651%), 4/15/2047	420,000.00	432,949.45	415,980.76
46643TBG6	Bond LT Other	JPMBB COMMERCIAL MTGE SEC SERIES 2014-C26 CLASS C 4.38% (effective rate 3.766%), 1/15/2048	1,000,000.00	1,021,885.33	1,052,756.13
46644FAF8	Bond LT Other	JPMBB COMMERCIAL MTGE SEC SERIES 2015-C28 CLASS XA 0.97% (effective rate -16.813%), 10/15/2048	4,393,831.81	99,782.33	141,543.34
61691NAF2	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST SERIES 2017-HR2 CLASS XA 0.79% (effective rate -11.38%), 12/15/2050	30,918,710.34	1,143,789.21	1,357,830.41
61691QAE8	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST SERIES 2018-11 CLASS A4 4.41% (effective rate 4.051%), 10/23/2051	720,000.00	737,238.13	869,742.96
61691RAE6	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST SERIES 2018-H4 CLASS A4 4.31% (effective rate 3.956%), 12/15/2051	2,200,000.00	2,253,929.18	2,632,599.75
61769JBB6	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST SERIES 2019-H6 CLASS XA 1.32% (effective rate -10.4%), 5/15/2029	10,024,449.14	789,003.11	849,872.50
90278MBA4	Bond LT Other	UBS COMMERCIAL MORTGAGE TRUST SERIES 2019-C17 CLASS A4 2.92% (effective rate 2.602%), 9/15/2052	510,000.00	522,574.76	562,365.54
91832YAA6	Bond LT Other	VMC FINANCE LLC SERIES 2018-FL2 CLASS A 144A 1.08% (effective rate 1.08%), 10/15/2035	404,741.05	404,741.05	400,710.40
95002BAE3	Bond LT Other	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019-C53 CLASS A4 3.04% (effective rate 2.698%), 10/15/2052	1,220,000.00	1,252,653.33	1,364,332.84
92890PAJ3	Bond LT Other	WF RBS COMMERCIAL MORTGAGE SERIES 2013-C14 CLASS C 3.97% (effective rate 2.912%), 6/15/2046	830,000.00	849,201.83	834,137.74
96221TAL1	Bond LT Other	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2014-LC14 CLASS C 4.34% (effective rate 3.42%), 3/15/2047	1,190,000.00	1,221,344.39	1,217,726.26
92939GAG2	Bond LT Other	WFLD MORTGAGE TRUST SERIES 2014-MONT CLASS B 3.75% (effective rate 3.226%), 8/10/2031	490,000.00	498,707.02	467,815.95
92930RAF9	Bond LT Other	WFRBS COMMERCIAL MORTGAGE T SERIES 2012-C9 CLASS XA 1.88% (effective rate -12.2%), 11/15/2045	6,401,302.75	116,626.68	161,637.38
37940XAA0	Bond LT Other	GLOBAL PAYMENTS INC 2.65% Due 2/15/2025 FA15 2.65% (effective rate 2.655%), 2/15/2025	87,000.00	86,982.04	93,199.50
037833EA4	Bond LT Other	APPLE INC 2.55% Due 8/20/2060 FA20 2.55% (effective rate 2.593%), 8/20/2060	173,000.00	171,160.92	176,699.41
037833DW7	Bond LT Other	APPLE INC 2.65% Due 5/11/2050 MN11 2.65% (effective rate 2.72%), 5/11/2050	100,000.00	98,589.13	106,170.42
037833DG2	Bond LT Other	APPLE INC 3 3/4% Due 11/13/2047 MN13 3.75% (effective rate 2.908%), 11/13/2047	295,000.00	340,511.72	372,542.63
037833DD9	Bond LT Other	APPLE INC 3 3/4% Due 9/12/2047 MS12 3.75% (effective rate 3.044%), 9/12/2047	355,000.00	399,385.21	447,189.82
037833AL4	Bond LT Other	APPLE INC SR UNSECURED 3.85% (effective rate 4.115%), 5/4/2043	563,000.00	541,314.16	714,666.85
459200KL4	Bond LT Other	IBM CORP 2.95% Due 5/15/2050 MN15 2.95% (effective rate 2.992%), 5/15/2050	114,000.00	113,065.93	121,337.26
52532XAG0	Bond LT Other	LEIDOS INC SERIES 144A 2.3% (effective rate 2.341%), 2/15/2031	164,000.00	163,396.60	167,837.58
87165LBV2	Bond LT Other	SYNCHRONY CREDIT CARD MASTER SERIES 2017-2 CLASS B 2.82% (effective rate 2.834%), 10/15/2025	1,000,000.00	999,895.55	1,035,098.77
87165LCC3	Bond LT Other	SYNCHRONY CREDIT CARD MASTER SERIES 2018-2 CLASS A 3.47% (effective rate 3.502%), 5/15/2026	1,750,000.00	1,749,731.54	1,874,300.63
384802AE4	Bond LT Other	WW GRAINGER INC 1.85% Due 2/15/2025 FA15 1.85% (effective rate 1.905%), 2/15/2025	160,000.00	159,651.93	168,192.78
05369AAC5	Bond LT Other	AVIATION CAPITAL GROUP SERIES 144A 3.88% (effective rate 5.644%), 5/1/2023	62,000.00	59,629.66	64,619.13

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SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
05369AAF8	Bond LT Other	AVIATION CAPITAL GROUP SERIES 144A 4.38% (effective rate 10.876%), 1/30/2024	110,000.00	91,585.92	115,865.23
05369AAH4	Bond LT Other	AVIATION CAPITAL GROUP SERIES 144A 5.5% (effective rate 5.75%), 12/15/2024	269,000.00	266,642.46	297,002.18
11271LAA0	Bond LT Other	BROOKFIELD FINANCE INC 4 1/4% Due 6/2/2026 JD2 4.25% (effective rate 2.76%), 6/2/2026	473,000.00	506,743.31	550,552.55
11271LAE2	Bond LT Other	BROOKFIELD FINANCE INC 4.35% Due 4/15/2030 AO15 4.35% (effective rate 4.362%), 4/15/2030	57,000.00	56,945.14	68,312.92
11271RAB5	Bond LT Other	BROOKFIELD FINANCE LLC 3.45% Due 4/15/2050 AO15 3.45% (effective rate 3.501%), 4/15/2050	397,000.00	393,294.99	421,861.22
14040HCE3	Bond LT Other	CAPITAL ONE FINANCIAL CO 3.65% Due 5/11/2027 MN11 3.65% (effective rate 3.67%), 5/11/2027	117,000.00	116,863.80	134,159.28
808513BG9	Bond LT Other	CHARLES SCHWAB CORP 1.65% Due 3/11/2031 MS11 1.65% (effective rate 1.671%), 3/11/2031	485,000.00	484,052.51	489,415.48
808513BD6	Bond LT Other	CHARLES SCHWAB CORP SERIES G 5.38% (effective rate 5.375%),	187,000.00	187,000.00	208,183.43
36166NAB9	Bond LT Other	GE CAPITAL FUNDING LLC SERIES 144A 4.4% (effective rate 3.781%), 5/15/2030	474,000.00	496,941.04	558,178.69
45866FAL8	Bond LT Other	INTERCONTINENTALEXCHANGE 3% Due 6/15/2050 JD15 3% (effective rate 2.857%), 6/15/2050	101,000.00	103,830.46	106,810.11
45866FAP9	Bond LT Other	INTERCONTINENTALEXCHANGE INC 2.65% Due 9/15/2040 MS15 2.65% (effective rate 2.689%), 9/15/2040	176,000.00	174,953.25	180,403.08
63111XAD3	Bond LT Other	NASDAQ INC 1.65% Due 1/15/2031 JJ15 1.65% (effective rate 1.686%), 1/15/2031	429,000.00	427,574.38	424,803.49
686330AK7	Bond LT Other	ORIX CORP 3 1/4% Due 12/4/2024 JD4 3.25% (effective rate 3.271%), 12/4/2024	660,000.00	659,483.97	719,113.41
00130HCD5	Bond LT Other	AES CORP THE SERIES 144A 1.38% (effective rate 1.386%), 1/15/2026	84,000.00	83,954.19	84,715.84
00130HCC7	Bond LT Other	AES CORP THE SERIES 144A 3.95% (effective rate 3.961%), 7/15/2030	217,000.00	216,803.44	245,048.16
010392FT0	Bond LT Other	ALABAMA POWER CO 3.45% Due 10/1/2049 AO1 3.45% (effective rate 3.468%), 10/1/2049	165,000.00	164,456.95	194,167.08
030288AA2	Bond LT Other	AMERICAN TRANSMISSION SYSTEM 144A 5.25% (effective rate 3.604%), 1/15/2022	415,000.00	421,896.89	432,770.50
030288AB0	Bond LT Other	AMERICAN TRANSMISSION SYSTEM SERIES 144A 5% (effective rate 4.032%), 9/1/2044	365,000.00	417,854.51	445,479.28
037735CY1	Bond LT Other	APPALACHIAN POWER CO SERIES Z 3.7% (effective rate 3.708%), 5/1/2050	178,000.00	177,743.98	213,721.52
040555CW2	Bond LT Other	ARIZONA PUB SERV CO SR UNSECURED 2.95% (effective rate 2.958%), 9/15/2027	310,000.00	309,842.30	341,179.03
05351WAC7	Bond LT Other	AVANGRID INC 3.2% Due 4/15/2025 AO15 3.2% (effective rate 3.228%), 4/15/2025	81,000.00	80,907.42	88,745.78
059165EF3	Bond LT Other	BALTIMORE GAS & ELECTRIC 3.35% Due 7/1/2023 JJ1 3.35% (effective rate 2.676%), 7/1/2023	363,000.00	368,263.79	386,394.33
084659BA8	Bond LT Other	BERKSHIRE HATHAWAY ENERG SERIES 144A 1.65% (effective rate 1.678%), 5/15/2031	206,000.00	205,450.50	205,742.26
092113AT6	Bond LT Other	BLACK HILLS CORP 2 1/2% Due 6/15/2030 JD15 2.5% (effective rate 2.539%), 6/15/2030	196,000.00	195,360.26	206,393.59
092113AR0	Bond LT Other	BLACK HILLS CORP 3.05% Due 10/15/2029 AO15 3.05% (effective rate 3.09%), 10/15/2029	140,000.00	139,567.43	153,433.79
092113AH2	Bond LT Other	BLACK HILLS CORP 4 1/4% Due 11/30/2023 MN31 4.25% (effective rate 2.929%), 11/30/2023	180,000.00	186,053.38	197,320.36
15189XAU2	Bond LT Other	CENTERPOINT ENERGY HOUSTON SERIES AD 2.9% (effective rate 2.91%), 7/1/2050	78,000.00	77,846.42	84,634.06
186108CK0	Bond LT Other	CLEVELAND ELECTRIC ILLUM SERIES 144A 3.5% (effective rate 3.629%), 4/1/2028	378,000.00	374,894.54	402,341.49
125896BV1	Bond LT Other	CMS ENERGY CORP HYB 3.75% (effective rate 3.477%), 12/1/2050	658,000.00	659,131.04	672,300.77
125896BU3	Bond LT Other	CMS ENERGY CORP VAR % Due 6/1/2050 JD1 4.75% (effective rate 4.58%), 6/1/2050	260,000.00	261,387.38	292,804.87
202795JL5	Bond LT Other	COMMONWEALTH EDISON CO 3 3/4% Due 8/15/2047 FA15 3.75% (effective rate 3.764%), 8/15/2047	242,000.00	241,424.70	293,957.58
209111EH2	Bond LT Other	CONSOLIDATED EDISON CO O SERIES 05-A 5.3% (effective rate 4.461%), 3/1/2035	163,000.00	177,236.65	215,002.67
209111FN8	Bond LT Other	CONSOLIDATED EDISON CO O SERIES C 4% (effective rate 4.007%), 11/15/2057	162,000.00	161,777.08	197,973.98
210518DJ2	Bond LT Other	CONSUMERS ENERGY CO 2 1/2% Due 5/1/2060 MN1 2.5% (effective rate 2.534%), 5/1/2060	232,000.00	230,038.80	231,439.59
247109BS9	Bond LT Other	DELMARVA PWR AND LIGHT CO 3 1/2% Due 11/15/2023 MN15 3.5% (effective rate 2.062%), 11/15/2023	195,000.00	202,123.39	210,750.31
25746UCR8	Bond LT Other	DOMINION ENERGY INC SERIES B 2.75% (effective rate 3.768%), 1/15/2022	305,000.00	301,863.16	311,801.16
25746UBP3	Bond LT Other	DOMINION ENERGY INC SERIES B 2.75% (effective rate 3.876%), 9/15/2022	370,000.00	363,175.37	382,002.73
25746UDD8	Bond LT Other	DOMINION ENERGY INC SERIES B HYB 4.65% (effective rate 4.65%),	300,000.00	300,000.00	316,042.79
23338VAL0	Bond LT Other	DTE ELECTRIC CO 2.95% Due 3/1/2050 MS1 2.95% (effective rate 2.902%), 3/1/2050	412,000.00	415,825.94	457,006.38
26442CAS3	Bond LT Other	DUKE ENERGY CAROLINAS 2.95% Due 12/1/2026 JD1 2.95% (effective rate 2.978%), 12/1/2026	163,000.00	162,751.96	182,731.38
26442CAT1	Bond LT Other	DUKE ENERGY CAROLINAS 3.7% Due 12/1/2047 JD1 3.7% (effective rate 3.708%), 12/1/2047	200,000.00	199,724.19	240,292.29
26442CAN4	Bond LT Other	DUKE ENERGY CAROLINAS SECURED 4% (effective rate 3.219%), 9/30/2042	525,000.00	587,748.89	645,019.01
26441CBG9	Bond LT Other	DUKE ENERGY CORP VAR % Due Perpetual MS16 4.88% (effective rate 4.875%),	395,000.00	395,000.00	426,667.22
26443TAB2	Bond LT Other	DUKE ENERGY INDIANA LLC SERIES YYY 3.25% (effective rate 3.369%), 10/1/2049	200,000.00	195,631.39	226,399.71
26442EAE0	Bond LT Other	DUKE ENERGY OHIO INC 3.7% Due 6/15/2046 JD15 3.7% (effective rate 2.835%), 6/15/2046	429,000.00	495,055.15	507,784.42
26442UAB0	Bond LT Other	DUKE ENERGY PROGRESS INC 4.2% Due 8/15/2045 FA15 4.2% (effective rate 3.341%), 8/15/2045	719,000.00	820,661.04	921,024.44
26442UAC8	Bond LT Other	DUKE ENERGY PROGRESS LLC 3.7% Due 10/15/2046 AO15 3.7% (effective rate 3.292%), 10/15/2046	75,000.00	80,216.64	90,709.10
266233AH8	Bond LT Other	DUQUESNE LIGHT HOLDINGS SERIES 144A 2.53% (effective rate 2.532%), 10/1/2030	117,000.00	117,000.00	120,907.14
29364GAL7	Bond LT Other	ENTERGY CORP 2.8% Due 6/15/2030 JD15 2.8% (effective rate 2.878%), 6/15/2030	103,000.00	102,335.76	111,602.51
29364GAJ2	Bond LT Other	ENTERGY CORP 2.95% Due 9/1/2026 MS1 2.95% (effective rate 3.969%), 9/1/2026	321,000.00	304,536.05	354,054.30
29364NAR9	Bond LT Other	ENTERGY MISSISSIPPI LLC 3.1% Due 7/1/2023 JJ1 3.1% (effective rate 1.306%), 7/1/2023	84,000.00	87,324.62	88,927.35
29365TAG9	Bond LT Other	ENTERGY TEXAS INC 4% Due 3/30/2029 MS30 4% (effective rate 4.023%), 3/30/2029	162,000.00	161,733.17	189,603.26
30040WAD0	Bond LT Other	EVERSOURCE ENERGY SERIES L 2.9% (effective rate 3.023%), 10/1/2024	416,000.00	414,184.46	449,046.50
30161NAX9	Bond LT Other	EXELON CORP 4.05% Due 4/15/2030 AO15 4.05% (effective rate 4.075%), 4/15/2030	80,000.00	79,842.62	94,662.58
30161NAY7	Bond LT Other	EXELON CORP 4.7% Due 4/15/2050 AO15 4.7% (effective rate 4.707%), 4/15/2050	115,000.00	114,865.32	152,243.37
30161MAS2	Bond LT Other	EXELON GENERATION CO LLC 3.2% Due 6/1/2025 JD1 3.2% (effective rate 3.24%), 6/1/2025	177,000.00	176,707.67	193,194.28
337932AG2	Bond LT Other	FIRSTENERGY CORP SERIES A 2.85% (effective rate 2.89%), 7/15/2022	251,000.00	250,847.93	255,112.39
373334KK6	Bond LT Other	GEORGIA POWER CO SERIES A 2.2% (effective rate 2.217%), 9/15/2024	205,000.00	204,874.32	216,374.89
373334FS5	Bond LT Other	GEORGIA POWER COMPANY 5 3/4% Due 4/15/2023 AO15 5.75% (effective rate 3.917%), 4/15/2023	167,000.00	173,628.12	183,574.85
45138LBF9	Bond LT Other	IDAHO POWER CO 4.2% Due 3/1/2048 MS1 4.2% (effective rate 3.422%), 3/1/2048	66,000.00	74,931.24	85,398.67
461070AL8	Bond LT Other	INTERSTATE POWER & LIGHT 3 1/4% Due 12/1/2024 JD1 3.25% (effective rate 3.092%), 12/1/2024	370,000.00	371,990.08	404,277.85
461070AS3	Bond LT Other	INTERSTATE POWER AND LIGHT 2.3% Due 6/1/2030 JD1 2.3% (effective rate 2.348%), 6/1/2030	157,000.00	156,365.87	166,027.49
462613AN0	Bond LT Other	IPALCO ENTERPRISES INC SERIES 144A 4.25% (effective rate 4.261%), 5/1/2030	157,000.00	156,860.96	181,827.68
465077AL9	Bond LT Other	ISRAEL ELECTRIC CORP LTD SERIES GMTN 144A 4.25% (effective rate 4.5%), 8/14/2028	650,000.00	639,605.00	750,464.56
476556DC6	Bond LT Other	JERSEY CENTRAL PWR AND LT SERIES 144A 4.3% (effective rate 4.339%), 1/15/2026	444,000.00	443,217.51	496,165.12
605417BY9	Bond LT Other	MISSISSIPPI POWER CO 4 3/4% Due 10/15/2041 AO15 4.75% (effective rate 4.654%), 10/15/2041	27,000.00	27,341.09	31,726.83
605417BZ6	Bond LT Other	MISSISSIPPI POWER CO SERIES 12-A 4.25% (effective rate 4.283%), 3/15/2042	385,000.00	382,379.41	465,170.48
631005BJ3	Bond LT Other	NARRAGANSETT ELECTRIC SERIES 144A 3.4% (effective rate 3.395%), 4/9/2030	58,000.00	58,000.00	65,935.53
637432MT9	Bond LT Other	NATIONAL RURAL UTIL COOP VAR % Due 4/30/2043 AO30 4.75% (effective rate 3.756%), 4/30/2043	198,000.00	187,266.91	208,145.76
65339KBG4	Bond LT Other	NEXTERA ENERGY CAPITAL 3.15% Due 4/1/2024 AO1 3.15% (effective rate 3.15%), 4/1/2024	347,000.00	347,000.00	375,173.78
629377CN0	Bond LT Other	NRG ENERGY INC SERIES 144A 2% (effective rate 2.012%), 12/2/2025	114,000.00	113,935.25	118,108.57
629377CP5	Bond LT Other	NRG ENERGY INC SERIES 144A 2.45% (effective rate 2.472%), 12/2/2027	95,000.00	94,866.50	99,703.98
677050AP1	Bond LT Other	OGLETHORPE POWER CORP SERIES 144A 3.75% (effective rate 3.833%), 8/1/2050	151,000.00	148,791.74	161,762.22

Retirement Plan for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2020
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
694308GZ4	Bond LT Other	PACIFIC GAS & ELEC CO 4.45% Due 4/15/2042 AO15 4.45% (effective rate 3.577%), 4/15/2042	135,000.00	152,178.60	145,448.72
694308HN0	Bond LT Other	PACIFIC GAS & ELECTRIC 4 1/4% Due 3/15/2046 MS15 4.25% (effective rate -0.341%), 3/15/2046	101,000.00	110,090.00	107,585.88
694308HL4	Bond LT Other	PACIFIC GAS & ELECTRIC 4.3% Due 3/15/2045 MS15 4.3% (effective rate 3.605%), 3/15/2045	221,000.00	245,343.77	236,284.05
693304AS6	Bond LT Other	PECO ENERGY CO 4.15% Due 10/1/2044 AO1 4.15% (effective rate 3.009%), 10/1/2044	65,000.00	77,336.47	83,433.01
71568PAG4	Bond LT Other	PERUSAHAAN LISTRIK NEGAR SERIES 144A 5.38% (effective rate 5.5%), 1/25/2029	325,000.00	322,368.03	391,271.14
71568QAC1	Bond LT Other	PERUSAHAAN LISTRIK NEGAR SERIES REGS 4.12% (effective rate 4.077%), 5/15/2027	800,000.00	802,118.11	889,369.25
69352PAL7	Bond LT Other	PPL CAPITAL FUNDING INC 3.1% Due 5/15/2026 MN15 3.1% (effective rate 3.115%), 5/15/2026	14,000.00	13,989.35	15,466.23
69352PAQ6	Bond LT Other	PPL CAPITAL FUNDING INC 4 1/8% Due 4/15/2030 AO15 4.12% (effective rate 4.129%), 4/15/2030	66,000.00	65,976.45	78,548.38
816851BH1	Bond LT Other	SEMPRA ENERGY 3.8% Due 2/1/2038 FA1 3.8% (effective rate 3.878%), 2/1/2038	249,000.00	246,584.71	287,542.79
816851BK4	Bond LT Other	SEMPRA ENERGY VAR % Due Perpetual AO15 4.88% (effective rate 4.875%),	524,000.00	524,000.00	561,194.14
826418BM6	Bond LT Other	SIERRA PACIFIC POWER CO SERIES WI 2.6% (effective rate 3.616%), 5/1/2026	337,000.00	320,511.67	365,594.88
842400FV0	Bond LT Other	SOUTHERN CALIFORNIA EDISON SECURED 4.05% (effective rate 3.457%), 3/15/2042	353,000.00	383,756.73	402,708.42
842400GD9	Bond LT Other	SOUTHERN CALIFORNIA EDISON SERIES B 2.4% (effective rate 3.35%), 2/1/2022	35,000.00	34,648.69	35,597.16
842587DF1	Bond LT Other	SOUTHERN CO SERIES B 4% (effective rate 4.002%), 1/15/2051	410,000.00	410,000.00	432,857.48
906548CQ3	Bond LT Other	UNION ELECTRIC CO 3 1/4% Due 10/1/2049 AO1 3.25% (effective rate 3.268%), 10/1/2049	275,000.00	274,071.42	314,480.11
906548CJ9	Bond LT Other	UNION ELECTRIC CO 3.9% Due 9/15/2042 MS15 3.9% (effective rate 3.127%), 9/15/2042	139,000.00	155,560.65	169,159.82
927804GD0	Bond LT Other	VIRGINIA ELEC & PR CO 2.45% Due 12/15/2050 JD15 2.45% (effective rate 2.526%), 12/15/2050	429,000.00	422,174.44	431,925.88
92939UAD8	Bond LT Other	WEC ENERGY GROUP INC 1 3/8% Due 10/15/2027 AO15 1.38% (effective rate 1.387%), 10/15/2027	228,000.00	227,821.90	230,826.89
291011BP8	Bond LT Other	EMERSON ELECTRIC 0 7/8% Due 10/15/2026 AO15 0.88% (effective rate 0.905%), 10/15/2026	342,000.00	341,412.57	344,156.44
776743AN6	Bond LT Other	ROPER TECHNOLOGIES INC 1.4% Due 9/15/2027 MS15 1.4% (effective rate 1.421%), 9/15/2027	247,000.00	246,668.42	250,227.90
94106LBL2	Bond LT Other	WASTE MANAGEMENT INC 0 3/4% Due 11/15/2025 MN15 0.75% (effective rate 0.785%), 11/15/2025	178,000.00	177,702.69	178,480.93
94106LBB4	Bond LT Other	WASTE MANAGEMENT INC 3.9% Due 3/1/2035 MS1 3.9% (effective rate 2.406%), 3/1/2035	255,000.00	299,140.72	310,849.17
312945D47	Bond LT Other	FHLMC GOLD POOL NO A96423 5% (effective rate 3.837%), 1/1/2041	142,865.69	149,540.06	162,214.91
31292GP34	Bond LT Other	FHLMC GOLD POOL NO C00442 7% (effective rate 6.858%), 1/1/2026	47.75	47.88	52.55
31292GQM1	Bond LT Other	FHLMC GOLD POOL NO C00460 7.5% (effective rate 7.914%), 5/1/2026	29.13	28.93	32.70
31292GQ90	Bond LT Other	FHLMC GOLD POOL NO C00480 7.5% (effective rate 7.724%), 10/1/2026	530.62	527.77	596.00
31292GRP3	Bond LT Other	FHLMC GOLD POOL NO C00494 7% (effective rate 7.259%), 12/1/2026	267.83	266.24	299.67
31292GS72	Bond LT Other	FHLMC GOLD POOL NO C00542 7.5% (effective rate 7.023%), 8/1/2027	169.10	170.92	193.72
31292GT71	Bond LT Other	FHLMC GOLD POOL NO C00574 7% (effective rate 6.563%), 1/1/2028	1,300.04	1,310.74	1,480.93
31292GU38	Bond LT Other	FHLMC GOLD POOL NO C00602 6% (effective rate 6.412%), 2/1/2028	206.34	203.78	229.31
31292GVA1	Bond LT Other	FHLMC GOLD POOL NO C00609 7% (effective rate 6.622%), 5/1/2028	699.82	705.54	801.11
31292GW28	Bond LT Other	FHLMC GOLD POOL NO C00665 6% (effective rate 6.279%), 10/1/2028	282.22	280.11	316.75
31292GXH4	Bond LT Other	FHLMC GOLD POOL NO C00680 6% (effective rate 6.829%), 11/1/2028	1,003.25	983.36	1,125.92
31292HAW4	Bond LT Other	FHLMC GOLD POOL NO C00921 7.5% (effective rate 7.953%), 2/1/2030	2,897.52	2,857.31	3,420.09
31292HMF8	Bond LT Other	FHLMC GOLD POOL NO C01258 6% (effective rate 6.001%), 11/1/2031	1,089.97	1,089.91	1,264.41
31292UGX7	Bond LT Other	FHLMC GOLD POOL NO C10214 6.5% (effective rate 6.651%), 5/1/2028	1,022.17	1,017.48	1,132.09
31292ULD5	Bond LT Other	FHLMC GOLD POOL NO C10324 6.5% (effective rate 6.657%), 5/1/2028	599.76	596.92	652.15
31292VM26	Bond LT Other	FHLMC GOLD POOL NO C11277 7% (effective rate 6.914%), 5/1/2028	11,127.65	11,166.50	12,252.69
31292WAA9	Bond LT Other	FHLMC GOLD POOL NO C11801 6% (effective rate 7.491%), 6/1/2028	5,702.17	5,584.55	6,039.20
31292YUF2	Bond LT Other	FHLMC GOLD POOL NO C14182 6.5% (effective rate 6.587%), 8/1/2028	1,227.65	1,224.60	1,408.24
31293DBD3	Bond LT Other	FHLMC GOLD POOL NO C17236 6% (effective rate 6.167%), 11/1/2028	2,987.19	2,970.69	3,276.63
31293DGF3	Bond LT Other	FHLMC GOLD POOL NO C17398 6.5% (effective rate 6.485%), 11/1/2028	2,539.01	2,541.77	2,645.90
31293EJ92	Bond LT Other	FHLMC GOLD POOL NO C18388 6% (effective rate 6.174%), 11/1/2028	1,423.22	1,415.12	1,519.79
31293JDK2	Bond LT Other	FHLMC GOLD POOL NO C21006 6% (effective rate 6.325%), 1/1/2029	577.70	573.02	649.00
31293JRP6	Bond LT Other	FHLMC GOLD POOL NO C21394 6% (effective rate 6.352%), 2/1/2029	109.12	107.77	114.97
31293KSC1	Bond LT Other	FHLMC GOLD POOL NO C22315 6% (effective rate 6.161%), 2/1/2029	607.21	603.90	666.33
31293LEW0	Bond LT Other	FHLMC GOLD POOL NO C22849 6.5% (effective rate 6.889%), 3/1/2029	864.56	853.01	939.07
31293M7D8	Bond LT Other	FHLMC GOLD POOL NO C24492 6.5% (effective rate 6.716%), 4/1/2029	684.41	680.70	777.87
31293NPA2	Bond LT Other	FHLMC GOLD POOL NO C24917 6% (effective rate 6.386%), 4/1/2029	636.75	628.29	697.01
31293NPB0	Bond LT Other	FHLMC GOLD POOL NO C24918 6% (effective rate 6.352%), 4/1/2029	573.27	566.13	627.31
31293N2K5	Bond LT Other	FHLMC GOLD POOL NO C25278 6.5% (effective rate 7.993%), 4/1/2029	454.41	442.80	488.86
31293PF59	Bond LT Other	FHLMC GOLD POOL NO C25588 6% (effective rate 6.349%), 4/1/2029	1,801.36	1,779.03	1,868.59
31293QE25	Bond LT Other	FHLMC GOLD POOL NO C26453 6% (effective rate 6.619%), 5/1/2029	3,027.25	2,959.50	3,273.29
31293QFE8	Bond LT Other	FHLMC GOLD POOL NO C26465 6.5% (effective rate 6.965%), 5/1/2029	201.60	198.52	224.77
31293QTE3	Bond LT Other	FHLMC GOLD POOL NO C26849 6.5% (effective rate 7.051%), 5/1/2029	73.05	71.97	81.77
31293QU35	Bond LT Other	FHLMC GOLD POOL NO C26902 6.5% (effective rate 7.732%), 5/1/2029	266.94	261.67	297.72
31293QXU2	Bond LT Other	FHLMC GOLD POOL NO C26991 6.5% (effective rate 7.717%), 5/1/2029	40.79	39.79	44.69
31293QXX6	Bond LT Other	FHLMC GOLD POOL NO C26994 6.5% (effective rate 6.976%), 5/1/2029	306.64	301.89	353.46
31293RH79	Bond LT Other	FHLMC GOLD POOL NO C27454 6.5% (effective rate 6.809%), 6/1/2029	59.31	58.67	64.73
31293RN72	Bond LT Other	FHLMC GOLD POOL NO C27614 6.5% (effective rate 6.632%), 6/1/2029	2,453.73	2,443.56	2,660.54
31293R6H9	Bond LT Other	FHLMC GOLD POOL NO C28072 6% (effective rate 6.459%), 6/1/2029	650.18	639.34	699.88
31293SR27	Bond LT Other	FHLMC GOLD POOL NO C28605 6.5% (effective rate 6.804%), 7/1/2029	819.07	810.38	876.19
31335GNS0	Bond LT Other	FHLMC GOLD POOL NO C80401 7.5% (effective rate 7.8%), 5/1/2026	223.59	222.20	250.60
31335GNX9	Bond LT Other	FHLMC GOLD POOL NO C80406 6.5% (effective rate 7.049%), 6/1/2026	809.77	799.07	900.36
31335GQE8	Bond LT Other	FHLMC GOLD POOL NO C80453 7.5% (effective rate 7.248%), 12/1/2026	362.22	363.78	409.44
31335GQN8	Bond LT Other	FHLMC GOLD POOL NO C80461 7% (effective rate 7.281%), 12/1/2026	433.91	431.26	488.93
3128F9CW8	Bond LT Other	FHLMC GOLD POOL NO D69085 6.5% (effective rate 8.642%), 3/1/2026	88.74	85.66	91.87
3128FBRT4	Bond LT Other	FHLMC GOLD POOL NO D70498 6.5% (effective rate 7.24%), 4/1/2026	37.42	36.75	37.50
3128FCER0	Bond LT Other	FHLMC GOLD POOL NO D71044 6.5% (effective rate 7.18%), 5/1/2026	624.33	613.73	640.73
3128FNAQ2	Bond LT Other	FHLMC GOLD POOL NO D79915 7.5% (effective rate 7.418%), 5/1/2027	42.48	42.60	45.77
3128FRJN1	Bond LT Other	FHLMC GOLD POOL NO D82069 7.5% (effective rate 7.355%), 9/1/2027	356.11	357.89	365.78
3128FXTX5	Bond LT Other	FHLMC GOLD POOL NO D87766 7% (effective rate 6.928%), 3/1/2028	129.55	129.93	141.81
3128FYRS6	Bond LT Other	FHLMC GOLD POOL NO D88597 6.5% (effective rate 6.64%), 4/1/2028	1,988.69	1,980.78	2,268.58
31283GX93	Bond LT Other	FHLMC GOLD POOL NO G00704 7% (effective rate 6.668%), 12/1/2026	1,273.19	1,282.20	1,415.34
31283GZ26	Bond LT Other	FHLMC GOLD POOL NO G00761 7% (effective rate 6.809%), 9/1/2027	245.19	246.31	277.81
3128LXCV0	Bond LT Other	FHLMC GOLD POOL NO G01884 5% (effective rate 3.142%), 9/1/2035	27,731.21	29,428.20	31,723.95
3128M7YM2	Bond LT Other	FHLMC GOLD POOL NO G05816 5.5% (effective rate 3.6%), 11/1/2038	219,886.28	237,524.07	258,368.07
3128MJWR7	Bond LT Other	FHLMC GOLD POOL NO G08655 4% (effective rate 1.491%), 7/1/2045	140,902.93	149,120.10	153,621.42

Retirement Plan for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2020
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Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
3128MJ2S8	Bond LT Other	FHLMC GOLD POOL NO G08784 3.5% (effective rate 2.597%), 10/1/2047	678,732.18	688,258.82	719,319.18
31335BM60	Bond LT Other	FHLMC GOLD POOL NO G61281 3.5% (effective rate 1.485%), 1/1/2048	578,831.48	605,829.76	620,447.84
31335BXB7	Bond LT Other	FHLMC GOLD POOL NO G61574 3% (effective rate 4.267%), 3/1/2048	773,674.95	734,250.05	824,486.72
31335BXX9	Bond LT Other	FHLMC GOLD POOL NO G61594 3% (effective rate 4.633%), 8/1/2048	1,308,601.84	1,244,817.37	1,393,282.60
3132XCR98	Bond LT Other	FHLMC GOLD POOL NO G67712 4% (effective rate 3.8%), 6/1/2048	333,240.58	335,670.10	372,079.01
3132GF6E2	Bond LT Other	FHLMC GOLD POOL NO Q02669 5% (effective rate 3.576%), 8/1/2041	61,462.99	65,737.21	69,778.53
3132GK2F2	Bond LT Other	FHLMC GOLD POOL NO Q04674 4% (effective rate 2.101%), 12/1/2041	28,346.39	29,575.04	31,300.28
3132QPDN1	Bond LT Other	FHLMC GOLD POOL NO Q31808 3% (effective rate 2.253%), 4/1/2045	193,519.13	198,083.26	209,060.33
3132QPD27	Bond LT Other	FHLMC GOLD POOL NO Q32820 3% (effective rate 2.424%), 4/1/2045	192,924.35	197,169.90	207,302.08
3132QSYA0	Bond LT Other	FHLMC GOLD POOL NO Q36104 4% (effective rate 1.819%), 9/1/2045	71,030.88	75,433.24	77,442.43
3132QSYY8	Bond LT Other	FHLMC GOLD POOL NO Q36126 4% (effective rate 1.701%), 9/1/2045	54,808.38	58,187.22	59,755.62
3132QS2P2	Bond LT Other	FHLMC GOLD POOL NO Q36181 4% (effective rate 1.688%), 9/1/2045	126,467.39	134,386.56	137,882.87
3132QS6V5	Bond LT Other	FHLMC GOLD POOL NO Q36283 4% (effective rate 1.288%), 9/1/2045	74,612.95	79,235.12	81,347.83
3132WPRL3	Bond LT Other	FHLMC GOLD POOL NO Q49490 3.5% (effective rate 4.087%), 7/1/2047	486,546.29	481,238.11	515,640.91
3132XXMU0	Bond LT Other	FHLMC GOLD POOL NO Q54870 4% (effective rate 2.172%), 3/1/2048	431,769.74	443,534.49	460,520.06
3132H7DV3	Bond LT Other	FHLMC GOLD POOL NO U99115 3.5% (effective rate 2.599%), 1/1/2045	1,920,367.08	1,987,982.47	2,084,211.86
3132FCAG0	Bond LT Other	FHLMC GOLD POOL NO Z40007 6% (effective rate 4.106%), 3/1/2037	82,597.99	89,531.15	97,963.41
3128QLP96	Bond LT Other	FHLMC GOLD POOL NO 1H2548 2.38% (effective rate 1.482%), 11/1/2035	15,107.95	15,469.13	16,062.99
31407CDB0	Bond LT Other	FNMA POOL NO 826398 2.14% (effective rate 1.679%), 7/1/2035	39,718.72	39,970.15	40,072.90
31414KHR4	Bond LT Other	FNMA POOL NO 968340 5.7% (effective rate 5.248%), 9/1/2047	109,060.37	114,205.12	118,857.31
3140HRZS5	Bond LT Other	FNMA POOL NO BL0752 3.65% (effective rate 3.564%), 1/1/2029	3,410,000.00	3,416,679.80	3,944,521.42
501044DF5	Bond LT Other	KROGER CO 3 7/8% Due 10/15/2046 AO15 3.88% (effective rate 4.361%), 10/15/2046	192,000.00	177,627.65	226,148.70
501044CN9	Bond LT Other	KROGER CO 5.4% Due 7/15/2040 JJ15 5.4% (effective rate 3.538%), 7/15/2040	264,000.00	331,675.38	356,908.32
571676AG0	Bond LT Other	MARS INC SERIES 144A 4.12% (effective rate 3.382%), 4/1/2054	239,000.00	273,938.95	310,531.39
151191BE2	Bond LT Other	CELULOSA ARAUCO CONSTITU SERIES 144A 4.25% (effective rate 4.336%), 4/30/2029	1,225,000.00	1,217,635.38	1,382,232.17
37331NAN1	Bond LT Other	GEORGIA PACIFIC LLC SERIES 144A 0.95% (effective rate 0.958%), 5/15/2026	515,000.00	514,782.09	516,291.35
460146CQ4	Bond LT Other	INTERNATIONAL PAPER CO 4.4% Due 8/15/2047 FA15 4.4% (effective rate 4.003%), 8/15/2047	140,000.00	148,948.28	182,676.53
65473PAJ4	Bond LT Other	NISOURCE INC 3.6% Due 5/1/2030 MN1 3.6% (effective rate 3.612%), 5/1/2030	115,000.00	114,887.99	133,111.76
720186AM7	Bond LT Other	PIEDMONT NATURAL GAS CO 3.35% Due 6/1/2050 JD1 3.35% (effective rate 3.388%), 6/1/2050	112,000.00	111,209.66	125,470.71
93884PDY3	Bond LT Other	WASHINGTON GAS LIGHT CO SERIES MTN 3.65% (effective rate 3.678%), 9/15/2049	230,000.00	228,855.80	274,825.71
98956PAT9	Bond LT Other	ZIMMER BIOMET HOLDINGS 3.55% Due 3/20/2030 MS20 3.55% (effective rate 3.579%), 3/20/2030	125,000.00	124,712.60	141,769.44
404119BU2	Bond LT Other	HCA INC 1ST LIEN 4.5% (effective rate 4.068%), 2/15/2027	210,000.00	214,858.90	244,305.34
404119BQ1	Bond LT Other	HCA INC 5 1/4% Due 4/15/2025 AO15 5.25% (effective rate 4.099%), 4/15/2025	101,000.00	105,523.15	117,994.79
42218SAH1	Bond LT Other	HEALTH CARE SERVICES CORP SERIES 144A 3.2% (effective rate 3.247%), 6/1/2050	250,000.00	247,779.16	267,986.26
444859BK7	Bond LT Other	HUMANA INC SR UNSECURED 3.12% (effective rate 1.831%), 8/15/2029	650,000.00	716,781.51	717,927.09
91324PDT6	Bond LT Other	UNITEDHEALTH GROUP INC 3 1/2% Due 8/15/2039 FA15 3.5% (effective rate 3.569%), 8/15/2039	149,000.00	147,606.06	176,294.30
91324PDV1	Bond LT Other	UNITEDHEALTH GROUP INC 3 7/8% Due 8/15/2059 FA15 3.88% (effective rate 3.919%), 8/15/2059	105,000.00	104,080.59	136,180.06
94973VBK2	Bond LT Other	WELLPOINT INC 4.65% Due 8/15/2044 FA15 4.65% (effective rate 3.042%), 8/15/2044	79,000.00	99,980.29	103,876.64
161542CY9	Bond LT Other	CHASE FUNDING LOAN ACQUISITION SERIES 2003-C2 CLASS 1A 4.75% (effective rate 3.72%), 3/25/2021	8,478.98	8,458.09	8,478.98
026874DC8	Bond LT Other	AMERICAN INTL GROUP 3 7/8% Due 1/15/2035 JJ15 3.88% (effective rate 4.055%), 1/15/2035	55,000.00	53,947.40	66,037.22
026874DH7	Bond LT Other	AMERICAN INTL GROUP 3.9% Due 4/1/2026 AO1 3.9% (effective rate 3.53%), 4/1/2026	291,000.00	295,893.61	331,835.11
026874DL8	Bond LT Other	AMERICAN INTL GROUP 4 3/4% Due 4/1/2048 AO1 4.75% (effective rate 3.37%), 4/1/2048	238,000.00	295,584.27	319,423.76
026874DB0	Bond LT Other	AMERICAN INTL GROUP 4 3/8% Due 1/15/2055 JJ15 4.38% (effective rate 3.753%), 1/15/2055	105,000.00	117,399.82	135,512.86
026874DM6	Bond LT Other	AMERICAN INTL GROUP SERIES A 9 HYB 5.75% (effective rate 1.605%), 4/1/2048	233,000.00	251,581.92	268,111.76
03939AAA5	Bond LT Other	ARCH CAPITAL GROUP LTD 3.635% Due 6/30/2050 JD30 3.64% (effective rate 3.073%), 6/30/2050	139,000.00	153,920.75	160,915.38
04621XAM0	Bond LT Other	ASSURANT INC 3.7% Due 2/22/2030 FA22 3.7% (effective rate 2.967%), 2/22/2030	200,000.00	211,384.06	220,698.45
04621XAJ7	Bond LT Other	ASSURANT INC 4.9% Due 3/27/2028 MS27 4.9% (effective rate 4.949%), 3/27/2028	321,000.00	320,028.39	371,676.72
04685A2R1	Bond LT Other	ATHENE GLOBAL FUNDING SERIES 144A 2.55% (effective rate 2.548%), 11/19/2030	689,000.00	689,099.72	692,612.90
04685A2M2	Bond LT Other	ATHENE GLOBAL FUNDING SERIES 144A 2.8% (effective rate 2.817%), 5/26/2023	312,000.00	311,874.04	325,996.45
04685A2K6	Bond LT Other	ATHENE GLOBAL FUNDING SERIES 144A 2.95% (effective rate 2.786%), 11/12/2026	268,000.00	270,356.66	287,757.79
084664CR0	Bond LT Other	BERKSHIRE HATHAWAY FINANCE 4 1/4% Due 1/15/2049 JJ15 4.25% (effective rate 4.219%), 1/15/2049	200,000.00	201,000.38	264,642.72
29248HAA1	Bond LT Other	EMPOWER FINANCE 2020 LP SERIES 144A 1.36% (effective rate 1.357%), 9/17/2027	82,000.00	82,000.00	82,797.97
303901BB7	Bond LT Other	FAIRFAX FINANCIAL HLDGS LTD SERIES 144A 4.85% (effective rate 4.088%), 4/17/2028	273,000.00	285,741.40	306,428.79
304071AA1	Bond LT Other	FAIRFAX US INC SERIES 144A 4.88% (effective rate 3.653%), 8/13/2024	267,000.00	277,933.38	290,803.25
416515AS3	Bond LT Other	HARTFORD FINL SERV GROUP 5.95% (effective rate 2.936%), 10/15/2036	428,000.00	590,004.93	597,074.06
53079EBJ2	Bond LT Other	LIBERTY MUTUAL GROUP INC SERIES 144A 3.95% (effective rate 3.081%), 10/15/2050	526,000.00	613,851.04	627,303.99
59217GCS6	Bond LT Other	MET LIFE GLOB FUNDING I SERIES 144A 3.38% (effective rate 3.381%), 1/11/2022	1,000,000.00	999,932.38	1,031,673.20
59156RCA4	Bond LT Other	METLIFE INC SERIES G 3.85% (effective rate 3.85%),	260,000.00	260,000.00	273,682.55
64952WDG5	Bond LT Other	NEW YORK LIFE GLOBAL FDG SERIES 144A 2.88% (effective rate 2.89%), 4/10/2024	264,000.00	263,871.02	283,835.53
668138AC4	Bond LT Other	NORTHWESTERN MUTUAL LIFE SERIES 144A 3.62% (effective rate 3.332%), 9/30/2059	52,000.00	55,274.20	59,868.23
878091BG1	Bond LT Other	TEACHERS INSUR & ANNUITY SERIES 144A 3.3% (effective rate 3.307%), 5/15/2050	374,000.00	373,501.64	409,986.44
89417EAM1	Bond LT Other	TRAVELERS COMPANIES INC 4% Due 5/30/2047 MN30 4% (effective rate 2.651%), 5/30/2047	76,000.00	95,127.78	99,072.82
98420EAC9	Bond LT Other	XLIT LTD 4.45% Due 3/31/2025 MS30 4.45% (effective rate 2.54%), 3/31/2025	312,000.00	335,814.94	356,229.32
98420EAD7	Bond LT Other	XLIT LTD 5 1/2% Due 3/31/2045 MS30 5.5% (effective rate 4.047%), 3/31/2045	426,000.00	519,580.06	593,991.00
01609WAQ5	Bond LT Other	ALIBABA GROUP HOLDING 3.6% Due 11/28/2024 MN28 3.6% (effective rate 3.622%), 11/28/2024	742,000.00	741,392.76	816,799.87
02079KAE7	Bond LT Other	ALPHABET INC 1.9% Due 8/15/2040 FA15 1.9% (effective rate 1.927%), 8/15/2040	300,000.00	298,688.95	292,544.12
02079KAF4	Bond LT Other	ALPHABET INC 2.05% Due 8/15/2050 FA15 2.05% (effective rate 2.088%), 8/15/2050	160,000.00	158,659.89	152,346.44
023135BT2	Bond LT Other	AMAZON.COM INC 2 1/2% Due 6/3/2050 JD3 2.5% (effective rate 2.549%), 6/3/2050	223,000.00	220,745.95	230,800.81
023135BU9	Bond LT Other	AMAZON.COM INC 2.7% Due 6/3/2060 JD3 2.7% (effective rate 2.749%), 6/3/2060	81,000.00	80,047.68	86,349.04
56035LAD6	Bond LT Other	MAIN STREET CAPITAL CORP 5.2% Due 5/1/2024 MN1 5.2% (effective rate 4.418%), 5/1/2024	222,000.00	227,312.93	240,749.09
69121KAE4	Bond LT Other	OWL ROCK CAPITAL CORP 3.4% Due 7/15/2026 JJ15 3.4% (effective rate 3.629%), 7/15/2026	250,000.00	247,137.89	253,342.18
69121KAD6	Bond LT Other	OWL ROCK CAPITAL CORP 4 1/4% Due 1/15/2026 JJ15 4.25% (effective rate 4.405%), 1/15/2026	434,000.00	430,983.82	457,165.06
858119BN9	Bond LT Other	STEEL DYNAMICS INC 1.65% Due 10/15/2027 AO15 1.65% (effective rate 1.736%), 10/15/2027	156,000.00	155,140.77	160,439.04
858119BP4	Bond LT Other	STEEL DYNAMICS INC 3 1/4% Due 10/15/2050 AO15 3.25% (effective rate 3.41%), 10/15/2050	211,000.00	204,718.88	219,074.82
20030NDN8	Bond LT Other	COMCAST CORP 1 1/2% Due 2/15/2031 FA15 1.5% (effective rate 1.604%), 2/15/2031	729,000.00	721,928.86	720,092.99
20030NDA6	Bond LT Other	COMCAST CORP 2.65% Due 2/1/2030 FA1 2.65% (effective rate 2.667%), 2/1/2030	150,000.00	149,794.03	163,810.32
20030NDG3	Bond LT Other	COMCAST CORP 3.4% Due 4/1/2030 AO1 3.4% (effective rate 3.421%), 4/1/2030	200,000.00	199,662.29	230,626.41

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20030NCE9	Bond LT Other	COMCAST CORP 3.999% Due 11/1/2049 MN1 4% (effective rate 4.129%), 11/1/2049	301,000.00	294,427.08	380,678.42
25470DAT6	Bond LT Other	DISCOVERY COMMUNICATIONS 5.2% Due 9/20/2047 MS20 5.2% (effective rate 5.427%), 9/20/2047	400,000.00	387,237.07	519,169.98
254687FY7	Bond LT Other	DISNEY WALT CO SR UNSECURED 3.5% (effective rate 3.507%), 5/13/2040	149,000.00	148,849.88	175,149.80
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15 4.45% (effective rate 4.45%), 1/15/2043	557,000.00	556,991.38	729,096.03
63946CAE8	Bond LT Other	NBCUNIVERSAL ENTERPRISE 144A 5.25% (effective rate 4.949%),	550,000.00	583,447.50	553,185.57
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	273,000.00	285,320.45	362,317.75
925524AV2	Bond LT Other	VIACOM INC SR GLBL DB5.5%33 5 1/2% Due 5/15/2033 MN15 5.5% (effective rate 4.966%), 5/15/2033	180,000.00	188,795.31	231,334.59
92553PAP7	Bond LT Other	VIACOM INC SR UNSECURED 4.38% (effective rate 5.106%), 3/15/2043	52,000.00	46,981.82	61,334.82
92556HAB3	Bond LT Other	VIACOMCBS INC 4.95% Due 1/15/2031 JJ15 4.95% (effective rate 5.191%), 1/15/2031	18,000.00	17,663.53	22,576.76
034863AS9	Bond LT Other	ANGLO AMERICAN CAPITAL SERIES 144A 3.62% (effective rate 2.361%), 9/11/2024	78,000.00	81,466.43	85,407.07
65120FAD6	Bond LT Other	NEWCREST FINANCE PTY LTD SERIES 144A 3.25% (effective rate 3.275%), 5/13/2030	97,000.00	96,800.08	107,524.73
878742AE5	Bond LT Other	TECK COMINCO LTD 6.12% (effective rate 5.793%), 10/1/2035	277,000.00	286,011.10	357,516.68
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042 AO9 4.12% (effective rate 3.941%), 10/9/2042	28,000.00	28,747.03	32,774.44
369604BW2	Bond LT Other	GENERAL ELECTRIC CO 3 5/8% Due 5/1/2030 MN1 3.62% (effective rate 3.644%), 5/1/2030	40,000.00	39,938.95	45,576.58
3137FLV35	Bond LT Other	FHLMC SERIES 4879 CLASS ZA 4% (effective rate 1.66%), 5/15/2049	855,056.47	924,676.75	975,331.17
136385AP6	Bond LT Other	CANADIAN NATL RESOURCES 6 3/4% Due 2/1/2039 FA1 6.75% (effective rate 3.98%), 2/1/2039	55,000.00	74,506.33	75,317.49
136385AE1	Bond LT Other	CANADIAN NATL RESOURCES 6.45% Due 6/30/2033 JD30 6.45% (effective rate 4.515%), 6/30/2033	442,000.00	523,003.91	578,391.71
20825VAB8	Bond LT Other	CONOCOPHILLIPS CANADA 5.95% Due 10/15/2036 AO15 5.95% (effective rate 3.145%), 10/15/2036	178,000.00	239,750.20	250,197.64
25278XAL3	Bond LT Other	DIAMONDBACK ENERGY INC 2 7/8% Due 12/1/2024 JD1 2.88% (effective rate 2.897%), 12/1/2024	573,000.00	572,524.55	601,733.23
25278XAN9	Bond LT Other	DIAMONDBACK ENERGY INC 3 1/2% Due 12/1/2029 JD1 3.5% (effective rate 3.344%), 12/1/2029	155,000.00	156,784.50	165,673.46
25278XAM1	Bond LT Other	DIAMONDBACK ENERGY INC 3 1/4% Due 12/1/2026 JD1 3.25% (effective rate 2.571%), 12/1/2026	225,000.00	233,008.23	240,455.54
279158AN9	Bond LT Other	ECOPETROL SA 6 7/8% Due 4/29/2030 AO29 6.88% (effective rate 7%), 4/29/2030	475,000.00	470,920.43	611,274.27
29446MAF9	Bond LT Other	EQUINOR ASA 3 1/8% Due 4/6/2030 AO6 3.12% (effective rate 3.218%), 4/6/2030	41,000.00	40,695.30	46,587.77
30231GBF8	Bond LT Other	EXXON MOBIL CORPORATION 4.227% Due 3/19/2040 MS19 4.23% (effective rate 4.227%), 3/19/2040	100,000.00	100,000.00	124,320.98
42809HAD9	Bond LT Other	HESS CORP 5.6% Due 2/15/2041 FA15 5.6% (effective rate 4.369%), 2/15/2041	200,000.00	232,724.05	241,764.87
448055AJ2	Bond LT Other	HUSKY ENERGY INC 3.95% Due 4/15/2022 AO15 3.95% (effective rate 3.522%), 4/15/2022	620,000.00	622,568.20	638,970.93
48667QAQ8	Bond LT Other	KAZMUNAYGAS NATIONAL CO SERIES 144A 5.38% (effective rate 5.375%), 4/24/2030	875,000.00	875,000.00	1,078,396.94
56585ABH4	Bond LT Other	MARATHON PETROLEUM CORP 4.7% Due 5/1/2025 MN1 4.7% (effective rate 4.661%), 5/1/2025	215,000.00	215,303.11	246,373.90
56585ABB7	Bond LT Other	MARATHON PETROLEUM CORP 5 1/8% Due 4/1/2024 AO1 5.12% (effective rate 4.208%), 4/1/2024	473,000.00	478,007.32	482,150.14
655044AQ8	Bond LT Other	NOBLE ENERGY INC 3 1/4% Due 10/15/2029 AO15 3.25% (effective rate 7.996%), 10/15/2029	54,000.00	38,035.27	61,270.70
655044AN5	Bond LT Other	NOBLE ENERGY INC 4.95% Due 8/15/2047 FA15 4.95% (effective rate 4.326%), 8/15/2047	246,000.00	269,871.81	346,163.69
718546AW4	Bond LT Other	PHILLIPS 66 2.15% Due 12/15/2030 JD15 2.15% (effective rate 2.364%), 12/15/2030	561,000.00	550,402.28	569,255.15
723787AQ0	Bond LT Other	PIONEER NATURAL RESOURCES 1.9% Due 8/15/2030 FA15 1.9% (effective rate 0%), 8/15/2030	-	-	-
822582BE1	Bond LT Other	SHELL INTERNATIONAL FIN 4 1/8% Due 5/11/2035 MN11 4.12% (effective rate 2.689%), 5/11/2035	185,000.00	216,470.78	230,415.75
89153VAX7	Bond LT Other	TOTAL CAPITAL INTL SA 2.986% Due 6/29/2041 JD29 2.99% (effective rate 2.986%), 6/29/2041	354,000.00	354,000.00	385,479.93
406216BJ9	Bond LT Other	HALLIBURTON CO 4.85% Due 11/15/2035 MN15 4.85% (effective rate 3.556%), 11/15/2035	202,000.00	231,207.03	235,201.34
406216BG5	Bond LT Other	HALLIBURTON CO SR UNSECURED 3.8% (effective rate 2.812%), 11/15/2025	8,000.00	8,340.37	8,971.48
806851AG6	Bond LT Other	SCHLUMBERGER HLDGS CORP SERIES 144A 4% (effective rate 1.894%), 12/21/2025	77,000.00	84,289.65	87,506.91
806854AD7	Bond LT Other	SCHLUMBERGER INVESTMENT SERIES 144A 2.4% (effective rate 3.722%), 8/1/2022	380,000.00	372,339.59	389,612.56
017154AA3	Bond LT Other	ALLEGANY PARK CLO LTD SERIES 2019-1A CLASS A 144A 1.55% (effective rate 1.551%), 1/20/2033	1,350,000.00	1,350,000.00	1,351,999.35
00176AAX3	Bond LT Other	AMERICAN MONEY MANAGEMENT SERIES 2012-11A CLASS A1R2 144 1.22% (effective rate 1.328%), 4/30/2031	1,105,000.00	1,100,763.66	1,095,996.46
00175MBF6	Bond LT Other	AMERICAN MONEY MANAGEMENT SERIES 2014-15A CLASS ARR 1.54% (effective rate 1.538%), 1/15/2032	897,808.12	897,808.12	897,817.10
03768RAC0	Bond LT Other	APIDOS CLO SERIES 2019-32A CLASS A1 1.54% (effective rate 1.541%), 1/20/2033	500,000.00	500,000.00	500,793.50
06762LAA6	Bond LT Other	BABSON CLO LTD SERIES 2020-1A CLASS A1 144A 1.62% (effective rate 1.621%), 10/15/2032	1,000,000.00	1,000,000.00	1,001,904.00
07355TAA0	Bond LT Other	BEECHWOOD PARK CLO LTD SERIES 2019-1 CLASS A1 144A 1.55% (effective rate 1.55%), 1/17/2033	1,400,000.00	1,400,000.00	1,402,062.20
08179HAA8	Bond LT Other	BENEFIT STREET PARTNERS CLO LT SERIES 2017-12A CLASS A1 144A 1.49% (effective rate 2.21%), 10/15/2030	1,000,000.00	974,320.98	1,000,006.00
08182RAA1	Bond LT Other	BENEFIT STREET PARTNERS CLO LT SERIES 2019-19A CLASS A 144A 1.59% (effective rate 1.59%), 1/15/2033	1,500,000.00	1,500,000.00	1,502,844.00
14314LAC9	Bond LT Other	CARLYLE GLOBAL MARKET STRATEGY SERIES 2014-2RA CLASS A1 144A 1.27% (effective rate 1.273%), 5/15/2031	887,072.01	887,072.01	881,085.16
161546GR1	Bond LT Other	CHASE FUNDING MORTGAGE LOAN AS SERIES 2003-5 CLASS 2A2 0.75% (effective rate 0.744%), 7/25/2033	16,607.54	16,614.01	15,631.93
12551RAA6	Bond LT Other	CIFC FUNDING LTD SERIES 2018-1A CLASS A 144A 1.22% (effective rate 1.822%), 4/18/2031	1,500,000.00	1,468,726.78	1,491,054.00
12555XAA9	Bond LT Other	CIFC FUNDING LTD SERIES 2019-6A CLASS A1 144A 1.56% (effective rate 1.563%), 1/16/2033	1,300,000.00	1,300,000.00	1,302,327.00
12555XAC5	Bond LT Other	CIFC FUNDING LTD SERIES 2019-6A CLASS A2 144A 1.98% (effective rate 1.984%), 1/16/2033	500,000.00	500,000.00	501,893.50
12547LAA6	Bond LT Other	CIFC FUNDING LTD SERIES 2020-2A CLASS A1 144A 1.87% (effective rate 1.872%), 8/24/2032	1,200,000.00	1,200,000.00	1,205,133.60
25755TAJ9	Bond LT Other	DOMINOS PIZZA MASTER ISSUER SERIES 2018-1A CLASS A2I 144A 4.12% (effective rate 4.136%), 7/25/2048	1,661,750.00	1,661,750.00	1,760,661.86
26245EAB5	Bond LT Other	DRYDEN SENIOR LOAN FUND SERIES 2017-47A CLASS A2 144A 1.59% (effective rate 1.59%), 4/15/2028	500,000.00	500,000.00	498,943.50
262431AC3	Bond LT Other	DRYDEN SENIOR LOAN FUND SERIES 2017-50A CLASS A2 144A 1.64% (effective rate 1.64%), 7/15/2030	280,000.00	280,000.00	279,999.16
26245MAC5	Bond LT Other	DRYDEN SENIOR LOAN FUND SERIES 2018-55A CLASS A1 144A 3.02% (effective rate 3.032%), 4/15/2031	1,000,000.00	1,000,000.00	996,061.00
28622QAB7	Bond LT Other	ELEVATION CLO LTD SERIES 2014-2A CLASS A1R 144A 1.47% (effective rate 1.815%), 10/15/2029	800,000.00	791,457.22	799,841.60
36320WAL0	Bond LT Other	GALAXY CLO LTD SERIES 2015-21A CLASS AR 144A 1.24% (effective rate 1.399%), 4/20/2031	450,000.00	447,131.11	447,331.05

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46620VAA2	Bond LT Other	J.G. WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.53% (effective rate 3.935%), 9/15/2072	688,532.98	662,084.62	774,227.40
46590UAA0	Bond LT Other	J.G.WENTWORTH XLII LLC SERIES 2018-2A CLASS A 144A 3.96% (effective rate 3.997%), 10/15/2075	879,888.50	879,448.21	1,011,605.47
46618HAA7	Bond LT Other	JGWPT XXXIII LLC SERIES 2014-3 CLASS A 144A 3.5% (effective rate 3.814%), 6/15/2077	1,267,004.37	1,229,119.81	1,412,434.41
48661NAA6	Bond LT Other	KAYNE CLO SERIES 2019-6A CLASS A1 144A 1.6% (effective rate 1.601%), 1/20/2033	1,000,000.00	1,000,000.00	1,002,223.00
50184VAR5	Bond LT Other	LCM LTD PARTNERSHIP SERIES 2013-14R CLASS AR 144A 1.26% (effective rate 2.23%), 7/20/2031	680,000.00	654,859.96	675,167.24
50188YAA2	Bond LT Other	LCM LTD PARTNERSHIP SERIES 2017-24 CLASS A 144A 1.53% (effective rate 1.531%), 3/20/2030	250,000.00	250,000.00	250,009.00
55954YAA3	Bond LT Other	MAGNETITE CLO LTD SERIES 2020-26A CLASS A 144A 1.99% (effective rate 1.992%), 7/15/2030	600,000.00	600,000.00	601,948.20
56608KAA1	Bond LT Other	MARBLE POINT CLO LTD SERIES 2018-2A CLASS A1 144A 1.55% (effective rate 1.777%), 1/20/2032	690,000.00	683,129.79	689,410.74
61946LAA0	Bond LT Other	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.2% (effective rate 4.247%), 2/20/2044	1,057,535.04	1,056,897.01	1,131,462.51
64133CAA7	Bond LT Other	NEUBERGER BERMAN CLO LTD SERIES 2019-35A CLASS A1 144A 1.58% (effective rate 1.581%), 1/19/2033	760,000.00	760,000.00	761,283.64
65023TAJ1	Bond LT Other	NEWARK BSL CLO 1 LTD SERIES 2020-1R CLASS A1R 144A 1.32% (effective rate 2.041%), 12/21/2029	850,000.00	830,561.86	848,161.45
67402FAA7	Bond LT Other	OAKTREE CLO LTD SERIES 2020-1 CLASS A 144A 2.24% (effective rate 2.242%), 7/15/2029	500,000.00	500,000.00	502,189.00
67590GBG3	Bond LT Other	OCTAGON INVESTMENT PARTNERS SERIES 2013-1A CLASS A1R2 144A 1.21% (effective rate 2.309%), 1/25/2031	1,000,000.00	959,501.76	992,011.00
67590RAY1	Bond LT Other	OCTAGON LOAN FUNDING LTD SERIES 2014-RR CLASS ARR 144A 1.4% (effective rate 1.492%), 11/18/2031	1,500,000.00	1,493,935.03	1,500,015.00
67109BCN2	Bond LT Other	OHA LOAN FUNDING LTD SERIES 2015-1R CLASS A1R2 144A 1.56% (effective rate 1.564%), 11/15/2032	1,100,000.00	1,100,000.00	1,101,252.90
69701BAA0	Bond LT Other	PALMER SQUARE CLO LTD SERIES 2020-2A CLASS A1A 1.94% (effective rate 1.941%), 7/15/2031	1,200,000.00	1,200,000.00	1,203,699.60
69688AAA9	Bond LT Other	PALMER SQUARE CLO LTED SERIES 2013-2A CLASS AARR 144A 3.58% (effective rate 3.597%), 10/17/2031	700,000.00	700,000.00	700,013.30
81881JAC6	Bond LT Other	SHACKLETON CLO LTD SERIES 2014-5RA CLASS A 144A 1.34% (effective rate 1.344%), 5/7/2031	2,250,000.00	2,250,000.00	2,238,198.75
83162CZZ9	Bond LT Other	SMALL BUSINESS ADMINISTRATION SERIES 2018-20K CLASS 1 3.87% (effective rate 3.87%), 11/1/2038	710,624.76	710,624.76	803,918.97
83162CA37	Bond LT Other	SMALL BUSINESS ADMINISTRATION SERIES 2018-20L CLASS 1 3.54% (effective rate 3.54%), 12/1/2038	535,090.14	535,090.14	597,849.48
83406HAA6	Bond LT Other	SOFI CONSUMER LOAN PROGRA SERIES 2018-4 CLASS A 144A 3.54% (effective rate 3.568%), 11/26/2027	90,706.52	90,706.17	91,065.04
83405QAC3	Bond LT Other	SOFI CONSUMER LOAN PROGRAM SERIES 2017-6 CLASS B 144A 3.52% (effective rate 3.545%), 11/25/2026	1,000,000.00	999,961.52	1,027,827.62
83406CAB5	Bond LT Other	SOFI CONSUMER LOAN PROGRAM SERIES 2019-2 CLASS B 144A 3.22% (effective rate 2.572%), 4/25/2028	650,000.00	653,965.19	663,436.21
83405BAB8	Bond LT Other	SOFI CONSUMER LOAN PROGRAM SERIES 2019-4 CLASS B 144A 2.56% (effective rate 2.581%), 8/25/2028	1,925,000.00	1,924,767.10	1,957,772.12
83609YAC0	Bond LT Other	SOUND POINT CLO LTD SERIES 2013-3RA CLASS A 144A 3.15% (effective rate 3.161%), 4/18/2031	1,716,000.00	1,716,000.00	1,706,272.00
83614DAC9	Bond LT Other	SOUND POINT CLO LTD SERIES 2019-4A CLASS A1A 144A 1.64% (effective rate 1.64%), 1/15/2033	1,340,000.00	1,340,000.00	1,342,256.56
88631YAA5	Bond LT Other	TIAA CMBS TRUST SERIES 2018-1A CLASS A1A 144A 1.45% (effective rate 1.451%), 1/20/2032	500,000.00	500,000.00	497,921.50
892725AK8	Bond LT Other	TRAFIGURA SECURITISATION FINAN SERIES 2018-1A CLASS A2 144A 3.73% (effective rate 3.761%), 3/15/2022	2,550,000.00	2,549,963.91	2,599,964.70
915328AU2	Bond LT Other	UPLAND CLO LTD SERIES 2016-1A CLASS A1AR 144A 1.24% (effective rate 1.24%), 4/20/2031	1,300,000.00	1,300,000.00	1,289,817.10
92332CAA7	Bond LT Other	VENTURE CDO LTD SERIES 2018-34A CLASS A 144A 1.5% (effective rate 1.508%), 10/15/2031	400,000.00	400,000.00	399,999.20
124900AD3	Bond LT Other	CCL INDUSTRIES INC SERIES 144A 3.05% (effective rate 3.079%), 6/1/2030	291,000.00	290,309.94	316,799.11
00287YAL3	Bond LT Other	ABBVIE INC 2.9% Due 11/6/2022 MN6 2.9% (effective rate 3.715%), 11/6/2022	250,000.00	246,388.24	261,635.16
00287YAR0	Bond LT Other	ABBVIE INC 4 1/2% Due 5/14/2035 MN14 4.5% (effective rate 3.218%), 5/14/2035	502,000.00	571,980.34	631,054.58
00287YAV1	Bond LT Other	ABBVIE INC 4.3% Due 5/14/2036 MN14 4.3% (effective rate 3.795%), 5/14/2036	550,000.00	580,073.22	676,754.93
00287YAM1	Bond LT Other	ABBVIE INC 4.4% Due 11/6/2042 MN6 4.4% (effective rate 2.865%), 11/6/2042	271,000.00	338,135.09	339,675.74
00287YBV0	Bond LT Other	ABBVIE INC SERIES WI 2.95% (effective rate 2.969%), 11/21/2026	199,000.00	198,793.86	220,338.42
00287YCA5	Bond LT Other	ABBVIE INC SERIES WI 4.05% (effective rate 2.532%), 11/21/2039	101,000.00	123,427.19	122,029.91
00287YCZ0	Bond LT Other	ABBVIE INC SERIES WI 4.62% (effective rate 3.469%), 10/1/2042	224,000.00	262,708.44	284,549.60
00287YBC2	Bond LT Other	ABBVIE INC SR UNSECURED 3.75% (effective rate 3.938%), 11/14/2023	686,000.00	682,507.34	747,676.49
075887BV0	Bond LT Other	BECTON DICKINSON AND CO 3.363% Due 6/6/2024 JD6 3.36% (effective rate 1.983%), 6/6/2024	250,000.00	260,824.94	271,123.66
075887CK3	Bond LT Other	BECTON DICKINSON AND CO 3.794% Due 5/20/2050 MN20 3.79% (effective rate 3.794%), 5/20/2050	129,000.00	129,000.00	153,168.58
110122DQ8	Bond LT Other	BRISTOL-MYERS SQUIBB 1.45% Due 11/13/2030 MN13 1.45% (effective rate 1.468%), 11/13/2030	116,000.00	115,808.08	116,395.16
110122DS4	Bond LT Other	BRISTOL-MYERS SQUIBB 2.55% Due 11/13/2050 MN13 2.55% (effective rate 2.564%), 11/13/2050	116,000.00	115,660.44	118,388.75
110122CQ9	Bond LT Other	BRISTOL-MYERS SQUIBB 4 1/8% Due 6/15/2039 JD15 4.12% (effective rate 4.12%), 6/15/2039	162,000.00	162,092.52	207,291.21
125523CF5	Bond LT Other	CIGNA CORP 4.8% Due 7/15/2046 JJ15 4.8% (effective rate 3.048%), 7/15/2046	570,000.00	744,024.57	754,035.60
125523AF7	Bond LT Other	CIGNA CORP SERIES WI 3.75% (effective rate 4.008%), 7/15/2023	506,000.00	502,871.09	546,449.15
125523AJ9	Bond LT Other	CIGNA CORP SERIES WI 4.8% (effective rate 4.788%), 8/15/2038	133,000.00	133,178.63	172,715.39
125523AK6	Bond LT Other	CIGNA CORP SERIES WI 4.9% (effective rate 3.626%), 12/15/2048	155,000.00	189,152.58	212,530.15
478160CR3	Bond LT Other	JOHNSON & JOHNSON 2.1% Due 9/1/2040 MS1 2.1% (effective rate 2.141%), 9/1/2040	134,000.00	133,119.86	135,063.58
581557BQ7	Bond LT Other	MCKESSON CORP 0.9% Due 12/3/2025 JD3 0.9% (effective rate 0.908%), 12/3/2025	204,000.00	203,921.38	205,014.82
628530BJ5	Bond LT Other	MYLAN INC 5.2% Due 4/15/2048 AO15 5.2% (effective rate 4.326%), 4/15/2048	685,000.00	779,336.04	901,800.47
717081EZ2	Bond LT Other	PFIZER INC 2.55% Due 5/28/2040 MN28 2.55% (effective rate 2.59%), 5/28/2040	107,000.00	106,349.36	114,075.67
874060BD7	Bond LT Other	TAKEDA PHARMACEUTICAL 3 3/8% Due 7/9/2060 JJ9 3.38% (effective rate 3.375%), 7/9/2060	200,000.00	200,000.00	220,318.26
874060AY2	Bond LT Other	TAKEDA PHARMACEUTICAL 3.025% Due 7/9/2040 JJ9 3.02% (effective rate 2.691%), 7/9/2040	495,000.00	519,029.31	522,657.43
91533BAE0	Bond LT Other	UPJOHN INC SERIES 144A 3.85% (effective rate 3.865%), 6/22/2040	178,000.00	177,634.74	199,825.28
91533BAF7	Bond LT Other	UPJOHN INC SERIES 144A 4% (effective rate 4.015%), 6/22/2050	178,000.00	177,539.78	202,768.86
16412XAC9	Bond LT Other	CHENIERE CORP CHRISTI HD 5 7/8% Due 3/31/2025 JD30 5.88% (effective rate 2.833%), 3/31/2025	595,000.00	659,035.94	692,229.02
16412XAJ4	Bond LT Other	CHENIERE CORP CHRISTI HD SERIES WI 3.7% (effective rate 3.379%), 11/15/2029	130,000.00	133,019.85	144,513.99
292480AM2	Bond LT Other	ENABLE MIDSTREAM PARTNER 4.15% Due 9/15/2029 MS15 4.15% (effective rate 5.013%), 9/15/2029	58,000.00	54,499.85	57,650.18

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29250NBC8	Bond LT Other	ENBRIDGE INC SERIES 20 A 5.75% (effective rate 5.704%), 7/15/2080	278,000.00	278,570.19	312,852.68
29278NAQ6	Bond LT Other	ENERGY TRANSFER OPERATNG 3 3/4% Due 5/15/2030 MN15 3.75% (effective rate 3.769%), 5/15/2030	138,000.00	137,790.10	148,557.78
29273RBE8	Bond LT Other	ENERGY TRANSFER OPERATNG 4.9% Due 3/15/2035 MS15 4.9% (effective rate 4.333%), 3/15/2035	115,000.00	121,678.52	126,720.86
49456BAB7	Bond LT Other	KINDER MORGAN INC SERIES 144A 5.62% (effective rate 4.19%), 11/15/2023	480,000.00	496,940.33	540,994.40
55336VBR0	Bond LT Other	MPLX LP 1 3/4% Due 3/1/2026 MS1 1.75% (effective rate 1.791%), 3/1/2026	148,000.00	147,700.92	153,053.63
55336VBQ2	Bond LT Other	MPLX LP 2.65% Due 8/15/2030 FA15 2.65% (effective rate 2.66%), 8/15/2030	104,000.00	103,910.71	109,151.26
55336VAQ3	Bond LT Other	MPLX LP 3 3/8% Due 3/15/2023 MS15 3.38% (effective rate 4.156%), 3/15/2023	649,000.00	638,395.45	687,175.71
682680BA0	Bond LT Other	ONEOK INC 2.2% Due 9/15/2025 MS15 2.2% (effective rate 2.215%), 9/15/2025	295,000.00	294,798.02	306,453.90
72650RBM3	Bond LT Other	PLAINS ALL AMER PIPELINE 3.55% Due 12/15/2029 JD15 3.55% (effective rate 3.844%), 12/15/2029	445,000.00	435,142.34	465,803.54
72650RBN1	Bond LT Other	PLAINS ALL AMER PIPELINE 3.8% Due 9/15/2030 MS15 3.8% (effective rate 3.825%), 9/15/2030	374,000.00	373,231.86	400,543.95
72650RBL5	Bond LT Other	PLAINS ALL AMER PIPELINE 4 1/2% Due 12/15/2026 JD15 4.5% (effective rate 3.146%), 12/15/2026	244,000.00	261,124.71	273,215.16
75886AAL2	Bond LT Other	REGENCY ENERGY PARTNERS 5 7/8% Due 3/1/2022 MS1 5.88% (effective rate 3.164%), 3/1/2022	724,000.00	743,047.07	757,022.01
785592AS5	Bond LT Other	SABINE PASS LIQUEFACTION 5% Due 3/15/2027 MS15 5% (effective rate 3.112%), 3/15/2027	590,000.00	647,797.05	696,091.62
86765BAN9	Bond LT Other	SUNOCO LOGISTICS PARTNER 4 1/4% Due 4/1/2024 AO1 4.25% (effective rate 4.016%), 4/1/2024	43,000.00	43,281.31	46,519.50
86765BAP4	Bond LT Other	SUNOCO LOGISTICS PARTNER SR UNSECURED 5.3% (effective rate 5.39%), 4/1/2044	448,000.00	442,629.45	482,609.56
893574AP8	Bond LT Other	TRANSCONT GAS PIPE LINE SERIES WI 3.25% (effective rate 3.261%), 5/15/2030	82,000.00	81,924.33	91,888.56
48252DAA3	Bond LT Other	KKR GROUP FINANCE CO VII SERIES 144A 3.62% (effective rate 3.654%), 2/25/2050	349,000.00	347,181.45	388,155.64
691205AC2	Bond LT Other	OWL ROCK TECHNOLOGY FINA 4 3/4% Due 12/15/2025 JD12 4.75% (effective rate 4.897%), 12/15/2025	268,000.00	266,277.90	280,308.19
05348EBH1	Bond LT Other	AVALONBAY COMMUNITIES SERIES MTN 2.45% (effective rate 2.498%), 1/15/2031	129,000.00	128,452.19	138,672.81
10112RBD5	Bond LT Other	BOSTON PROPERTIES LP 3 1/4% Due 1/30/2031 JJ30 3.25% (effective rate 3.244%), 1/30/2031	170,000.00	170,080.69	187,552.97
133131AZ5	Bond LT Other	CAMDEN PROPERTY TRUST 2.8% Due 5/15/2030 MN15 2.8% (effective rate 2.808%), 5/15/2030	92,000.00	91,938.25	102,122.47
19828JAB4	Bond LT Other	COLUMBIA PROPERTY TRUST 3.65% Due 8/15/2026 FA15 3.65% (effective rate 3.216%), 8/15/2026	73,000.00	74,552.10	76,253.71
19828JAA6	Bond LT Other	COLUMBIA PROPERTY TRUST SR UNSECURED 4.15% (effective rate 2.323%), 4/1/2025	39,000.00	41,706.66	41,123.49
22003BAL0	Bond LT Other	CORPORATE OFFICE PROP LP 2 1/4% Due 3/15/2026 MS15 2.25% (effective rate 2.298%), 3/15/2026	1,196,000.00	1,193,122.87	1,246,618.39
22822VAQ4	Bond LT Other	CROWN CASTLE INTL CORP 4.15% Due 7/1/2050 JJ1 4.15% (effective rate 4.215%), 7/1/2050	47,000.00	46,486.96	56,818.02
29717PAU1	Bond LT Other	ESSEX PORTFOLIO LP 3% Due 1/15/2030 JJ15 3% (effective rate 3.139%), 1/15/2030	285,000.00	281,907.68	315,008.61
49446RAV1	Bond LT Other	KIMCO REALTY CORP 3.7% Due 10/1/2049 AO1 3.7% (effective rate 4.128%), 10/1/2049	455,000.00	421,538.12	487,866.02
720198AE0	Bond LT Other	PIEDMONT OPERATING PARTN 3.15% Due 8/15/2030 FA15 3.15% (effective rate 3.236%), 8/15/2030	174,000.00	172,762.91	177,505.12
720198AD2	Bond LT Other	PIEDMONT OPERATING PARTN 4.45% Due 3/15/2024 MS15 4.45% (effective rate 4.124%), 3/15/2024	140,000.00	141,255.72	150,280.73
74340XBP5	Bond LT Other	PROLOGIS LP 3% Due 4/15/2050 AO15 3% (effective rate 3.054%), 4/15/2050	135,000.00	133,591.71	148,969.96
75884RBA0	Bond LT Other	REGENCY CENTERS LP 3.7% Due 6/15/2030 JD15 3.7% (effective rate 3.723%), 6/15/2030	200,000.00	199,634.34	226,086.56
76131VAB9	Bond LT Other	RETAIL PPTYS OF AMERICA 4 3/4% Due 9/15/2030 MS15 4.75% (effective rate 4.917%), 9/15/2030	152,000.00	150,044.68	162,015.27
80622GAD6	Bond LT Other	SCENTRE MGMT LTD RE1 LTD SERIES 144A 3.62% (effective rate 3.746%), 1/28/2026	197,000.00	195,903.22	216,736.18
90265EAR1	Bond LT Other	UDR INC 3% Due 8/15/2031 FA15 3% (effective rate 2.238%), 8/15/2031	264,000.00	282,530.58	291,438.23
92277GAB3	Bond LT Other	VENTAS REALTY LP 5.7% Due 9/30/2043 MS31 5.7% (effective rate 4.264%), 9/30/2043	255,000.00	307,265.59	330,511.24
92340LAG4	Bond LT Other	VEREIT OPERATING PARTNER 2.85% Due 12/15/2032 JD15 2.85% (effective rate 2.916%), 12/15/2032	171,000.00	169,857.13	178,609.52
948741AJ2	Bond LT Other	WEINGARTEN REALTY INVEST 3 1/2% Due 4/15/2023 AO15 3.5% (effective rate 3.556%), 4/15/2023	781,000.00	780,018.30	808,357.52
92936UAG4	Bond LT Other	WP CAREY INC 2.4% Due 2/1/2031 FA1 2.4% (effective rate 2.486%), 2/1/2031	148,000.00	146,867.64	153,839.60
256677AG0	Bond LT Other	DOLLAR GENERAL CORP 3 1/2% Due 4/3/2030 AO3 3.5% (effective rate 3.505%), 4/3/2030	15,000.00	14,993.74	17,259.02
437076CC4	Bond LT Other	HOME DEPOT INC 3.3% Due 4/15/2040 AO15 3.3% (effective rate 3.361%), 4/15/2040	165,000.00	163,573.62	193,996.22
58013MEZ3	Bond LT Other	MCDONALDS CORP SERIES MTN 4.7% (effective rate 2.697%), 12/9/2035	575,000.00	711,976.36	747,966.31
032654AN5	Bond LT Other	ANALOG DEVICES INC 3 1/2% Due 12/5/2026 JD5 3.5% (effective rate 4.155%), 12/5/2026	59,000.00	56,986.55	67,104.39
458140BJ8	Bond LT Other	INTEL CORP 3 1/4% Due 11/15/2049 MN15 3.25% (effective rate 2.344%), 11/15/2049	171,000.00	202,970.86	191,431.25
458140BK5	Bond LT Other	INTEL CORP 3.1% Due 2/15/2060 FA15 3.1% (effective rate 3.129%), 2/15/2060	105,000.00	104,313.66	113,284.44
595017AQ7	Bond LT Other	MICROCHIP TECHNOLOGY INC SERIES 144A 2.67% (effective rate 2.624%), 9/1/2023	286,000.00	286,330.18	299,444.75
67066GAG9	Bond LT Other	NVIDIA CORP 3 1/2% Due 4/1/2040 AO1 3.5% (effective rate 2.484%), 4/1/2040	632,000.00	727,097.38	755,365.91
67066GAH7	Bond LT Other	NVIDIA CORP 3 1/2% Due 4/1/2050 AO1 3.5% (effective rate 3.514%), 4/1/2050	96,000.00	95,752.31	116,232.83
67066GAJ3	Bond LT Other	NVIDIA CORP 3.7% Due 4/1/2060 AO1 3.7% (effective rate 3.714%), 4/1/2060	75,000.00	74,780.45	96,098.61
62954HAD0	Bond LT Other	NXP BV NXP FDG NXP USA SERIES 144A 3.4% (effective rate 3.43%), 5/1/2030	155,000.00	154,626.54	175,735.60
872882AF2	Bond LT Other	TSMC GLOBAL LTD SERIES 144A 1% (effective rate 1.059%), 9/28/2027	300,000.00	298,850.42	297,138.17
00507VAQ2	Bond LT Other	ACTIVISION BLIZZARD 2 1/2% Due 9/15/2050 MS15 2.5% (effective rate 2.513%), 9/15/2050	86,000.00	85,764.41	83,345.72
594918CC6	Bond LT Other	MICROSOFT CORP 2.525% Due 6/1/2050 JD1 2.52% (effective rate 2.492%), 6/1/2050	489,000.00	492,309.19	514,287.13
594918BT0	Bond LT Other	MICROSOFT CORP 3.7% Due 8/8/2046 FA8 3.7% (effective rate 3.178%), 8/8/2046	840,000.00	914,084.40	1,063,706.54
68389XBW4	Bond LT Other	ORACLE CORP 3.6% Due 4/1/2040 AO1 3.6% (effective rate 3.619%), 4/1/2040	272,000.00	271,276.36	318,893.21
68389XBH7	Bond LT Other	ORACLE CORP 3.85% Due 7/15/2036 JJ15 3.85% (effective rate 4.061%), 7/15/2036	350,000.00	341,546.41	423,068.22
195325DL6	Bond LT Other	COLOMBIA REPUBLIC OF SR UNSECURED 3.88% (effective rate 3.946%), 4/25/2027	1,000,000.00	995,612.08	1,113,211.53
71567RAH9	Bond LT Other	PERUSAHAAN PENERBIT SBSN SERIES REGS 4.15% (effective rate 4.567%), 3/29/2027	600,000.00	586,519.47	687,838.94
80413TAH2	Bond LT Other	SAUDI INTERNATIONAL BOND SERIES 144A 4.5% (effective rate 4.562%), 4/17/2030	450,000.00	447,878.31	542,865.90
20267XAA1	Bond LT Other	COMMONBOND STUDENT LOAN SERIES 2018-CGS CLASS A1 3.87% (effective rate 3.901%), 2/25/2046	424,089.16	424,079.17	437,494.62
20267WAA3	Bond LT Other	COMMONBOND STUDENT LOAN T SERIES 2020-AGS CLASS A 144A 1.98% (effective rate 1.993%), 8/25/2050	663,240.99	663,093.37	680,330.71
20267TAA0	Bond LT Other	COMMONBOND STUDENT LOAN TRUST SERIES 2016-A CLASS A1 3.32% (effective rate 3.211%), 5/25/2040	114,711.36	115,336.07	117,978.06
20268KAC4	Bond LT Other	COMMONBOND STUDENT LOAN TRUST SERIES 2017-BGS CLASS B 3.26% (effective rate 3.179%), 9/25/2042	1,042,946.30	1,048,385.49	1,052,218.58
23342KAC8	Bond LT Other	DRB PRIME STUDENT LOAN TRUST SERIES 2017-A CLASS A2B 144A 2.85% (effective rate 2.872%), 5/27/2042	309,286.20	309,214.56	316,749.94

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27034JAB7	Bond LT Other	EARNEST STUDENT LOAN PROGRAM L SERIES 2016-B CLASS A2 3.02% (effective rate 3.042%), 5/25/2034	77,403.83	77,395.39	78,107.64
268571AB2	Bond LT Other	ELFI GRADUATE LOAN PROGRAM SERIES 2018 -A CLASS A2 3.43% (effective rate 3.245%), 8/25/2042	348,685.28	351,802.24	359,680.89
26857EAA6	Bond LT Other	ELFI GRADUATE LOAN PROGRAM SERIES 2019-A CLASS A 144A 2.54% (effective rate 2.556%), 3/25/2044	714,429.22	714,295.23	731,309.08
518889AC4	Bond LT Other	LAUREL RD PRIME SL TR SERIES 2017-C CLASS A2B 144A 2.81% (effective rate 3.339%), 11/25/2042	750,087.56	736,253.83	784,436.46
51888RAB6	Bond LT Other	LAUREL ROAD PRIME STUDENT LO SERIES 2018-B CLASS A2FX 144A 3.54% (effective rate 3.581%), 5/26/2043	1,112,960.54	1,112,307.18	1,139,149.06
63941TAA4	Bond LT Other	NAVIENT STUDENT LOAN TRUST SERIES 2020-2A CLASS A1 144A 1.69% (effective rate 1.424%), 5/15/2069	1,259,276.52	1,271,835.22	1,285,158.13
63941HAA0	Bond LT Other	NAVIENT STUDENT LOAN TRUST SERIES 2020-DA CLASS A 144A 1.69% (effective rate 1.698%), 5/15/2069	597,030.67	596,972.83	607,839.16
83401BAB2	Bond LT Other	SOCIAL PROFESSIONAL LOAN PROG SERIES 2017-F CLASS A2FX 144A 2.84% (effective rate 3.616%), 1/25/2041	1,253,864.51	1,229,799.96	1,282,831.29
78490DAB0	Bond LT Other	SOCIAL PROFESSIONAL LOAN PROG SERIES 2018-C CLASS A2FX 144A 3.59% (effective rate 3.626%), 1/25/2048	900,000.00	899,722.15	933,164.64
83401AAB4	Bond LT Other	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2018-D CLASS A2FX 144A 3.6% (effective rate 3.507%), 2/25/2048	2,365,579.85	2,374,144.32	2,458,175.39
00206RKG6	Bond LT Other	AT&T CORP 2 1/4% Due 2/1/2032 FA1 2.25% (effective rate 2.263%), 2/1/2032	270,000.00	269,667.89	275,828.86
00206RKD3	Bond LT Other	AT&T CORP 3.1% Due 2/1/2043 FA1 3.1% (effective rate 3.103%), 2/1/2043	498,000.00	497,755.10	505,202.08
00206RCP5	Bond LT Other	AT&T CORP 4 1/2% Due 5/15/2035 MN15 4.5% (effective rate 3.033%), 5/15/2035	122,000.00	142,140.03	147,745.99
00206RMF6	Bond LT Other	AT&T CORP SERIES 144A 2.55% (effective rate 2.279%), 12/1/2033	204,000.00	210,059.17	209,723.51
00206RMC3	Bond LT Other	AT&T CORP SERIES 144A 3.5% (effective rate 3.544%), 9/15/2053	253,000.00	250,862.02	254,144.34
00206RME9	Bond LT Other	AT&T CORP SERIES 144A 3.65% (effective rate 3.655%), 9/15/2059	198,000.00	197,771.77	199,321.95
00206RMG4	Bond LT Other	AT&T CORP SERIES 144A 3.8% (effective rate 3.634%), 12/1/2057	194,000.00	200,470.24	202,321.83
00206RJY9	Bond LT Other	AT&T INC 2 3/4% Due 6/1/2031 JD1 2.75% (effective rate 2.767%), 6/1/2031	320,000.00	319,505.00	341,727.58
00206RJZ6	Bond LT Other	AT&T INC 3 1/2% Due 6/1/2041 JD1 3.5% (effective rate 3.521%), 6/1/2041	157,000.00	156,519.76	168,524.42
219350BQ7	Bond LT Other	CORNING INC 5.45% Due 11/15/2079 MN15 5.45% (effective rate 5.466%), 11/15/2079	240,000.00	239,311.10	326,532.75
251566AA3	Bond LT Other	DEUTSCHE TELEKOM AG SERIES 144A 3.62% (effective rate 3.678%), 1/21/2050	150,000.00	148,572.64	172,908.97
87264ABE4	Bond LT Other	T MOBILE USA INC SECURED 3.88% (effective rate 3.635%), 4/15/2030	75,000.00	76,406.93	86,761.80
87264ABH7	Bond LT Other	T MOBILE USA INC SERIES 144A 2.05% (effective rate 2.08%), 2/15/2028	139,000.00	138,722.71	144,553.26
87264ABM6	Bond LT Other	T MOBILE USA INC SERIES 144A 3.3% (effective rate 3.311%), 2/15/2051	117,000.00	116,755.00	119,988.93
87264ABQ7	Bond LT Other	T MOBILE USA INC SERIES 144A 3.6% (effective rate 3.311%), 11/15/2060	387,000.00	411,488.44	410,193.83
87264ABC8	Bond LT Other	T MOBILE USA INC SERIES 144A 3.75% (effective rate 3.757%), 4/15/2027	282,000.00	281,879.41	321,495.58
87264AAW5	Bond LT Other	T MOBILE USA INC SERIES 144A 4.38% (effective rate 4.526%), 4/15/2040	283,000.00	277,523.82	343,717.48
92343VFT6	Bond LT Other	VERIZON COMMUNICATIONS 2.65% Due 11/20/2040 MN20 2.65% (effective rate 2.543%), 11/20/2040	1,095,000.00	1,112,873.51	1,106,707.14
92343VFV1	Bond LT Other	VERIZON COMMUNICATIONS 3% Due 11/20/2060 MN20 3% (effective rate 3.038%), 11/20/2060	109,000.00	108,044.40	109,796.16
92343VEA8	Bond LT Other	VERIZON COMMUNICATIONS 4 1/2% Due 8/10/2033 FA10 4.5% (effective rate 1.836%), 8/10/2033	94,000.00	122,069.16	118,510.30
92343VFD1	Bond LT Other	VERIZON COMMUNICATIONS 4% Due 3/22/2050 MS22 4% (effective rate 4%), 3/22/2050	60,000.00	60,000.00	72,680.48
92343VFM1	Bond LT Other	VERIZON COMMUNICATIONS SERIES 144A 2.99% (effective rate 2.994%), 10/30/2056	73,000.00	72,884.92	73,378.27
92343VDR2	Bond LT Other	VERIZON COMMUNICATIONS SERIES WI 4.81% (effective rate 5.002%), 3/15/2039	496,000.00	484,786.36	646,938.94
92343VBG8	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 3.85% (effective rate 4.94%), 11/1/2042	360,000.00	307,919.85	426,475.79
05567SAA0	Bond LT Other	BNSF FUNDING TRUST I 6.613% Due 12/15/2055 JJ15 6.61% (effective rate 4.639%), 12/15/2055	180,000.00	195,801.99	206,805.12
12189LAZ4	Bond LT Other	BURLINGTON NORTH SANTA FE 3.9% Due 8/1/2046 FA1 3.9% (effective rate 3.232%), 8/1/2046	335,000.00	373,250.93	425,926.72
12189LAP6	Bond LT Other	BURLINGTON NORTH SANTA FE 5.15% Due 9/1/2043 MS1 5.15% (effective rate 3.777%), 9/1/2043	274,000.00	330,131.26	393,548.17
126408HL0	Bond LT Other	CSX CORP 4.65% Due 3/1/2068 MS1 4.65% (effective rate 4.67%), 3/1/2068	150,000.00	149,422.11	209,617.78
31428XAY2	Bond LT Other	FEDEX CORP 4% Due 1/15/2024 JJ15 4% (effective rate 3.641%), 1/15/2024	200,000.00	202,045.32	221,524.02
31428XBN5	Bond LT Other	FEDEX CORP 4.4% Due 1/15/2047 JJ15 4.4% (effective rate 4.464%), 1/15/2047	150,000.00	148,528.17	187,626.23
31428XBA3	Bond LT Other	FEDEX CORP SR UNSECURED 3.9% (effective rate 3.672%), 2/1/2035	236,000.00	241,869.42	281,627.50
87305QCH2	Bond LT Other	TTX CO SERIES 144A 3.6% (effective rate 2.783%), 1/15/2025	345,000.00	355,694.59	383,919.38
911312BK1	Bond LT Other	UNITED PARCEL SERVICE 2 1/2% Due 4/1/2023 AO1 2.5% (effective rate 2.562%), 4/1/2023	129,000.00	128,823.84	135,053.33
911312BL9	Bond LT Other	UNITED PARCEL SERVICE 2.8% Due 11/15/2024 MN15 2.8% (effective rate 3.541%), 11/15/2024	190,000.00	184,942.20	205,448.62
361448BF9	Bond LT Other	GATX CORP 4% Due 6/30/2030 JD30 4% (effective rate 3.996%), 6/30/2030	154,000.00	154,038.64	182,275.72
709599BL7	Bond LT Other	PENSKE TRUCK LEASING SERIES 144A 1.2% (effective rate 1.233%), 11/15/2025	175,000.00	174,727.26	176,676.53
709599BD5	Bond LT Other	PENSKE TRUCK LEASING/PTL SERIES 144A 3.65% (effective rate 3.679%), 7/29/2021	540,000.00	539,899.02	548,410.98
313615TW6	Bond LT Other	FNMA POOL NO 050965 6.5% (effective rate 6.382%), 1/1/2024	89.66	89.50	95.12
31368HXH1	Bond LT Other	FNMA POOL NO 190680 7.5% (effective rate 7.372%), 3/1/2024	231.92	231.45	248.43
31371EVL6	Bond LT Other	FNMA POOL NO 250019 7.5% (effective rate 7.457%), 4/1/2024	157.08	156.65	169.36
31371G2S8	Bond LT Other	FNMA POOL NO 251985 6.5% (effective rate 6.446%), 10/1/2028	654.86	654.59	746.92
31371KR37	Bond LT Other	FNMA POOL NO 254406 6.5% (effective rate 6.154%), 8/1/2032	3,115.97	3,150.21	3,705.76
31371YEX5	Bond LT Other	FNMA POOL NO 265750 7% (effective rate 7.317%), 3/1/2024	144.71	143.58	146.15
31372LUC0	Bond LT Other	FNMA POOL NO 276079 7% (effective rate 7.317%), 5/1/2024	75.46	74.86	75.87
31372NHM9	Bond LT Other	FNMA POOL NO 277536 7% (effective rate 7.464%), 5/1/2024	415.16	411.15	431.07
31372VLE4	Bond LT Other	FNMA POOL NO 283925 7% (effective rate 7.275%), 5/1/2024	56.47	56.05	56.86
31374TYD5	Bond LT Other	FNMA POOL NO 323908 6% (effective rate 8.362%), 9/1/2029	1,578.29	1,476.15	1,788.41
31374UUH7	Bond LT Other	FNMA POOL NO 324684 7.5% (effective rate 7.487%), 6/1/2025	78.61	78.41	78.63
31375Q6H2	Bond LT Other	FNMA POOL NO 342072 6.5% (effective rate 6.868%), 3/1/2026	486.80	481.44	514.03
31379YUP6	Bond LT Other	FNMA POOL NO 433590 6.5% (effective rate 6.519%), 9/1/2028	175.55	175.21	185.17
31379YUQ4	Bond LT Other	FNMA POOL NO 433591 6.5% (effective rate 6.518%), 9/1/2028	268.75	268.25	284.94
31380MDY9	Bond LT Other	FNMA POOL NO 443919 6.5% (effective rate 6.508%), 10/1/2028	152.42	152.19	171.28
31383DMC4	Bond LT Other	FNMA POOL NO 499955 7% (effective rate 7.218%), 7/1/2029	1,531.54	1,517.78	1,648.24
31383HWQ3	Bond LT Other	FNMA POOL NO 503855 6.5% (effective rate 14.775%), 6/1/2029	166.23	159.13	171.27
31383KDZ7	Bond LT Other	FNMA POOL NO 505120 6.5% (effective rate 7.37%), 7/1/2029	858.10	834.29	955.28
31384JKU2	Bond LT Other	FNMA POOL NO 525107 7% (effective rate 7.499%), 12/1/2029	1,175.20	1,153.56	1,224.48
31388UGL8	Bond LT Other	FNMA POOL NO 615003 7% (effective rate 6.791%), 1/1/2032	4,099.70	4,141.36	4,435.68
31389CHK8	Bond LT Other	FNMA POOL NO 621334 6% (effective rate 6.872%), 1/1/2032	11,106.12	10,894.68	12,353.15

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31410GZC0	Bond LT Other	FNMA POOL NO 889139 5.5% (effective rate 4.823%), 3/1/2037	40,477.02	41,301.64	47,165.02
31411JCE4	Bond LT Other	FNMA POOL NO 909169 7% (effective rate 4.269%), 3/1/2038	42,142.44	45,142.99	55,400.36
31411JCP9	Bond LT Other	FNMA POOL NO 909178 7% (effective rate 5.752%), 4/1/2038	105,641.42	112,220.58	136,762.91
31411SRA6	Bond LT Other	FNMA POOL NO 914081 6.5% (effective rate 6.312%), 3/1/2037	24,855.29	25,178.48	27,418.10
31417DKX0	Bond LT Other	FNMA POOL NO AB6609 3.5% (effective rate 1.792%), 10/1/2042	148,753.94	154,735.01	161,001.97
31417WKH3	Bond LT Other	FNMA POOL NO AC9295 5% (effective rate 3.737%), 5/1/2041	88,463.16	93,470.22	100,454.54
31418MY63	Bond LT Other	FNMA POOL NO AD0732 6% (effective rate 3.872%), 1/1/2040	273,708.72	301,000.28	324,817.79
31418M5H1	Bond LT Other	FNMA POOL NO AD0847 5.5% (effective rate 3.174%), 6/1/2039	42,270.39	45,928.59	49,356.15
31419AXT9	Bond LT Other	FNMA POOL NO AE0689 6% (effective rate 3.508%), 12/1/2040	14,402.56	15,770.13	16,887.61
31419EC56	Bond LT Other	FNMA POOL NO AE3691 4.5% (effective rate 3.531%), 11/1/2040	124,039.81	128,073.18	138,636.03
31419EC98	Bond LT Other	FNMA POOL NO AE3695 4.5% (effective rate 3.271%), 11/1/2040	124,609.28	129,594.62	139,272.51
31419EJ34	Bond LT Other	FNMA POOL NO AE3881 4.5% (effective rate 1.446%), 11/1/2040	949,103.65	1,032,212.28	1,060,788.17
31419EZG7	Bond LT Other	FNMA POOL NO AE4342 4.5% (effective rate 0.621%), 10/1/2040	81,235.39	87,880.30	90,794.66
31419KE92	Bond LT Other	FNMA POOL NO AE8259 5% (effective rate 1.825%), 11/1/2040	83,483.98	89,247.84	94,759.96
3138A1T92	Bond LT Other	FNMA POOL NO AH0575 4.5% (effective rate 3.783%), 12/1/2040	41,820.25	42,686.61	46,741.39
3138A2HT9	Bond LT Other	FNMA POOL NO AH1141 4.5% (effective rate 4.058%), 12/1/2040	82,886.79	84,501.77	92,640.38
3138A2JF7	Bond LT Other	FNMA POOL NO AH1161 4.5% (effective rate 3.983%), 1/1/2041	110,876.44	113,092.75	123,923.68
3138A6JS0	Bond LT Other	FNMA POOL NO AH4772 4.5% (effective rate 3.194%), 1/1/2041	82,080.06	84,658.86	91,738.72
3138ANSU8	Bond LT Other	FNMA POOL NO AI8630 4% (effective rate 2.098%), 7/1/2042	104,654.92	111,315.13	115,494.05
3138E2VD4	Bond LT Other	FNMA POOL NO AJ9611 4% (effective rate 1.913%), 3/1/2042	264,226.50	280,641.83	291,592.48
3138EHDC3	Bond LT Other	FNMA POOL NO AL0998 4.5% (effective rate 2.49%), 10/1/2041	91,660.09	97,111.40	102,455.00
3138EJQ76	Bond LT Other	FNMA POOL NO AL2277 4% (effective rate 1.85%), 7/1/2042	677,638.38	726,994.41	747,821.49
3138ENY86	Bond LT Other	FNMA POOL NO AL6134 3% (effective rate 2.522%), 9/1/2043	21,845.07	22,151.90	23,305.16
3138EQB84	Bond LT Other	FNMA POOL NO AL7262 3% (effective rate 2.181%), 8/1/2030	472,795.67	485,507.82	502,268.89
3138WESG5	Bond LT Other	FNMA POOL NO AS5018 4% (effective rate 0.171%), 5/1/2045	358,668.35	382,327.77	390,883.13
3138WEUG2	Bond LT Other	FNMA POOL NO AS5082 4% (effective rate 1.306%), 6/1/2045	502,012.95	535,729.47	548,064.88
3138WEUR8	Bond LT Other	FNMA POOL NO AS5091 2.5% (effective rate 2.068%), 6/1/2030	310,224.22	313,756.09	326,518.85
3138WEWE5	Bond LT Other	FNMA POOL NO AS5144 2.5% (effective rate 2.035%), 6/1/2030	434,062.49	439,104.08	456,861.77
3138WE4G1	Bond LT Other	FNMA POOL NO AS5322 2.5% (effective rate 2.106%), 7/1/2030	183,625.35	185,669.49	193,270.33
3138WFNK8	Bond LT Other	FNMA POOL NO AS5793 3% (effective rate 1.838%), 9/1/2030	249,700.32	257,739.51	266,122.82
3138WGHU1	Bond LT Other	FNMA POOL NO AS6542 3.5% (effective rate 1.911%), 1/1/2046	789,167.71	834,506.60	859,319.31
3138WGKZ6	Bond LT Other	FNMA POOL NO AS6611 3.5% (effective rate 1.661%), 2/1/2046	540,050.36	571,183.98	588,057.13
3138WGK29	Bond LT Other	FNMA POOL NO AS6612 3.5% (effective rate 2.162%), 2/1/2046	1,226,240.83	1,296,300.73	1,335,245.23
3138WGLD4	Bond LT Other	FNMA POOL NO AS6623 4% (effective rate 3.631%), 2/1/2046	1,083,836.40	1,091,592.69	1,183,506.16
3138X0NJ3	Bond LT Other	FNMA POOL NO AU1292 3% (effective rate 3.554%), 7/1/2043	710,083.82	695,239.58	757,544.85
3138XSMH7	Bond LT Other	FNMA POOL NO AW3059 4% (effective rate 2.997%), 4/1/2044	693,342.30	724,182.75	772,602.43
3138YS4Q6	Bond LT Other	FNMA POOL NO AZ1730 4% (effective rate 3.155%), 6/1/2045	1,168,106.68	1,234,830.32	1,275,525.95
3138YV4E6	Bond LT Other	FNMA POOL NO AZ4420 4% (effective rate 2.324%), 7/1/2045	282,906.49	298,968.31	308,922.61
3140GTWR7	Bond LT Other	FNMA POOL NO BH5155 3.5% (effective rate 3.966%), 9/1/2047	912,443.46	902,364.98	966,770.73
3140HFJB6	Bond LT Other	FNMA POOL NO BK2057 4% (effective rate 2.138%), 3/1/2048	898,402.75	922,876.71	958,197.89
3140HGR74	Bond LT Other	FNMA POOL NO BK3209 4% (effective rate 1.025%), 3/1/2048	268,111.57	275,416.22	285,956.31
3140Q7XL6	Bond LT Other	FNMA POOL NO CA0682 3.5% (effective rate 2.326%), 11/1/2047	1,107,675.43	1,156,538.16	1,213,142.41
3140X4KW5	Bond LT Other	FNMA POOL NO FM1208 4% (effective rate 0.916%), 8/1/2047	1,252,343.16	1,305,279.47	1,345,582.46
3140X43H7	Bond LT Other	FNMA POOL NO FM1699 4% (effective rate 2.257%), 10/1/2048	748,475.66	794,810.34	816,042.26
31418DLU4	Bond LT Other	FNMA POOL NO MA3938 4% (effective rate 0.689%), 2/1/2050	165,403.72	173,482.60	176,737.69
01F012627	Bond LT Other	FNMA TBA 1.5% (effective rate 1.444%), 8/1/2050	3,100,000.00	3,123,734.38	3,129,915.00
29670GAD4	Bond LT Other	ESSENTIAL UTILITIES INC SR UNSECURED 2.7% (effective rate 2.704%), 4/15/2030	31,000.00	31,000.00	33,571.37
3137G0BK4	Bond LT Other	FHLMC STACR SERIES 2014-DN3 CLASS M3 4.15% (effective rate -0.542%), 8/25/2024	534,796.00	562,708.53	535,387.37
3137G0GW3	Bond LT Other	FHLMC STACR SERIES 2015-DNA3 CLASS M3 4.85% (effective rate -1.361%), 4/25/2028	1,119,484.29	1,170,966.94	1,158,501.49
3137G0HW2	Bond LT Other	FHLMC STACR SERIES 2016-DNA1 CLASS M3 7.37% (effective rate 1.359%), 7/25/2028	795,290.35	837,685.89	828,341.39
3137G0KE8	Bond LT Other	FHLMC STACR SERIES 2016-HQA2 CLASS M3 5.3% (effective rate -1.955%), 11/25/2028	1,547,223.31	1,628,965.32	1,603,059.15
3137G0NX3	Bond LT Other	FHLMC STACR SERIES 2017-DNA2 CLASS M2 3.6% (effective rate 0.435%), 10/25/2029	900,000.00	930,264.09	926,588.21
30711XDS0	Bond LT Other	FNMA CAS SERIES 2016-C06 CLASS 1M2 4.4% (effective rate 0.961%), 4/25/2029	1,116,368.09	1,147,199.15	1,144,165.91
30711XDA9	Bond LT Other	FNMA CONN AVE SECS SERIES 2016-C04 CLASS 1M2 4.4% (effective rate 0.753%), 1/25/2029	985,714.40	1,011,474.46	1,019,984.40
36242D7K3	Bond LT Other	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 0.65% (effective rate 0.649%), 6/25/2035	4,357.74	4,357.74	4,178.54
92922FRJ9	Bond LT Other	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 4A 6% (effective rate 5.297%), 6/25/2034	60,877.78	61,525.47	61,374.90
949746556	Preferred Stock - N/R	WELLS FARGO CO 0% (effective rate 0%),	14,200.00	355,000.00	381,270.00
97063PAB0	Short Term	WILLIS TOWERS WATSON PLC 5 3/4% Due 3/15/2021 MS15	67,000.00	67,497.17	67,672.83
				436,932,046	**460,822,455**
		Cash/Cash Equivalents*			**41,091**
					460,863,546

*Cash and Cash Equivalents include trade receivables/payables (which may be net positive or negative), accrued income, cash collateral, and variation margin (which may be positive or negative, and represent cash positions vased on trade date + 1.

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

2020

This Form is Open to Public Inspection.

For calendar plan year 2020 or fiscal plan year beginning and ending

A Name of plan	**B** Three-digit plan number (PN) ▶
C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)

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**

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): _____ _____

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**

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): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**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: 25 % Investment-Grade Debt: 58 % High-Yield Debt: _____ % Real Estate: 6 % Other: 11 %

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):

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation _____