

AMERICAN ELECTRIC POWER CO INC  
Form 11-K  
June 27, 2016

UNITED STATES  
SECURITIES AND  
EXCHANGE  
COMMISSION  
WASHINGTON, D.C.  
20549

FORM 11-K

(Mark One)

ANNUAL  
REPORT  
x PURSUANT  
TO SECTION  
15(d)  
OF THE  
SECURITIES  
EXCHANGE  
ACT OF 1934

For the year  
ended  
December 31,  
2015

OR

TRANSITION  
REPORT  
.. PURSUANT  
TO SECTION  
15(d)  
OF THE  
SECURITIES  
EXCHANGE  
ACT OF 1934

For the  
transition  
period from  
\_\_\_\_\_ to

Commission  
File Number: 1  
- 3525

AMERICAN  
ELECTRIC  
POWER  
SYSTEM  
RETIREMENT  
SAVINGS  
PLAN  
(Full title of the  
plan)

AMERICAN  
ELECTRIC  
POWER  
COMPANY,  
INC.  
1 Riverside  
Plaza,  
Columbus,  
Ohio 43215  
(Name of  
issuer of the  
securities held  
pursuant to the  
plan and the  
address  
of its principal  
executive  
office)

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SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the Benefits Finance Committee has duly caused this annual report to be signed by the undersigned thereunto duly authorized.

By: /s/ Lonni Dieck

Lonni Dieck, SVP and Treasurer

Date: June 27, 2016

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REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Trustees and Participants of the American Electric Power System Retirement Savings Plan

We have audited the accompanying statements of net assets available for benefits of the American Electric Power System Retirement Savings Plan (the "Plan") as of December 31, 2015 and 2014, and the related statements of changes in net assets available for benefits for the years then ended. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. The Plan is not required to have, nor were we engaged to perform, an audit of its internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, such financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2015 and 2014, and the changes in net assets available for benefits for the years then ended in conformity with accounting principles generally accepted in the United States of America.

The supplemental schedules listed in the table of contents have been subjected to audit procedures performed in conjunction with the audit of the Plan's financial statements. The supplemental schedules are the responsibility of the Plan's management. Our audit procedures included determining whether the supplemental schedules reconcile to the financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental schedules. In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, 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. In our opinion, such schedules are fairly stated, in all material respects, in relation to the financial statements as a whole.

/s/ Deloitte & Touche LLP  
Columbus, Ohio  
June 27, 2016

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

December 31, 2015 and 2014

|  | 2015                   | 2014                   |
|--|------------------------|------------------------|
| <b>ASSETS</b>                            |                        |                        |
| Investments at Fair Value                | \$3,192,088,609        | \$3,201,259,640        |
| Investments at Contract Value            | 734,837,295            | 770,493,619            |
| Notes Receivable from Participants       | 87,524,769             | 85,735,539             |
| <b>NET ASSETS AVAILABLE FOR BENEFITS</b> | <b>\$4,014,450,673</b> | <b>\$4,057,488,798</b> |

See Notes to Financial Statements beginning on page 6.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
 STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS  
 For the Years Ended December 31, 2015 and 2014

|  | 2015            | 2014             |
|--|-----------------|------------------|
| <b>INVESTMENT INCOME</b>                                     |                 |                  |
| Net Appreciation (Depreciation) in Investments               | \$(7,668,543)   | ) \$252,616,091  |
| Interest and Dividends                                       | 30,016,946      | 32,584,744       |
| Total Investment Income                                      | 22,348,403      | 285,200,835      |
| <b>CONTRIBUTIONS</b>   |                 |                  |
| Participants   | 170,142,439     | 159,338,477      |
| Employer   | 72,420,999      | 69,502,858       |
| Total Contributions  | 242,563,438     | 228,841,335      |
| <b>DISTRIBUTIONS TO PARTICIPANTS</b>                         |                 |                  |
|  | (304,736,006)   | ) (253,597,210 ) |
| <b>Administrative and Management Fees</b>                    |                 |                  |
| Professional Fees  | (639,628)       | ) (645,113 )     |
| Investment Advisory and Management Fees                      | (6,123,841)     | ) (6,332,592 )   |
| Other Fees   | (427,954)       | ) (266,265 )     |
| Total Administrative and Management Fees                     | (7,191,423)     | ) (7,243,970 )   |
| <b>INTEREST INCOME ON NOTES RECEIVABLE FROM PARTICIPANTS</b> | 3,977,463       | 3,871,300        |
| <b>INCREASE (DECREASE) IN NET ASSETS</b>                     | (43,038,125)    | ) 257,072,290    |
| <b>NET ASSETS AVAILABLE FOR BENEFITS BEGINNING OF YEAR</b>   | 4,057,488,798   | 3,800,416,508    |
| <b>NET ASSETS AVAILABLE FOR BENEFITS END OF YEAR</b>         | \$4,014,450,673 | \$4,057,488,798  |

See Notes to Financial Statements beginning on page 6.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
NOTES TO FINANCIAL STATEMENTS  
For the Years Ended December 31, 2015 and 2014

1. PLAN DESCRIPTION

The following description of the American Electric Power System Retirement Savings Plan (Plan) is provided for general information purposes only. Participants should refer to the Plan documents for a more complete description of the Plan's information.

General

The Plan is a defined contribution plan that became effective and commenced operations on January 1, 1978. The Plan covers full-time and part-time employees of the participating subsidiaries of American Electric Power Company, Inc. (AEP or the Company) who are not covered through a unionized collective bargaining agreement. American Electric Power Service Corporation (AEPSC) is the plan administrator (Plan Administrator) and plan sponsor (Plan Sponsor). AEPSC is a wholly-owned subsidiary of AEP. JPMorgan Chase Bank N.A. (JPMorgan or the Trustee) is the custodian and trustee. JPMorgan Retirement Plan Services, LLC was the record keeper with respect to the Plan through August 30, 2014, when it was acquired by Great West Financial Retirement Plan Services, LLC (Empower Retirement). Empower Retirement began record keeping at the date of acquisition.

Subsequent Events

In January 2016, Dolet Hills Lignite Company, LLC (DHLC) became a participating AEP System employer whose employees became eligible to participate in the Plan. In connection with that transition, DHLC and the Plan Sponsor decided that DHLC's 401(k) Savings Plan would be merged into the Plan and as a result \$20,283,110 in assets were transferred to the Plan in 2016.

In November 2015, AEP sold its commercial barge transportation subsidiary, AEP River Operations (AEPRO), to American Commercial Barge Lines (ACBL), a nonaffiliated party. ACBL acquired AEPRO by purchasing all the common stock of AEP Resources, Inc., the parent company of AEPRO. AEP agreed to cause the Plan account balances of the participants who became employees of ACBL or its affiliates to be transferred to the 401(k) retirement plan in which they had become participants following the sale. As a result, \$62,597,637 was transferred by the Plan to the ACBL's 401(k) Plan in February 2016.

Contributions

Newly eligible employees are automatically enrolled in the Plan with a 3% pretax deferral. Employees may opt out of the automatic enrollment or revise their elections after they are notified of their right not to have such pretax deferrals made on their behalf (or to have such pretax deferrals made at a different percentage) and how their account will be invested in the absence of their making an investment election. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA). Generally, eligible employees participating in the Plan may make contributions (pretax, after-tax or Roth 401(k) contributions) in 1% increments up to 50% of their eligible pay (within Internal Revenue Service (IRS) limits). Participants who are age 50 and older are eligible to contribute additional pretax or Roth 401(k) amounts as catch-up contributions. The catch-up contribution limit was \$6,000 and \$5,500 for 2015 and 2014, respectively. An employee who is eligible to participate in the Plan also





may roll eligible retirement benefits into the Plan. The Company contributes to the Plan, on behalf of each participant, an amount equal to 100% of the participant's non-rollover contributions up to 1% of the participant's eligible compensation for each payroll period, plus 70% of the participant's contributions for the next 5% of the participant's eligible compensation for each payroll period, subject to certain limitations. All contributions that are withheld from a participant's pay or are made by the Company are deposited in the American Electric Power System Retirement Savings Plan Trust after each pay period. The Plan, in a manner consistent with the requirements under section 401 of the Internal Revenue Code (IRC), restricts the amount that certain participants who are deemed highly compensated may contribute to the Plan, provided that it is AEPSC's intent that the Plan include a "qualified automatic contribution arrangement" (as defined in Section 401(k)(13) of the IRC), such that only the after-tax contributions made by such highly compensated participants may be subject to such restrictions.

#### Investments

The investment options offered by the Plan are a series of separately managed accounts, interests in commingled and collective trusts, the AEP Stock Fund and self-directed mutual fund brokerage accounts. Affiliates of JPMorgan and Empower Retirement provide custody, trustee, recordkeeping and other services with regard to investments.

#### Notes Receivable from Participants

Participants may borrow from their savings plan accounts a minimum of \$1,000 but no more than the lesser of \$50,000 or 50% of their account balance. Loan terms range from 12 months to 60 months (or up to 180 months for certain residential loans), or any monthly increment in-between. Interest rates, fixed for the life of the loan, are calculated by adding 1% to the prime rate, as reported in the Wall Street Journal as of the first business day of the calendar month in which the loan is taken. Active employees repay principal and interest payments through payroll deductions.

Participant loans and the accrued interest are collateralized by the account balance, and upon default, the outstanding balance is subject to income taxes and possible tax penalty.

#### Participant Accounts

Individual accounts are maintained for each Plan participant. Each participant's account is credited with the participant's contributions, the Company's matching contributions and investment earnings and losses and charged with benefit payments and allocations of Plan expenses. The benefit to which a participant is entitled is the benefit that can be provided from the participant's account.

Participants may transfer the value of their cumulative contributions, in any whole percentage or dollar amount, among investments, and change their investment elections on a daily basis. Participants may change their payroll contribution elections coinciding with the Company's payroll periods.

#### Vesting and Distribution

Participants are immediately vested in their pretax, after-tax, Roth 401(k) and the Company matching contributions, including earnings thereon. Excluding participants' pretax and Roth 401(k) contributions, and post-2008 Company matching contributions, all participants may make an unlimited number of withdrawals of their interest in the Plan, including their pre-2009 Company matching contributions. Pretax and Roth 401(k) contributions are eligible for

withdrawal by participants only after age 59-1/2, or earlier upon hardship (as defined by the Plan) or following termination of employment. Post-2008 Company matching contributions are eligible for withdrawal by participants only after age 59-1/2, or earlier following earlier termination of employment, but not upon hardship.

The AEP Stock Fund, a Plan investment option, is an Employee Stock Ownership Plan. As a result, participants can elect to have dividends generated from their AEP Stock Fund holdings paid out in cash, rather than automatically reinvested in the fund. The dividend payouts are made periodically (at least annually) and are treated as ordinary income to the participants for tax purposes.

## 2. ACCOUNTING POLICIES

### Basis of Accounting

The accompanying financial statements are prepared on an accrual basis of accounting, in conformity with accounting principles generally accepted in the United States of America (GAAP).

### Investment Valuation and Income Recognition

Participants direct the investment of their contributions into various investment options offered by the Plan. Investments are reported in the Statements of Net Assets Available for Benefits at fair value while fully benefit responsive investment contracts are reported at contract value. The Statement of Changes in Net Assets Available for Benefits is prepared using contract value basis. Fair value of a financial instrument 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.

Purchases and sales of securities have been recorded on a trade-date basis. Net appreciation includes the Plan's gains or losses on investments bought or sold as well as held throughout the year. Interest income is recorded on an accrual basis. Dividends are recorded on the ex-dividend date. These amounts are reinvested by the Trustee in the funds that generated such income with the exception of the AEP Stock Fund, which pays or reinvests dividends at the direction of each participant.

### Notes Receivable from Participants

Notes Receivable from Participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Delinquent participant loans are not recorded as distributions until actually distributed based on the terms of the Plan document.

### Administrative and Management Fees

Administrative and Management Fees incurred relating to JPMorgan and Empower Retirement during 2015 and 2014 totaled \$2,532,903 and \$2,657,969, respectively. The Plan directly pays for administrative, recordkeeping and management fees.

### Distributions to Participants

Distributions to participants are recorded when paid. There were no material amounts of distributions due to participants who requested distributions from the Plan as of December 31, 2015 and 2014.

### 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 net assets available for benefits and changes therein and disclosure of contingent assets. Actual results could differ from the estimates.

### Fair Value Measurements of Assets

The accounting guidance for "Fair Value Measurements and Disclosures" establishes a fair value hierarchy that prioritizes the inputs used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). AEPSC's staff independently monitors valuation policies and procedures and provides members of the Benefits Finance Committee (BFC) and its Investment Subcommittee (IC) various monthly and quarterly reports, regarding compliance with policies and procedures. The BFC consists of AEPSC's Chief Financial Officer, Treasurer, Chief Administrative Officer, Chief Risk Officer, Executive Vice President General Counsel in addition to the President of Energy Supply. The IC consists of AEPSC's Treasurer, Chief Risk Officer, Director of Trusts and Investments and Managing Director of Corporate Finance.

The Plan utilizes its Trustee's external pricing service to estimate the fair value of the underlying investments held in the Plan. The Plan's investment managers review and validate the prices utilized by the Trustee to determine fair value. The Company performs its own valuation testing to verify the fair values of the securities, in part by reviewing audit reports of the Trustee's operating controls and valuation processes.

Assets in the Plan are classified using the following methods. Equities are classified as Level 1 holdings if they are actively traded on exchanges. Items classified as Level 1 are investments in money market funds, fixed income and equity mutual funds and domestic equity securities. They are valued based on observable inputs primarily unadjusted quoted prices in active markets for identical assets. Items classified as Level 2 are primarily investments in individual fixed income securities and cash equivalents funds. Fixed income securities do not trade on an exchange and do not have an official closing price but their valuation inputs are based on observable market data.

The Trustee uses multiple pricing vendors for the assets held in trust. The Trustee's pricing vendors calculate bond valuations using financial models and matrices. The models use observable inputs including yields on benchmark securities, quotes by securities brokers, rating agency actions, discounts or premiums on securities compared to par prices, changes in yields for U.S. Treasury securities, corporate actions by bond issuers, prepayment schedules and histories, economic events and, for certain securities, adjustments to yields to reflect changes in the rate of inflation. Cash equivalent funds are held to provide liquidity and meet short term cash needs. The underlying holdings in the cash funds consist of commercial paper, certificates of deposit, treasury bills, and other short-term debt securities. Short-term debt securities are valued based on observable market data by the trust banks pricing vendor. Other securities with model-derived valuation inputs that are observable are also classified as Level 2 investments. Investments with unobservable valuation inputs are classified as Level 3 investments. Plan assets included in Level

3 are primarily real estate and emerging market investments that are valued using methods requiring judgment, including appraisals.

Equities and Registered Investment Companies are valued based on observable inputs, primarily unadjusted quoted prices in active markets for identical assets.

#### Investment Descriptions

Common Collective Trusts are valued at the net asset value per share (NAV) and the Managed Income Fund is valued at contract value. The basis of the reported NAV is the total fair value of all underlying holdings less expenses and liabilities. The value of each unit is determined by dividing the net asset value of the fund by the number of applicable units outstanding on the valuation date. These investments are categorized as Level 2 if they can be redeemed at the NAV price. The JPMorgan Strategic Property Fund has been categorized as a Level 3 investment since the underlying holdings are diversified real estate assets that are difficult to value and rely on unobservable inputs to measure fair value. The JPMorgan Emerging Markets Fund and the Mellon Capital Emerging Markets Stock Index Fund have been classified as Level 3 investments since the majority of the holdings are equity securities traded on foreign stock exchanges in emerging nations that may have limited liquidity.

#### JPMorgan US Treasury Plus Money Market Fund

The objective of this fund is to provide liquidity and meet short-term cash needs while preserving principal. The underlying holdings in the fund include U.S. Treasury obligations, including Treasury bills, bonds and notes and other obligations issued or guaranteed by the U.S. Treasury, and repurchase agreements fully collateralized by U.S. Treasury securities.

#### Metlife Separate Account No. 690

The objective of the fund is to exceed the performance of the Barclays Capital 1-3 year Government/Credit Index. The fund seeks to preserve principal and an above average level of income with the goal of minimizing overall portfolio risk. Fixed income securities do not trade on an exchange and do not have an official closing price.

#### JPMorgan US Real Estate Securities Fund

The objective of this fund is to exceed the performance of the Morgan Stanley Capital International Real Estate Investment Trust (MSCI U.S. REIT) Index. The underlying real estate investment trust equity holdings of this fund are actively traded on the major domestic stock exchanges and have readily available market quotes.

This fund was liquidated and replaced with the Mellon Capital REIT Index Fund effective August 15, 2014.

#### JPMorgan Emerging Markets Fund

The objective of this fund is to exceed the performance of the MSCI Emerging Markets (MSCI EM) Free Index. The majority of the underlying holdings of this fund are traded on foreign stock exchanges in emerging markets. The securities in these economies are typically less efficient and less liquid than those in developed markets.

This fund was liquidated and replaced with the Mellon Capital Emerging Markets Stock Index Fund effective August 15, 2014.

### 3. NEW ACCOUNTING PRONOUNCEMENT

Upon issuance of final pronouncements, management reviews the new accounting literature to determine its relevance, if any, to the Plan. The following final pronouncement will impact the financial statements.

Accounting Standards Update (ASU) 2015-12 “Plan Accounting: Defined Contribution Pension Plans (Topic 962)” (ASU 2015-12)

In July 2015, the Financial Accounting Standards Board (FASB) issued ASU 2015-12 reducing complexity in employee benefit plan accounting consistent with its simplification initiative. There are three parts under this new standard to take into consideration. They are as follows:

Part I amends the accounting guidance to allow fully benefit-responsive investment contracts to be measured, presented and disclosed at contract value only. This will eliminate fair value adjustments that were previously presented on the face of plan benefit financial statements and modify the reconciliation disclosure in the footnotes.

Part II amends the accounting guidance to remove the requirement to disclose individual investments that are 5% or more of net assets and net appreciation and depreciation for investments by general type.

Part III provides a practical expedient to permit plans to measure investments and investment-related accounts as of a month-end date that is closest to the plan’s fiscal year-end, when the fiscal period does not coincide with a month end.

The new accounting standard is effective for annual periods beginning after December 15, 2015. Early adoption is permitted. Management has analyzed the impact of this new standard and determined that it did not have a material impact on the financial statements. Management adopted ASU 2015-12 upon its issuance date and applied the new standard retrospectively.

### 4. PLAN TERMINATION

Although it has not expressed any intent to do so, AEPSC has the right to take such actions as will allow contributions to the Plan to be discontinued at any time and to terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, participants remain 100 percent vested in their accounts.

### 5. INVESTMENT CONTRACTS

The Managed Income Fund provides a stable value investment option that includes fully benefit-responsive wrap contracts which assure the book value of investments for plan participants. The fund’s underlying assets, which are held in a trust, utilize wrap contracts issued by four financial institutions as of December 31, 2015 and 2014. The contracts provide that participants execute plan transactions at contract value. Contract value represents contributions made to the fund, plus credited interest, less participant withdrawals, without regard to changes in the fair value of the investments and securities underlying the fund. The rates for crediting interest are reset periodically based on market rates of other similar investments, the current yield of the underlying investments and the spread between the market value and contract value. The interest crediting rate cannot be less than 0%. Certain events initiated by the Plan Sponsor, such as plan termination or a plan merger, would limit the ability of the Plan to administer participant-level transactions at contract value or may allow for the termination of the wrap contract at market value, rather than contract value.



The Plan Sponsor does not believe that any events that may limit the ability of the plan to transact at contract value are probable as of December 31, 2015 or the date these financial statements are issued.

## 6. PARTY-IN-INTEREST TRANSACTIONS

Certain transactions involving the Plan and its assets involved parties in interest with respect to the Plan, but most of those transactions were not prohibited transactions under ERISA because of the applicability of one or more exemptions. The exempt party-in-interest transactions involving the Plan included the following: JPMorgan Chase Bank, N.A. has acted as trustee and custodian under the Plan, while its affiliates have acted as (a) investment managers for a number of the Plan's investment options, (b) the Plan's record keepers through August 30, 2014 (Empower Retirement, a non-affiliate, became the Plan's record keeper on August 31, 2014) and (c) investment advisor or investment manager for a number of plan participants with respect to the amounts held in their Plan accounts.

As of December 31, 2015 and 2014, the Plan held 5,503,327 and 5,415,534 shares, respectively, of common stock of American Electric Power Company, Inc., the parent company of the Plan Sponsor, with a cost basis of \$219,608,258 and \$204,336,056, respectively. During the years ended December 31, 2015 and 2014, the Plan recorded dividend income of \$12,146,882 and \$12,155,855, respectively, related to its investment in that common stock.

The Plan entered into a non-exempt prohibited transaction when it made a series of overpayments to the Trustee between October 2006 and July 2014. ERISA Section 406(a)(1)(D) prohibits the use of plan assets by, or transfer of plan assets to, a party in interest (such as a fiduciary investment manager or Trustee). Although an exemption under ERISA 408(b)(2) generally is applicable to contracts with parties (such as Trustees) for services necessary for the operation of a plan where no more than reasonable compensation is paid therefor, the described payments represent the amount invoiced and paid by the Plan in excess of the amount required by the applicable contract.

The Trustee had agreed to apply different fee rates to different plan accounts, depending on the classification of the activity transacted in those accounts, and had agreed to waive normal fees with regard to other accounts. However, upon a review of the invoices generated by the Trustee, it was discovered that (a) for the period between July 2006 and July 2014, the Trustee had mistakenly applied incorrect fee rates applicable to certain accounts, and (b) between July 2009 and July 2014, it had mistakenly applied fees that it had agreed to waive. These resulted in an effective overcharge for their services. Following confirmation of the overpayments in 2014, the Plan secured repayment of the excess charges and the Trustee and Plan Sponsor are finalizing their review to confirm that the transactions are fully remediated.

The Plan is reviewing whether certain legal fees paid by the Plan in September 2012 entailed a non-exempt prohibited transaction. The Company is reviewing to confirm whether the fees did in fact relate to services for the operation of the Plan (and therefore not a prohibited transaction under ERISA). If the payment is determined to be inappropriate, the Company would contribute to the Plan to fully remediate the issue.



## 7. FAIR VALUE MEASUREMENTS

For a discussion of fair value accounting and the classification of assets within the fair value hierarchy, see the “Fair Value Measurements of Assets” section of Note 2.

Plan Assets within the Fair Value Hierarchy as of December 31, 2015

|   | Level 1         | Level 2         | Level 3      | Total           |
|---|-----------------|-----------------|--------------|-----------------|
| Equities  |                 |                 |              |                 |
| Corporate Stocks  | \$651,023,438   | \$—             | \$—          | \$651,023,438   |
| AEP Stock   | 320,678,864     | —               | —            | 320,678,864     |
| Subtotal Equities   | 971,702,302     | —               | —            | 971,702,302     |
| Fixed Income  |                 |                 |              |                 |
| Government Bonds  | —               | 22,185,387      | —            | 22,185,387      |
| Corporate Debt Securities                                   | —               | 12,881,747      | —            | 12,881,747      |
| Mortgage Backed Securities                                  | —               | 13,834,151      | —            | 13,834,151      |
| Subtotal Fixed Income                                       | —               | 48,901,285      | —            | 48,901,285      |
| Common/Collective Trusts                                    |                 |                 |              |                 |
| JPMorgan Liquidity Fund                                     | —               | 12,470,523      | —            | 12,470,523      |
| Mellon Capital Small Cap Stock Index Fund                   | —               | 168,768,573     | —            | 168,768,573     |
| Mellon Capital Mid Cap Stock Index Fund                     | —               | 65,664,948      | —            | 65,664,948      |
| Mellon Capital Stock Index Fund                             | —               | 679,723,905     | —            | 679,723,905     |
| Mellon Capital International Stock Index Fund               | —               | 390,982,224     | —            | 390,982,224     |
| Mellon Capital REIT Index Fund                              | —               | 26,129,855      | —            | 26,129,855      |
| Mellon Capital Aggregate Bond Index Fund                    | —               | 565,276,859     | —            | 565,276,859     |
| Mellon Capital Treasury Inflation-Protected Securities Fund | —               | 18,154,304      | —            | 18,154,304      |
| JPMorgan Strategic Property Fund                            | —               | —               | 46,781,444   | 46,781,444      |
| Mellon Capital Emerging Markets Stock Index Fund            | —               | —               | 24,600,662   | 24,600,662      |
| Subtotal Common/Collective Trusts                           | —               | 1,927,171,191   | 71,382,106   | 1,998,553,297   |
| Registered Investment Companies                             | 159,986,702     | —               | —            | 159,986,702     |
| Cash Equivalents  | —               | 13,495,014      | —            | 13,495,014      |
| Accrued Items and Unsettled Trades                          | (3,656,148)     | ) 3,106,157     | —            | (549,991)       |
| Total Assets Reflecting Investments at Fair Value           | \$1,128,032,856 | \$1,992,673,647 | \$71,382,106 | \$3,192,088,609 |

## Plan Assets within the Fair Value Hierarchy as of December 31, 2014

|   | Level 1                | Level 2                | Level 3             | Total                  |
|---|------------------------|------------------------|---------------------|------------------------|
| <b>Equities</b>   |                        |                        |                     |                        |
| Corporate Stocks  | \$670,804,490          | \$—                    | \$—                 | \$670,804,490          |
| AEP Stock   | 328,831,224            | —                      | —                   | 328,831,224            |
| Subtotal Equities   | 999,635,714            | —                      | —                   | 999,635,714            |
| <b>Fixed Income</b>   |                        |                        |                     |                        |
| Government Bonds  | —                      | 20,650,454             | —                   | 20,650,454             |
| Corporate Debt Securities                                   | —                      | 11,293,814             | —                   | 11,293,814             |
| Mortgage Backed Securities                                  | —                      | 15,798,844             | —                   | 15,798,844             |
| Subtotal Fixed Income                                       | —                      | 47,743,112             | —                   | 47,743,112             |
| <b>Common/Collective Trusts</b>                             |                        |                        |                     |                        |
| JPMorgan Liquidity Fund                                     | —                      | 11,537,076             | —                   | 11,537,076             |
| Mellon Capital Small Cap Stock Index Fund                   | —                      | 186,655,588            | —                   | 186,655,588            |
| Mellon Capital Mid Cap Stock Index Fund                     | —                      | 46,993,184             | —                   | 46,993,184             |
| Mellon Capital Stock Index Fund                             | —                      | 683,575,296            | —                   | 683,575,296            |
| Mellon Capital International Stock Index Fund               | —                      | 376,228,524            | —                   | 376,228,524            |
| Mellon Capital REIT Index Fund                              | —                      | 25,011,659             | —                   | 25,011,659             |
| Mellon Capital Aggregate Bond Index Fund                    | —                      | 562,375,327            | —                   | 562,375,327            |
| Mellon Capital Treasury Inflation-Protected Securities Fund | —                      | 17,061,173             | —                   | 17,061,173             |
| JPMorgan Strategic Property Fund                            | —                      | —                      | 43,471,057          | 43,471,057             |
| Mellon Capital Emerging Markets Stock Index Fund            | —                      | —                      | 23,593,030          | 23,593,030             |
| Subtotal Common/Collective Trusts                           | —                      | 1,909,437,827          | 67,064,087          | 1,976,501,914          |
| Registered Investment Companies                             | 166,797,451            | —                      | —                   | 166,797,451            |
| Cash Equivalents  | —                      | 14,642,032             | —                   | 14,642,032             |
| Accrued Items and Unsettled Trades                          | (5,703,792 )           | 1,643,209              | —                   | (4,060,583 )           |
| <b>Total Assets Reflecting Investments at Fair Value</b>    | <b>\$1,160,729,373</b> | <b>\$1,973,466,180</b> | <b>\$67,064,087</b> | <b>\$3,201,259,640</b> |

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The following tables set forth a summary of the Plan's investments with a reported Net Asset Value as of December 31, 2015 and 2014:

Fair Value Estimated Using Net Asset Value per Share as of December 31, 2015

| Common/Collective Trusts                                    | Fair Value       | Redemption Frequency (If currently eligible) | Redemption Notice Period |
|---|------------------|--|--------------------------|
| JPMorgan Liquidity Fund                                     | \$ 12,470,523    | Daily  | 1 Day                    |
| Mellon Capital Small Cap Stock Index Fund                   | 168,768,573      | Daily  | Trade Date + 1           |
| Mellon Capital Mid Cap Stock Index Fund                     | 65,664,948       | Daily  | Trade Date + 1           |
| Mellon Capital Stock Index Fund                             | 679,723,905      | Daily  | Trade Date + 1           |
| Mellon Capital International Stock Index Fund               | 390,982,224      | Daily  | Trade Date + 1           |
| Mellon Capital REIT Index Fund                              | 26,129,855       | Daily  | Trade Date + 1           |
| Mellon Capital Aggregate Bond Index Fund                    | 565,276,859      | Daily  | Trade Date + 1           |
| Mellon Capital Treasury Inflation-Protected Securities Fund | 18,154,304       | Daily  | Trade Date + 1           |
| JPMorgan Strategic Property Fund                            | 46,781,444       | Quarterly                                    | 45 Days                  |
| Mellon Capital Emerging Markets Stock Index Fund            | 24,600,662       | Daily  | Trade Date + 1           |
| Total Assets  | \$ 1,998,553,297 |  |                          |

Fair Value Estimated Using Net Asset Value per Share as of December 31, 2014

| Common/Collective Trusts                                    | Fair Value    | Redemption Frequency (If currently eligible) | Redemption Notice Period |
|---|---------------|--|--------------------------|
| JPMorgan Liquidity Fund                                     | \$ 11,537,076 | Daily  | 1 Day                    |
| Mellon Capital Small Cap Stock Index Fund                   | 186,655,588   | Daily  | Trade Date + 1           |
| Mellon Capital Mid Cap Stock Index Fund                     | 46,993,184    | Daily  | Trade Date + 1           |
| Mellon Capital Stock Index Fund                             | 683,575,296   | Daily  | Trade Date + 1           |
| Mellon Capital International Stock Index Fund               | 376,228,524   | Daily  | Trade Date + 1           |
| Mellon Capital REIT Index Fund                              | 25,011,659    | Daily  | Trade Date + 1           |
| Mellon Capital Aggregate Bond Index Fund                    | 562,375,327   | Daily  | Trade Date + 1           |
| Mellon Capital Treasury Inflation-Protected Securities Fund | 17,061,173    | Daily  | Trade Date + 1           |
| JPMorgan Strategic Property Fund                            | 43,471,057    | Quarterly                                    | 45 Days                  |

|  |                  |       |                   |
|--|------------------|-------|-------------------|
| Mellon Capital Emerging Markets Stock Index Fund | 23,593,030       | Daily | Trade Date<br>+ 1 |
| Total Assets                                     | \$ 1,976,501,914 |       |                   |

It is the Plan's policy to record transfers in and transfers out of each level at the end of each reporting period. There have been no transfers between Level 1, Level 2, and Level 3 during the years ended December 31, 2015 and 2014.

The following tables set forth a reconciliation of changes in the fair value of investments classified as Level 3 in the fair value hierarchy:

Changes in Fair Value Measurements for the Year Ended December 31, 2015

|                              | JPMorgan<br>Strategic<br>Property<br>Fund | Mellon Capital<br>Emerging<br>Markets Stock<br>Index Fund | Total         |
|------------------------------|---|---|---------------|
| Balance at Beginning of Year | \$ 43,471,057                             | \$ 23,593,030   | \$ 67,064,087 |
| Realized Gains (Losses)      | 292,098                                   | (82,761 )   | 209,337       |
| Unrealized Gains (Losses)    | 6,118,401                                 | (4,051,825 )  | 2,066,576     |
| Purchases                    | 490,575                                   | 10,979,105  | 11,469,680    |
| Sales                        | (3,590,687 )                              | (5,836,887 )  | (9,427,574 )  |
| Balance at End of Year       | \$ 46,781,444                             | \$ 24,600,662   | \$ 71,382,106 |

Changes in Fair Value Measurements for the Year Ended December 31, 2014

|                              | JPMorgan<br>Strategic<br>Property<br>Fund | JPMorgan<br>Emerging<br>Markets<br>Fund | Mellon Capital<br>Emerging<br>Markets Stock<br>Index Fund | Total         |
|------------------------------|---|---|---|---------------|
| Balance at Beginning of Year | \$ 37,903,552                             | \$ 21,301,049                           | \$ —  | \$ 59,204,601 |
| Realized Gains (Losses)      | 149,113                                   | 6,521,839                               | (196,087 )  | 6,474,865     |
| Unrealized Gains (Losses)    | 4,198,421                                 | (4,309,936 )                            | (2,439,325 )  | (2,550,840 )  |
| Purchases                    | 3,969,971                                 | 2,208,893                               | 31,850,213  | 38,029,077    |
| Sales                        | (2,750,000 )                              | (25,721,845 )                           | (5,621,771 )  | (34,093,616 ) |
| Balance at End of Year       | \$ 43,471,057                             | \$ —                                    | \$ 23,593,030   | \$ 67,064,087 |

## 8. RISK AND UNCERTAINTIES

The Plan utilizes various investment instruments, including common stock, bonds, commingled funds and investment contracts. Investment securities are exposed to various risks, such as interest rate, credit and market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such change could materially affect the amounts reported in the financial statements.

## 9. FEDERAL INCOME TAX

The IRS has issued a favorable determination letter dated September 24, 2013 with respect to the Plan. A favorable determination letter indicates that, in the opinion of the IRS, the terms of that the Plan meets the requirements of Section 401(a) of the IRC, and thereby recognizes the exempt status of the Plan's trust pursuant to Section 501(a) of the IRC.

The Plan has been amended subsequent to the issuance of that IRS determination letter. Plan management believes that the Plan is currently designed and operated in compliance with the applicable requirements of the IRC and that the Plan's trust continues to be tax-exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

GAAP requires Plan management to evaluate tax positions taken by the Plan and to 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, 2015 and 2014, 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. The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2012.

## 10. RECONCILIATION OF FINANCIAL STATEMENTS TO THE FORM 5500

The following is a reconciliation of participant loans and net assets available for benefits per the financial statements to Form 5500 as of and for the years ended December 31, 2015 and 2014, and for the year ended December 31, 2015.

|   |                  |                  |
|---|------------------|------------------|
|   | January 1,       |                  |
| Participant Loans - Schedule H, Part I, Line 1c(8), Column (a)                              | 2015             | 2014             |
| Beginning Balance per Financial Statements  | \$85,735,539     | \$83,912,060     |
| Less: Loans Deemed Distributed with No Post-Default Payments                                | (2,386,756 )     | (2,135,738 )     |
| Balance Reported on Form 5500   | \$83,348,783     | \$81,776,322     |
|   | December 31,     |                  |
| Participant Loans - Schedule H, Part I, Line 1c(8), Column (b)                              | 2015             | 2014             |
| Ending Balance per Financial Statements   | \$87,524,769     | \$85,735,539     |
| Less: Assets and Activity Related to Loans Deemed Distributed with No Post-Default Payments | (2,532,695 )     | (2,386,756 )     |
| Balance Reported on Form 5500   | \$84,992,074     | \$83,348,783     |
|   | January 1,       |                  |
| Net Assets - Schedule H, Part I, Line 11, Column (a)  | 2015             | 2014             |
| Beginning Balance per Financial Statements  | \$ 4,057,488,798 | \$ 3,800,416,508 |
| Plus: Adjustment from Contract Value to Fair Value  | 7,328,563        | 866,725          |
| Less: Loans Deemed Distributed with No Post-Default Payments                                | (2,386,756 )     | (2,135,738 )     |
| Beginning Balance Reported on Form 5500   | \$ 4,062,430,605 | \$ 3,799,147,495 |

|   | December 31,     |                  |
|---|------------------|------------------|
|   | 2015             | 2014             |
| Net Assets - Schedule H, Part I, Line 11, Column (b)  |                  |                  |
| Ending Balance per Financial Statements   | \$ 4,014,450,673 | \$ 4,057,488,798 |
| Plus: Adjustment from Contract Value to Fair Value  | —                | 7,328,563        |
| Less: Assets and Activity Related to Loans Deemed Distributed with No Post-Default Payments | (2,532,695 )     | (2,386,756 )     |
| Balance Reported on Form 5500   | \$ 4,011,917,978 | \$ 4,062,430,605 |

|   | December 31,    |                |
|---|-----------------|----------------|
|   | 2015            | 2014           |
| Increase (Decrease) in Net Assets - Schedule H, Part II, Line 2k Per Financial Statements | \$ (43,038,125) | \$ 257,072,290 |
| Plus (Less): Change in Contract Value to Fair Value                                       | (7,328,563 )    | 6,461,838      |
| Less: Loans Deemed Distributed  | (145,939 )      | (251,018 )     |
| Reported on Form 5500   | \$ (50,512,627) | \$ 263,283,110 |

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
 PLAN #002 EIN #13-4922641  
 SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
 DECEMBER 31, 2015

## INVESTMENT CONTRACTS:

## Stable Value Wrap

Prudential Insurance Company of America

variable annual yield (1.97 at December 31, 2015)

with an indeterminate maturity date

\$—

## Stable Value Wrap

Met Life Inc.

variable annual yield (1.28% at December 31, 2015)

with an indeterminate maturity date

—

## Stable Value Wrap

Voya Life Ins. and Annuity Co.

variable annual yield (1.95% at December 31, 2015)

with an indeterminate maturity date

58,920

## Stable Value Wrap

American General Life Ins. Co.

variable annual yield (1.94% at December 31, 2015)

with an indeterminate maturity date

—

## Subtotal Wrapper Contracts

\$58,920

| Shares     | Identity of Issuer, Borrower, Lessor or Similar Party | Fair Value    |
|------------|---|---------------|
|            | Common / Collective Trusts                            |               |
|            | Wells Fargo Fixed Income Fund N                       | \$108,630,760 |
|            | Metlife Separate Account No 690                       | 163,572,898   |
| 66,337,048 | JPMorgan US Treasury Plus Money Market Fund           | 67,054,840    |
|            | Total Common / Collective Trusts                      | \$339,258,498 |

## Corporate Debt Securities

AbbVie Inc, 1.8%, \$290,000 par, due 5/14/2018

\$288,665

ACE INA Holdings Inc, 2.3%, \$310,000 par, due 11/3/2020

307,771

Ally Auto Receivables Trust 2013-2, 0.79%, \$440,102 par, due 1/15/2018

439,686

Ally Auto Receivables Trust 2014-3, 1.28%, \$2,060,000 par, due 6/17/2019

2,054,152

Altera Corp, 2.5%, \$1,400,000 par, due 11/15/2018

1,411,431

American Express Credit Corp, 2.25%, \$1,030,000 par, due 8/15/2019

1,030,180

American Honda Finance Corp, 1.5%, \$140,000 par, due 3/13/2018

138,974

American Honda Finance Corp, 1.6%, \$770,000 par, due 7/13/2018

766,039

American Honda Finance Corp, 2.13%, \$700,000 par, due 2/28/2017

707,472

AmeriCredit Automobile Receivables Trust 2014-2, 0.94%, \$2,000,000 par, due 2/8/2019

1,992,850



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|  |           |
|--|-----------|
| Amex Credit Acct Mstr Trst AMXCA 2014-3 A 3.0-YR, 1.43%,<br>\$2,000,000 par, due 6/15/2020 | 1,996,516 |
| AT&T Inc, 2.4%, \$415,000 par, due 8/15/2016   | 417,743   |
| AT&T Inc, 2.95%, \$1,680,000 par, due 5/15/2016  | 1,690,230 |
| AT&T Inc, 3%, \$380,000 par, due 6/30/2022   | 370,887   |
| Automatic Data Processing Inc, 2.25%, \$720,000 par, due<br>9/15/2020                      | 722,727   |
| BA Credit Card Trust, 1.36%, \$2,000,000 par, due 9/15/2020                                | 1,986,444 |
| Bank of America Corp, 3.63%, \$1,085,000 par, due 3/17/2016                                | 1,090,581 |
| Bank of America Corp, 3.75%, \$770,000 par, due 7/12/2016                                  | 779,655   |
| Bank of America Corp, 3.88%, \$1,085,000 par, due 3/22/2017                                | 1,108,722 |
| Bank of America NA, 2.05%, \$800,000 par, due 12/7/2018                                    | 797,696   |
| Bank of New York Mellon Corp/The, 2.1%, \$750,000 par, due<br>8/1/2018                     | 755,135   |
| Bank of New York Mellon Corp/The, 2.2%, \$1,000,000 par, due<br>3/4/2019                   | 1,003,030 |

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|  |           |
|--|-----------|
| Bank of Nova Scotia/The, 1.7%, \$1,340,000 par, due 6/11/2018                      | 1,334,917 |
| Barclays Dryrock Issuance Trust, 0.67%, \$2,000,000 par, due 3/16/2020             | 1,996,816 |
| Bayer US Finance LLC, 2.38%, \$850,000 par, due 10/8/2019                          | 850,534   |
| Becton Dickinson and Co, 2.67%, \$700,000 par, due 12/15/2019                      | 703,811   |
| BNP Paribas SA, 1.38%, \$1,300,000 par, due 3/17/2017                              | 1,298,742 |
| BP Capital Markets PLC, 1.38%, \$1,400,000 par, due 5/10/2018                      | 1,379,932 |
| Branch Banking & Trust Co, 2.3%, \$400,000 par, due 10/15/2018                     | 403,996   |
| Capital Auto Receivables Asset Trust 2015-2, 1.73%, \$2,200,000 par, due 9/20/2019 | 2,189,530 |
| Capital Auto Receivables Asset Trust, 1.18%, \$2,000,000 par, due 12/20/2017       | 1,998,072 |
| Capital One Multi-Asset Execut, 1.26%, \$1,800,000 par, due 1/15/2020              | 1,799,476 |
| Capital One Multi-Asset Execution Tr, 1.48%, \$1,000,000 par, due 7/15/2020        | 1,000,186 |
| Capital One NA/Mclean VA, 2.35%, \$450,000 par, due 8/17/2018                      | 450,846   |
| Cargill Inc, 6%, \$1,300,000 par, due 11/27/2017                                   | 1,395,601 |
| CarMax Auto Owner Trust 2015-1, 1.38%, \$2,100,000 par, due 11/15/2019             | 2,090,848 |
| Caterpillar Financial Services Corp, 2%, \$910,000 par, due 3/5/2020               | 901,675   |
| Caterpillar Financial Services Corp, 2.25%, \$430,000 par, due 12/1/2019           | 431,144   |
| Chase Issuance Trust, 1.38%, \$1,200,000 par, due 11/15/2019                       | 1,196,569 |
| Chase Issuance Trust, 1.62%, \$790,000 par, due 7/15/2020                          | 787,314   |
| Chevron Corp, 0.53%, \$290,000 par, due 11/15/2017                                 | 288,645   |
| Chevron Corp, 1.34%, \$390,000 par, due 11/15/2017                                 | 388,773   |
| Chevron Corp, 1.36%, \$400,000 par, due 3/2/2018                                   | 396,799   |
| Chevron Corp, 2.42%, \$740,000 par, due 11/17/2020                                 | 735,838   |
| Cisco Systems Inc, 2.45%, \$1,260,000 par, due 6/15/2020                           | 1,271,961 |
| Citigroup Inc, 0.75%, \$525,000 par, due 6/9/2016                                  | 523,453   |
| Citigroup Inc, 1.7%, \$700,000 par, due 4/27/2018                                  | 693,061   |
| Citigroup Inc, 3.95%, \$1,355,000 par, due 6/15/2016                               | 1,373,784 |
| City of Frisco TX, 2.92%, \$855,000 par, due 2/15/2023                             | 857,172   |
| CNH Equipment Trust 2014-B, 0.91%, \$2,000,000 par, due 5/15/2019                  | 1,991,830 |
| CNH Equipment Trust 2015-B, 1.37%, \$2,000,000 par, due 7/15/2020                  | 1,975,304 |
| Commonwealth Edison Co, 4%, \$1,361,000 par, due 8/1/2020                          | 1,439,064 |
| ConocoPhillips Co, 2.2%, \$450,000 par, due 5/15/2020                              | 435,444   |
| Credit Suisse AG/New York NY, 1.38%, \$370,000 par, due 5/26/2017                  | 368,252   |
| Credit Suisse AG/New York NY, 1.75%, \$590,000 par, due 1/29/2018                  | 588,343   |
| CVS Health Corp, 2.8%, \$1,000,000 par, due 7/20/2020                              | 1,004,492 |
| Daimler Finance North America LLC, 2.45%, \$1,000,000 par, due 5/18/2020           | 980,800   |
|  | 996,629   |

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|  |           |
|--|-----------|
| Dell Equipment Finance Trust 2015-2, 1.42%, \$1,000,000 par,<br>due 12/22/2017         |           |
| DIRECTV Holdings LLC / DIRECTV Financing Co Inc, 2.4%,<br>\$755,000 par, due 3/15/2017 | 761,075   |
| Discover Card Execution Note Trust, 1.22%, \$2,000,000 par, due<br>10/15/2019          | 1,997,788 |
| Duke Energy Florida LLC, 4.55%, \$1,300,000 par, due 4/1/2020                          | 1,405,292 |
| Duke Realty LP, 5.95%, \$108,000 par, due 2/15/2017                                    | 112,762   |
| Ecolab Inc, 2.25%, \$830,000 par, due 1/12/2020  | 825,223   |
| Edsouth Indenture No 2 LLC, 1.57%, \$1,253,177 par, due<br>9/25/2040                   | 1,253,110 |
| Education Loan Asset-Backed Trust I, 1.22%, \$795,242 par, due<br>6/25/2026            | 788,942   |
| Educational Funding of the South Inc, 0.97%, \$1,831,018 par, due<br>4/25/2035         | 1,992,940 |
| EMC Corp/MA, 1.88%, \$930,000 par, due 6/1/2018  | 867,763   |
| EMD Finance LLC (Merck KGaA), 2.4%, \$810,000 par, due<br>3/19/2020                    | 788,493   |
| Enterprise Fleet Financing LLC, 1.3%, \$2,000,000 par, due<br>9/20/2020                | 1,992,940 |
| Extended Stay America Trust 2013-ESH, 2.96%, \$2,000,000 par,<br>due 12/5/2019         | 2,001,768 |
| Exxon Mobil Corp, 1.91%, \$1,337,000 par, due 3/6/2020                                 | 1,325,824 |
| FedEx Corp, 2.3%, \$360,000 par, due 2/1/2020  | 361,391   |
| Fifth Third Auto Trust 2014-2, 0.89%, \$2,000,000 par, due<br>11/15/2018               | 1,994,868 |
| Ford Credit Auto Lease Trust 2014-B, 0.89%, \$2,000,000 par, due<br>9/15/2017          | 1,996,904 |
| Ford Credit Auto Owner Trust 2014-A, 0.79%, \$1,358,143 par,<br>due 5/15/2018          | 1,356,786 |
| Ford Credit Auto Owner Trust 2015-A, 1.28%, \$2,000,000 par,<br>due 9/15/2019          | 1,996,772 |

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|   |           |
|---|-----------|
| Ford Credit Auto Owner Trust 2015-B, 1.16%, \$2,500,000 par, due 11/15/2019       | 2,481,648 |
| Ford Credit Auto Owner Trust 2015-REV1, 2.12%, \$1,600,000 par, due 7/15/2026     | 1,579,819 |
| Ford Motor Credit Co LLC, 3%, \$1,595,000 par, due 6/12/2017                      | 1,610,507 |
| Ford Motor Credit Co LLC, 4.25%, \$435,000 par, due 2/3/2017                      | 444,443   |
| GE Capital International Funding Co, 0.96%, \$2,195,000 par, due 4/15/2016        | 2,195,990 |
| GE Capital International Funding Co, 2.34%, \$220,000 par, due 11/15/2020         | 218,165   |
| GE Dealer Floorplan Master Note Trust, 0.78%, \$2,000,000 par, due 7/20/2019      | 1,997,182 |
| GE Equipment Midticket LLC Series 2013-1, 0.95%, \$665,800 par, due 4/22/2016     | 665,227   |
| General Electric Capital Corp, 2.2%, \$86,000 par, due 1/9/2020                   | 86,319    |
| General Mills Inc, 2.2%, \$520,000 par, due 10/21/2019                            | 520,115   |
| Georgia-Pacific LLC, 2.54%, \$380,000 par, due 11/15/2019                         | 377,814   |
| GlaxoSmithKline Capital PLC, 1.5%, \$900,000 par, due 5/8/2017                    | 903,793   |
| Goldman Sachs Group Inc/The, 2.75%, \$540,000 par, due 9/15/2020                  | 539,645   |
| Goldman Sachs Group Inc/The, 3.63%, \$2,140,000 par, due 2/7/2016                 | 2,145,425 |
| Halliburton Co, 3.38%, \$620,000 par, due 11/15/2022                              | 610,163   |
| Honda Auto Receivables 2015-1 Owner Trust, 1.05%, \$2,000,000 par, due 10/15/2018 | 1,993,126 |
| Honda Auto Receivables Owner Trust 2014-3, 0.88%, \$2,100,000 par, due 6/15/2018  | 2,094,784 |
| HSBC USA Inc, 2.38%, \$1,330,000 par, due 11/13/2019                              | 1,324,425 |
| Hyundai Auto Receivables Trust 2015-B, 1.12%, \$2,200,000 par, due 11/15/2019     | 2,183,073 |
| Hyundai Capital America, 2%, \$310,000 par, due 3/19/2018                         | 306,316   |
| Illinois Tool Works Inc, 1.95%, \$1,000,000 par, due 3/1/2019                     | 1,001,051 |
| Intel Corp, 1.35%, \$1,400,000 par, due 12/15/2017                                | 1,401,862 |
| International Business Machines Corp, 1.95%, \$2,000,000 par, due 2/12/2019       | 2,009,418 |
| John Deere Capital Corp, 1.6%, \$640,000 par, due 7/13/2018                       | 637,098   |
| John Deere Capital Corp, 1.75%, \$340,000 par, due 8/10/2018                      | 340,088   |
| JPMorgan Chase & Co, 2.25%, \$620,000 par, due 1/23/2020                          | 609,944   |
| JPMorgan Chase & Co, 2.55%, \$480,000 par, due 10/29/2020                         | 475,972   |
| JPMorgan Chase & Co, 3.15%, \$500,000 par, due 7/5/2016                           | 505,169   |
| JPMorgan Chase & Co, 3.45%, \$910,000 par, due 3/1/2016                           | 913,797   |
| Kentucky Higher Education Student Loan Corp, 0.74%, \$1,253,444 par, due 6/1/2026 | 1,253,683 |
| KeyBank NA/Cleveland OH, 1.7%, \$310,000 par, due 6/1/2018                        | 307,830   |
| KeyBank NA/Cleveland OH, 2.25%, \$550,000 par, due 3/16/2020                      | 543,847   |
| KeyBank NA/Cleveland OH, 2.5%, \$250,000 par, due 12/15/2019                      | 250,347   |
| Kraft Foods Group Inc, 2.25%, \$1,350,000 par, due 6/5/2017                       | 1,359,755 |
| Lockheed Martin Corp, 2.5%, \$700,000 par, due 11/23/2020                         | 695,848   |
| Lowe's Cos Inc, 1.63%, \$220,000 par, due 4/15/2017                               | 221,366   |

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|  |           |
|--|-----------|
| Marathon Oil Corp, 2.7%, \$1,320,000 par, due 6/1/2020   | 1,163,901 |
| Massachusetts Health & Educational Facilities Authority, 5.26%, \$1,125,000 par, due 10/1/2018 | 1,235,948 |
| MassMutual Global Funding II, 2.1%, \$1,000,000 par, due 8/2/2018                              | 1,003,341 |
| McDonald's Corp, 2.1%, \$260,000 par, due 12/7/2018  | 260,167   |
| Medtronic Inc, 2.5%, \$420,000 par, due 3/15/2020  | 422,980   |
| Merck & Co Inc, 3.88%, \$400,000 par, due 1/15/2021  | 428,822   |
| Micron Semiconductor Asia Pte Ltd, 1.26%, \$1,692,600 par, due 1/15/2019                       | 1,683,120 |
| MidAmerican Energy Co, 2.4%, \$530,000 par, due 3/15/2019                                      | 534,073   |
| Missouri Higher Education Loan, \$1,327,224 par, due 5/25/2032                                 | 1,287,846 |
| MMAF Equipment Finance LLC 2015-A, 1.39%, \$2,000,000 par, due 10/16/2019                      | 1,984,952 |
| Morgan Stanley Capital I Trust 2007-IQ13, 5.36%, \$1,325,000 par, due 3/15/2044                | 1,360,078 |
| Morgan Stanley Capital I Trust 2007-TOP27, 5.64%, \$1,573,826 par, due 6/11/2042               | 1,644,300 |
| Morgan Stanley Capital I Trust 2011-C3, 4.12%, \$1,900,000 par, due 7/15/2049                  | 2,021,727 |
| Morgan Stanley, 4.75%, \$1,380,000 par, due 3/22/2017  | 1,429,430 |
| Morgan Stanley, 5.55%, \$545,000 par, due 4/27/2017  | 571,836   |
| Navient Student Loan Trust 2015-2, 0.84%, \$2,000,000 par, due 8/27/2029                       | 1,963,058 |
| Nevada Power Co, 6.5%, \$697,000 par, due 5/15/2018  | 776,321   |
| New Hampshire Higher Education Loan Corp, \$998,442 par, due 10/25/2028                        | 995,716   |

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|   |           |
|---|-----------|
| New York Life Global Funding, 1.3%, \$1,000,000 par, due 10/30/2017               | 995,951   |
| Nissan Auto Lease Trust 2014-B, 1.12%, \$2,000,000 par, due 9/15/2017             | 1,994,796 |
| Ohio Phase-In-Recovery Funding LLC, 2.05%, \$1,800,000 par, due 7/1/2019          | 1,802,543 |
| Oracle Corp, 2.25%, \$710,000 par, due 10/8/2019                                  | 717,410   |
| Oracle Corp, 2.38%, \$640,000 par, due 1/15/2019                                  | 649,882   |
| Phillips 66, 2.95%, \$1,470,000 par, due 5/1/2017                                 | 1,489,980 |
| PNC Bank NA, 1.5%, \$1,400,000 par, due 10/18/2017                                | 1,397,481 |
| PNC Bank NA, 2.3%, \$580,000 par, due 6/1/2020                                    | 574,807   |
| Praxair Inc, 2.25%, \$580,000 par, due 9/24/2020                                  | 578,206   |
| Public Service Electric & Gas Co, 2%, \$1,400,000 par, due 8/15/2019              | 1,390,410 |
| Reckitt Benckiser Treasury Services PLC, 2.13%, \$900,000 par, due 9/21/2018      | 891,724   |
| Rio Tinto Finance USA PLC, 2.25%, \$900,000 par, due 12/14/2018                   | 877,556   |
| Royal Bank of Canada, 1.88%, \$1,625,000 par, due 2/5/2020                        | 1,595,370 |
| SBA Small Business Investment Cos, 2.52%, \$1,983,529 par, due 3/10/2025          | 2,005,644 |
| SBA Small Business Investment Cos, 2.83%, \$2,000,000 par, due 9/10/2025          | 2,027,404 |
| SBA Small Business Investment Cos, 3.19%, \$3,688,839 par, due 3/10/2024          | 3,830,970 |
| SBA Small Business Investment Cos, 3.64%, \$2,425,334 par, due 9/10/2023          | 2,539,769 |
| Shell International Finance BV, 2.25%, \$1,000,000 par, due 11/10/2020            | 985,289   |
| Siemens Financieringsmaatschappij NV, 2.15%, \$980,000 par, due 5/27/2020         | 970,671   |
| SLCC Student Loan Trust I, 1.64%, \$1,506,114 par, due 10/25/2027                 | 1,509,378 |
| State Street Corp, 2.55%, \$700,000 par, due 8/18/2020                            | 708,713   |
| Statoil ASA, 2.25%, \$920,000 par, due 11/8/2019                                  | 916,738   |
| Student Loan Corp, 1.12%, \$1,326,362 par, due 7/25/2036                          | 1,308,454 |
| Toronto-Dominion Bank/The, 2.13%, \$1,400,000 par, due 7/2/2019                   | 1,398,132 |
| Toronto-Dominion Bank/The, 2.25%, \$1,400,000 par, due 9/25/2019                  | 1,405,160 |
| Total Capital International SA, 1.55%, \$995,000 par, due 6/28/2017               | 997,543   |
| Toyota Auto Receivables 2014-C Owner Trust, 0.93%, \$2,000,000 par, due 7/16/2018 | 1,995,828 |
| Toyota Motor Credit Corp, 2%, \$400,000 par, due 10/24/2018                       | 402,262   |
| Toyota Motor Credit Corp, 2.15%, \$850,000 par, due 3/12/2020                     | 849,781   |
| UBS AG/Stamford CT, 2.38%, \$400,000 par, due 8/14/2019                           | 399,532   |
| UBS AG/Stamford CT, 5.88%, \$375,000 par, due 12/20/2017                          | 405,037   |
| Union Pacific Corp, 5.65%, \$1,400,000 par, due 5/1/2017                          | 1,473,265 |

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|   |               |
|---|---------------|
| UnitedHealth Group Inc, 1.9%, \$500,000 par, due 7/16/2018                      | 501,504       |
| Verizon Communications Inc, 2%, \$1,080,000 par, due 11/1/2016                  | 1,086,726     |
| Vermont Student Assistance Corp, 1.17%, \$1,245,339 par, due 4/30/2035          | 1,209,125     |
| Volkswagen Group of America Finance LLC, 1.6%, \$650,000 par, due 11/20/2017    | 631,113       |
| Volkswagen Group of America Finance LLC, 2.4%, \$200,000 par, due 5/22/2020     | 187,227       |
| Westpac Banking Corp, 2.25%, \$1,075,000 par, due 11/9/2020                     | 1,061,072     |
| Westpac Banking Corp, 2.3%, \$600,000 par, due 5/26/2020                        | 596,671       |
| World Omni Auto Receivables Trust 2013-B, 0.83%, \$873,163 par, due 8/15/2018   | 871,418       |
| World Omni Auto Receivables Trust 2014-A, 0.94%, \$1,989,021 par, due 4/15/2019 | 1,983,798     |
| World Omni Auto Receivables Trust 2015-A, 1.34%, \$2,000,000 par, due 5/15/2020 | 1,990,512     |
| Total Corporate Debt Securities   | \$192,769,643 |

Government Bonds

|   |             |
|---|-------------|
| Arizona School Facilities Board, 1.75%, \$1,300,000 par, due 7/1/2019                               | \$1,299,909 |
| Bear Stearns Commercial Mortgage Securities Trust 2006-PWR12, 5.71%, \$1,351,516 par, due 9/11/2038 | 1,360,242   |
| Beaver County School District, 1.76%, \$1,000,000 par, due 2/1/2018                                 | 1,001,340   |
| Coos County School District No 13 North Bend, 2.01%, \$1,005,000 par, due 6/15/2020                 | 999,161     |
| County of Harris TX, 1.37%, \$1,650,000 par, due 10/1/2018  | 1,640,331   |
| County of Macomb MI, 2.69%, \$1,000,000 par, due 11/1/2021  | 1,011,820   |
| County of New Castle DE, 1%, \$300,000 par, due 7/15/2016   | 300,234     |
| Hashemite Kingdom of Jordan Government AID Bond, 2.58%, \$3,150,000 par, due 6/30/2022              | 3,184,162   |
| MSN 41079 and 41084 Ltd, 1.72%, \$1,238,572 par, due 7/13/2024                                      | 1,206,498   |
| North Carolina State Ed Assistance Auth, 1.22%, \$2,026,376 par, due 7/25/2039                      | 1,966,699   |
| Petroleos Mexicanos, 0.79%, \$2,227,500 par, due 2/15/2024  | 2,233,425   |
| Petroleos Mexicanos, 2%, \$980,000 par, due 12/20/2022  | 974,225     |

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| Petroleos Mexicanos, 2.38%, \$1,900,000 par, due 4/15/2025                               | 1,896,844    |
| Petroleos Mexicanos, 2.83%, \$1,848,750 par, due 2/15/2024                               | 1,890,101    |
| Phoenix 2012 LLC, 1.61%, \$1,518,373 par, due 7/3/2024                                   | 1,472,104    |
| State of Maryland, 1.4%, \$1,250,000 par, due 8/1/2017                                   | 1,254,413    |
| State of New York, 3.75%, \$1,000,000 par, due 3/1/2018                                  | 1,051,400    |
| State of Ohio, 3.18%, \$500,000 par, due 5/1/2018  | 521,465      |
| State of Tennessee, 2.33%, \$855,000 par, due 8/1/2017                                   | 869,355      |
| State of Texas, 2.84%, \$1,200,000 par, due 10/1/2022                                    | 1,229,400    |
| Tagua Leasing LLC, 1.58%, \$1,537,497 par, due 11/16/2024                                | 1,484,472    |
| United States Small Business Administration, 2.09%,<br>\$1,408,159 par, due 11/1/2032    | 1,388,009    |
| United States Small Business Administration, 4.14%,<br>\$1,730,488 par, due 2/1/2030     | 1,855,582    |
| United States Treasury Inflation Indexed Bonds, 0.13%,<br>\$1,775,000 par, due 7/15/2022 | 1,779,985    |
| United States Treasury Inflation Indexed Bonds, 0.13%,<br>\$4,330,000 par, due 7/15/2024 | 4,119,103    |
| United States Treasury Inflation Indexed Bonds, 0.63%,<br>\$6,000,000 par, due 1/15/2024 | 6,046,559    |
| United States Treasury Note/Bond, 1.63%, \$1,750,000 par, due<br>7/31/2020               | 1,741,660    |
| United States Treasury Note/Bond, 1.75%, \$3,000,000 par, due<br>9/30/2022               | 2,940,468    |
| United States Treasury Note/Bond, 2%, \$2,000,000 par, due<br>2/15/2025                  | 1,955,078    |
| United States Treasury Note/Bond, 2%, \$3,975,000 par, due<br>11/30/2022                 | 3,953,261    |
| United States Treasury Note/Bond, 2%, \$5,975,000 par, due<br>7/31/2022                  | 5,958,897    |
| United States Treasury Note/Bond, 2.25%, \$2,000,000 par, due<br>11/15/2025              | 1,995,546    |
| United States Treasury Note/Bond, 2.25%, \$4,400,000 par, due<br>11/15/2024              | 4,397,765    |
| United States Treasury Note/Bond, 2.38%, \$2,100,000 par, due<br>8/15/2024               | 2,121,903    |
| Virginia College Building Authority, 4.25%, \$1,000,000 par,<br>due 2/1/2018             | 1,060,860    |
| Total Government Bonds   | \$70,162,276 |
| <br>Mortgage Backed Securities   |              |
| Citigroup Commercial Mortgage Trust 2013-GC11, 2.69%,<br>\$2,275,000 par, due 12/10/2022 | \$2,263,554  |
| Fannie Mae Pool, 2%, \$1,077,689 par, due 11/1/2022                                      | 1,082,448    |
| Fannie Mae Pool, 2%, \$1,234,871 par, due 5/1/2023                                       | 1,240,315    |
| Fannie Mae Pool, 2%, \$1,438,294 par, due 8/1/2023                                       | 1,444,659    |
| Fannie Mae Pool, 2.11%, \$3,441,151 par, due 1/1/2020                                    | 3,474,954    |
| Fannie Mae Pool, 2.5%, \$1,270,148 par, due 8/1/2022                                     | 1,293,549    |
| Fannie Mae Pool, 2.5%, \$1,309,365 par, due 11/1/2022                                    | 1,333,564    |
| Fannie Mae Pool, 2.5%, \$1,367,530 par, due 8/1/2023                                     | 1,392,807    |



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|---|-----------|
| Fannie Mae Pool, 2.5%, \$1,368,208 par, due 10/1/2022 | 1,393,487 |
| Fannie Mae Pool, 2.5%, \$1,369,570 par, due 9/1/2022  | 1,394,866 |
| Fannie Mae Pool, 2.5%, \$1,409,022 par, due 1/1/2028  | 1,427,687 |
| Fannie Mae Pool, 2.5%, \$1,442,874 par, due 11/1/2022 | 1,469,498 |
| Fannie Mae Pool, 2.5%, \$1,585,507 par, due 12/1/2022 | 1,614,768 |
| Fannie Mae Pool, 2.5%, \$1,737,711 par, due 8/1/2022  | 1,769,777 |
| Fannie Mae Pool, 2.5%, \$2,343,927 par, due 2/1/2023  | 2,387,055 |
| Fannie Mae Pool, 2.5%, \$2,610,347 par, due 6/1/2023  | 2,658,566 |
| Fannie Mae Pool, 2.5%, \$651,114 par, due 8/1/2023    | 663,138   |
| Fannie Mae Pool, 2.5%, \$668,224 par, due 9/1/2023    | 680,562   |
| Fannie Mae Pool, 2.55%, \$1,652,384 par, due 8/1/2042 | 1,673,646 |
| Fannie Mae Pool, 2.62%, \$1,902,866 par, due 7/1/2042 | 1,932,079 |
| Fannie Mae Pool, 2.65%, \$4,059,058 par, due 7/1/2045 | 4,127,360 |
| Fannie Mae Pool, 2.69%, \$1,904,977 par, due 6/1/2045 | 1,939,669 |
| Fannie Mae Pool, 2.71%, \$3,263,802 par, due 6/1/2022 | 3,297,011 |
| Fannie Mae Pool, 2.8%, \$4,190,684 par, due 10/1/2021 | 4,308,254 |
| Fannie Mae Pool, 2.86%, \$1,438,646 par, due 3/1/2044 | 1,479,270 |
| Fannie Mae Pool, 3%, \$222,958 par, due 5/1/2027      | 230,869   |
| Fannie Mae Pool, 3%, \$723,708 par, due 10/1/2027     | 743,403   |
| Fannie Mae Pool, 4%, \$2,017,791 par, due 11/1/2025   | 2,142,567 |
| Fannie Mae Pool, 4%, \$2,510,678 par, due 6/1/2026    | 2,665,785 |
| Fannie Mae Pool, 4.5%, \$1,086,808 par, due 6/1/2018  | 1,123,060 |
| Fannie Mae Pool, 4.5%, \$463,152 par, due 12/1/2022   | 486,539   |

|   |           |
|---|-----------|
| Fannie Mae Pool, 5%, \$1,017,693 par, due 6/1/2023  | 1,092,544 |
| Fannie Mae Pool, 5%, \$1,532,106 par, due 3/1/2025  | 1,654,788 |
| Fannie Mae Pool, 5%, \$1,562,234 par, due 6/1/2020  | 1,634,726 |
| Fannie Mae Pool, 5.5%, \$1,287,357 par, due 9/1/2023  | 1,433,348 |
| Fannie Mae-Aces, 0.44%, \$1,835,115 par, due 5/25/2018  | 1,826,593 |
| Fannie Mae-Aces, 2.17%, \$5,000,000 par, due 9/25/2019  | 5,038,225 |
| FHLMC K710 A2 Multifam, 1.88%, \$2,000,000 par, due 5/25/2019                                 | 1,999,252 |
| FHLMC Multifamily Structured Pass Through Certificates, 2.35%, \$2,000,000 par, due 4/25/2021 | 2,021,824 |
| FHLMC Multifamily Structured Pass Through Certificates, 2.79%, \$3,800,000 par, due 1/25/2022 | 3,852,239 |
| FHLMC Multifamily Structured Pass Through Certificates, 3.13%, \$2,000,000 par, due 8/25/2047 | 2,068,812 |
| FHLMC Multifamily Structured Passthrough, 2.7%, \$2,175,000 par, due 5/25/2018                | 2,222,293 |
| FHMS K712 A2, 1.87%, \$4,125,000 par, due 11/25/2019  | 4,102,222 |

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|---|-----------|
| FNA 2012 - M14 ASQ2, 1.11%, \$1,726,278 par, due 2/25/2017                      | 1,728,766 |
| Freddie Mac Gold Pool, 2.5%, \$1,146,317 par, due 4/1/2023                      | 1,169,294 |
| Freddie Mac Gold Pool, 2.5%, \$1,188,141 par, due 4/1/2023                      | 1,211,960 |
| Freddie Mac Gold Pool, 2.5%, \$1,340,313 par, due 1/1/2028                      | 1,362,790 |
| Freddie Mac Gold Pool, 4%, \$1,006,746 par, due 7/1/2026                        | 1,063,431 |
| Freddie Mac Gold Pool, 4.5%, \$1,239,780 par, due 6/1/2025                      | 1,331,412 |
| Freddie Mac Gold Pool, 5%, \$1,380,212 par, due 10/1/2020                       | 1,462,723 |
| Freddie Mac Gold Pool, 5%, \$343,410 par, due 4/1/2023                          | 368,737   |
| Freddie Mac Gold Pool, 5%, \$639,880 par, due 2/1/2025                          | 685,557   |
| Freddie Mac Non Gold Pool, 2.33%, \$1,485,857 par, due 10/1/2043                | 1,508,599 |
| Freddie Mac Non Gold Pool, 2.47%, \$2,879,998 par, due 8/1/2045                 | 2,911,482 |
| Freddie Mac Non Gold Pool, 2.68%, \$3,495,774 par, due 8/1/2045                 | 3,550,458 |
| Freddie Mac REMICS, 4.5%, \$430,549 par, due 7/15/2032                          | 436,002   |
| Freddie Mac REMICS, 4.75%, \$730,857 par, due 6/15/2035                         | 751,412   |
| Freddie Mac REMICS, 5%, \$188,060 par, due 4/15/2033                            | 189,654   |
| GAHR Commercial Mortgage Trust 2015-NRF, 1.63%, \$2,000,000 par, due 12/15/2016 | 1,993,162 |
| Ginnie Mae I pool, 5%, \$155,494 par, due 10/15/2019                            | 164,188   |
| Ginnie Mae II pool, 4.12%, \$2,980,078 par, due 8/1/2062                        | 3,133,114 |
| Government National Mortgage Association, 3%, \$507,760 par, due 3/20/2038      | 517,696   |
| Government National Mortgage Association, 3.5%, \$639,072 par, due 2/20/2039    | 664,185   |
| Government National Mortgage Association, 3.5%, \$857,358 par, due 1/20/2039    | 892,993   |
| Government National Mortgage Association, 4%, \$308,710 par, due 12/16/2038     | 317,492   |
| Government National Mortgage Association, 4%, \$309,159 par, due 5/16/2035      | 317,420   |
| Government National Mortgage Association, 4%, \$316,669 par, due 6/20/2040      | 330,107   |
| Government National Mortgage Association, 4%, \$889,422 par, due 9/20/2038      | 922,536   |
| Government National Mortgage Association, 4.25%, \$345,372 par, due 5/20/2039   | 361,621   |
| Government National Mortgage Association, 4.25%, \$958,668 par, due 10/20/2038  | 1,003,610 |
| Government National Mortgage Association, 4.5%, \$195,706 par, due 7/20/2038    | 203,838   |
| Government National Mortgage Association, 4.5%, \$201,016 par, due 4/20/2040    | 206,840   |
| Government National Mortgage Association, 4.5%, \$209,986 par, due 9/20/2036    | 210,844   |
| Government National Mortgage Association, 4.5%, \$413,210 par, due 5/20/2040    | 436,812   |
| Government National Mortgage Association, 4.5%, \$722,189 par, due 4/20/2036    | 737,066   |
|   | 494,225   |

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|--|---------------|
| Government National Mortgage Association, 5%, \$482,834 par,<br>due 5/20/2038                            |               |
| Government National Mortgage Association, 5.5%, \$481,534 par,<br>due 2/16/2037                          | 499,571       |
| GS Mortgage Securities Trust 2011-GC5, 3.71%, \$2,000,000 par,<br>due 8/10/2044                          | 2,097,266     |
| Helios Leasing I LLC, 1.56%, \$748,371 par, due 9/28/2024  | 722,326       |
| Hilton USA Trust 2013-HLF, 1.27%, \$1,813,429 par, due<br>11/5/2030                                      | 1,804,927     |
| JP Morgan Chase Commercial Mortgage Securities Trust 2011-C4,<br>4.39%, \$1,900,000 par, due 7/15/2046   | 2,034,594     |
| JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8,<br>2.38%, \$2,000,000 par, due 4/15/2022   | 1,979,778     |
| JP Morgan Chase Commercial Mortgage Securities Trust<br>2013-LC11, 2.55%, \$2,000,000 par, due 4/15/2046 | 1,981,724     |
| Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6,<br>0.66%, \$452,024 par, due 11/15/2045      | 450,503       |
| Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9,<br>2.66%, \$2,000,000 par, due 1/15/2023     | 1,991,748     |
| SCG Trust 2013-SRP1, 1.73%, \$1,330,000 par, due 11/15/2016  | 1,334,197     |
| Towd Point Mortgage Trust 2015-6, 3.5%, \$1,582,959 par, due<br>4/25/2055                                | 1,592,932     |
| Total Mortgage Backed Securities   | \$133,211,224 |
| Net Assets Pending Settlement  | \$1,467,355   |
| Subtotal Stable Value  | \$736,927,916 |
| TOTAL - INVESTMENT CONTRACTS   | 736,927,916   |
| ADJUSTMENT FROM FAIR VALUE TO CONTRACT VALUE (2,090,621 )  | (2,090,621 )  |
| TOTAL - INVESTMENT CONTRACTS AT CONTRACT<br>VALUE  | \$734,837,295 |

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
 PLAN #002 EIN #13-4922641  
 SCHEDULE OF ASSETS (HELD AT END OF YEAR (continued))  
 DECEMBER 31, 2015

| Shares     | Identity of Issuer, Borrower, Lessor or Similar Party               | Fair Value       |
|------------|---|------------------|
|            | Cash Equivalents  |                  |
| 13,495,014 | Cash Equivalents  | \$ 13,495,014    |
|            | Total Cash Equivalents  | \$ 13,495,014    |
|            | Common / Collective Trusts  |                  |
| 89,532     | Mellon Capital REIT Index Fund                                      | \$ 26,129,855    |
| 4,294,764  | Mellon Capital Aggregate Bond Index Fund                            | 565,276,859      |
| 3,018,468  | Mellon Capital International Stock Index Fund                       | 390,982,224      |
| 843,042    | Mellon Capital Small Cap Stock Index Fund                           | 168,768,573      |
| 3,174,648  | Mellon Capital Stock Index Fund                                     | 679,723,905      |
| 341,340    | Mellon Capital Mid Cap Stock Index Fund                             | 65,664,948       |
| 155,377    | Mellon Capital Treasury Inflation-Protected Securities Fund         | 18,154,304       |
| 324,675    | Mellon Capital Emerging Markets Stock Index Fund                    | 24,600,662       |
| 19,789     | JPMorgan Strategic Property Fund                                    | 46,781,444       |
| 12,470,523 | JPMorgan Liquidity Fund   | 12,470,523       |
|            | Total Common / Collective Trusts                                    | \$ 1,998,553,297 |
|            | AEP Stock   |                  |
| 5,503,327  | American Electric Power Company, Inc. Common Stock \$6.50 par value | \$ 320,678,864   |
|            | Total AEP Stock   | \$ 320,678,864   |
|            | Corporate Stocks  |                  |
| 6,800      | 3M CO COMMON STOCK USD 0.01   | \$ 1,024,352     |
| 8,806      | AARON'S INC COMMON STOCK USD 0.5                                    | 197,386          |
| 127,455    | ABBOTT LABORATORIES COMMON STOCK USD 0                              | 5,724,004        |
| 16,915     | ABERCROMBIE & FITCH CO COMMON STOCK USD 0.01                        | 456,705          |
| 14,352     | ABM INDUSTRIES INC COMMON STOCK USD 0.01                            | 408,601          |
| 8,100      | ABM INDUSTRIES INC COMMON STOCK USD 0.01                            | 230,607          |
| 15,900     | ACCENTURE PLC COMMON STOCK USD 0.0000225                            | 1,661,550        |
| 44,000     | ACTIVISION BLIZZARD INC COMMON STOCK USD 0.000001                   | 1,703,240        |
| 5,302      | ACTUANT CORP COMMON STOCK USD 0.2                                   | 127,036          |
| 17,200     | ACTUANT CORP COMMON STOCK USD 0.2                                   | 412,112          |
| 53,243     | ADOBE SYSTEMS INC COMMON STOCK USD 0.0001                           | 5,001,647        |
| 31,000     | ADT CORP/THE COMMON STOCK 0.01                                      | 1,022,380        |
| 7,700      | ADVANCE AUTO PARTS INC COMMON STOCK USD 0.0001                      | 1,159,371        |
| 9,228      | AECOM COMMON STOCK USD 0.01   | 277,117          |
| 24,346     | AECOM COMMON STOCK USD 0.01   | 731,110          |
| 8,844      | AEGION CORP COMMON STOCK USD 0.01                                   | 170,778          |
| 27,435     | AES TIETE ENERGIA SA COMMON STOCK USD 0.01                          | 262,553          |
| 13,100     | AETNA INC COMMON STOCK USD 0.01                                     | 1,416,372        |
| 20,300     | AGCO CORP COMMON STOCK USD 0.01                                     | 921,417          |
| 8,294      | AIR LEASE CORP COMMON STOCK USD 0.01                                | 278,103          |
| 13,748     | AIR METHODS CORP COMMON STOCK USD 0.06                              | 576,454          |

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|        |   |           |
|--------|---|-----------|
| 2,500  | AIR PRODUCTS & CHEMICALS INC COMMON STOCK USD 1 | 327,300   |
| 8,561  | AIRCASTLE LTD COMMON STOCK USD 0.01             | 178,839   |
| 15,500 | AKORN INC COMMON STOCK USD 0                    | 578,305   |
| 5,800  | ALBEMARLE CORP COMMON STOCK USD 0.01            | 326,540   |
| 24,708 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD    | 4,713,051 |

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|         |  |            |
|---------|--|------------|
| 50,330  | ALIBABA GROUP HOLDING LTD ADR USD 0.000025         | 4,090,319  |
| 14,329  | ALLERGAN PLC COMMON STOCK USD 0.0033               | 4,477,813  |
| 5,800   | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD 0.01   | 1,604,106  |
| 4,000   | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD 0.01   | 1,106,280  |
| 13,700  | ALLSTATE CORP/THE COMMON STOCK USD 0.01            | 854,743    |
| 18,868  | ALLY FINANCIAL INC COMMON STOCK USD 0.1            | 351,700    |
| 9,620   | ALPHABET INC COMMON STOCK USD 0.001                | 7,300,426  |
| 8,921   | ALPHABET INC COMMON STOCK USD 0.001                | 6,940,627  |
| 8,700   | ALTRA INDUSTRIAL MOTION CORP                       | 219,501    |
| 19,287  | AMAZON.COM INC COMMON STOCK USD 0.01               | 13,035,890 |
| 20,075  | AMC NETWORKS INC COMMON STOCK USD                  | 1,499,201  |
| 8,200   | AMDOCS LTD COMMON STOCK USD 0.01                   | 448,868    |
| 14,200  | AMEREN CORP COMMON STOCK USD 0.01                  | 613,866    |
| 21,300  | AMERICAN AIRLINES GROUP INC COMMON STOCK USD 0.01  | 902,055    |
| 10,492  | AMERICAN CAPITAL AGENCY CORP REIT USD 0.01         | 184,030    |
| 7,999   | AMERICAN CAPITAL MORTGAGE INVESTMENT CORP REIT USD | 114,866    |
| 38,529  | AMERICAN EAGLE OUTFITTERS INC COMMON STOCK USD     | 597,200    |
| 18,000  | AMERICAN INTERNATIONAL GROUP INC COMMON STOCK USD  | 1,115,460  |
| 23,300  | AMERICAN PUBLIC EDUCATION INC COMMON STOCK USD     | 433,613    |
| 20,045  | AMERICAN RESIDENTIAL PROPERTIES INC REIT USD 0.01  | 378,851    |
| 29,973  | AMERICAN TOWER CORP REIT USD 0.01                  | 2,920,569  |
| 9,800   | AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01     | 1,042,916  |
| 14,900  | AMERISOURCEBERGEN CORP COMMON STOCK USD 0.01       | 1,545,279  |
| 9,900   | AMGEN INC COMMON STOCK USD 0.0001                  | 1,607,067  |
| 4,566   | AMSURG CORP COMMON STOCK USD 0                     | 347,016    |
| 10,389  | AMSURG CORP COMMON STOCK USD 0                     | 789,564    |
| 11,659  | ANADARKO PETROLEUM CORP COMMON STOCK USD 0.1       | 566,394    |
| 10,300  | ANTHEM INC COMMON STOCK USD 0.01                   | 1,436,232  |
| 23,311  | ANWORTH MORTGAGE ASSET CORP REIT USD 0.01          | 104,900    |
| 25,898  | APOLLO INVESTMENT CORP COMMON STOCK USD 0.001      | 140,428    |
| 87,603  | APPLE INC COMMON STOCK USD 0.00001                 | 9,221,092  |
| 13,000  | APPLE INC COMMON STOCK USD 0.00001                 | 1,368,380  |
| 126,050 | APPLIED MICRO CIRCUITS CORP COMMON STOCK USD 0.01  | 802,939    |
| 9,300   | ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0       | 341,124    |
| 10,477  | ARES CAPITAL CORP COMMON STOCK USD 0.001           | 149,297    |
| 30,106  | ARES COMMERCIAL REAL ESTATE CORP REIT USD 0.01     | 351,939    |
| 6,803   | ARGO GROUP INTERNATIONAL HOLDINGS LTD COMMON STOCK | 407,092    |
| 53,284  | ARM HOLDINGS PLC ADR USD 0                         | 2,410,568  |
| 130,900 | ARRAY BIOPHARMA INC COMMON STOCK USD 0.001         | 552,398    |
| 93,600  | ARRIS GROUP INC COMMON STOCK EUR 0.01              | 2,861,352  |
| 13,016  | ARROW ELECTRONICS INC COMMON STOCK USD 1           | 705,207    |
| 31,071  | ASCENA RETAIL GROUP INC COMMON STOCK USD 0.01      | 306,049    |
| 8,400   | ASHLAND INC COMMON STOCK USD 0.01                  | 862,680    |
| 10,500  | ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD      | 507,150    |
| 1,916   | ASSURANT INC COMMON STOCK USD 0.01                 | 154,315    |
| 6,500   | ASSURANT INC COMMON STOCK USD 0.01                 | 523,510    |
| 11,705  | ASSURED GUARANTY LTD COMMON STOCK USD 0.01         | 309,363    |
| 49,600  | ASTRAZENECA PLC ADR USD                            | 1,683,920  |
| 4,700   | ATLAS AIR WORLDWIDE HOLDINGS INC COMMON STOCK USD  | 194,298    |

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| 3,547   | ATLASSIAN CORP PLC COMMON STOCK USD 0.1 | 106,694   |
| 289,393 | ATMEL CORP COMMON STOCK EUR 0.001       | 2,491,674 |
| 41,200  | ATWOOD OCEANICS INC COMMON STOCK USD 1  | 421,476   |
| 8,200   | AUTOLIV INC COMMON STOCK USD 1          | 1,023,114 |
| 3,300   | AVALONBAY COMMUNITIES INC REIT USD 0.01 | 611,754   |

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| 34,200 | AVNET INC COMMON STOCK USD 1                       | 1,465,128 |
| 14,925 | AVNET INC COMMON STOCK USD 1                       | 639,387   |
| 8,821  | AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD 0.0125  | 499,004   |
| 6,400  | B&G FOODS INC COMMON STOCK USD 0.01                | 226,368   |
| 4,200  | BALL CORP COMMON STOCK USD 0                       | 305,466   |
| 1,100  | BANCFIRST CORP COMMON STOCK USD 1                  | 64,878    |
| 64,300 | BANK OF AMERICA CORP COMMON STOCK USD 0.01         | 1,082,169 |
| 10,232 | BBCN BANCORP INC COMMON STOCK USD 0.001            | 176,195   |
| 49,100 | BELDEN INC COMMON STOCK USD 0.01                   | 2,343,318 |
| 2,361  | BELDEN INC COMMON STOCK USD 0.01                   | 112,692   |
| 4,600  | BELDEN INC COMMON STOCK USD 0.01                   | 219,558   |
| 61,300 | BELMOND LTD COMMON STOCK USD 0.01                  | 582,350   |
| 4,300  | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD 0.01  | 125,173   |
| 5,100  | BIG LOTS INC COMMON STOCK USD 0.01                 | 196,554   |
| 12,394 | BIOGEN INC COMMON STOCK USD 0.0005                 | 3,796,902 |
| 27,112 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD 0.001 | 2,840,253 |
| 10,930 | BIOMED REALTY TRUST INC REIT EUR 0.01              | 258,932   |
| 12,800 | BLOOMIN' BRANDS INC COMMON STOCK USD 0.01          | 216,192   |
| 16,108 | BMC STOCK HOLDINGS INC COMMON STOCK USD 0.01       | 269,809   |
| 33,892 | BOEING CO/THE COMMON STOCK USD 5                   | 4,900,444 |
| 11,300 | BOEING CO/THE COMMON STOCK USD 5                   | 1,633,867 |
| 7,117  | BOOZ ALLEN HAMILTON HOLDING CORP COMMON STOCK USD  | 219,559   |
| 14,900 | BORGWARNER INC COMMON STOCK USD 0.01               | 644,127   |
| 82,300 | BOSTON SCIENTIFIC CORP COMMON STOCK USD 0.01       | 1,517,612 |
| 62,200 | BOSTON SCIENTIFIC CORP COMMON STOCK USD 0.01       | 1,146,968 |
| 74,400 | BOYD GAMING CORP COMMON STOCK USD 0.01             | 1,478,328 |
| 18,600 | BP PLC ADR USD                                     | 581,436   |
| 4,005  | BRINK'S CO/THE COMMON STOCK USD 1                  | 115,584   |
| 83,365 | BRISTOL-MYERS SQUIBB CO COMMON STOCK USD 0.1       | 5,766,357 |
| 17,497 | BRISTOW GROUP INC COMMON STOCK USD 0.01            | 453,172   |
| 32,980 | BROCADE COMMUNICATIONS SYSTEMS INC COMMON STOCK    | 304,258   |
| 14,996 | BROOKS AUTOMATION INC COMMON STOCK USD 0.01        | 160,157   |
| 21,098 | BRUNSWICK CORP/DE COMMON STOCK USD 0.75            | 1,065,660 |
| 46,400 | CABLEVISION SYSTEMS CORP COMMON STOCK USD 0.01     | 1,480,160 |
| 4,206  | CABOT CORP COMMON STOCK USD 1                      | 171,941   |
| 5,879  | CABOT CORP COMMON STOCK USD 1                      | 240,334   |
| 3,100  | CACI INTERNATIONAL INC COMMON STOCK USD 0.1        | 287,618   |
| 54,300 | CAE INC COMMON STOCK CAD 0                         | 602,187   |
| 94,600 | CAMECO CORP COMMON STOCK CAD 0                     | 1,173,201 |
| 14,500 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01   | 1,046,610 |
| 28,500 | CAPSTEAD MORTGAGE CORP REIT USD 0.01               | 256,500   |
| 18,200 | CARDINAL HEALTH INC COMMON STOCK USD 0             | 1,631,757 |
| 29,400 | CARNIVAL CORP COMMON STOCK USD 0.01                | 1,601,712 |
| 6,100  | CARRIZO OIL & GAS INC COMMON STOCK USD 0.01        | 180,438   |
| 13,300 | CATERPILLAR INC COMMON STOCK USD 1                 | 903,868   |
| 8,810  | CATHAY GENERAL BANCORP COMMON STOCK USD 0.01       | 276,017   |
| 52,500 | CBL & ASSOCIATES PROPERTIES INC REIT USD 0.01      | 663,338   |
| 42,128 | CDW CORP/DE COMMON STOCK USD 0.01                  | 1,771,061 |
| 12,201 | CDW CORP/DE COMMON STOCK USD 0.01                  | 512,930   |

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| 4,749 CELANESE CORP COMMON STOCK USD 0.0001         | 319,750   |
| 39,682 CELGENE CORP COMMON STOCK USD 0.01           | 4,752,316 |
| 2,818 CENTENE CORP COMMON STOCK USD 0.001           | 185,453   |
| 33,900 CENTERPOINT ENERGY INC COMMON STOCK USD 0.01 | 622,404   |
| 15,400 CERNER CORP COMMON STOCK USD 0.01            | 926,618   |

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| 7,700   | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD 0.01   | 314,237   |
| 16,289  | CHATHAM LODGING TRUST REIT USD                     | 335,228   |
| 10,145  | CHECKPOINT SYSTEMS INC COMMON STOCK USD 0.1        | 63,609    |
| 4,489   | CHEMED CORP COMMON STOCK USD 1                     | 672,452   |
| 6,200   | CHEVRON CORP COMMON STOCK USD 0.75                 | 557,752   |
| 8,389   | CHICO'S FAS INC COMMON STOCK USD 0.01              | 89,511    |
| 8,900   | CHUBB LTD COMMON STOCK USD 24.77                   | 1,045,928 |
| 429,700 | CINCINNATI BELL INC COMMON STOCK USD 0.01          | 1,546,920 |
| 56,500  | CISCO SYSTEMS INC COMMON STOCK USD 0.001           | 1,534,258 |
| 21,000  | CIT GROUP INC COMMON STOCK USD 0.01                | 833,700   |
| 46,547  | CITIGROUP INC COMMON STOCK USD 0.01                | 2,408,807 |
| 19,600  | CITIGROUP INC COMMON STOCK USD 0.01                | 1,014,300 |
| 5,900   | CLEAN HARBORS INC COMMON STOCK USD 0.01            | 245,735   |
| 3,700   | CLEARWATER PAPER CORP COMMON STOCK USD 0.0001      | 168,461   |
| 43,311  | CLOUD PEAK ENERGY INC COMMON STOCK USD 0.01        | 90,087    |
| 11,414  | CLUBCORP HOLDINGS INC COMMON STOCK USD 0.01        | 210,018   |
| 46,500  | COGNEX CORP COMMON STOCK USD 0.002                 | 1,570,305 |
| 23,500  | COGNIZANT TECHNOLOGY SOLUTIONS CORP COMMON STOCK   | 1,410,470 |
| 4,196   | COHERENT INC COMMON STOCK USD 0.01                 | 273,202   |
| 12,200  | COLFAX CORP COMMON STOCK USD 0.001                 | 284,870   |
| 21,562  | COLONY CAPITAL INC REIT USD 0.01                   | 428,653   |
| 4,112   | COLUMBIA BANKING SYSTEM INC COMMON STOCK USD 0     | 133,681   |
| 6,043   | COMMERCE BANCSHARES INC/MO COMMON STOCK USD 5      | 257,069   |
| 9,110   | COMPUTER SCIENCES CORP COMMON STOCK USD 1          | 298,990   |
| 22,721  | CONCHO RESOURCES INC COMMON STOCK USD 0.001        | 2,109,872 |
| 12,600  | CONOCOPHILLIPS COMMON STOCK USD 0.01               | 588,294   |
| 9,400   | CONSOLIDATED EDISON INC COMMON STOCK USD 0.1       | 604,138   |
| 7,406   | CONVERGYS CORP COMMON STOCK USD 0                  | 184,928   |
| 22,815  | CONVERGYS CORP COMMON STOCK USD 0                  | 569,691   |
| 27,777  | COSTCO WHOLESALE CORP COMMON STOCK USD 0.005       | 4,485,986 |
| 369     | CRA INTERNATIONAL INC COMMON STOCK USD 0           | 6,882     |
| 5,100   | CRACKER BARREL OLD COUNTRY STORE INC COMMON STOCK  | 646,833   |
| 6,400   | CROWN HOLDINGS INC COMMON STOCK USD 5              | 324,480   |
| 10,556  | CROWN HOLDINGS INC COMMON STOCK USD 5              | 535,189   |
| 9,110   | CSRA INC COMMON STOCK USD 0.001                    | 274,211   |
| 9,456   | CUBIC CORP COMMON STOCK USD 0                      | 446,796   |
| 4,500   | CULLEN/FROST BANKERS INC COMMON STOCK USD 0.01     | 270,000   |
| 9,600   | CUMMINS INC COMMON STOCK USD 2.5                   | 844,896   |
| 20,100  | CUMMINS INC COMMON STOCK USD 2.5                   | 1,769,001 |
| 5,326   | CURTISS-WRIGHT CORP COMMON STOCK USD 1             | 364,831   |
| 5,330   | CUSTOMERS BANCORP INC COMMON STOCK USD 1           | 145,083   |
| 16,311  | CVB FINANCIAL CORP COMMON STOCK USD 0              | 277,939   |
| 20,700  | CYRUSONE INC REIT USD 0.01                         | 781,736   |
| 70,358  | CYS INVESTMENTS INC REIT USD 0.01                  | 501,653   |
| 38,266  | CYS INVESTMENTS INC REIT USD 0.01                  | 272,837   |
| 93,156  | DANA HOLDING CORP COMMON STOCK USD 0.01            | 1,285,553 |
| 25,900  | DARDEN RESTAURANTS INC COMMON STOCK USD 0          | 1,648,276 |
| 13,451  | DEL FRISCO'S RESTAURANT GROUP INC COMMON STOCK USD | 215,485   |
| 6,800   | DELPHI AUTOMOTIVE PLC COMMON STOCK USD 0.01        | 582,964   |

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| 7,144   | DIAMONDBACK ENERGY INC COMMON STOCK USD 0.01       | 477,934   |
| 110,500 | DIANA SHIPPING INC COMMON STOCK USD 0.01           | 480,675   |
| 2,190   | DILLARD'S INC COMMON STOCK USD 0                   | 144,058   |
| 20,600  | DISCOVER FINANCIAL SERVICES COMMON STOCK USD 0.01  | 1,104,572 |
| 101,400 | DISCOVERY COMMUNICATIONS INC COMMON STOCK USD 0.01 | 2,557,308 |

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| 18,200  | DOLLAR GENERAL CORP COMMON STOCK USD 0.875        | 1,312,038  |
| 11,700  | DOLLAR TREE INC COMMON STOCK USD 0.01             | 903,474    |
| 15,000  | DOVER CORP COMMON STOCK USD 1                     | 919,650    |
| 9,200   | DOVER CORP COMMON STOCK USD 1                     | 564,052    |
| 54,100  | DR HORTON INC COMMON STOCK USD 0.01               | 1,732,823  |
| 53,400  | DR HORTON INC COMMON STOCK USD 0.01               | 1,710,402  |
| 20,300  | DR HORTON INC COMMON STOCK USD 0.01               | 650,209    |
| 16,700  | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD 0.01 | 1,565,704  |
| 12,997  | DREW INDUSTRIES INC COMMON STOCK USD 0.01         | 791,387    |
| 2,606   | DRIL-QUIP INC COMMON STOCK USD 0.01               | 154,353    |
| 28,600  | DUKE REALTY CORP REIT USD 0.01                    | 601,172    |
| 16,400  | DUNKIN' BRANDS GROUP INC COMMON STOCK USD 0.001   | 698,476    |
| 15,400  | DUPONT FABROS TECHNOLOGY INC REIT USD 0.001       | 496,804    |
| 57,900  | DYAX CORP COMMON STOCK EUR 0.01                   | 2,178,198  |
| 4,700   | EASTMAN CHEMICAL CO COMMON STOCK USD 0.01         | 319,137    |
| 7,900   | EASTMAN CHEMICAL CO COMMON STOCK USD 0.01         | 536,963    |
| 9,600   | EDISON INTERNATIONAL COMMON STOCK USD 0           | 573,024    |
| 7,800   | EDWARDS LIFESCIENCES CORP COMMON STOCK USD 1      | 616,044    |
| 11,500  | EL PASO ELECTRIC CO COMMON STOCK USD 0            | 442,750    |
| 22,500  | ELECTRONIC ARTS INC COMMON STOCK USD 0.01         | 1,546,200  |
| 10,800  | ELECTRONIC ARTS INC COMMON STOCK USD 0.01         | 742,176    |
| 18,500  | ELI LILLY & CO COMMON STOCK USD 0                 | 1,558,810  |
| 21,900  | EMERSON ELECTRIC CO COMMON STOCK USD 0.5          | 1,047,477  |
| 32,700  | ENDOCYTE INC COMMON STOCK USD                     | 131,127    |
| 19,100  | ENDURANCE SPECIALTY HOLDINGS LTD COMMON STOCK USD | 1,222,209  |
| 4,500   | ENERGEN CORP COMMON STOCK USD 0.01                | 184,455    |
| 8,965   | ENERSYS COMMON STOCK USD 0.01                     | 501,412    |
| 11,304  | ENERSYS COMMON STOCK USD 0.01                     | 632,233    |
| 17,100  | ENI SPA ADR USD                                   | 509,580    |
| 11,266  | ENSIGN GROUP INC/THE COMMON STOCK USD 0.001       | 255,400    |
| 10,200  | ENTERGY CORP COMMON STOCK USD 0.01                | 697,272    |
| 25,800  | ENVISION HEALTHCARE HOLDINGS INC COMMON STOCK USD | 670,026    |
| 36,066  | EOG RESOURCES INC COMMON STOCK USD 0.01           | 2,553,112  |
| 8,900   | EPR PROPERTIES REIT USD 0.01                      | 522,897    |
| 6,032   | EQUITY LIFESTYLE PROPERTIES INC REIT USD 0.01     | 404,415    |
| 11,872  | ESSENDANT INC COMMON STOCK USD 0.1                | 387,621    |
| 14,626  | ESSENT GROUP LTD COMMON STOCK USD 0.015           | 320,163    |
| 22,400  | EXELON CORP COMMON STOCK USD 0                    | 622,048    |
| 4,680   | EXPEDIA INC COMMON STOCK USD 0.001                | 581,724    |
| 21,997  | EXPRESS INC COMMON STOCK USD                      | 380,108    |
| 16,700  | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD 0.01  | 1,459,747  |
| 6,800   | EXXON MOBIL CORP COMMON STOCK USD 0               | 530,060    |
| 100,936 | FACEBOOK INC COMMON STOCK USD 0.000006            | 10,563,962 |
| 8,102   | FEDERATED INVESTORS INC COMMON STOCK USD 0        | 232,122    |
| 13,300  | FEI CO COMMON STOCK USD 0                         | 1,061,207  |
| 9,352   | FERROGLOBE PLC COMMON STOCK USD 7.5               | 100,534    |
| 25,700  | FIBROGEN INC COMMON STOCK USD 0.01                | 783,079    |
| 27,554  | FIFTH STREET FINANCE CORP COMMON STOCK USD 0.01   | 175,795    |
| 31,500  | FIFTH THIRD BANCORP COMMON STOCK USD 0            | 637,245    |

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| 16,713 | FINISH LINE INC/THE COMMON STOCK USD 0.01          | 302,171 |
| 20,122 | FIREEYE INC COMMON STOCK USD 0.0001                | 417,330 |
| 3,060  | FIRST AMERICAN FINANCIAL CORP COMMON STOCK USD     | 109,854 |
| 8,384  | FIRST CASH FINANCIAL SERVICES INC COMMON STOCK USD | 313,813 |
| 882    | FIRST CITIZENS BANCSHARES INC/NC COMMON STOCK USD  | 227,974 |

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| 6,000   | FIRST MERCHANTS CORP COMMON STOCK USD 0            | 152,520   |
| 14,219  | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD 0.01 | 263,336   |
| 2,347   | FIRST REPUBLIC BANK/CA COMMON STOCK                | 155,043   |
| 19,300  | FIRSTENERGY CORP COMMON STOCK USD 0.1              | 612,389   |
| 16,100  | FISERV INC COMMON STOCK USD 0.01                   | 1,472,506 |
| 19,983  | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD 0.001   | 2,856,170 |
| 10,700  | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD 0.001   | 1,529,351 |
| 6,900   | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD 0.001   | 986,217   |
| 38,203  | FLEXTRONICS INTERNATIONAL LTD COMMON STOCK USD 0   | 428,256   |
| 20,000  | FLUOR CORP COMMON STOCK USD 0.01                   | 949,251   |
| 9,000   | FMC TECHNOLOGIES INC COMMON STOCK USD 0.01         | 261,090   |
| 12,952  | FNB CORP/PA COMMON STOCK USD 0.01                  | 172,780   |
| 12,386  | FNF GROUP TRACKING STK USD 0.0001                  | 429,423   |
| 16,900  | FNF GROUP TRACKING STK USD 0.0001                  | 585,923   |
| 4,128   | FNFV GROUP TRACKING STK USD 0.0001                 | 46,357    |
| 25,900  | FOOT LOCKER INC COMMON STOCK USD 0.01              | 1,685,831 |
| 7,345   | FOOT LOCKER INC COMMON STOCK USD 0.01              | 478,086   |
| 11,869  | FORUM ENERGY TECHNOLOGIES INC COMMON STOCK USD     | 147,888   |
| 13,100  | FORUM ENERGY TECHNOLOGIES INC COMMON STOCK USD     | 163,226   |
| —       | FOUR CORNERS PROPERTY TRUST INC REIT               | —         |
| 29,200  | FRANKLIN RESOURCES INC COMMON STOCK USD 0.1        | 1,080,400 |
| 69      | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD 0.01  | 2,683     |
| 8,018   | FTD COS INC COMMON STOCK USD 0.0001                | 209,831   |
| 4,186   | FTI CONSULTING INC COMMON STOCK USD 0.01           | 145,087   |
| 19,000  | FULTON FINANCIAL CORP COMMON STOCK USD 2.5         | 248,900   |
| 3,183   | G&K SERVICES INC COMMON STOCK USD 0.5              | 200,211   |
| 51,900  | GANNETT CO INC COMMON STOCK USD 0.01               | 853,755   |
| 10,300  | GENERAL DYNAMICS CORP COMMON STOCK USD 1           | 1,414,808 |
| 2,900   | GENESCO INC COMMON STOCK USD 1                     | 164,807   |
| 4,471   | GENESEE & WYOMING INC COMMON STOCK USD 0.01        | 240,048   |
| 2,500   | GERMAN AMERICAN BANCORP INC COMMON STOCK USD 0     | 83,300    |
| 21,600  | GLOBAL PAYMENTS INC COMMON STOCK USD 0             | 1,393,416 |
| 13,053  | GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01  | 2,352,542 |
| 5,500   | GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01  | 991,265   |
| 53,500  | GOODYEAR TIRE & RUBBER CO/THE COMMON STOCK USD 0   | 1,747,845 |
| 31,800  | GRAND CANYON EDUCATION INC COMMON STOCK USD 0.01   | 1,275,816 |
| 7,934   | GRANITE CONSTRUCTION INC COMMON STOCK USD 0.01     | 341,479   |
| 71,759  | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD 0.01 | 924,298   |
| 24,000  | GREAT PLAINS ENERGY INC COMMON STOCK USD 0         | 655,440   |
| 9,883   | GREAT WESTERN BANCORP INC COMMON STOCK USD 0.01    | 286,805   |
| 3,094   | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD 0.01       | 234,216   |
| —       | H&R BLOCK INC COMMON STOCK USD 0                   | 7,660     |
| 737     | HANCOCK HOLDING CO COMMON STOCK USD 3.33           | 18,550    |
| 10,432  | HANGER INC COMMON STOCK USD 0.01                   | 171,606   |
| 7,381   | HANGER INC COMMON STOCK USD 0.01                   | 121,417   |
| 2,432   | HANOVER INSURANCE GROUP INC/THE COMMON STOCK USD   | 197,819   |
| 12,300  | HARLEY-DAVIDSON INC COMMON STOCK USD 0.01          | 558,297   |
| 17,100  | HARMAN INTERNATIONAL INDUSTRIES INC COMMON STOCK   | 1,610,991 |
| 180,700 | HARMONIC INC COMMON STOCK USD 0.001                | 735,449   |

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| 3,505  | HARRIS CORP COMMON STOCK USD 1                   | 304,585 |
| 20,993 | HARSCO CORP COMMON STOCK USD 1.25                | 165,425 |
| 22,800 | HARTFORD FINANCIAL SERVICES GROUP INC/THE COMMON | 995,676 |
| 28,649 | HATTERAS FINANCIAL CORP REIT USD 0.001           | 389,778 |
| 9,523  | HB FULLER CO COMMON STOCK USD 1                  | 347,304 |

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| 35,100  | HD SUPPLY HOLDINGS INC COMMON STOCK USD 0.01       | 1,054,053 |
| 6,644   | HEALTHSOUTH CORP COMMON STOCK USD 0.01             | 232,806   |
| 8,382   | HEIDRICK & STRUGGLES INTERNATIONAL INC COMMON      | 228,158   |
| 12,442  | HELIX ENERGY SOLUTIONS GROUP INC COMMON STOCK USD  | 65,445    |
| 8,200   | HELMERICH & PAYNE INC COMMON STOCK USD 0.1         | 439,110   |
| 20,900  | HERMAN MILLER INC COMMON STOCK USD 0.2             | 602,588   |
| 10,600  | HESS CORP COMMON STOCK USD 1                       | 513,888   |
| 38,000  | HEXCEL CORP COMMON STOCK USD 0.01                  | 1,765,100 |
| 5,061   | HIBBETT SPORTS INC COMMON STOCK USD 0.01           | 153,045   |
| 8,269   | HILLENBRAND INC COMMON STOCK USD 0                 | 245,010   |
| 3,919   | HILL-ROM HOLDINGS INC COMMON STOCK USD 0           | 188,347   |
| 13,767  | HOME DEPOT INC/THE COMMON STOCK USD 0.05           | 1,820,686 |
| 13,100  | HOME DEPOT INC/THE COMMON STOCK USD 0.05           | 1,732,475 |
| 38,301  | HUNTINGTON BANCSHARES INC/OH COMMON STOCK USD 0.01 | 426,322   |
| 4,331   | HUNTINGTON INGALLS INDUSTRIES INC COMMON STOCK USD | 549,387   |
| 1,514   | HUNTINGTON INGALLS INDUSTRIES INC COMMON STOCK USD | 192,051   |
| 8,836   | HUNTSMAN CORP COMMON STOCK USD 0.01                | 100,465   |
| 13,900  | IAC/INTERACTIVECORP COMMON STOCK USD 0.001         | 834,695   |
| 3,897   | IAC/INTERACTIVECORP COMMON STOCK USD 0.001         | 234,015   |
| 32,000  | ICON PLC COMMON STOCK USD 0.06                     | 2,486,400 |
| 6,669   | ICON PLC COMMON STOCK USD 0.06                     | 518,181   |
| 19,564  | ILLUMINA INC COMMON STOCK USD 0.01                 | 3,755,212 |
| 25,600  | IMAX CORP COMMON STOCK USD 0                       | 909,824   |
| 65,700  | IMMUNOGEN INC COMMON STOCK USD 0.01                | 891,549   |
| 47,400  | IMS HEALTH HOLDINGS INC COMMON STOCK USD 0.01      | 1,207,278 |
| 215,823 | INDUSTRIA DE DISENO TEXTIL SA ADR USD              | 3,722,947 |
| 55,000  | INFINITY PHARMACEUTICALS INC COMMON STOCK USD      | 431,750   |
| 1,857   | INFINITY PROPERTY & CASUALTY CORP COMMON STOCK USD | 152,701   |
| 17,169  | INGRAM MICRO INC COMMON STOCK USD 0.01             | 521,594   |
| 3,200   | INGREDION INC COMMON STOCK USD 0.01                | 308,128   |
| 5,395   | INSIGHT ENTERPRISES INC COMMON STOCK USD 0.01      | 135,522   |
| 9,600   | INSIGHT ENTERPRISES INC COMMON STOCK USD 0.01      | 241,152   |
| 5,362   | INTEGRA LIFESCIENCES HOLDINGS CORP COMMON STOCK    | 363,436   |
| 29,068  | INTEGRATED DEVICE TECHNOLOGY INC COMMON STOCK USD  | 765,942   |
| 44,700  | INTEL CORP COMMON STOCK USD 0.001                  | 1,539,915 |
| 2,600   | INTERCONTINENTALEXCHANGE INC                       | 666,276   |
| 8,400   | INTERNATIONAL PAPER CO COMMON STOCK USD 1          | 316,680   |
| 15,800  | INTERNATIONAL SPEEDWAY CORP COMMON STOCK USD 0.01  | 532,776   |
| 3,481   | INTERNATIONAL SPEEDWAY CORP COMMON STOCK USD 0.01  | 117,379   |
| 68,900  | INTERXION HOLDING NV COMMON STOCK USD 0.1          | 2,077,335 |
| 20,975  | INVESTORS BANCORP INC COMMON STOCK USD 0.01        | 260,929   |
| 50,700  | IONIS PHARMACEUTIC COMMON STOCK USD 0.001          | 3,139,851 |
| 90,100  | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD 0.001  | 757,741   |
| 23,400  | JACOBS ENGINEERING GROUP INC COMMON STOCK USD 1    | 981,630   |
| 59,500  | JANUS CAPITAL GROUP INC COMMON STOCK USD 0.01      | 838,355   |
| 85,900  | JANUS CAPITAL GROUP INC COMMON STOCK USD 0.01      | 1,210,331 |
| 4,700   | JAZZ PHARMACEUTICALS PLC COMMON STOCK USD 0.0001   | 660,632   |
| 14,800  | JOHNSON & JOHNSON COMMON STOCK USD 1               | 1,520,256 |
| 16,700  | JPMORGAN CHASE & CO COMMON STOCK USD 1             | 1,102,701 |

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| 7,371  | KANSAS CITY SOUTHERN COMMON STOCK USD 0.01     | 552,825   |
| 21,300 | KANSAS CITY SOUTHERN COMMON STOCK USD 0.01     | 1,597,500 |
| 12,407 | KAR AUCTION SERVICES INC COMMON STOCK USD 0.01 | 462,820   |
| 76,900 | KEYCORP COMMON STOCK USD 1                     | 1,014,311 |
| 18,400 | KEYSIGHT TECHNOLOGIES INC COMMON STOCK USD     | 521,272   |

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| 14,595 | KINDRED HEALTHCARE INC COMMON STOCK USD 0.25       | 173,826   |
| 9,087  | KNOLL INC COMMON STOCK USD 0.01                    | 170,836   |
| 25,565 | KOSMOS ENERGY LTD COMMON STOCK USD 0.01            | 132,938   |
| 4,800  | L BRANDS INC COMMON STOCK USD 0.5                  | 459,936   |
| 2,600  | LAKELAND FINANCIAL CORP COMMON STOCK USD 0         | 121,212   |
| 14,700 | LAM RESEARCH CORP COMMON STOCK USD 0.001           | 1,171,584 |
| 50,250 | LAM RESEARCH CORP COMMON STOCK USD 0.001           | 4,005,930 |
| 10,672 | LAMAR ADVERTISING CO REIT USD 0.001                | 640,107   |
| 2,386  | LANDSTAR SYSTEM INC COMMON STOCK USD 0.01          | 139,939   |
| 48,700 | LAS VEGAS SANDS CORP COMMON STOCK USD 0.001        | 2,135,008 |
| 4,317  | LEAR CORP COMMON STOCK USD 0.01                    | 530,257   |
| 22,041 | LENDINGCLUB CORP COMMON STOCK USD 0.01             | 243,553   |
| 21,917 | LEUCADIA NATIONAL CORP COMMON STOCK USD 1          | 381,137   |
| 55,626 | LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD 0.01   | 3,023,829 |
| 5,100  | LEXMARK INTERNATIONAL INC COMMON STOCK USD 0.01    | 165,495   |
| 10,100 | LIBERTY MEDIA CORP COMMON STOCK EUR 0.01           | 396,425   |
| 20,200 | LIBERTY MEDIA CORP COMMON STOCK EUR 0.01           | 769,216   |
| 3,607  | LIFEPOINT HEALTH INC COMMON STOCK USD 0.01         | 264,754   |
| 19,900 | LINCOLN NATIONAL CORP COMMON STOCK USD 0           | 1,000,174 |
| 20,700 | LINCOLN NATIONAL CORP COMMON STOCK USD 0           | 1,040,382 |
| 17,602 | LINCOLN NATIONAL CORP COMMON STOCK USD 0           | 884,677   |
| 20,140 | LINKEDIN CORP COMMON STOCK USD 0.0001              | 4,533,111 |
| 11,410 | LIVE NATION ENTERTAINMENT INC COMMON STOCK USD     | 280,344   |
| 7,200  | LOCKHEED MARTIN CORP COMMON STOCK USD 1            | 1,563,480 |
| 8,300  | LTC PROPERTIES INC REIT USD 0.01                   | 358,062   |
| 9,000  | LULULEMON ATHLETICA INC COMMON STOCK USD 0.005     | 472,230   |
| 41,939 | LUMENTUM HOLDINGS INC COMMON STOCK USD 0.001       | 923,497   |
| 3,400  | LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD 0.04 | 295,460   |
| 7,300  | M&T BANK CORP COMMON STOCK USD 0.5                 | 884,614   |
| 26,400 | MACROGENICS INC COMMON STOCK USD 0.01              | 817,608   |
| 6,900  | MADISON SQUARE GARDEN CO/THE COMMON STOCK USD 0.01 | 1,116,420 |
| 55,139 | MAIDEN HOLDINGS LTD COMMON STOCK USD 0.01          | 829,842   |
| 3,940  | MANPOWERGROUP INC COMMON STOCK USD 0.01            | 332,103   |
| 3,500  | MARKETAXESS HOLDINGS INC COMMON STOCK USD 0.003    | 390,565   |
| 57,295 | MARRIOTT INTERNATIONAL INC/MD COMMON STOCK USD     | 3,841,057 |
| 62,500 | MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD      | 551,250   |
| 88,484 | MASTERCARD INC COMMON STOCK USD 0.0001             | 8,614,802 |
| 4,790  | MATERION CORP COMMON STOCK USD 0                   | 134,120   |
| 3,897  | MAXIMUS INC COMMON STOCK USD 0                     | 219,206   |
| 18,318 | MCDONALD'S CORP COMMON STOCK USD 0.01              | 2,164,089 |
| 29,483 | MCGRAW HILL FINANCIAL INC COMMON STOCK 1           | 2,906,434 |
| 67,300 | MEDIA GENERAL INC COMMON STOCK USD 0               | 1,086,895 |
| 24,500 | MEDICINES CO/THE COMMON STOCK USD 0.001            | 914,830   |
| 9,806  | MEMORIAL RESOURCE DEVELOPMENT CORP COMMON STOCK    | 158,367   |
| 29,886 | MEN'S WEARHOUSE INC/THE COMMON STOCK EUR 0.01      | 438,726   |
| 28,400 | MERCK & CO INC COMMON STOCK USD 0.5                | 1,513,152 |
| 20,400 | METLIFE INC COMMON STOCK USD 0.01                  | 983,484   |
| 64,804 | MFA FINANCIAL INC REIT USD 0.01                    | 440,667   |
| 94,200 | MFA FINANCIAL INC REIT USD 0.01                    | 640,560   |

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| 70,700MICHAELS COS INC/THE COMMON STOCK USD 0.06775  | 1,563,177 |
| 12,000MICROSEMI CORP COMMON STOCK USD 0.2            | 391,080   |
| 57,270MICROSOFT CORP COMMON STOCK USD 0.00000625     | 3,177,340 |
| 28,800MICROSOFT CORP COMMON STOCK USD 0.00000625     | 1,597,824 |
| 5,074 MINERALS TECHNOLOGIES INC COMMON STOCK USD 0.1 | 232,694   |

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| 6,100   | MINERALS TECHNOLOGIES INC COMMON STOCK USD 0.1     | 279,746   |
| 9,100   | MOHAWK INDUSTRIES INC COMMON STOCK USD 0.01        | 1,723,449 |
| 7,000   | MOHAWK INDUSTRIES INC COMMON STOCK USD 0.01        | 1,325,730 |
| 122,758 | MONDELEZ INTERNATIONAL INC COMMON STOCK USD 0      | 5,525,338 |
| 22,313  | MONSANTO CO COMMON STOCK USD 0.01                  | 2,198,277 |
| 4,800   | MONSTER BEVERAGE CORP COMMON STOCK USD             | 715,008   |
| 4,923   | MOOG INC COMMON STOCK USD 1                        | 298,334   |
| 110,984 | MORGAN STANLEY COMMON STOCK USD 0.01               | 3,530,401 |
| 32,100  | MORGAN STANLEY COMMON STOCK USD 0.01               | 1,021,101 |
| 14,705  | MRC GLOBAL INC COMMON STOCK USD 0.01               | 189,695   |
| 20,700  | MSG NETWORKS INC COMMON STOCK USD 0.01             | 430,560   |
| 3,808   | MUELLER INDUSTRIES INC COMMON STOCK USD 0.01       | 103,197   |
| 13,151  | MULTI PACKAGING SOLUTIONS INTERNATIONAL LTD COMMON | 228,170   |
| 23,900  | MURPHY OIL CORP COMMON STOCK USD 1                 | 536,555   |
| 25,600  | MURPHY OIL CORP COMMON STOCK USD 1                 | 574,720   |
| —       | MYERS INDUSTRIES INC COMMON STOCK USD 0            | 725       |
| 17,000  | MYLAN NV COMMON STOCK USD 0.0100                   | 919,190   |
| 35,500  | MYRIAD GENETICS INC COMMON STOCK USD 0.01          | 1,532,180 |
| 57,900  | NABORS INDUSTRIES LTD COMMON STOCK USD 0.001       | 492,729   |
| 20,766  | NATIONSTAR MORTGAGE HOLDINGS INC COMMON STOCK USD  | 277,641   |
| 31,877  | NAVIENT CORP COMMON STOCK USD 0.01                 | 364,992   |
| 27,061  | NAVIGANT CONSULTING INC COMMON STOCK USD 0.001     | 434,600   |
| 13,733  | NAVIGANT CONSULTING INC COMMON STOCK USD 0.001     | 220,552   |
| 4,118   | NELNET INC COMMON STOCK USD 0.01                   | 138,241   |
| 57,368  | NETFLIX INC COMMON STOCK USD 0.001                 | 6,561,752 |
| 38,900  | NEWELL BRANDS INC                                  | 1,714,712 |
| 42,680  | NIELSEN HOLDINGS PLC COMMON STOCK USD 0.07         | 1,988,888 |
| 115,746 | NIKE INC COMMON STOCK USD 1                        | 7,252,644 |
| 10,119  | NORDSTROM INC COMMON STOCK USD 0                   | 504,027   |
| 11,100  | NORTHERN TRUST CORP COMMON STOCK USD 1.667         | 803,583   |
| 8,900   | NORTHROP GRUMMAN CORP COMMON STOCK USD 1           | 1,680,409 |
| 24,600  | NORWEGIAN CRUISE LINE HOLDINGS LTD COMMON STOCK    | 1,441,560 |
| 68,725  | NOVO NORDISK A/S ADR USD                           | 3,991,548 |
| 59,000  | NRG ENERGY INC COMMON STOCK USD 0.01               | 694,430   |
| 7,733   | NU SKIN ENTERPRISES INC COMMON STOCK USD 0.001     | 293,003   |
| 50,100  | NVIDIA CORP COMMON STOCK USD 0.001                 | 1,651,296 |
| 26,205  | NXP SEMICONDUCTORS NV COMMON STOCK USD             | 2,207,771 |
| 8,100   | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2     | 553,716   |
| 860     | OCEANFIRST FINANCIAL CORP COMMON STOCK USD 0.01    | 17,226    |
| 6,900   | OIL STATES INTERNATIONAL INC COMMON STOCK USD 0.01 | 188,025   |
| 27,500  | OLD DOMINION FREIGHT LINE INC COMMON STOCK USD 0.1 | 1,624,425 |
| 48,363  | ON SEMICONDUCTOR CORP COMMON STOCK USD 0.01        | 473,957   |
| 4,186   | OWENS & MINOR INC COMMON STOCK USD 2               | 150,612   |
| 32,200  | OWENS-ILLINOIS INC COMMON STOCK USD 0.01           | 560,924   |
| 2,693   | PACIFIC CONTINENTAL CORP COMMON STOCK USD 0        | 40,072    |
| 8,065   | PACKAGING CORP OF AMERICA COMMON STOCK USD 0.01    | 512,934   |
| 8,800   | PACKAGING CORP OF AMERICA COMMON STOCK USD 0.01    | 559,680   |
| 6,533   | PALO ALTO NETWORKS INC COMMON STOCK USD 0.0001     | 1,150,723 |
| 2,860   | PAREXEL INTERNATIONAL CORP COMMON STOCK USD 0.01   | 194,823   |

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| 9,250  | PARKER-HANNIFIN CORP COMMON STOCK USD 0.5 | 897,065 |
| 37,345 | PARSLEY ENERGY INC COMMON STOCK USD 0.01  | 689,015 |
| 2,539  | PARTNERRE LTD COMMON STOCK BMD 1          | 354,800 |
| 4,190  | PDC ENERGY INC COMMON STOCK USD 0.01      | 223,662 |
| 5,600  | PENTAIR PLC COMMON STOCK USD 0.01         | 277,368 |

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| 11,700  | PERKINELMER INC COMMON STOCK USD 1                 | 626,769   |
| 42,900  | PFIZER INC COMMON STOCK USD 0.05                   | 1,384,812 |
| 17,800  | PG&E CORP COMMON STOCK USD 0                       | 954,881   |
| 23,816  | PHH CORP COMMON STOCK USD 0.01                     | 385,819   |
| 16,400  | PHILIP MORRIS INTERNATIONAL INC COMMON STOCK USD 0 | 1,458,452 |
| 18,600  | PIER 1 IMPORTS INC COMMON STOCK USD 0.001          | 94,674    |
| 5,018   | PINNACLE FINANCIAL PARTNERS INC COMMON STOCK USD 1 | 257,724   |
| 9,600   | PINNACLE WEST CAPITAL CORP COMMON STOCK USD 0      | 619,008   |
| 15,000  | PINNACLE WEST CAPITAL CORP COMMON STOCK USD 0      | 967,200   |
| 48,600  | PITNEY BOWES INC COMMON STOCK USD 1                | 1,003,590 |
| 9,500   | PLANTRONICS INC COMMON STOCK USD 0.01              | 450,490   |
| 5,689   | PNM RESOURCES INC COMMON STOCK USD 0               | 173,913   |
| 41,500  | POLYCOM INC COMMON STOCK USD 0.0005                | 522,485   |
| 11,800  | PORTLAND GENERAL ELECTRIC CO COMMON STOCK USD 0    | 432,706   |
| 3,200   | PPG INDUSTRIES INC COMMON STOCK USD 1.67           | 316,224   |
| 35,600  | PRA GROUP INC COMMON STOCK USD 0.01                | 1,234,964 |
| 9,000   | PRECISION CASTPARTS CORP COMMON STOCK EUR 0        | 2,088,360 |
| 3,622   | PRICELINE GROUP INC/THE COM USD                    | 4,617,869 |
| 20,900  | PRINCIPAL FINANCIAL GROUP INC COMMON STOCK USD     | 940,082   |
| 9,020   | PROGRESS SOFTWARE CORP COMMON STOCK USD 0.01       | 216,480   |
| 5,499   | PROSPERITY BANCSHARES INC COMMON STOCK USD 1       | 264,832   |
| 11,100  | PROTHENA CORP PLC COMMON STOCK USD 0.01            | 756,021   |
| 8,100   | PROVIDENCE SERVICE CORP/THE COMMON STOCK USD 0.001 | 380,052   |
| 13,100  | PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01     | 1,066,471 |
| 6,700   | PTC INC COMMON STOCK USD 0.01                      | 232,021   |
| 14,500  | PTC THERAPEUTICS INC COMMON STOCK USD 0.001        | 469,800   |
| 16,600  | PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK   | 642,254   |
| 12,381  | QEP RESOURCES INC COMMON STOCK USD 0.01            | 165,905   |
| 66,630  | QORVO INC COMMON STOCK USD 0.0001                  | 3,391,467 |
| 30,042  | RADIAN GROUP INC COMMON STOCK USD 0.001            | 402,262   |
| 29,600  | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD 0.01  | 1,721,832 |
| 7,056   | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD 0.01  | 410,448   |
| 13,300  | RAYTHEON CO COMMON STOCK USD 0.01                  | 1,656,249 |
| 5,283   | REALOGY HOLDINGS CORP COMMON STOCK USD 0.01        | 193,728   |
| 55,580  | RED HAT INC COMMON STOCK USD 0.0001                | 4,602,580 |
| 3,747   | RED ROBIN GOURMET BURGERS INC COMMON STOCK USD     | 231,340   |
| 6,915   | REGENERON PHARMACEUTICALS INC COMMON STOCK USD     | 3,753,946 |
| 8,815   | REGENERON PHARMACEUTICALS INC COMMON STOCK USD     | 4,785,399 |
| 109,100 | REGIONS FINANCIAL CORP COMMON STOCK USD 0.01       | 1,053,906 |
| 5,390   | REINSURANCE GROUP OF AMERICA INC COMMON STOCK USD  | 461,115   |
| 2,800   | REINSURANCE GROUP OF AMERICA INC COMMON STOCK USD  | 239,540   |
| 5,600   | RELIANCE STEEL & ALUMINUM CO COMMON STOCK USD 0    | 324,296   |
| 8,247   | RENT-A-CENTER INC/TX COMMON STOCK USD 0.01         | 125,437   |
| 8,400   | REPUBLIC SERVICES INC COMMON STOCK USD 0.01        | 372,036   |
| 13,351  | RICE ENERGY INC COMMON STOCK USD 0.01              | 145,526   |
| 20,200  | ROBERT HALF INTERNATIONAL INC COMMON STOCK USD     | 952,228   |
| 11,300  | ROSS STORES INC COMMON STOCK USD 0.01              | 608,053   |
| 31,700  | ROWAN COS PLC COMMON STOCK USD 0.125               | 537,315   |
| 15,900  | ROYAL CARIBBEAN CRUISES LTD                        | 1,615,202 |

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| 50,600 | ROYAL CARIBBEAN CRUISES LTD           | 5,140,201 |
| 4,200  | ROYAL CARIBBEAN CRUISES LTD           | 426,657   |
| 11,200 | ROYAL DUTCH SHELL PLC ADR USD         | 512,848   |
| 27,230 | RPX CORP COMMON STOCK USD 0.0001      | 299,530   |
| 6,930  | RSP PERMIAN INC COMMON STOCK USD 0.01 | 169,023   |

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| 55,300  | RUCKUS WIRELESS INC COMMON STOCK USD 0.001         | 592,263   |
| 3,700   | RYDER SYSTEM INC COMMON STOCK USD 0.5              | 210,271   |
| 4,900   | S&T BANCORP INC COMMON STOCK USD 2.5               | 151,018   |
| 5,900   | SAIA INC COMMON STOCK USD 0.001                    | 131,275   |
| 72,127  | SALESFORCE.COM INC COMMON STOCK USD 0.001          | 5,654,757 |
| 6,736   | SCHWEITZER-MAUDUIT INTERNATIONAL INC COMMON STOCK  | 282,845   |
| 5,401   | SCIENCE APPLICATIONS INTERNATIONAL CORP COMMON     | 247,258   |
| 100,200 | SEACHANGE INTERNATIONAL INC COMMON STOCK USD 0.01  | 675,348   |
| 4,600   | SEACOR HOLDINGS INC COMMON STOCK USD 0.01          | 241,776   |
| —       | SEASPINE HOLDINGS CORP COMMON STOCK USD 0.01       | —         |
| 40,100  | SEATTLE GENETICS INC COMMON STOCK USD 0.001        | 1,799,688 |
| 16,258  | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD      | 193,633   |
| 2,609   | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD 0.1    | 163,897   |
| 7,197   | SERVICE CORP INTERNATIONAL/US COMMON STOCK USD 1   | 187,266   |
| 2,200   | SHERWIN-WILLIAMS CO/THE COMMON STOCK USD 1         | 571,120   |
| 24,683  | SHIRE PLC ADR USD                                  | 5,060,015 |
| 9,251   | SILVER BAY REALTY TRUST CORP REIT USD 0.01         | 146,073   |
| 69,200  | SINCLAIR BROADCAST GROUP INC COMMON STOCK USD 0.01 | 2,251,768 |
| 8,299   | SKYWORKS SOLUTIONS INC COMMON STOCK USD 0.25       | 637,612   |
| 31,354  | SLM CORP COMMON STOCK USD 0.2                      | 204,428   |
| 7,100   | SM ENERGY CO COMMON STOCK USD 0.01                 | 139,586   |
| 30,300  | SOTHEBY'S COMMON STOCK USD 0.01                    | 780,528   |
| 73,600  | SOUTHWESTERN ENERGY CO COMMON STOCK USD 0.01       | 523,296   |
| 10,161  | SPARTANNASH CO COMMON STOCK USD 0                  | 219,884   |
| 46,423  | SPLUNK INC COMMON STOCK USD 0.001                  | 2,730,137 |
| 22,500  | ST JUDE MEDICAL INC COMMON STOCK USD 0.1           | 1,396,350 |
| 32,750  | STAG INDUSTRIAL INC REIT USD 0.01                  | 608,004   |
| 1,890   | STANCORP FINANCIAL GROUP INC COMMON STOCK EUR 0    | 215,233   |
| 6,398   | STANDEX INTERNATIONAL CORP COMMON STOCK USD 1.5    | 531,994   |
| 77,694  | STARBUCKS CORP COMMON STOCK USD 0.001              | 4,663,971 |
| 50,500  | STARZ COMMON STOCK USD 0.01                        | 1,691,750 |
| 14,071  | STARZ COMMON STOCK USD 0.01                        | 471,379   |
| 15,589  | STEEL DYNAMICS INC COMMON STOCK USD 0.005          | 280,719   |
| 45,500  | STEELCASE INC COMMON STOCK USD 0                   | 677,950   |
| 3,700   | STERIS PLC COMMON STOCK USD                        | 278,758   |
| 11,858  | STEVEN MADDEN LTD COMMON STOCK USD 0.0001          | 358,349   |
| 45,000  | STILLWATER MINING CO COMMON STOCK USD 0.01         | 385,650   |
| 4,500   | STOCK YARDS BANCORP INC COMMON STOCK USD 0         | 170,055   |
| 15,200  | STRYKER CORP COMMON STOCK USD 0.1                  | 1,418,464 |
| 25,900  | SUNTRUST BANKS INC COMMON STOCK USD 1              | 1,109,556 |
| 37,300  | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD      | 502,431   |
| 1,262   | SVB FINANCIAL GROUP COMMON STOCK USD 0.001         | 150,052   |
| 7,924   | SYKES ENTERPRISES INC COMMON STOCK USD 0.01        | 243,901   |
| 8,856   | SYKES ENTERPRISES INC COMMON STOCK USD 0.01        | 272,588   |
| 8,971   | SYMETRA FINANCIAL CORP COMMON STOCK 0.01           | 285,009   |
| 2,752   | SYMMETRY SURGICAL INC COMMON STOCK USD 0.0001      | 25,318    |
| 12,400  | SYNAPTICS INC COMMON STOCK USD 0.001               | 996,216   |
| 5,485   | SYNNEX CORP COMMON STOCK USD 0.001                 | 493,266   |
| 23,800  | TARGET CORP COMMON STOCK USD 0.0833                | 1,728,118 |

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|         |  |           |
|---------|--|-----------|
| 49,210  | TCF FINANCIAL CORP COMMON STOCK USD 0.01           | 694,845   |
| 103,800 | TEGNA INC COMMON STOCK USD 1                       | 2,663,508 |
| 9,100   | TEGNA INC COMMON STOCK USD 1                       | 233,521   |
| 38,000  | TELEPHONE & DATA SYSTEMS INC COMMON STOCK USD 0.01 | 983,820   |
| 19,236  | TELETECH HOLDINGS INC COMMON STOCK USD 0.01        | 536,877   |

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|         |  |           |
|---------|--|-----------|
| 161,103 | TENCENT HOLDINGS LTD ADR USD                       | 3,160,841 |
| 14,453  | TERADYNE INC COMMON STOCK USD 0.125                | 298,744   |
| 9,325   | TEREX CORP COMMON STOCK USD 0.01                   | 172,326   |
| 13,417  | TESLA MOTORS INC COMMON STOCK USD 0.001            | 3,220,214 |
| 10,529  | TETRA TECH INC COMMON STOCK USD 0.01               | 273,965   |
| 27,300  | TEXAS INSTRUMENTS INC COMMON STOCK USD 1           | 1,496,313 |
| 12,300  | THOR INDUSTRIES INC COMMON STOCK USD 0.1           | 694,155   |
| 10,447  | THOR INDUSTRIES INC COMMON STOCK USD 0.1           | 589,770   |
| 28,413  | TIFFANY & CO COMMON STOCK USD 0.01                 | 2,178,993 |
| 34,947  | TIME WARNER INC COMMON STOCK USD 0.01              | 2,260,022 |
| 11,919  | TIMKEN CO/THE COMMON STOCK USD 0                   | 340,764   |
| 40,757  | TJX COS INC/THE COMMON STOCK USD 1                 | 2,890,079 |
| 1,200   | TOMPKINS FINANCIAL CORP COMMON STOCK USD 0.1       | 67,392    |
| 5,099   | TORCHMARK CORP COMMON STOCK USD 1                  | 291,459   |
| 12,300  | TOTAL SA ADR USD                                   | 558,601   |
| 5,609   | TRANSDIGM GROUP INC COMMON STOCK USD 0.01          | 1,281,376 |
| 39,800  | TRANSOCEAN LTD COMMON STOCK USD 0.1                | 492,724   |
| 9,300   | TRAVELERS COS INC/THE COMMON STOCK USD 0           | 1,049,598 |
| 7,200   | TREEHOUSE FOODS INC COMMON STOCK USD 0.01          | 564,912   |
| 99,600  | TRIMBLE NAVIGATION LTD COMMON STOCK USD 0          | 2,136,420 |
| 36,500  | TRINET GROUP INC COMMON STOCK USD 0.000025         | 706,275   |
| 30,952  | TRIPADVISOR INC COMMON STOCK USD 0.001             | 2,638,658 |
| 7,244   | TUTOR PERINI CORP COMMON STOCK USD 1               | 121,265   |
| 62,593  | TWITTER INC COMMON STOCK USD 0.000005              | 1,448,402 |
| 61,095  | TWO HARBORS INVESTMENT CORP REIT USD               | 510,754   |
| 8,850   | UGI CORP COMMON STOCK USD 0                        | 300,789   |
| 44,756  | UNDER ARMOUR INC COMMON STOCK USD 0.000333         | 3,607,781 |
| 32,033  | UNIFI INC COMMON STOCK USD 0.1                     | 901,729   |
| 32,100  | UNILEVER NV NY REG SHRS USD                        | 1,390,572 |
| 13,500  | UNITED STATES CELLULAR CORP COMMON STOCK USD 1     | 550,935   |
| 13,200  | UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01       | 1,552,848 |
| 4,817   | UNIVERSAL CORP/VA COMMON STOCK USD 0               | 270,137   |
| 11,700  | UNIVERSAL HEALTH SERVICES INC COMMON STOCK USD     | 1,398,033 |
| 6,200   | UNIVERSAL HEALTH SERVICES INC COMMON STOCK USD     | 740,838   |
| 8,300   | UNIVERSAL HEALTH SERVICES INC COMMON STOCK USD     | 991,767   |
| 30,700  | UNUM GROUP COMMON STOCK USD 0.1                    | 1,022,003 |
| 16,446  | VALIDUS HOLDINGS LTD COMMON STOCK USD 0.175        | 761,303   |
| 28,200  | VALSPAR CORP/THE COMMON STOCK USD 0.5              | 2,339,190 |
| 13,100  | VANTIV INC COMMON STOCK USD 0.00001                | 621,202   |
| 9,900   | VECTREN CORP COMMON STOCK USD 0                    | 419,958   |
| 23,600  | VERINT SYSTEMS INC COMMON STOCK USD 0.001          | 957,216   |
| 10,861  | VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01   | 1,366,640 |
| 4,418   | VIAD CORP COMMON STOCK USD 1.5                     | 125,162   |
| 75,197  | VIAVI SOLUTIONS INC COMMON STOCK USD 0.001         | 457,950   |
| 106,664 | VISA INC COMMON STOCK USD 0.0001                   | 8,271,793 |
| 60,000  | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD 0.1    | 723,000   |
| 7,300   | WABCO HOLDINGS INC COMMON STOCK USD 0.01           | 746,498   |
| 15,700  | WADDELL & REED FINANCIAL INC COMMON STOCK USD 0.01 | 449,962   |
| 33,200  | WADDELL & REED FINANCIAL INC COMMON STOCK USD 0.01 | 951,512   |

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|        |   |           |
|--------|---|-----------|
| 24,566 | WALKER & DUNLOP INC COMMON STOCK USD              | 707,746   |
| 39,700 | WALT DISNEY CO/THE COMMON STOCK USD 0.01          | 4,199,863 |
| 4,100  | WATTS WATER TECHNOLOGIES INC COMMON STOCK USD 0.1 | 203,647   |
| 59,000 | WEATHERFORD INTERNATIONAL PLC COMMON STOCK USD    | 495,010   |
| 59,500 | WEATHERFORD INTERNATIONAL PLC COMMON STOCK USD    | 499,205   |

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|        |  |               |
|--------|--|---------------|
| 88,227 | WEB.COM GROUP INC COMMON STOCK USD 0.001           | 1,765,422     |
| 21,600 | WERNER ENTERPRISES INC COMMON STOCK USD 0.01       | 506,520       |
| 11,116 | WESCO INTERNATIONAL INC COMMON STOCK USD 0.01      | 485,547       |
| 12,512 | WESTERN REFINING INC COMMON STOCK USD 0.01         | 445,677       |
| 82,500 | WESTERN UNION CO/THE COMMON STOCK USD 0.01         | 1,477,575     |
| 5,600  | WESTLAKE CHEMICAL CORP COMMON STOCK USD 0.01       | 304,192       |
| 36,559 | WORKDAY INC COMMON STOCK USD 0.001                 | 2,913,021     |
| 16,918 | WORLD FUEL SERVICES CORP COMMON STOCK USD 0.01     | 651,693       |
| 61,800 | WORLD WRESTLING ENTERTAINMENT INC COMMON STOCK USD | 1,102,512     |
| 7,800  | WSFS FINANCIAL CORP COMMON STOCK USD 0.01          | 252,408       |
| 14,000 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD 0.01       | 1,017,100     |
| 11,600 | WYNN RESORTS LTD COMMON STOCK USD 0.01             | 802,604       |
| 16,800 | ZEBRA TECHNOLOGIES CORP COMMON STOCK USD 0.01      | 1,170,120     |
| 6,200  | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 0.01   | 637,422       |
| 7,600  | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 0.01   | 781,356       |
|        | Total Corporate Stock                              | \$651,023,438 |

Corporate Debt Securities

|         |   |           |
|---------|---|-----------|
| 115,000 | ACTAVIS FUNDING SCS CALLABLE NOTES FIXED 4.75%    | \$113,739 |
| 70,000  | AMERICAN EXPRESS CREDIT CORP CALLABLE MEDIUM TERM | 70,703    |
| 50,000  | AMGEN INC CALLABLE NOTES FIXED 4.4% 01/MAY/2045   | 46,693    |
| 25,000  | ANADARKO PETROLEUM CORP CALLABLE NOTES FIXED 4.5% | 19,658    |
| 50,000  | ANADARKO PETROLEUM CORP NOTES FIXED 5.95%         | 52,254    |
| 45,000  | APPLE INC CALLABLE NOTES FIXED 4.375% 13/MAY/2045 | 45,700    |
| 95,000  | AT&T INC CALLABLE NOTES FIXED 4.75% 15/MAY/2046   | 87,558    |
| 100,000 | AT&T INC NOTES VARIABLE 12/FEB/2016 USD 1000      | 100,059   |
| 350,000 | BANK OF AMERICA CORP MEDIUM TERM NOTE FIXED 5.65% | 379,654   |
| 150,000 | BANK OF AMERICA NA NOTES VARIABLE 15/JUN/2016 USD | 149,987   |
| 75,000  | BARCLAYS BANK PLC NOTES FIXED 5% 22/SEP/2016 USD  | 77,956    |
| 45,000  | BARCLAYS PLC NOTES FIXED 5.25% 17/AUG/2045 USD    | 46,207    |
| 170,000 | BARNABAS HEALTH INC CALLABLE BOND FIXED 4%        | 171,275   |
| 14,000  | BARRICK GOLD CORP CALLABLE NOTES FIXED 4.1%       | 12,106    |
| 125,000 | BEAR STEARNS COS LLC/THE NOTES FIXED 7.25%        | 141,662   |
| 75,000  | BERKSHIRE HATHAWAY ENERGY CO CALLABLE BOND FIXED  | 88,609    |
| 25,000  | BERKSHIRE HATHAWAY FINANCE CORP CALLABLE NOTES    | 27,308    |
| 70,000  | BIOGEN INC CALLABLE NOTES FIXED 5.2% 15/SEP/2045  | 71,098    |
| 125,000 | BOSTON PROPERTIES LP CALLABLE NOTES FIXED 5.875%  | 140,305   |
| 70,000  | BURLINGTON NORTHERN SANTA FE LLC CALLABLE BOND    | 64,169    |
| 125,000 | CAPITAL ONE BANK USA NA CALLABLE NOTES FIXED 1.2% | 124,959   |
| 50,000  | CATHOLIC HEALTH INITIATIVES CALLABLE BOND FIXED   | 53,819    |
| 175,000 | CATHOLIC HEALTH INITIATIVES CALLABLE BOND FIXED   | 171,552   |
| 90,000  | CCO SAFARI II LLC CALLABLE NOTES FIXED 4.464%     | 91,449    |
| 70,000  | CELGENE CORP CALLABLE NOTES FIXED 3.875%          | 70,764    |
| 100,000 | CENTERPOINT ENERGY RESOURCES CORP CALLABLE NOTES  | 113,226   |
| 100,000 | CHASE CAPITAL VI CALLABLE BOND VARIABLE           | 84,659    |
| 115,000 | CHASE ISSUANCE TRUST 2014-A3 A3 FLOATING          | 115,000   |
| 115,000 | CITIBANK CREDIT CARD ISSUANCE TRUST 2014-A3 A3    | 115,025   |
| 50,000  | CITIGROUP INC NOTES FIXED 5.3% 07/JAN/2016 USD    | 51,287    |
| 85,000  | CITIGROUP INC NOTES VARIABLE 15/MAY/2018 USD 1000 | 86,663    |

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|         |   |         |
|---------|---|---------|
| 150,000 | COLUMBIA PIPELINE GROUP INC CALLABLE NOTES FIXED  | 146,964 |
| 75,000  | COMCAST CORP CALLABLE NOTES FIXED 5.875%          | 83,352  |
| 47,423  | CONTINENTAL AIRLINES 2007-1 CLASS A PASS THROUGH  | 52,937  |
| 85,355  | CONTINENTAL AIRLINES 2009-1 PASS THROUGH TRUST    | 91,735  |
| 25,000  | CONTINENTAL RESOURCES INC/OK CALLABLE NOTES FIXED | 15,176  |

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|         |  |         |
|---------|--|---------|
| 125,000 | COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLEENBANK    | 129,678 |
| 250,000 | CREDIT SUISSE GROUP FUNDING GUERNSEY LTD NOTES     | 252,600 |
| 70,000  | CVS HEALTH CORP CALLABLE NOTES FIXED 3.875%        | 72,654  |
| 101,910 | DELTA AIR LINES 2010-2 CLASS A PASS THROUGH TRUST  | 107,538 |
| 125,000 | DUKE ENERGY CAROLINAS LLC CALLABLE BOND FIXED 4%   | 121,695 |
| 150,000 | EL PASO ELECTRIC CO CALLABLE NOTES FIXED 3.3%      | 145,192 |
| 45,000  | EXXON MOBIL CORP CALLABLE NOTES FIXED 3.567%       | 42,806  |
| 100,000 | FORD MOTOR CREDIT CO LLC NOTES FIXED 3.984%        | 101,287 |
| 100,000 | GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 3.15%   | 103,346 |
| 75,000  | GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 5.5%    | 86,100  |
| 100,000 | GENERAL ELECTRIC CO MEDIUM TERM NOTE FIXED 5.875%  | 125,081 |
| 100,000 | GENERAL ELECTRIC CO MEDIUM TERM NOTE VARIABLE      | 92,830  |
| 70,000  | GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.5%      | 69,784  |
| 125,000 | GOLDMAN SACHS GROUP INC/THE MEDIUM TERM NOTE FIXED | 139,296 |
| 50,000  | GOLDMAN SACHS GROUP INC/THE MEDIUM TERM NOTE FIXED | 56,639  |
| 50,000  | GOLDMAN SACHS GROUP INC/THE NOTES FIXED 5.35%      | 51,286  |
| 175,000 | GOLDMAN SACHS GROUP INC/THE NOTES FIXED 6.15%      | 192,726 |
| 170,000 | GS MORTGAGE SECURITIES TRUST 2011-GC5 2011-GC5 A4  | 178,793 |
| 75,000  | HCP INC CALLABLE BOND FIXED 3.75% 01/FEB/2016 USD  | 76,277  |
| 185,000 | HCP INC CALLABLE MEDIUM TERM NOTE FIXED 6.3%       | 194,696 |
| 100,000 | HEALTH CARE REIT INC CALLABLE NOTES FIXED 3.75%    | 99,302  |
| 76,350  | HONDA AUTO RECEIVABLES 2013-4 OWNER TRUST 2013-4   | 76,290  |
| 120,000 | HSBC HOLDINGS PLC NOTES FIXED 4.875% 14/JAN/2022   | 134,342 |
| 150,000 | INTERNATIONAL LEASE FINANCE CORP CALLABLE NOTES    | 168,000 |
| 150,000 | JERSEY CENTRAL POWER & LIGHT CO CALLABLE NOTES     | 153,310 |
| 75,000  | JPMORGAN CHASE & CO NOTES FIXED 4.5% 24/JAN/2022   | 82,367  |
| 200,000 | JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/JUL/2041   | 236,019 |
| 50,000  | JPMORGAN CHASE BANK NA NOTES FIXED 6% 01/OCT/2017  | 54,208  |
| 100,000 | JPMORGAN CHASE CAPITAL XXI CALLABLE BOND VARIABLE  | 78,963  |
| 125,000 | KIMCO REALTY CORP CALLABLE MEDIUM TERM NOTE FIXED  | 128,311 |
| 70,000  | KRAFT HEINZ FOODS CO CALLABLE NOTES FIXED 5.2%     | 74,953  |
| 140,000 | MICROSOFT CORP CALLABLE NOTES FIXED 3.125%         | 141,448 |
| 70,000  | MICROSOFT CORP CALLABLE NOTES FIXED 3.75%          | 65,513  |
| 125,000 | MORGAN STANLEY CALLABLE MEDIUM TERM NOTE FIXED     | 139,137 |
| 50,000  | MORGAN STANLEY CALLABLE MEDIUM TERM NOTE FIXED     | 57,922  |
| 125,000 | MORGAN STANLEY CALLABLE MEDIUM TERM NOTE FIXED     | 133,011 |
| 215,000 | NAVIENT STUDENT LOAN TRUST 2014-1 2014-1 A3        | 205,184 |
| 50,000  | NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FIXED 5.15%  | 56,265  |
| 144,024 | NCUA GUARANTEED NOTES TRUST 2010-R1 2010-R1 1A     | 144,772 |
| 107,528 | NCUA GUARANTEED NOTES TRUST 2010-R2 2010-R2 1A     | 107,745 |
| 95,092  | NCUA GUARANTEED NOTES TRUST 2010-R3 2010-R3 1A     | 95,784  |
| 85,937  | NCUA GUARANTEED NOTES TRUST 2010-R3 2010-R3 2A     | 86,537  |
| 140,475 | NCUA GUARANTEED NOTES TRUST 2011-C1 2011-C1 2A     | 139,842 |
| 205,779 | NCUA GUARANTEED NOTES TRUST 2011-R1 2011-R1 1A     | 206,699 |
| 194,414 | NCUA GUARANTEED NOTES TRUST 2011-R2 2011-R2 1A     | 195,077 |
| 95,169  | NISSAN AUTO RECEIVABLES 2014-A OWNER TRUST 2014-A  | 94,933  |
| 31,000  | NOBLE ENERGY INC CALLABLE NOTES FIXED 3.9%         | 27,745  |
| 125,000 | NORTHWELL HEALTHCARE INC CALLABLE NOTES FIXED 4.8% | 119,206 |
| 100,000 | NYU HOSPITALS CENTER CALLABLE BOND FIXED 4.784%    | 102,215 |

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|   |         |
|---|---------|
| 100,000 PANHANDLE EASTERN PIPE LINE CO LP CALLABLE NOTES  | 110,150 |
| 50,000 PROVINCE OF ONTARIO CANADA BOND FIXED 5.45%        | 51,183  |
| 125,000 PUBLIC SERVICE CO OF NEW MEXICO CALLABLE NOTES    | 136,160 |
| 100,000 RECKSON OPERATING PARTNERSHIP LP CALLABLE NOTES   | 102,449 |
| 22,000 ROHM & HAAS CO CALLABLE NOTES FIXED 6% 15/SEP/2017 | 23,805  |

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|                  |  |              |
|------------------|--|--------------|
| 115,000          | ROYAL BANK OF SCOTLAND GROUP PLC BOND FIXED 1.875% | 115,064      |
| 70,000           | SHELL INTERNATIONAL FINANCE BV CALLABLE NOTES      | 66,510       |
| 136,911          | SLM STUDENT LOAN TRUST 2003-14 2003-14 A5 FLOATING | 135,675      |
| 260,000          | SLM STUDENT LOAN TRUST 2004-1 2004-1 A4 FLOATING   | 247,312      |
| 18,666           | SLM STUDENT LOAN TRUST 2004-8 2004-8 B FLOATING    | 16,002       |
| 205,876          | SLM STUDENT LOAN TRUST 2005-4 2005-4 A3 FLOATING   | 195,978      |
| 130,000          | SLM STUDENT LOAN TRUST 2006-2 2006-2 A6 FLOATING   | 113,643      |
| 130,000          | SLM STUDENT LOAN TRUST 2006-8 2006-8 A6 FLOATING   | 114,866      |
| 29,915           | SLM STUDENT LOAN TRUST 2007-6 2007-6 B FLOATING    | 25,802       |
| 35,000           | SLM STUDENT LOAN TRUST 2008-2 2008-2 B FLOATING    | 28,729       |
| 35,000           | SLM STUDENT LOAN TRUST 2008-3 2008-3 B FLOATING    | 28,765       |
| 35,000           | SLM STUDENT LOAN TRUST 2008-4 2008-4 B FLOATING    | 31,914       |
| 35,000           | SLM STUDENT LOAN TRUST 2008-5 2008-5 B FLOATING    | 32,632       |
| 35,000           | SLM STUDENT LOAN TRUST 2008-6 2008-6 B FLOATING    | 32,347       |
| 35,000           | SLM STUDENT LOAN TRUST 2008-7 2008-7 B FLOATING    | 30,699       |
| 35,000           | SLM STUDENT LOAN TRUST 2008-8 2008-8 B FLOATING    | 33,514       |
| 35,000           | SLM STUDENT LOAN TRUST 2008-9 2008-9 B FLOATING    | 33,134       |
| 97,874           | SLM STUDENT LOAN TRUST 2012-3 2012-3 A FLOATING    | 94,563       |
| 75,000           | SOUTHERN COPPER CORP CALLABLE NOTES FIXED 7.5%     | 72,516       |
| 100,000          | SOUTHERN NATURAL GAS CO LLC CALLABLE NOTES FIXED   | 94,569       |
| 50,000           | SPECTRA ENERGY PARTNERS LP CALLABLE NOTES FIXED    | 39,086       |
| 126,000          | SPIRIT AIRLINES 2015-1 PASS THROUGH TRUST A        | 127,616      |
| 120,000          | SUTTER HEALTH CALL/PUT BOND FIXED 2.286%           | 118,125      |
| 100,000          | TENNESSEE GAS PIPELINE CO LLC CALLABLE NOTES FIXED | 97,468       |
| 30,000           | TIME WARNER CABLE INC CALLABLE NOTES FIXED 5.5%    | 27,659       |
| 125,000          | TUCSON ELECTRIC POWER CO CALLABLE NOTES FIXED      | 136,483      |
| 250,000          | UBS AG/STAMFORD CT MEDIUM TERM NOTE FIXED 1.375%   | 249,095      |
| 200,000          | VENTAS REALTY LP / VENTAS CAPITAL CORP CALLABLE    | 200,535      |
| 45,000           | VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED    | 50,152       |
| 102,000          | VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED    | 92,576       |
| 45,000           | VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED    | 43,393       |
| 175,000          | WALGREENS BOOTS ALLIANCE INC NOTES VARIABLE        | 174,567      |
| 75,000           | WELLPOINT INC CALLABLE NOTES FIXED 7% 15/FEB/2019  | 86,239       |
| 125,000          | WELLTOWER INC CALLABLE NOTES FIXED 6.125%          | 141,625      |
| 200,000          | WFRBS COMMERCIAL MORTGAGE TRUST 2011-C5 2011-C5 A4 | 208,476      |
|                  | Total Corporate Debt Securities                    | \$12,881,747 |
|                  |  |              |
| Government Bonds |  |              |
| 40,000           | CALIFORNIA ST FOR PREVIOUS ISSUES SEE 13063A FOR   | \$49,011     |
| 50,000           | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS   | 61,234       |
| 80,000           | NEW YORK N Y FOR PRIOR ISSUES SEE 64966G ETC FOR   | 92,558       |
| 50,000           | NEW YORK ST DORM AUTH ST PERS INCOME TAX REV       | 59,091       |
| 40,000           | NEW YORK ST URBAN DEV CORP REV TAXABLE-ST PERS     | 41,700       |
| 1,005,000        | UNITED STATES OF AMERICA BILL ZERO CPN 04/FEB/2016 | 1,004,913    |
| 1,425,000        | UNITED STATES OF AMERICA BILL ZERO CPN 07/APR/2016 | 1,424,441    |
| 130,000          | UNITED STATES OF AMERICA BOND FIXED .625%          | 114,127      |
| 320,000          | UNITED STATES OF AMERICA BOND FIXED .75%           | 282,643      |
| 650,000          | UNITED STATES OF AMERICA BOND FIXED 1.375%         | 678,558      |
| 1,275,000        | UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2045 | 1,276,104    |

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|         |  |         |
|---------|--|---------|
| 395,000 | UNITED STATES OF AMERICA NOTES FIXED .125% | 376,000 |
| 355,000 | UNITED STATES OF AMERICA NOTES FIXED .125% | 381,133 |
| 545,000 | UNITED STATES OF AMERICA NOTES FIXED .25%  | 523,003 |
| 50,000  | UNITED STATES OF AMERICA NOTES FIXED .375% | 48,639  |

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|           |   |              |
|-----------|---|--------------|
| 4,010,000 | UNITED STATES OF AMERICA NOTES FIXED .75%   | 3,993,822    |
| 730,000   | UNITED STATES OF AMERICA NOTES FIXED .875%  | 728,448      |
| 1,205,000 | UNITED STATES OF AMERICA NOTES FIXED 1%     | 1,203,527    |
| 1,035,000 | UNITED STATES OF AMERICA NOTES FIXED 1.375% | 1,019,548    |
| 3,635,000 | UNITED STATES OF AMERICA NOTES FIXED 1.625% | 3,618,795    |
| 1,210,000 | UNITED STATES OF AMERICA NOTES FIXED 1.75%  | 1,208,734    |
| 2,885,000 | UNITED STATES OF AMERICA NOTES FIXED 2.25%  | 2,886,957    |
| 250,000   | UNITED STATES OF AMERICA NOTES FIXED 2.5%   | 302,566      |
| 570,000   | UNITED STATES OF AMERICA NOTES FIXED 3.5%   | 605,991      |
| 195,000   | UNITED STATES TREAS NTS VAR 15/APR/2017     | 203,844      |
|           | Total Government Bonds                      | \$22,185,387 |

Mortgage Backed Securities

|         |   |           |
|---------|---|-----------|
| 465,000 | FEDERAL HOME LOAN MORTGAGE CORP MEDIUM TERM NOTE  | \$464,355 |
| 465,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES       | 464,203   |
| 330,000 | FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED | 393,924   |
| 43,290  | FHLMC MORTPASS ARM 01/APR/2037 1N PN# 1N1454      | 45,416    |
| 5,023   | FHLMC MORTPASS ARM 01/SEP/2037 1G PN# 1G2201      | 5,363     |
| 627,664 | FHLMC REMICS 3048 QJ 5% 15/OCT/2025               | 682,675   |
| 279,853 | FHLMC REMICS 3197 DZ 5% 15/AUG/2036               | 305,729   |
| 4,261   | FHLMC REMICS 3345 FP FLOATING 15/NOV/2036         | 4,261     |
| 3,418   | FHLMC REMICS 3345 PF FLOATING 15/MAY/2036         | 3,419     |
| 24,429  | FHLMCGLD MORTPASS 2.5% 01/SEP/2030 G1 PN# G18568  | 24,719    |
| 116,469 | FHLMCGLD MORTPASS 3% 01/AUG/2030 G1 PN# G18565    | 120,436   |
| 108,473 | FHLMCGLD MORTPASS 3% 01/AUG/2045 G0 PN# G08658    | 108,653   |
| 236,064 | FHLMCGLD MORTPASS 3% 01/JUL/2045 G0 PN# G08653    | 236,457   |
| 173,546 | FHLMCGLD MORTPASS 3.5% 01/APR/2044 G0 PN# G07848  | 180,108   |
| 335,099 | FHLMCGLD MORTPASS 3.5% 01/AUG/2045 G6 PN# G60138  | 346,431   |
| 134,470 | FHLMCGLD MORTPASS 3.5% 01/DEC/2041 Q0 PN# Q05261  | 139,356   |
| 398,812 | FHLMCGLD MORTPASS 3.5% 01/JUN/2045 G0 PN# G08650  | 412,030   |
| 431,948 | FHLMCGLD MORTPASS 3.5% 01/JUN/2045 G6 PN# G60080  | 447,280   |
| 99,792  | FHLMCGLD MORTPASS 3.5% 01/NOV/2045 G0 PN# G08676  | 103,099   |
| 447,063 | FHLMCGLD MORTPASS 3.5% 01/OCT/2045 G0 PN# G08671  | 461,880   |
| 346,092 | FHLMCGLD MORTPASS 4% 01/JAN/2043 U9 PN# U90791    | 369,609   |
| 214,406 | FHLMCGLD MORTPASS 4% 01/NOV/2045 G0 PN# G08677    | 226,676   |
| 218,695 | FHLMCGLD MORTPASS 4% 01/OCT/2045 G0 PN# G08672    | 231,939   |
| 217,078 | FHLMCGLD MORTPASS 4% 01/SEP/2045 G0 PN# G08669    | 230,225   |
| 83,316  | FHLMCGLD MORTPASS 4.5% 01/JUN/2041 Q0 PN# Q01638  | 90,281    |
| 70,400  | FHLMCGLD MORTPASS 5.5% 01/JAN/2038 G0 PN# G03696  | 78,623    |
| 62,437  | FHLMCGLD MORTPASS 5.5% 01/NOV/2037 G0 PN# G03695  | 69,751    |
| 88,888  | FHLMCGLD MORTPASS 6.5% 01/MAY/2034 P5 PN# P50216  | 99,975    |
| 249,823 | FNMA MORTPASS 3% 01/MAY/2043 CL PN# AB9236        | 252,036   |
| 366,669 | FNMA MORTPASS 3% 01/SEP/2033 CT PN# MA1561        | 377,393   |
| 155,886 | FNMA MORTPASS 3.5% 01/SEP/2033 CT PN# MA1584      | 163,429   |
| 145,933 | FNMA MORTPASS 3.584% 01/SEP/2020 XY PN# FN0000    | 152,743   |
| 138,767 | FNMA MORTPASS 3.664% 01/OCT/2020 XY PN# AE0918    | 147,691   |
| 142,076 | FNMA MORTPASS 3.766% 01/DEC/2020 XY PN# FN0001    | 151,258   |
| 193,798 | FNMA MORTPASS 4% 01/AUG/2029 CT PN# MA0142        | 207,452   |
| 418,244 | FNMA MORTPASS 4% 01/MAY/2043 CL PN# AT2733        | 450,136   |

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| 65,028  | FNMA MORTPASS 4.283% 01/JAN/2021 XY PN# FN0003 | 70,846  |
| 242,246 | FNMA MORTPASS 4.5% 01/MAY/2048 CZ PN# 257280   | 260,365 |
| 181,833 | FNMA MORTPASS 4.5% 01/SEP/2041 CL PN# MA0843   | 197,431 |
| 145,021 | FNMA MORTPASS 5% 01/AUG/2047 CZ PN# 995963     | 157,633 |
| 134,563 | FNMA MORTPASS 5% 01/MAR/2034 CL PN# 725205     | 149,422 |

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|---------|---|--------------|
| 89,638  | FNMA MORTPASS 5% 01/SEP/2033 CL PN# 738567      | 99,541       |
| 42,291  | FNMA MORTPASS 5.5% 01/JUN/2036 CL PN# 889745    | 47,807       |
| 50,869  | FNMA MORTPASS 6.5% 01/AUG/2037 CL PN# 936879    | 58,411       |
| 569,651 | FNMA REMICS 2004-97 ZH 4.5% 25/JAN/2035         | 619,760      |
| 114,218 | GNMA 2009-66 UF FLOATING 16/AUG/2039            | 117,215      |
| 266,184 | GNMA II MORTPASS 3% 20/AUG/2045 SF PN# MA3033   | 270,821      |
| 205,304 | GNMA II MORTPASS 3.5% 20/JUL/2045 SF PN# MA2961 | 214,934      |
| 440,751 | GNMA II MORTPASS 3.5% 20/SEP/2045 SF PN# MA3105 | 461,426      |
| 226,716 | GNMA II MORTPASS 4% 20/SEP/2045 SF PN# MA3106   | 241,861      |
| 335,000 | TBA FNMA SINGLE FAMILY 15YR 2.5 1/16            | 337,648      |
| 530,000 | TBA FNMA SINGLE FAMILY 30YR 3 1/16              | 530,005      |
| 935,000 | TBA FNMA SINGLE FAMILY 30YR 3.5 1/16            | 964,661      |
| 305,000 | TBA FNMA SINGLE FAMILY 30YR 4 1/16              | 322,742      |
| 105,000 | TBA FNMA SINGLE FAMILY 30YR 4.5 1/16            | 113,387      |
| 335,000 | TBA GNMA2 SINGLE FAMILY 30YR 3.5 1/16           | 349,224      |
|         | Total Mortgage Backed Securities                | \$13,834,151 |

Registered Investment Companies

|        |   |          |
|--------|---|----------|
| 1,583  | AB CONSERVATIVE WEALTH STRATEGY ADV CL                  | \$18,970 |
| 15,438 | AB GLOBAL BOND FUND CL I                                | 125,823  |
| 192    | AB INTERNATIONAL VALUE FUND CL ADVISOR                  | 2,408    |
| 297    | AB SMALL CAP GROWTH PORTFOLIO CL I                      | 12,750   |
| 11,990 | AB UNCONSTRAINED BOND FUND CL ADVISOR                   | 100,234  |
| 1,544  | ABERDEEN TOTAL RETURNBOND FUND CL A                     | 20,325   |
| 8,065  | ABN AMRO FDS ASTON LAKE PARTNERS LASSO ALT FD CL I      | 95,410   |
| 1,326  | ADVISERS INVT TR JOHCM INTL SELECT FD CL I              | 23,570   |
| 455    | ADVISERS INVT TR JOHCM INTL SELECT FD CL II             | 8,108    |
| 34,550 | ADVISORS EDGEWOOD GROWTH FD RETAIL CL                   | 736,252  |
| 340    | ADVISORS INNER CIRCLE FD ACADIAN EMERGING MKTS INSTL CL | 5,068    |
| 174    | ADVISORS INNER CIRCLE FD CAMBIAR AGGR VALUE FD INV CL   | 3,213    |
| 2,251  | ADVISORS INNER CIRCLE FD RICE HALL JAMES SMALL CAP PORT | 22,942   |
| 1,757  | ADVISORS INNER CIRCLE FD WESTWOOD INCOME OPPTY FD INST  | 24,778   |
| 1,369  | ADVISOR'S INNER CIRCLE INTL EQI FD INSTITUTIONAL CLASS  | 33,615   |
| 2,356  | ALGER CAPITAL APPRECIATION INSTL PORTFOLIO              | 62,388   |
| 108    | ALGER MIDCAP GROWTH INSTITUTIONAL PTF CL I              | 2,406    |
| 80     | ALGER SMALL CAP FOCUS FUND CL A                         | 866      |
| 826    | ALGER SPECTRA FUND CL A                                 | 14,063   |
| 6,811  | ALLIANZGI INCOME & GROWTH FD CL A                       | 75,462   |
| 77     | ALLIANZGI NFJ DIVIDEND VALUE FD CL A                    | 1,181    |
| 1,004  | ALLIANZGI NFJ SMALL CAP VALUE FD CL A                   | 20,118   |
| 1,102  | ALLIANZGI NJF INTERNATIONAL VALUE FD CL A               | 19,810   |
| 137    | ALLIANZGI TECHNOLOGY FD CL A                            | 6,821    |
| 274    | ALPINE EQUITY TR INTL REAL ESTATE EQI FD INST           | 5,494    |
| 320    | ALPINE EQUITY TR RLTY INCOME & GROWTH FD INST           | 6,960    |
| 2,111  | ALPINE SER TR DYNAMIC DIVIDEND FD INST CL               | 7,600    |
| 12,617 | AMANA MUT FDS TR GROWTH FD                              | 400,596  |
| 4,651  | AMANA MUT FDS TR INCOME FD                              | 197,186  |
| 246    | AMCAP FD INC CL R-6                                     | 6,450    |
| 208    | AMCAP FUND CLASS A                                      | 5,396    |

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| 2,113  | AMERICAN BALANCED FD INC CL R-5                    | 50,384  |
| 6,554  | AMERICAN BALANCED FD INC CL R-6                    | 156,250 |
| 441    | AMERICAN BALANCED FUND CLASS A                     | 10,513  |
| 563    | AMERICAN BEACON BALANCED FD INVESTOR CL            | 7,404   |
| 11,249 | AMERICAN BEACON FDS BRIDGEWAY LARGE CAP VLE INV CL | 254,676 |

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|--------|---|---------|
| 774    | AMERICAN BEACON FDS MID-CAP VALUE FD INVESTOR CL            | 10,315  |
| 3,846  | AMERICAN BEACON LARGE CAP VALUE FUND INVESTOR CLASS         | 88,225  |
| 4,993  | AMERICAN BEACON SMALL CAP VALUE FD INVESTOR CL              | 108,544 |
| 1,395  | AMERICAN CENTRY INVT TR HIGH YIELD FD CL A                  | 7,354   |
| 9,352  | AMERICAN CENTURY CAPITAL VALUE FD INVESTOR CLASS            | 76,777  |
| 916    | AMERICAN CENTURY DIVERSIFIED BOND FUND INVESTOR CLASS       | 9,744   |
| 7,501  | AMERICAN CENTURY EMERGING MARKETS INVESTOR CLASS            | 59,181  |
| 1,293  | AMERICAN CENTURY EQUITY GROWTH INVESTOR CLASS               | 35,189  |
| 24,904 | AMERICAN CENTURY EQUITY INCOME INVESTOR CLASS               | 198,239 |
| 14,580 | AMERICAN CENTURY GLOBAL GOLD FUND INVESTOR CLASS            | 83,834  |
| 2,740  | AMERICAN CENTURY HERITAGE FD INVESTOR CLASS                 | 58,160  |
| 900    | AMERICAN CENTURY HIGH YIELD BOND FUND INVESTOR CLASS        | 4,734   |
| 16,123 | AMERICAN CENTURY INFLATION ADJUSTED BOND INVESTOR CLASS     | 181,541 |
| 199    | AMERICAN CENTURY INTERNATIONAL BOND INVESTOR CL             | 2,380   |
| 8,073  | AMERICAN CENTURY LEGACY LARGE CAP FUND INVESTOR CL          | 127,389 |
| 293    | AMERICAN CENTURY ONE CHOICE VERY AGGRESSIVE INV CLASS       | 4,406   |
| 175    | AMERICAN CENTURY REAL ESTATE FUND INVESTOR CLASS            | 5,211   |
| 3,218  | AMERICAN CENTURY U S GOVT MONEY MARKET FUND INVESTOR CL     | 3,218   |
| 457    | AMERICAN CENTURY UTILITIES FUND INVESTOR CLASS              | 7,272   |
| 11,144 | AMERICAN CENTURY VALUE FUND INVESTOR CL                     | 84,586  |
| 2,667  | AMERICAN CENTY CAP PORTFOLIO INC GLOBAL REAL ESTATE FD INV  | 29,895  |
| 2,494  | AMERICAN CENTY CAP PORTFOLIO MID CAP VALUE FD INV CL        | 36,394  |
| 1,687  | AMERICAN CENTY EQI FD DISCIPLINED GWTH FD INV CL            | 31,040  |
| 8,315  | AMERICAN CENTY SHRT DURATION INFLATION PROTCTN BD FD INV CL | 82,653  |
| 7,642  | AMERICAN FDS MONEY MKT FD CL A                              | 7,642   |
| 259    | AMERICAN HIGH INCOME TR CL R-5                              | 2,422   |
| 401    | AMERICAN MUT FD INC CL R-5                                  | 13,591  |
| 595    | AMERICAN MUTUAL FUND INC CL F1                              | 20,067  |
| 10,581 | AMG GW&K CORE BD FD   | 104,755 |
| 14,285 | AMG GW&K ENHANCED CORE BOND INV CL                          | 136,991 |
| 109    | AMG GW&K MUNICIPAL ENHANCED YIELD INV CL                    | 1,097   |
| 248    | AMG MANAGERS BRANDYWINE FUND                                | 8,739   |
| 1,019  | AMG MANAGERS GLOBAL INCOME OPPORTUNITY                      | 18,522  |
| 12,891 | AMG MANAGERS HIGH YIELD INV CL                              | 91,136  |
| 12,141 | AMG MANAGERS REAL ESTATE SECURITIES                         | 138,409 |
| 1,610  | AMG MANAGERS SKYLINE SPECIAL EQI                            | 57,465  |
| 480    | AMG SOUTHERNSUN SMALL CAP INV CL                            | 8,908   |
| 1,135  | AMG SOUTHERNSUN U S EQI INV CL                              | 12,688  |
| 3,497  | AMG YACKTMAN FOCUSED SVC CL                                 | 69,140  |
| 7,366  | AMG YACKTMAN FUND SVC CL                                    | 153,719 |
| 6,425  | AQR FDS DIVERSIFIED ARBITRAGE FD CL I                       | 59,107  |
| 4,927  | AQR FDS DIVERSIFIED ARBITRAGE FD CL N                       | 45,331  |
| 2,589  | AQR FDS EQUITY MKT NEUTRAL FD CL I                          | 29,727  |
| 4,944  | AQR FDS MANAGED FUTURES STRATEGY FD N                       | 49,883  |
| 1,300  | ARIEL APPRECIATION FUND-CL A                                | 58,594  |

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|--------|---|---------|
| 1,438  | ARTISAN FDS INC ARTISAN VALUE FUND                      | 15,544  |
| 75     | ARTISAN FDS INC GLOBAL EQUITY FD INV SHS                | 1,200   |
| 2,356  | ARTISAN FDS INC GLOBAL OPPORTUNITIES FD INV CL          | 46,038  |
| 82     | ARTISAN FDS INC GLOBAL VALUE FD INV SHS                 | 1,170   |
| 19,063 | ARTISAN FUNDS INC INTERNATIONAL FUND                    | 546,733 |
| 320    | ARTISAN FUNDS INC SMALL CAP FUND                        | 8,591   |
| 99     | ARTISAN GLOBAL SMALL CAP INV CL                         | 1,111   |
| 1,386  | ARTISAN INTERNATIONAL VALUE FUND INV SHS                | 43,957  |
| 6,684  | ASTON FDS ASTON/DOUBLELINE CORE PLUS FIXED INCOME FD CL | 69,582  |
|        | N   |         |

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| 10,470 | ASTON/LMCG SMALL CAP GROWTH FUND CLASS N                   | 148,679 |
| 658    | AVE MARIA GROWTH FUND                                      | 16,470  |
| 646    | AZZAD FDS AZZAD ETHICAL MID CAP FD                         | 7,840   |
| 943    | BAIRD AGGREGATE BOND FUND INV CL                           | 10,311  |
| 3,316  | BAIRD FDS INC CORE PLUS BD FD INV CL SHS                   | 37,335  |
| 868    | BAIRD FDS INC INTER MUN BD FD INV CL SHS                   | 10,417  |
| 159    | BAIRD FDS INC MIDCAP FD INV CL SHS                         | 2,280   |
| 1,329  | BARON ASSET FUND-SBI                                       | 75,960  |
| 1,533  | BARON GROWTH FUND  | 96,890  |
| 143    | BARON INVT FDS TR DISCOVERY FD RETIAL SHS                  | 1,613   |
| 63     | BARON SELECT FDS BARON PARTNERS FD                         | 2,262   |
| 248    | BARON SELECT FDS EMERGING MARKETS FD INSTL SHS             | 2,628   |
| 9,123  | BARON SELECT FDS EMERGING MARKETS FD RETAIL SHS            | 96,426  |
| 4,539  | BARON SELECT FDS REAL ESTATE FD RETAIL SHS                 | 110,031 |
| 7,324  | BARON SMALL CAP FUND                                       | 206,469 |
| 1,591  | BBH CORE SELECT FD CL N                                    | 32,463  |
| 188    | BBH FD INC CORE SELECT RETAIL CL                           | 2,358   |
| 127    | BECKER VALUE EQUITY FD RETAIL CL                           | 2,056   |
| 514    | BERWYN FDS INC INCOME FUND                                 | 6,604   |
| 11     | BLACKROCK ENERGY & RESOURCES PORTFOLIO FUND CL A           | 160     |
| 7,311  | BLACKROCK EQUITY DIVIDEND FUND SVC CL                      | 153,102 |
| 4,190  | BLACKROCK FDS EMERGING MKT LONG/SHORT EQUITY FD INVS A     | 39,553  |
| 1,921  | BLACKROCK FDS INFLATION PROTECTED BD SVC                   | 19,638  |
| 3,034  | BLACKROCK FUNDS HIGH YIELD BD PORT SERVICE CL              | 21,636  |
| 1,103  | BLACKROCK FUNDS-SMALL CAP GROWTH EQUITY PORTFOLIO INV A    | 14,783  |
| 7,780  | BLACKROCK GLOBAL ALLOCATION FD INC INSTL CL                | 139,501 |
| 138    | BLACKROCK HEALTH SCIENCES OPPORTUNITIES PORT SVC CL        | 6,698   |
| 1,444  | BLACKROCK HEALTH SCIENCES OPPORTUNITIES PORTFOLIO CL A     | 70,102  |
| 2,585  | BLACKROCK LARGE CAP SER FDS INC LARGE CAP CORE FD INSTL CL | 46,496  |
| 24     | BLACKROCK LATIN AMER FD INC CL A                           | 767     |
| 1,351  | BLACKROCK MULTI-ASSET INCOME PORTFOLIO FD CL A             | 14,189  |
| 115    | BLACKROCK NAT RES TR CL A                                  | 4,232   |
| 5      | BLACKROCK S&P 500 IDX FUND INVESTOR CL A                   | 1,266   |
| 9,321  | BLACKROCK STRATEGIC INCOME OPPORTUNITIES PORTFOLIO CL A    | 91,068  |
| 296    | BLACKROCK TOTAL INTL EX U S IDX FUND INVESTOR CL A         | 2,258   |
| 10,462 | BOND FD AMER INC CL R-3                                    | 131,717 |
| 993    | BOND FD AMER INC CL R-5                                    | 12,500  |
| 7,431  | BOSTON PARTNERS INV FDS ALL CAP VALUE FD INV CL            | 157,239 |
| 2,701  | BOSTON PARTNERS INV FDS LONG SHRT RESEARCH FD INV CL       | 39,733  |
| 6,545  | BRIDGEWAY FDS INC SMALL-CAP GROWTH FD CL N                 | 131,040 |
| 3,520  | BRIDGEWAY FUND INC AGGRESSIVE INVESTOR CL 1                | 188,443 |
| 967    | BROADVIEW FDS TR OPPORTUNITY FUND                          | 30,275  |
| 722    | BROWN CAP MGMT MUT FDS BROWN CAP MGMT SMALL CO FD INV      | 51,582  |
| 2,128  | BUFFALO FDS MID CAP FD                                     | 32,617  |
| 718    | BUFFALO FLEXIBLE INCOME FUND INC                           | 9,835   |
| 5,375  | BUFFALO FUNDS BUFFALO DISCOVERY FUND                       | 105,466 |
| 2,491  | BUFFALO HIGH YIELD FUND INC                                | 27,630  |
| 1,057  | BUFFALO LARGE CAP FUND                                     | 24,988  |
| 795    | BUFFALO SMALL CAP FD INC                                   | 14,025  |

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|-------|---|--------|
| 2,304 | BURNHAM FINANCIAL LONG SHORT FUND CLASS A         | 38,677 |
| 313   | BURNHAM INVS TR FINANCIAL SERVICES FD-CL A        | 10,125 |
| 6,329 | CALAMOS INVT TR NEW MARKET NEUTRAL INCOME FD CL A | 80,756 |
| 1,348 | CAPITAL INCOME BLDR FD CL R-5                     | 75,295 |
| 629   | CAPITAL INCOME BUILDER CL A                       | 35,152 |

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|-----------|---|------------|
| 632       | CAPITAL INCOME BUILDER FD CL F-1                          | 35,300     |
| 823       | CAPITAL WORLD BD FD CL R-5                                | 15,580     |
| 1,012     | CAPITAL WORLD GROWTH & INCOME FD INC CL R-5               | 43,873     |
| 258       | CAPITAL WORLD GROWTH & INCOME FUND CLASS A                | 11,198     |
| 655       | CAUSEWAY INTERNATIONAL VALUE FUND INVESTOR CLASS          | 9,161      |
| 40        | CGM FOCUS FUND  | 1,558      |
| 1,770     | CGM REALTY FUND   | 51,804     |
| 137       | CLEARBRIDGE AGGRESSIVE GROWTH FUND CLASS A                | 25,688     |
| 74        | CLEARBRIDGE AGGRESSIVE GROWTH FUND CLASS I                | 15,153     |
| 884       | CLEARBRIDGE TACTICAL DIVIDEND INCOME FUND CLASS I         | 13,896     |
| 595       | CLIPPER FUND INC  | 62,121     |
| 1,930     | COHEN & STEERS REAL ESTATE SECURITIES FUND CL I           | 27,990     |
| 862       | COHEN & STEERS REALTY SHARES INC                          | 60,782     |
| 3,937     | COLUMBIA ACORN TR INTL CL A                               | 153,875    |
| 215       | COLUMBIA ACORN TR INTL CL Z                               | 8,405      |
| 1,323     | COLUMBIA EMERGING MARKETS CL Z                            | 11,895     |
| 2,961     | COLUMBIA FDS SER TR I DIVIDEND INCOME CL A                | 52,050     |
| 1,605     | COLUMBIA FDS SER TR I MID CAP GROWTH FD CL Z              | 41,755     |
| 1,682     | COLUMBIA FDS SER TR I SMALL CAP GROWTH FD I CL Z          | 28,464     |
| 2,758     | COLUMBIA FDS SER TR II MASS INCOME BUILDER FD CL A        | 30,117     |
| 345       | COLUMBIA FDS SER TR INTL VALUE FD CL Z                    | 4,859      |
| 459       | COLUMBIA FDS SER TR MID CAP VALUE FD CL A                 | 6,373      |
| 304       | COLUMBIA FDS SER TR SMALL CAP VALUE II FD CL A            | 4,568      |
| 975       | COLUMBIA GLOBAL ENERGY AND NATURAL RESOURCES FUND CLASS Z | 14,407     |
| 4,479     | COLUMBIA SELECT LARGE CAP GROWTH CLASS Z                  | 75,523     |
| 23        | COLUMBIA SELIGMAN COMMUNICATIONS AND INFO CL A            | 1,243      |
| 4,561     | COLUMBIA VALUE AND RESTRUCTURING CLASS Z                  | 184,692    |
| 140       | CONESTOGA FDS SMALL CAP FD                                | 5,021      |
| 775       | CULLEN HIGH DIVIDEND EQUITY FUND                          | 12,840     |
| 3,888     | DAVIS NEW YORK VENTURE FUND INC-CL A                      | 120,106    |
| 5,014     | DAVIS NEW YORK VENTURE FUND INC-CL Y                      | 157,600    |
| 4,489     | DELAWARE POOLED TRUST DIVERSIFIED INCOME FD INSTL CL      | 38,474     |
| 1,047     | DEUTSCHE SHORT DURATION FUND CL S                         | 9,162      |
| 5,931     | DIAMOND HILL FDS LARGE CAP FD CL I SHS                    | 127,822    |
| 3,260     | DIAMOND HILL FDS SMALL CAP FD CL I SHS                    | 101,975    |
| 136       | DIAMOND HILL FDS SMALL MID CAP FD CL A                    | 2,484      |
| 3,212     | DIAMOND HILL LONG-SHORT FUND CLASS A                      | 75,043     |
| 2,468     | DIREXION FDS MNTHLY CHINA BULL 2X FUND INV                | 75,600     |
| 426       | DIREXION FDS MNTHLY LATIN AMER BULL 2X INV                | 3,642      |
| 151       | DIREXION FDS MNTHY NASDAQ 100 BULL 2X INV CL              | 9,185      |
| 1,631     | DIREXION FDS MONTHLY S&P 500 BEAR 2X FD NEW               | 44,892     |
| 86        | DODGE & COX BALANCED FUND                                 | 8,117      |
| 1,824     | DODGE & COX FDS GLOBAL STK FD                             | 19,080     |
| 10,551    | DODGE & COX FUNDS INTERNATIONAL STOCK FUND                | 384,917    |
| 22,454    | DODGE & COX INCOME FUND                                   | 298,411    |
| 1,694,657 | DODGE & COX INTERNATIONAL STOCK FUND OPEN-END FUND        | 61,821,091 |
| 304       | DODGE & COX STOCK FUND                                    | 49,554     |
| 450       | DOUBLELINE FDS TR EMERGING MKTS INCOME FD CL N            | 4,212      |

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| 13,278 | DOUBLELINE FDS TR TOTAL RETURN BD FD CL I       | 143,141 |
| 5,244  | DOUBLELINE FDS TR TOTAL RETURN BD FD CL N       | 56,526  |
| 1,191  | DREYFUS APPRECIATION FUND INC                   | 47,576  |
| 136    | DREYFUS INTERNATIONAL BOND FUND CLASS C         | 1,932   |
| 1,386  | DREYFUS INVT FDS BOSTON CO SML/MID CAP GRW CL A | 21,227  |
| 6,154  | DREYFUS MIDCAP INDEX FUND                       | 198,834 |

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| 749    | DREYFUS OPPURTUNISTIC MIDCAP VALUE FUND CL A                   | 21,837    |
| 197    | DREYFUS S&P 500 INDEX FUND                                     | 9,553     |
| 917    | DREYFUS SMALL CAP STOCK FUND                                   | 23,359    |
| 518    | DREYFUS/LAUREL FUNDS INC BOND MARKET INDEX FUND INV SHS        | 5,328     |
| 11,290 | DRIEHAUS MUT FDS EMERGING MKTS GROWTH FD                       | 299,529   |
| 131    | EATON VANCE DIVIDEND BUILDER FD CL A                           | 1,713     |
| 2,011  | EATON VANCE LARGE CAP VALUE FUND CL A                          | 33,555    |
| 6,182  | EATON VANCE MUT FDS TR FLTG RATE FD ADVISERS CL                | 51,926    |
| 6,925  | EATON VANCE MUTUAL FDS TRUST GBL MACRO ABSOULTE RETURN<br>CL R | 66,066    |
| 127    | EURO PAC GROWTH FD CL R-5                                      | 5,730     |
| 495    | EURO PAC GROWTH FUND CL F1                                     | 22,343    |
| 249    | EUROPACIFIC GROWTH FD CL A                                     | 11,278    |
| 14,954 | FAIRHOLME FUNDS INC COM  | 276,656   |
| 238    | FEDERATED EQUITY INCOME FD INC SHS CL R                        | 5,220     |
| 10,476 | FEDERATED HIGH YIELD TRUST SBI                                 | 64,531    |
| 463    | FEDERATED PRUDENT DOLLARBEAR FUND CL A                         | 4,446     |
| 16,175 | FEDERATED STRATEGIC VALUE DIVIDEND FUND CL A                   | 90,743    |
| 3,050  | FENIMORE ASSET MGMT TR FAN SMALL CAP FD INV SH CL              | 44,985    |
| 24,211 | FIDELITY ADVISOR BIOTECHNOLOGY CLASS I                         | 664,830   |
| 1,177  | FIDELITY ADVISOR CONSUMER DISCRETIONARY CL I                   | 25,267    |
| 119    | FIDELITY ADVISOR CONSUMER STAPLES FD CL A                      | 10,822    |
| 286    | FIDELITY ADVISOR CONSUMER STAPLES FD CL I                      | 26,024    |
| 464    | FIDELITY ADVISOR EMERGING ASIA FD CL I                         | 13,007    |
| 1,716  | FIDELITY ADVISOR FINANCIAL SERVICES FUND CL I                  | 27,117    |
| 5,791  | FIDELITY ADVISOR FREEDOM 2050 FD INSTL                         | 59,360    |
| 444    | FIDELITY ADVISOR GOLD FUND CL A                                | 5,854     |
| 2,545  | FIDELITY ADVISOR GOLD FUND CL I                                | 34,378    |
| 1,509  | FIDELITY ADVISOR HEALTH CARE FUND CL I                         | 62,407    |
| 252    | FIDELITY ADVISOR HIGH INCOME FUND CL I                         | 2,343     |
| 148    | FIDELITY ADVISOR INDUSTRIALS CL A                              | 4,892     |
| 17     | FIDELITY ADVISOR INDUSTRIALS CL I                              | 586       |
| 1,335  | FIDELITY ADVISOR LARGE CAP FUND-CL A                           | 35,367    |
| 2,102  | FIDELITY ADVISOR NEW INSIGHTS FD CL I                          | 55,978    |
| 1,121  | FIDELITY ADVISOR REAL ESTATE FD CL I                           | 25,737    |
| 13,328 | FIDELITY ADVISOR SER VII BIOTECHNOLOGY FUND CL A               | 348,122   |
| 3,682  | FIDELITY ADVISOR SER VII BIOTECHNOLOGY FUND CL C               | 84,507    |
| 1,799  | FIDELITY ADVISOR SMALL CAP VALUE FD CL                         | 30,119    |
| 683    | FIDELITY ADVISOR TECHNOLOGY FUND CL I                          | 25,603    |
| 2,957  | FIDELITY BALANCED FUND   | 62,754    |
| 4,155  | FIDELITY BLUE CHIP GROWTH FUND                                 | 286,592   |
| 3,143  | FIDELITY CANADA FUND   | 130,026   |
| 1,296  | FIDELITY CAP APPRECIATION FUND                                 | 41,983    |
| 25,514 | FIDELITY CAPITAL & INCOME FUND                                 | 233,451   |
| 504    | FIDELITY CHINA REGION FUND                                     | 12,808    |
| 2,418  | FIDELITY COMWLTH TR II MID CAP ENHANCED INDEX FD               | 30,440    |
| 938    | FIDELITY COMWLTH TR II SMALL CAP ENHANCED INDEX FD             | 10,938    |
| 22,675 | FIDELITY CONCORD STR SPARTAN U S EQI INDX FD ADVANTAGE CL      | 1,628,033 |
| 42,824 | FIDELITY CONCORD STR SPARTAN US BD IDX FD FIDELITY INVST CL    | 492,048   |

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| 346   | FIDELITY CONSUMER FINANCE PORTFOLIO                  | 4,217   |
| 8,603 | FIDELITY CONTRAFUND                                  | 851,276 |
| 993   | FIDELITY DEVONSHIRE TR ADVISOR MID CAP VALUE FD CL A | 21,944  |
| 176   | FIDELITY DIVERSIFIED INTL FUND                       | 6,178   |
| 314   | FIDELITY EMERGING ASIA FUND                          | 9,423   |
| 1,163 | FIDELITY EMERGING MARKETS FD                         | 25,285  |

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| 217    | FIDELITY EUROPE FUND                             | 7,853   |
| 902    | FIDELITY EXPORT AND MULTINTL FUND                | 18,194  |
| 7,163  | FIDELITY FLOATING RATE HIGH INCOME FD            | 65,396  |
| 1,479  | FIDELITY GNMA FUND                               | 17,042  |
| 61     | FIDELITY GROWTH & INCOME PORTFOLIO               | 1,777   |
| 2,332  | FIDELITY GROWTH STRATEGIES                       | 77,619  |
| 282    | FIDELITY HIGH INCOME FUND                        | 2,243   |
| 2,807  | FIDELITY INFLATION PROTECTED BOND FUND           | 32,641  |
| 301    | FIDELITY INTL DISCOVERY FUND                     | 11,846  |
| 3,217  | FIDELITY INTL GROWTH FD                          | 35,835  |
| 8,644  | FIDELITY INTL REAL ESTATE FD                     | 86,609  |
| 223    | FIDELITY INVT TR ADVISOR CHINA REGION FD CL A    | 5,602   |
| 320    | FIDELITY INVT TR GLOBAL COMMODITY STK FD         | 2,816   |
| 211    | FIDELITY JAPAN SMALL COMPANIES FUND              | 2,913   |
| 648    | FIDELITY LARGE CAP STOCK FUND                    | 16,942  |
| 1,853  | FIDELITY LATIN AMERICA FUND                      | 30,255  |
| 6,448  | FIDELITY LEVERAGED COMPANY STOCK FUND            | 256,690 |
| 4,261  | FIDELITY LOW PRICED STOCK FUND                   | 203,478 |
| 855    | FIDELITY MID CAP STOCK FUND                      | 27,978  |
| 3,537  | FIDELITY MID CAP VALUE FUND                      | 79,008  |
| 2,021  | FIDELITY NASDAQ COMPOSITE INDEX FD               | 132,525 |
| 7,029  | FIDELITY NEW MARKETS INCOME INCOME FUND          | 102,055 |
| 1,844  | FIDELITY NEW MILLENNIUM FUND                     | 61,704  |
| 139    | FIDELITY NORDIC FUND                             | 6,522   |
| 395    | FIDELITY OTC PORTFOLIO                           | 32,951  |
| 453    | FIDELITY OVERSEAS FUND                           | 18,527  |
| 822    | FIDELITY PACIFIC BASIN FUND                      | 21,627  |
| 10,544 | FIDELITY PURITAN FUND                            | 214,369 |
| 210    | FIDELITY REAL ESTATE INCOME FD                   | 2,361   |
| 4,268  | FIDELITY REAL ESTATE INVSTMT PORTFOLIO           | 173,183 |
| 1,453  | FIDELITY SECS FD REAL ESTATE INCOME FD CL A      | 16,255  |
| 6,719  | FIDELITY SELECT BANKING PORT                     | 171,885 |
| 2,494  | FIDELITY SELECT BIOTECH PORTFOLIO                | 588,342 |
| 330    | FIDELITY SELECT BROKERAGE & INVT MGMT PORTFOLIO  | 21,127  |
| 1,321  | FIDELITY SELECT CHEMICAL PORTFOLIO               | 172,835 |
| 126    | FIDELITY SELECT CONSTRUCTION & HOUSING PORTFOLIO | 7,309   |
| 838    | FIDELITY SELECT CONSUMER STAPLES                 | 76,488  |
| 173    | FIDELITY SELECT DEFENSE & AEROSPACE PORTFOLIO    | 19,925  |
| 2,057  | FIDELITY SELECT ELECTRONICS PORTFOLIO            | 155,508 |
| 3,197  | FIDELITY SELECT ENERGY PORT                      | 112,421 |
| 391    | FIDELITY SELECT ENERGY SERV PORTFOLIO            | 16,047  |
| 257    | FIDELITY SELECT FINANCIAL SERVICES PORTFOLIO     | 21,602  |
| 1,783  | FIDELITY SELECT GOLD PORT                        | 24,065  |
| 2,010  | FIDELITY SELECT HEALTH CARE PORTFOLIO            | 418,305 |
| 2,830  | FIDELITY SELECT INDUSTRIAL EQUIPMENT PORTFOLIO   | 103,257 |
| 747    | FIDELITY SELECT INDUSTRIALS                      | 21,806  |
| 326    | FIDELITY SELECT INSURANCE PORTFOLIO              | 22,034  |
| 2,062  | FIDELITY SELECT IT SERVICES                      | 82,432  |
| 492    | FIDELITY SELECT LEISURE PORT                     | 63,958  |

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| 1,973 | FIDELITY SELECT MATERIALS                     | 135,434 |
| 1,153 | FIDELITY SELECT MEDICAL EQUIPMENT AND SYSTEMS | 41,371  |
| 412   | FIDELITY SELECT MULTIMEDIA PORTFOLIO          | 30,175  |
| 899   | FIDELITY SELECT NATURAL GAS PORTFOLIO         | 18,043  |
| 541   | FIDELITY SELECT NATURAL RESOURCES PORTFOLIO   | 12,780  |

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| 5,540  | FIDELITY SELECT PHARMACEUTICALS PORT                   | 113,964 |
| 768    | FIDELITY SELECT SOFTWARE & COMPUTER SVCS               | 93,198  |
| 1,779  | FIDELITY SELECT TECHNOLOGY PORTFOLIO                   | 210,108 |
| 494    | FIDELITY SELECT TRANSPORT PORTFOLIO                    | 36,011  |
| 92     | FIDELITY SELECT UTILITIES PORTFOLIO                    | 5,875   |
| 597    | FIDELITY SHORT TERM BOND FD                            | 5,108   |
| 7,091  | FIDELITY SMALL CAP DISCOVERY FD                        | 187,338 |
| 2,247  | FIDELITY SMALL CAP GROWTH FD                           | 42,019  |
| 2,168  | FIDELITY SMALL CAP VALUE FD                            | 36,288  |
| 6,873  | FIDELITY SPARTAN 500 INDEX INVESTOR CLASS              | 493,493 |
| 454    | FIDELITY SPARTAN EXTENDED MKT INDEX FD INVESTOR CLASS  | 22,772  |
| 8,398  | FIDELITY SPARTAN INTERNL INDEX FD INVESTOR CLASS       | 301,739 |
| 3,868  | FIDELITY SPARTAN INTERNL MKT INDEX FD ADVANTAGE CL     | 138,973 |
| 2,045  | FIDELITY SPARTAN LONG-TERM TREAS BD INDEX INV CL       | 26,088  |
| 1,370  | FIDELITY SPARTAN TOTAL MKT INDEX FD ADV CL             | 80,351  |
| 429    | FIDELITY SPARTAN TOTAL MKT INDEX FD INVESTOR CLASS     | 25,198  |
| 1,936  | FIDELITY STRATEGIC DIV & INC FD                        | 26,351  |
| 911    | FIDELITY STRATEGIC INCOME FD                           | 9,242   |
| 2,402  | FIDELITY TELECOM AND UTILITIES FUND                    | 52,539  |
| 946    | FIDELITY TOTAL BOND FUND                               | 9,705   |
| 299    | FIDELITY VALUE FUND                                    | 28,675  |
| 984    | FIDELITY WORLDWIDE FUND                                | 21,865  |
| 617    | FINANCIAL INVS TR EMERALD GROWTH FD CL C               | 10,021  |
| 8,194  | FINANCIAL INVS TR LISTED PRIVATE EQUITY FD CL A        | 49,574  |
| 659    | FINANCIAL INVS TR VULCAN VALUE PARTNERS FD             | 10,694  |
| 347    | FIRST EAGLE FUND OF AMERICA CLASS Y                    | 12,361  |
| 696    | FIRST EAGLE GLOBAL FUND CL A                           | 35,760  |
| 6,069  | FIRST EAGLE GOLD FUND CL A                             | 69,371  |
| 20,691 | FIRSTHAND FDS ALTERNATIVE ENERGY FD                    | 120,628 |
| 1,077  | FMI FDS INC INTL FD                                    | 30,358  |
| 20,785 | FMI FUNDS INC LARGE CAP FUND                           | 386,800 |
| 4,545  | FORUM ABSOLUTE STRATEGIES FD CL R                      | 44,909  |
| 4,370  | FORUM FDS ABSOLUTE STRATEGIES FD INSTL                 | 44,094  |
| 1,080  | FORUM FDS MERK ABSOLUTE RETURN CURRENC                 | 9,156   |
| 1,070  | FORUM FDS MERK ASIAN CURRENCY FD INV SHS               | 9,425   |
| 933    | FORUM FDS MERK HARD CURRENCY FD INVS SHS               | 8,557   |
| 7,261  | FORWARD EM CORPORATE DEBT FUND INVESTOR CL             | 55,329  |
| 4,762  | FPA FDS TR FPA CRESCENT PORTFOLIO INSTL                | 147,910 |
| 557    | FRANKLIN BIOTECHNOLOGY DISCOVERY FUND-CL A             | 91,137  |
| 22,299 | FRANKLIN INCOME FDS SER CL C                           | 47,273  |
| 33,877 | FRANKLIN INCOME SERIES CL A                            | 71,143  |
| 328    | FRANKLIN MODERATE ALLOCATION FD CL A                   | 4,751   |
| 2,863  | FRANKLIN MUTUAL BEACON FUND CL C                       | 40,372  |
| 568    | FRANKLIN MUTUAL FINANCIAL SERVICES FUND CL A           | 11,185  |
| 1,559  | FRANKLIN MUTUAL FINANCIAL SERVICES FUND CL C           | 30,578  |
| 1,719  | FRANKLIN RISING DIVS FD CL A                           | 82,083  |
| 790    | FRANKLIN STRATEGIC SER SMALL CAP GROWTH FD CL R        | 12,975  |
| 5,187  | FRANKLIN TEMPLETON FUND STRATEGIC SER INCOME FUND CL-C | 47,461  |
| 1,424  | FRANKLIN TEMPLETON FUNDS DYNATECH SERIES CL A          | 69,601  |

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| 560   | FRANKLIN TEMPLETON FUNDS GOLD & PRECIOUS METALS FD CL A | 6,167  |
| 1,251 | FRANKLIN TEMPLETON FUNDS GROWTH SERIES CL A             | 91,818 |
| 911   | FRANKLIN TEMPLETON FUNDS UTILITIES SERIES CL A          | 14,048 |
| 644   | FUNDAMENTAL INVESTORS INC CLASS A                       | 32,647 |
| 505   | FUNDAMENTAL INVS INC CL F1                              | 25,603 |

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| 2,212   | FUNDAMENTAL INVS INC CL R-5                               | 112,238   |
| 707     | FUNDAMENTAL INVS INC CL R-6                               | 35,844    |
| 1,593   | FUNDVANTAGE TR POLEN GROWTH FD RETAIL CL                  | 30,496    |
| 192     | FUNDX INVT TR FUNDX CONSERVATIVE UPGRADER FD              | 7,135     |
| 328     | FUNDX INVT TR FUNDX FLEXIBLE INCOME FD                    | 9,283     |
| 1,445   | GABELLI EQUITY SERIES FUNDS INC-EQUITY INCOME FUND        | 37,331    |
| 491     | GABELLI EQUITY SERIES FUNDS INC-SMALL CAPITAL GROWTH FUND | 22,405    |
| 1,198   | GABELLI FOCUS FIVE FUND CL AAA                            | 14,921    |
| 5,980   | GABELLI UTILS FD CL AAA SHS                               | 52,025    |
| 527     | GAMCO GLOBAL SER FDS INC TELECOMMUNICATIONS FD CL AAA     | 11,228    |
| 2,319   | GAMCO GOLD FUND INC CL AAA                                | 20,156    |
| 3,627   | GLENMEDE FD INC LARGE CAP 100 PORT                        | 78,461    |
| 191,246 | GLENMEDE FD INC LARGE CAP GROWTH PORT                     | 4,645,359 |
| 3,271   | GLENMEDE FUND GLENMEDE SMALL CAP EQUITY A                 | 81,394    |
| 642     | GOLDMAN SACHS GROWTH STRATEGY PORTFOLIO-CL A              | 8,173     |
| 3,188   | GOLDMAN SACHS INTERNATIONAL SMALL CAP INSIGHTS FUND CL A  | 33,342    |
| 129     | GOLDMAN SACHS LARGE CAP GROWTH INSIGHTS FUND CL A         | 2,931     |
| 10,897  | GOLDMAN SACHS STRATEGIC INCOME FUND CL A                  | 104,830   |
| 222     | GRANDEUR PEAK EMRGNG MRKTS OPPORTUNITIES FD INV CL        | 2,143     |
| 7,895   | GRANDEUR PEAK GLOBAL OPPORTUNITIES INV                    | 23,528    |
| 2,940   | GREENSPRING FUND INC                                      | 65,214    |
| 3,955   | GROWTH FD AMER INC CL R-5                                 | 163,122   |
| 5,076   | GROWTH FUND AMER INC CL F1                                | 208,356   |
| 748     | GROWTH FUND OF AMERICA (THE) CLASS A                      | 30,881    |
| 10,484  | GUINNESS ATKINSON FDS ALTERNATIVE ENERGY FD               | 31,767    |
| 454     | GUINNESS ATKINSON FDS ASIA PACIFIC DIV BUILDER FUND       | 5,810     |
| 3,534   | GUINNESS ATKINSON GLOBAL ENERGY FUND                      | 65,522    |
| 591     | HANCOCK HORIZON FAMILY FDS BURKENROAD FD CL A             | 32,377    |
| 1,457   | HANCOCK HORIZON FAMILY FDS BURKENROAD FD CL D             | 77,407    |
| 819     | HARBOR CAPITAL APPRECIATION FUND INSTITUTIONAL            | 49,816    |
| 4,474   | HARBOR CAPITAL APPRECIATION FUND INVESTOR CLASS           | 265,219   |
| 751     | HARBOR FD GLOBAL GROWTH FD INV CL                         | 15,525    |
| 17,112  | HARBOR FD REAL RETURN FD INSTL CL                         | 151,786   |
| 2,220   | HARBOR HIGH YIELD BOND FUND INSTITUTIONAL CLASS           | 20,844    |
| 4,029   | HARBOR INTERNATIONAL FUND INSTITUTIONAL                   | 239,448   |
| 6,291   | HARBOR INTERNATIONAL FUND INVESTOR CLASS                  | 370,723   |
| 8,935   | HARBOR INTERNATIONAL GROWTH FUND INSTITUTIONAL            | 109,900   |
| 2,513   | HARDING LOEVNER EMERGING MARKETS PORTFOLIO ADVISOR CL     | 98,559    |
| 8,812   | HARDING LOEVNER FDS INC FRONTIER EMRG MKTS PORT INV CL    | 62,391    |
| 15,312  | HARDING LOEVNER FDS INC INTL EQUITY PORT INVS CL          | 261,535   |
| 5,705   | HARDING LOEVNER FDS INC INTL SMLL COS PORTFLIO INV CL     | 76,217    |
| 4,391   | HARDING LOEVNER FUNDS INC INTL EQUITY PORTFOLIO INSTL CL  | 75,078    |
| 619     | HARTFORD MUTUAL FUNDS INC CAPITAL APPRECIATION FUND CL A  | 21,218    |
| 597     | HEARTLAND GROUP INC VALUE PLUS FUND                       | 14,383    |
| 560     | HEARTLAND SELECT VALUE FUND                               | 15,176    |
| 66      | HENDERSON GLOBAL FDS EUROPEAN FOCUS FD CL I SHS           | 2,208     |
| 5,566   |   | 103,194   |

HENNESSY CORNERSTONE MID CAP 30 FUND INVESTOR CLASS  
SHARES

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| 1,498 | HENNESSY FDS TR CORNERSTONE LARGE GRWTH FD INVT CL  | 14,412  |
| 5,131 | HENNESSY GAS UTILITY INDEX FUND INVESTOR CLASS      | 124,745 |
| 1,285 | HENNESSY JAPAN FUND INVESTOR CLASS SHARES           | 30,472  |
| 1,138 | HENNESSY JAPAN SMALL CAP FUND INVESTOR CLASS SHARES | 11,621  |
| 860   | HENNESSY LARGE CAP FINANCIAL FUND INVESTOR CLASS    | 14,394  |
| 732   | HENNESSY MUT FDS INC CORNERSTONE VALUE FD INVT CL   | 12,178  |
| 556   | HENNESSY SMALL CAP FINANCIAL FUND INVESTOR CLASS    | 12,291  |

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| 1,488  | HOMESTEAD FDS INC SMALL CO STK FD                    | 52,734  |
| 345    | HOTCHKIS & WILEY FUNDS MID CAP VALUE FD CL A         | 10,674  |
| 2,947  | HUSSMAN INVESTMENT TRUST STRATEGIC TOTAL RETURN FUND | 32,625  |
| 10,701 | HUSSMAN INVT TR STRATEGIC GROWTH FUND                | 87,535  |
| 3,257  | HUSSMAN INVT TR STRATEGIC INTL EQUITY FD             | 28,920  |
| 7,211  | ICON FUNDS ENERGY FUND                               | 78,668  |
| 176    | ICON FUNDS FINANCIAL FUND                            | 1,400   |
| 2,693  | ICON FUNDS ICON MATERIALS FUND                       | 30,382  |
| 410    | ICON UTILITIES FUND CL S                             | 3,281   |
| 1,669  | INTEGRITY FD WILLISTON BASIN/MID NORTH AMER CL A     | 7,192   |
| 218    | INTERNATIONAL GROWTH & INC FD INC CL A SHS           | 6,186   |
| 2,400  | INTERNATIONAL GROWTH & INC FD INC CL F-1 SHS         | 68,011  |
| 129    | INVESCO AMERICAN FRANCHISE FUND CLASS A              | 2,144   |
| 7,532  | INVESCO AMERICAN FRANCHISE FUND CLASS C              | 118,320 |
| 7,395  | INVESCO COMSTOCK FUND CLASS C                        | 160,392 |
| 397    | INVESCO DIVERSIFIED DIVIDEND FD CL A                 | 6,974   |
| 2,438  | INVESCO DIVERSIFIED DIVIDEND FD INV CL               | 42,841  |
| 158    | INVESCO ENERGY FUND CLASS A                          | 3,589   |
| 734    | INVESCO ENERGY FUND CLASS INVESTOR                   | 16,649  |
| 156    | INVESCO EUROPEAN GROWTH FUND CLASS INVESTOR          | 5,380   |
| 146    | INVESCO GLOBAL HEALTH CARE FD CL Y                   | 5,668   |
| 648    | INVESCO GLOBAL HEALTH CARE FD-CL A                   | 24,768  |
| 4,624  | INVESCO GOLD & PRECIOUS METALS FD CL Y               | 13,410  |
| 98     | INVESCO GOLD & PRECIOUS METALS FUND CL C             | 282     |
| 45     | INVESCO GREATER CHINA FUND CL A                      | 902     |
| 7,208  | INVESCO INTERNATIONAL CORE EQUITY FD INVST CL        | 74,747  |
| 806    | INVESCO MID CAP CORE EQUITY FD CL Y                  | 17,259  |
| 274    | INVESCO MID CAP CORE EQUITY FUND CL A                | 5,794   |
| 362    | INVESCO MUNICIPAL INCOME FUND INVESTOR CLASS         | 4,937   |
| 1,255  | INVESTMENT CO AMER CL R-6                            | 41,860  |
| 171    | INVESTMENT CO AMER CLASS A                           | 5,702   |
| 4,754  | IVA FIDUCIARY TR IVA INTL FD CL A                    | 74,064  |
| 6,446  | IVA FIDUCIARY TR IVA INTL FD CL I                    | 100,421 |
| 364    | IVA FIDUCIARY TR IVA WORLDWIDE FD CL A               | 5,940   |
| 7,730  | IVY ASSET STRATEGY I                                 | 171,368 |
| 850    | IVY FDS INC ASSET STRATEGY FD CL Y                   | 18,681  |
| 4,694  | IVY FDS INC HIGH INCOME FD CL A                      | 32,574  |
| 769    | IVY FDS INC SCI & TECHNOLOGY FD CL I                 | 42,158  |
| 20     | IVY FDS INC SCIENCE & TECH FD CL A                   | 1,008   |
| 71     | IVY FDS INC SCIENCE & TECH FD CL Y                   | 3,770   |
| 1,426  | IVY FDS INTL CORE EQUITY FD CL I                     | 23,911  |
| 6,984  | IVY INTERNATIONAL CORE EQUITY FUND CLASS A           | 116,563 |
| 2,861  | JAMES ADVANTAGE FDS BALANCED GOLDEN RAINBOW FUND     | 68,298  |
| 2,174  | JAMES ADVANTAGE FDS SMALL CAP FUND                   | 67,281  |
| 613    | JANUS CONTRARIAN FUND CLASS T SHARES                 | 11,399  |
| 409    | JANUS ENTERPRISE FUND CLASS T SHARES                 | 35,003  |
| 394    | JANUS GLOBAL SELECT FUND CLASS R SHARES              | 4,988   |
| 1,297  | JANUS GLOBAL SELECT FUND CLASS T SHARES              | 16,455  |
| 930    | JANUS INVESTMENT FUND FLEXIBLE BOND FUND CLASS T     | 9,581   |

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| 3,467 | JANUS INVESTMENT FUND GLOBAL LIFE SCIENCES FD CL T    | 180,600 |
| 274   | JANUS INVT FD GLOBAL LIFE SCIENCES FD CL C            | 13,336  |
| 1,298 | JANUS INVT FD GLOBAL LIFE SCIENCES FD CL I            | 67,901  |
| 3,384 | JANUS INVT FD INTECH U S MANAGED VOLATILITY FUND CL T | 30,355  |
| 224   | JANUS INVT FD PERKINS MID CAP VALUE FD CL S           | 3,475   |

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| 533       | JANUS OVERSEAS FUND CLASS T SHARES                                   | 14,679    |
| 5,640     | JANUS TRITON FUND CLASS T SHARES                                     | 123,959   |
| 2,451     | JENSEN PORTFOLIO INC JENSEN QUALITY GROWTH FD                        | 89,553    |
| 5,099     | JOHN HANCOCK FDS II GBL ABSOLUTE RET STRATEGIES A                    | 52,978    |
| 4,673     | JOHN HANCOCK FDS II GBL ABSOLUTE RET STRATEGIES I                    | 48,601    |
| 3,951     | JOHN HANCOCK FDS III DISCIPLINED VALUE FD CL A                       | 70,005    |
| 1,107     | JOHN HANCOCK REGIONAL BANK FUND-CL A                                 | 21,140    |
| 758       | JP MORGAN GROWTH ADVANTAGE FD CL A                                   | 11,379    |
| 430,636   | JPMORGAN TR I 100% U S TREAS SECS MNY MKTCL MORGAN SHARE CL          | 430,636   |
| 418       | JPMORGAN TR I EMERGING ECONOMIES FD CL A                             | 4,295     |
| 1,680     | JPMORGAN TR I INCOME BLDR FD CL A                                    | 16,299    |
| 7,551     | JPMORGAN TR I INCOME BLDR FD SELECT CL                               | 73,394    |
| 4,719     | JPMORGAN TR I INTERNATIONAL EQI INCOME FD SELECT SH                  | 71,357    |
| 3,799     | JPMORGAN TR I INTL VALUE FD CL A                                     | 47,335    |
| 411       | JPMORGAN TR I INTREPID AMER FD CL R5                                 | 14,657    |
| 158       | JPMORGAN TR I MID CAP EQUITY FD CL A                                 | 6,682     |
| 18,001    | JPMORGAN TR I PRIME MONEY MKT FD MORGAN CL                           | 18,001    |
| 1,434     | JPMORGAN TR I PRIME MONEY MKT FD MORGAN CL SECURITY SYMBOL IS V MVXX | 1,434     |
| 440       | JPMORGAN TR I SMARTRETIREMENT INCOME FD CL A                         | 7,428     |
| 2         | JPMORGAN TR I SMARTRETIREMNT BLEND 2040 FD SELECT CL SHS             | 41        |
| 7,699     | JPMORGAN TR I STRATEGIC INCM OPPTYS FD CL A                          | 85,225    |
| 1,883     | JPMORGAN TR I VALUE ADVANTAGE FD CL A                                | 52,346    |
| 6,130     | JPMORGAN TR II CORE BD FD CL A                                       | 70,805    |
| 36,538    | JPMORGAN TR II CORE BD FD SELECT CL                                  | 421,649   |
| 1,128     | JPMORGAN TR II EQUITY INCOME FD CL A                                 | 15,086    |
| 18,102    | JPMORGAN TR II EQUITY INCOME FD CL C                                 | 238,582   |
| 11,367    | JPMORGAN TR II HIGH YIELD FD CL A                                    | 77,295    |
| 207       | JPMORGAN TR II LARGE CAP GROWTH FD CL R5                             | 7,456     |
| 43        | JPMORGAN TR II MTG BACKED SECS FD CL A                               | 497       |
| 832,114   | JPMORGAN TR II U S GOVT MONEY MKT FD MORGAN                          | 832,114   |
| 37,588    | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086                        | 37,617    |
| 762,914   | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086                        | 762,937   |
| 1,029,637 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086                        | 1,029,659 |
| 1,100,001 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086                        | 1,100,019 |
| 1,147,802 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086                        | 1,147,830 |
| 3,209,410 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086                        | 3,209,463 |
| 3,936,585 | JPMORGAN US GOVT MMKT - PREMIER SHR FUND 1086                        | 3,936,628 |
| 2,291     | KEELEY SMALL CAP VALUE FD CL A                                       | 67,755    |
| 2,233     | LAUDUS TRUST LAUDUS U S LARGE CAP GROWTH FD                          | 37,018    |
| 9,476     | LAZARD EMERGING MARKETS PORT OPEN SHS                                | 130,954   |
| 1,497     | LAZARD FDS INC INTL STRATEGIC EQI PORT OPEN                          | 20,119    |
| 876       | LAZARD FDS INC US EQI CONCENTRATED POF OPEN SHS                      | 12,199    |
| 3,979     | LAZARD GLOBAL LISTED INFRASTRUCTURE PORT OPEN SHS                    | 53,522    |
| 2,911     | LAZARD INTERNATIONAL EQUITY PORT OPEN SHS                            | 50,154    |
| 283       | LAZARD INTERNATIONAL SMALL CAPITALIZATION PORT OPEN SHS              | 3,089     |
| 72        | LEUTHOLD CORE INVESTMENT FUND  | 1,268     |
| 6,514     | LEUTHOLD FUNDS INC GRIZZLY SHORT FUND                                | 47,947    |

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| 141    | LITMAN GREGORY FDS TR MASTERS INTL FD INV CL | 2,253   |
| 56,882 | LOOMIS SAYLES BOND FUND RETAIL CLASS         | 729,224 |
| 12,420 | LOOMIS SAYLES GLOBAL BOND FUND RETAIL CLASS  | 181,954 |
| 5,875  | LORD ABBETT INVT TR FLTG RATE FD CL A        | 51,696  |
| 198    | LORD ABBETT MULTI ASSET GROWTH FUND CL A     | 3,049   |
| 97,755 | LORD ABBETT SHORT DURATION INCOME FUND CL I  | 421,324 |
| 338    | MADISON FDS INVS FD CL Y                     | 6,103   |

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| 689    | MADISON FDS MID CAP FD CL Y                                    | 5,667   |
| 1,201  | MAINSTAY MARKETFIELD FUND CL A                                 | 17,760  |
| 1,407  | MAINSTAY S&P 500 INDEX FUND CLASS A                            | 63,533  |
| 32     | MAIRS & PWR FDS TR GROWTH FD                                   | 3,301   |
| 518    | MANAGED PORTFOLIO SER MUHLENKAMP FD                            | 26,073  |
| 142    | MANAGED PORTFOLIO SER NUANCE CONCENTRATED VALUE FD<br>INSTL CL | 1,701   |
| 466    | MANAGED PORTFOLIO SER TORTOISE MLP & PIPELINE FD C             | 4,630   |
| 736    | MARSICO 21ST CENTURY FUND                                      | 15,887  |
| 2,216  | MARSICO FOCUS FUND   | 35,926  |
| 7,908  | MARSICO GROWTH FD  | 123,995 |
| 2,152  | MARSICO INVT FD FLEXIBLE CAP FD                                | 32,578  |
| 3,092  | MARSICO INVT FD INTL OPPORTUNITIES FD                          | 48,550  |
| 5,533  | MATTHEW 25 FD INC  | 140,439 |
| 6,486  | MATTHEWS ASIA DIVIDEND FUND                                    | 99,619  |
| 3,534  | MATTHEWS ASIA SCIENCE AND TECHNOLOGY FUND                      | 43,545  |
| 13,901 | MATTHEWS ASIAN FDS ASIA SMALL COS FD                           | 269,815 |
| 2,896  | MATTHEWS ASIAN GROWTH & INCOME FUND                            | 46,430  |
| 1,146  | MATTHEWS CHINA FUND  | 21,111  |
| 1,994  | MATTHEWS INDIA FUND  | 52,713  |
| 380    | MATTHEWS INTL FDS ASIA GROWTH FUND                             | 8,004   |
| 346    | MATTHEWS JAPAN FUND  | 6,568   |
| 3,477  | MATTHEWS KOREA FUND  | 21,381  |
| 3,935  | MATTHEWS PACIFIC TIGER FUND                                    | 92,619  |
| 247    | MERGER FUND-SBI  | 3,775   |
| 1,947  | MERIDIAN CONTRARIAN FUND                                       | 62,432  |
| 61,994 | METROPOLITAN WEST FDS TOTAL RETURN BOND FUND                   | 658,381 |
| 1,829  | METROPOLITAN WEST FUNDS HIGH YIELD BOND FUND CLASS M           | 16,662  |
| 149    | MFS GROWTH FUND CL I   | 11,068  |
| 379    | MFS SER TR I VALUE FUND CL I                                   | 12,494  |
| 309    | MFS SER TR X INTL DIVERSIFICATION FD CL A                      | 4,738   |
| 793    | MFS SER TR X INTL VALUE FD CL A                                | 27,072  |
| 2,091  | MFS SERS TRUST VI UTILITIES FD CL I                            | 35,318  |
| 725    | MFS SERS TRUST X FOREIGN & COLONIAL INTL GROWTH FD CL I        | 20,710  |
| 10,064 | MFS TOTAL RETURN BOND FUND CL R4 SHS                           | 105,667 |
| 1,709  | MORGAN STANLEY INSTL FD INC GROWTH PORTFOLIO CL A              | 67,179  |
| 398    | MORGAN STANLEY INSTL FD INC SMALL CO GROWTH PORTFOLIO<br>CL L  | 4,743   |
| 2,599  | MOTLEY FOOL FDS TR GREAT AMERICA FD                            | 48,211  |
| 2,201  | MOTLEY FOOL FDS TR MOTLEY FOOL INDEPENDENCE FD                 | 43,728  |
| 1,853  | MSIF GLOBAL GROWTH PORTFOLIO CLASS A                           | 29,710  |
| 4,640  | MUTUAL FD SER TR EVENTIDE GILEAD FD RETAIL CL                  | 118,546 |
| 6,691  | MUTUAL FD SER TR EVENTIDE HLTHCR & LIFE SCIENCES FD CL I       | 160,248 |
| 224    | NATIONWIDE FUND CL C   | 4,487   |
| 11,864 | NATIXIS LOOMIS SAYLES CORE PLUS BD FD CL A                     | 144,620 |
| 136    | NEEDHAM AGGRESSIVE GROWTH FD                                   | 2,652   |
| 2,990  | NEUBERGER & BERMAN EQUITY FDS EQUITY INCOME FD CL A            | 34,052  |
| 12,514 | NEUBERGER BERMAN ALTRNTIVE FDS ABSOL RTNMUL A                  | 126,262 |
| 251    | NEUBERGER BERMAN EQUITY FDS REAL ESTATE FD TR CL               | 3,472   |

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| 1,337 | NEUBERGER BERMAN GENESIS FD INVESTOR CLASS              | 41,190 |
| 857   | NEUBERGER BERMAN GENESIS FUND TRUST CLASS               | 46,048 |
| 3,988 | NEUBERGER BERMAN INTERNATINL EQUITY FUND INVESTOR CLASS | 80,910 |
| 900   | NEUBERGER BERMAN STRATEGIC INCOME FD TR CL              | 9,474  |
| 2,510 | NEW ECONOMY FUND SBI CLASS A                            | 90,252 |
| 611   | NEW PERSPECTIVE FD INC CL R-6                           | 22,003 |
| 151   | NEW PERSPECTIVE FUND INC CL A                           | 5,438  |

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| 1,230  | NEW WORLD FD INC CLASS R-5                               | 61,593    |
| 82     | NEW WORLD FUND INC NEW                                   | 4,122     |
| 1,355  | NICHOLAS FUND INC  | 84,950    |
| 1,057  | NORTHERN EQUITY INDEX FDS MID CAP INDEX FD               | 16,683    |
| 508    | NORTHERN FUNDS INCOME EQUITY FUND                        | 6,067     |
| 83,214 | NORTHERN LTS FD TR PAC FINL CORE EQUITY FD INV CL        | 723,127   |
| 39,377 | NORTHERN LTS FD TR PAC FINL DYNMC ALLOCATION INV         | 395,735   |
| 78,262 | NORTHERN LTS FD TR PAC FINL EXPLORER FD INV CL           | 716,101   |
| 16,253 | NORTHERN LTS FD TR PAC FINL FLXBL GRWTH & INC INV        | 159,115   |
| 84,035 | NORTHERN LTS FD TR PAC FINL INTL FD INV CL               | 440,345   |
| 30,434 | NORTHERN LTS FD TR PAC FINL STRTG CONSRVT INV CL         | 279,077   |
| 75,051 | NORTHERN LTS FD TR PAC FINL TACTICAL FD INV CL           | 700,226   |
| 79     | OAK ASSOCS FUNDS PIN OAK AGGRESSIVE STOCK FUND           | 3,942     |
| 2,390  | OAKMARK EQUITY & INCOME FUND                             | 68,281    |
| 1,440  | OAKMARK FUND   | 90,547    |
| 1,692  | OAKMARK GLOBAL FUND                                      | 45,857    |
| 11,098 | OAKMARK GLOBAL SELECT FUND                               | 171,468   |
| 11,149 | OAKMARK INTERNATIONAL FUND                               | 238,143   |
| 6,934  | OAKMARK INTERNATIONAL FUND CL II                         | 149,003   |
| 4,055  | OAKMARK INTERNATIONAL SMALL CAP FUND                     | 57,456    |
| 7,244  | OAKMARK SELECT FUND                                      | 284,027   |
| 126    | OBERWEIS FDS INTL OPPTYS FD                              | 2,697     |
| 603    | OBERWEIS MICRO-CAP PORTFOLIO                             | 10,654    |
| 154    | OBERWEIS SMALL-CAP OPPORTUNITIES FUND                    | 2,078     |
| 1,993  | OCM MUT FD GOLD FD ADVISOR CL                            | 14,944    |
| 717    | OPPENHEIMER DEVELOPING MARKETS FUND-CL A                 | 21,801    |
| 2,468  | OPPENHEIMER DEVELOPING MKTS FDS CL Y                     | 74,006    |
| 917    | OPPENHEIMER DEVELOPING MKTS FUNDS CL R                   | 26,833    |
| 199    | OPPENHEIMER GLOBAL FUND-CL C                             | 13,903    |
| 307    | OPPENHEIMER INTERNATIONAL GROWTH FUND-CL A               | 11,085    |
| 69,922 | OPPENHEIMER INTERNATIONAL SMALL MID COMPANY FUND CL A    | 2,604,590 |
| 142    | OPPENHEIMER INTERNATIONAL SMALL MID COMPANY FUND CL R    | 5,082     |
| 2,482  | OPPENHEIMER INTL BD FD CL R                              | 13,651    |
| 3,916  | OPPENHEIMER INTL BD FD CLASS Y                           | 21,614    |
| 234    | OPPENHEIMER INTL GROWTH FD CL I SHS                      | 8,414     |
| 639    | OPPENHEIMER STEELPATH MLP ALPHA FUND A                   | 5,516     |
| 4,324  | OPPENHEIMER STEELPATH MLP SELECT 40 FUND A               | 38,956    |
| 46,340 | OSTERWEIS STRATEGIC INCOME FUND                          | 493,989   |
| 20,121 | PARNASSUS CORE EQUITY FUND INVESTOR SHARES               | 743,876   |
| 2,291  | PARNASSUS WORKPLACE FUND                                 | 64,301    |
| 282    | PAX WORLD GLOBAL ENVIRONMENTAL MRKT FD INV CL            | 3,379     |
| 12,542 | PAX WORLD HIGH YIELD BOND FD INDIVIDUAL INVESTOR CLASS   | 78,386    |
| 2,228  | PEAR TREE FDS PEAR TREE POLARIS FOREIGN VLE FD ORD SHS   | 38,343    |
| 1,079  | PERKINS GLOBAL VALUE FUND CL T                           | 14,019    |
| 6,471  | PERKINS MID CAP VALUE FD CLASS T SHS                     | 99,526    |
| 5,026  | PERMANENT PORTFOLIO FUND INC                             | 173,663   |
| 193    | PERMANENT PORTFOLIO FUND INC AGGRESSIVE GROWTH PORTFOILO | 11,286    |
| 2,467  | PFS FDS WIRELESS FD                                      | 19,368    |

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| 8,132 | PIMCO ALL ASSET ALL AUTHORITY P                               | 62,292 |
| 9,603 | PIMCO COMMODITY REAL RETURN STRATEGY CLASS D                  | 59,441 |
| 8,234 | PIMCO COMMODITY REAL RETURN STRATEGY FUND<br>INSTITUTIONAL CL | 51,957 |
| 4,009 | PIMCO EQUITY SER DIVID & INC BUILDER FD CL D                  | 39,773 |
| 1,060 | PIMCO FDS ALL ASSET ALL AUTH FD INSTL CL                      | 8,109  |
| 1,564 | PIMCO FDS COMMODITIES PLUS STRATEGY FD CL D                   | 8,383  |

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| 1,106  | PIMCO FDS EMERGING MKTS CURR FDS CL D                  | 9,245   |
| 691    | PIMCO FDS EMERGING MKTS CURR FDS INST CL               | 5,777   |
| 2,385  | PIMCO FDS LONG DURATION TOTAL RET FD INSTL CL          | 25,493  |
| 1,957  | PIMCO FDS PAC INVT MGMT SER ALL ASSET ALL AUTH FD CL D | 14,933  |
| 6,975  | PIMCO FDS PAC INVT MGMT SER GLOBAL BD FD II INSTL CL   | 68,354  |
| 22,261 | PIMCO FDS PAC INVT MGMT SER LOW DURATION FD CL D       | 219,498 |
| 19,555 | PIMCO FDS PAC INVT MGMT SER REAL RETURN FD-CL D        | 205,522 |
| 25,258 | PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD CL D       | 254,350 |
| 727    | PIMCO FDS STOCKSPUS ABSOLUTE RETURN FUND CL D          | 6,321   |
| 5,844  | PIMCO FDS UNCONSTRAINED BD FD INSTL CL                 | 60,253  |
| 333    | PIMCO FLOATING INCOME FUND CLASS D                     | 2,593   |
| 14,298 | PIMCO FOREIGN BOND FUND CL D U.S. DOLLAR-HEDGED        | 141,691 |
| 10,764 | PIMCO INCOME FD INSTL CL                               | 126,257 |
| 23,506 | PIMCO INCOME FUND CLASS D                              | 275,722 |
| 2,537  | PIMCO INVESTMENT GRADE CORPORATE BOND FUND CL D        | 25,162  |
| 1,665  | PIMCO RAE FUNDAMENTAL PLUS FUND CLASS A                | 9,273   |
| 1,225  | PIMCO RAE FUNDAMENTAL PLUS FUND CLASS D                | 6,813   |
| 2,501  | PIMCO REAL RETURN BOND FUND INSTL CL                   | 26,286  |
| 1,122  | PIMCO REALESTATE REAL RETURN STRATEGY CLASS D          | 7,745   |
| 149    | PIMCO STOCKSPUS INTNL FUND U S DOLLAR HEDGED CL A      | 1,014   |
| 6,377  | PIMCO STOCKSPUS INTNL FUND U S DOLLAR HEDGED CL D      | 43,493  |
| 761    | PIMCO STOCKSPUS SMALL FUND CLASS D                     | 5,837   |
| 3,419  | PIMCO TOTAL RETURN FUND ADMINISTRATIVE SHS             | 34,430  |
| 61,548 | PIMCO TOTAL RETURN FUND INSTL CL                       | 619,787 |
| 3,511  | PIMCO TOTAL RETURN FUND-CL A                           | 35,357  |
| 1,004  | POLARIS GLOBAL VALUE FUND                              | 21,245  |
| 5,947  | PRIMECAP ODYSSEY FDS AGGRESSIVE GROWTH FD              | 192,692 |
| 14,634 | PRIMECAP ODYSSEY FDS GROWTH FD                         | 399,788 |
| 2,947  | PRIMECAP ODYSSEY FDS STK FD                            | 69,568  |
| 2,306  | PRINCIPAL FDS INC HIGH YIELD FD CL P                   | 15,611  |
| 229    | PROFESSIONALLY MANAGED PORT FOLIOS VILLERE BALANCED FD | 4,296   |
| 656    | PROFESSIONALLY MANAGED PORTF HODGES FUND               | 21,987  |
| 7,330  | PROFESSIONALLY MANAGED PRTFL AKRE FOCUS FD RETAIL CL   | 169,470 |
| 456    | PROFUND CONSUMER SERVICES ULTRASECTOR INV CL           | 38,435  |
| 49     | PROFUND EUROPE 30 FUND INV CL                          | 566     |
| 247    | PROFUND HEALTH CARE ULTRASECTOR INVT CL                | 11,942  |
| 6,024  | PROFUND INC INVESTOR CL BIOTECHNOLOGY ULTRASECTOR      | 392,533 |
| 2,644  | PROFUND INTERNET ULTRASECTOR SERV CL                   | 96,607  |
| 29     | PROFUND MUT FDS INV CL OILFIELD EQUIPT & SVCS ULTRA    | 323     |
| 229    | PROFUND OIL & GAS ULTRASECTOR INVESTOR CL              | 6,927   |
| 1,211  | PROFUND OIL & GAS ULTRASECTOR SERVICE CL               | 31,658  |
| 431    | PROFUND PRECIOUS METALS ULTRASECTOR INV CL             | 8,672   |
| 10,761 | PROFUND RISING RATES OPPORTUNITY 10 INV CL             | 168,407 |
| 10,979 | PROFUND RISING RATES OPPORTUNITY INV                   | 63,900  |
| 1,089  | PROFUND SHORT NASDAQ-100 INV CL                        | 17,418  |
| 51     | PROFUND SHORT PRECIOUS METALS PROFUND INVT CL          | 599     |
| 251    | PROFUND SHORT REAL EST PROFUND INV CL                  | 4,684   |
| 140    | PROFUND SVC CL BIOTECHNOLOGY ULTRASECTOR               | 7,576   |
| 349    | PROFUND ULTRAMID-CAP INVESTOR CLASS                    | 27,462  |

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| 21  | PROFUNDS ULTRANASDAQ 100 INV              | 2,066  |
| 21  | PROFUNDS ULTRANASDAQ-100 SVC              | 1,730  |
| 236 | PROFUNDS ULTRASHORT DOW 30 FD INVESTOR CL | 1,388  |
| 423 | PROFUNDS ULTRASHORT INTL PROFUND INVS     | 10,261 |
| 637 | PROFUNDS ULTRASHORT LATIN AMERICA INVS CL | 21,766 |

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| 991    | PROFUNDS ULTRASHORT SMALL-CAP FD INV CL                | 20,923  |
| 7,797  | PROVIDENT TR MUT FDS INC PROVIDENT TR STRATEGY FD      | 87,324  |
| 4,030  | PRUDENTIAL JENNISON EQUITY INCOME FUND CLASS Z         | 58,558  |
| 167    | PRUDENTIAL JENNISON HEALTH SCIENCES FUND CLASS A       | 7,285   |
| 515    | PRUDENTIAL JENNISON NATURAL RESOURCES FUND INC CLASS Z | 14,990  |
| 446    | PRUDENTIAL JENNISON SMALL COMPANY FUND INC CLASS A     | 9,402   |
| 974    | PRUDENTIAL JENNISON UTILITY FUND CLASS A               | 11,730  |
| 297    | PRUDENTIAL JENNISON UTILITY FUND CLASS C               | 3,563   |
| 357    | PRUDENTIAL QMA SMALL CAP VALUE FUND CLASS Z            | 5,854   |
| 1,844  | PUTNAM EUROPE EQUITY FUND CLASS A                      | 45,430  |
| 9      | PUTNAM FDS TR EQUITY SPECTRUM FD CL A                  | 302     |
| 4,037  | PUTNAM GLOBAL CONSUMER FUND CL Y                       | 70,604  |
| 1,854  | PUTNAM GLOBAL HEALTH CARE FUND CL A                    | 116,657 |
| 1,380  | QS BATTERYMARCH U S SMALL CAPITALIZATION EQI FD CL A   | 16,485  |
| 1,310  | QS BATTERYMARCH U S SMALL CAPITALIZATION EQI FD CL I   | 15,848  |
| 1,751  | RAINIER INVT MGMT MUT FDS MID CAP EQUITY PORTFOLIO     | 79,306  |
| 3,233  | RBB FD INC SCHNEIDER VALUE FD CL PPP                   | 52,115  |
| 769    | RBB FD INC SCOTIA DYNAMIC U S GRW FD CL I              | 19,838  |
| 1,971  | RBB FUND INC SCHNEIDER SMALL CAP VALUE FD              | 20,613  |
| 669    | RBC MICRO CAP VALUE FUND CLASS I                       | 17,674  |
| 1,581  | REYNOLDS BLUE CHIP GROWTH FUND                         | 88,164  |
| 1,307  | RIDGEWORTH FDS MID-CAP VALUE EQUITY FD CL I            | 15,715  |
| 5,322  | RIDGEWORTH FDS SEIX FLTG RATE INCOME FD CL A           | 43,956  |
| 24,298 | RIDGEWORTH FDS SEIX FLTG RATE INCOME FD CL I           | 200,700 |
| 2,161  | RIDGEWORTH FDS SEIX HIGH INCOME FUND CL R              | 12,644  |
| 5,000  | RIDGEWORTH FDS SEIX US GOV SEC ULTRA SHORT I           | 50,250  |
| 4,739  | RIVERPARK FDS TR LONG/SHORT OPPORTUNITY FD RETAIL CL   | 49,573  |
| 235    | ROYCE FD INTL SMALL CAP FUND SVC CL                    | 2,216   |
| 574    | ROYCE FD PREMIER FD SERVICE CL                         | 8,030   |
| 3,741  | ROYCE FD SPECIAL EQUITY FD                             | 67,119  |
| 564    | ROYCE FUND PREMIER SERIES                              | 8,051   |
| 1,789  | ROYCE FUND ROYCE OPPORTUNITY FUND                      | 18,908  |
| 489    | ROYCE FUND TOTAL RETURN FUND                           | 5,820   |
| 10,756 | ROYCE FUND-PENNSYLVANIA MUTUAL FUND INVESTMENT CL      | 100,352 |
| 112    | ROYCE GLOBAL VALUE FUND SVC CL                         | 1,452   |
| 18,023 | ROYCE SMALLER COMPANIES GROWTH FUND SERVICE CL         | 201,861 |
| 246    | RS INVT TR PARTNERS FD                                 | 6,616   |
| 522    | RS INVT TR PARTNERS FD CL Y                            | 14,484  |
| 7,675  | RUSSELL STRATEGIC BOND FUND CL S                       | 81,964  |
| 815    | RYDEX DYNAMIC FDS INVERSE DOW 2X STRATEGY CL C         | 21,006  |
| 13     | RYDEX DYNAMIC FDS INVERSE DOW 2X STRATEGY CL H         | 364     |
| 235    | RYDEX DYNAMIC FDS INVERSE NASDAQ-100 2X STRATEGY CL A  | 3,633   |
| 270    | RYDEX DYNAMIC FDS NASDAQ-100 2X STRATEGY CL A          | 104,636 |
| 21     | RYDEX DYNAMIC FDS NASDAQ-100 2X STRATEGY CL H          | 8,042   |
| 1,752  | RYDEX S&P SMALLCAP 600 PURE VALUE FD CL H              | 38,602  |
| —      | RYDEX SER FDS GOVT LONG BD STRATEGY FD H CL            | 9       |
| 1,762  | RYDEX SER FDS INV RUSSELL 2000 2X STRAT CL C           | 44,871  |
| 1,440  | RYDEX SER FDS INVERSE HIGH YIELD STRATEGY FD CL C      | 25,855  |
| 101    | RYDEX SER FDS RUSSELL 2000 2X STRATEGY CL H            | 26,014  |

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| 34     | RYDEX SER FUNDS ENERGY FD CL A                   | 525     |
| 193    | RYDEX SERIES FDS INVERSE GVT LG BD STRAT CL INV  | 7,238   |
| 16,827 | RYDEX SERIES FDS INVERSE S&P 500 STRAT CL INV    | 238,269 |
| 1,482  | RYDEX SERIES TRUST BIOTECHNOLOGY FUND INV CL     | 130,603 |
| 183    | RYDEX SERIES TRUST CONSUMER PRODUCTS FUND INV CL | 10,958  |

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| 477    | RYDEX SERIES TRUST NASDAQ-100                             | 12,572    |
| 286    | RYDEX SERIES TRUST PRECIOUS METALS FUND                   | 5,223     |
| 69     | SARATOGA ENERGY & BASIC MATERIALS CLASS A                 | 679       |
| 103    | SARATOGA HEALTH AND BIOTECHNOLOGY CLASS A                 | 2,941     |
| 86,167 | SATURNA INVESTMENT TRUST SEXTANT INTERNATIONAL FUND       | 1,188,237 |
| 307    | SCHWAB CAP TR DIVIDEND EQUITY FD                          | 4,406     |
| 1,632  | SCHWAB CAP TR HEALTH CARE FD                              | 37,900    |
| 340    | SCHWAB CAP TR LAUDUS INTL MARKET MASTERS FUND INV CLASS   | 7,135     |
| 141    | SCHWAB CAPITAL TRUST ASSET DIRECTOR CONSERVATIVE          | 2,066     |
| 8,457  | SCHWAB FUNDAMENTAL INTERNTNL SMALL COMPANY INDEX FUND     | 92,689    |
| 37,479 | SCHWAB FUNDAMENTAL US LARGE COMPANY INDEX FUND            | 525,834   |
| 4,707  | SCHWAB S&P 500 FUND                                       | 148,563   |
| 10,582 | SCHWAB TOTAL BOND MARKET INDEX FUND                       | 99,367    |
| 611    | SCHWARTZ INVT TR AVE MARIA CATHOLIC VALUES FUND           | 10,026    |
| 5,141  | SCHWARTZ INVT TR AVE MARIA RISING DIVIDEND FD             | 80,095    |
| 222    | SCOUT FDS CORE BD FD INSTL CL                             | 2,530     |
| 643    | SCOUT FDS INTERNATIONAL FD                                | 14,910    |
| 14,402 | SCOUT FDS MID CAP FD                                      | 207,108   |
| 546    | SELECTED AMERICAN SHARES INC                              | 20,167    |
| 338    | SENTINEL GROUP FDS INC INTERNATIONAL EQUITY CL A          | 5,476     |
| 943    | SHELTON FDS NASDAQ 100                                    | 11,103    |
| 452    | SIT U.S. GOVERNMENT SECURITIES FUND                       | 4,982     |
| 1,099  | SMALLCAP WORLD FD INC CL R-5                              | 48,990    |
| 503    | SMALLCAP WORLD FD INC CL R-6                              | 22,213    |
| 642    | SMEAD FDS TR VALUE FD INV CL                              | 24,995    |
| 3,460  | SOUND SHORE FUND INC                                      | 142,884   |
| 491    | SSGA FUNDS SMALL CAP FUND                                 | 18,562    |
| 80     | SSGA FUNDS TUCKERMAN ACTIVE REIT                          | 1,342     |
| 4,662  | STEELPATH MLP FDS TR OPPENHEIMER STEELPATH MLP CL I       | 33,101    |
| 412    | STERLING CAP FDS STRATTON SMALL CAP VALUE INSTL           | 28,766    |
| 5,364  | SUNAMERICA FOCUSED SER INC FOCUSED DIVIDEND STRATEGY CL A | 82,549    |
| 76     | SUNAMERICA SPECIALTY SER FOCUSED ALPHA GROWTH FD CL A     | 1,779     |
| 1,528  | SYMONS VALUE INSTITUTIONAL FUND                           | 16,169    |
| 4,655  | T ROWE PRICE 2025 RETIREMENT FUND ADVISOR CLASS           | 69,266    |
| 11,374 | T ROWE PRICE AFRICA & MIDDLE EAST FUND                    | 86,326    |
| 862    | T ROWE PRICE BLUE CHIP GROWTH FUND INC                    | 62,388    |
| 1,012  | T ROWE PRICE BLUE CHIP GROWTH FUND INC ADVISOR CL         | 72,502    |
| 7,568  | T ROWE PRICE CAPITAL APPRECIATION FUND ADVISOR CL         | 187,750   |
| 31,305 | T ROWE PRICE CAPITAL APPRECIATION FUND-SBI                | 784,193   |
| 4,651  | T ROWE PRICE DIVERSIFIED SMALL-CAP GROWTH FUND-SBI        | 119,528   |
| 134    | T ROWE PRICE DIVIDEND GROWTH FUND ADVISOR CLASS           | 4,590     |
| 1,736  | T ROWE PRICE DIVIDEND GROWTH FUND INC                     | 59,630    |
| 199    | T ROWE PRICE EQUITY INCOME FUND ADVISOR CL                | 5,659     |
| 7,233  | T ROWE PRICE EQUITY INCOME FUND-SBI                       | 205,855   |
| 57     | T ROWE PRICE GLOBAL REAL ESTATE FD INC ADVISOR CL         | 1,120     |
| 15,406 | T ROWE PRICE GLOBAL TECHNOLOGY FD INC                     | 208,910   |
| 5,876  | T ROWE PRICE GROWTH STOCK FUND INC                        | 315,305   |

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| 8,303  | T ROWE PRICE HEALTH SCIENCES FUND INC                   | 571,742 |
| 1,805  | T ROWE PRICE HIGH YIELD FD INC                          | 11,152  |
| 1,532  | T ROWE PRICE HIGH YIELD FUND INC ADVISOR CL             | 9,436   |
| 10,213 | T ROWE PRICE INFLATION PROTECTED BOND FUND INC          | 117,346 |
| 2,320  | T ROWE PRICE INTL EQUITY INDEX FD                       | 27,605  |
| 534    | T ROWE PRICE INTL FDS INC EMERGING EUROPE MEDITERRANEAN | 5,918   |
| 9,405  | T ROWE PRICE INTL FUNDS INC EMERGING MARKETS BOND FUND  | 107,406 |

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| 4,043  | T ROWE PRICE INTL FUNDS INC EMERGING MARKETS STOCK FUND  | 115,231 |
| 2,330  | T ROWE PRICE INTL FUNDS INC GLOBAL STOCK FUND            | 63,496  |
| 19,887 | T ROWE PRICE INTL FUNDS INC INTERNATIONAL BOND FUND      | 164,468 |
| 4,848  | T ROWE PRICE INTL FUNDS INC INTERNATIONAL DISCOVERY FUND | 261,552 |
| 958    | T ROWE PRICE INTL FUNDS INC JAPAN FUND                   | 10,019  |
| 2,299  | T ROWE PRICE LATIN AMERICA FUND                          | 34,559  |
| 1,001  | T ROWE PRICE MEDIA & TELECOMMUNICATIONS FUND INC         | 70,679  |
| 165    | T ROWE PRICE MID CAP GROWTH FUND INC ADVISOR CL          | 11,772  |
| 2,601  | T ROWE PRICE MID-CAP GROWTH FUND INC                     | 190,680 |
| 344    | T ROWE PRICE NEW AMERICA GROWTH FUND ADVISOR CLASS       | 14,206  |
| 827    | T ROWE PRICE NEW AMERICA GROWTH FUND-SBI                 | 34,693  |
| 1,439  | T ROWE PRICE NEW ASIA FUND                               | 21,960  |
| 2,393  | T ROWE PRICE NEW ERA FUND INC                            | 65,248  |
| 19,949 | T ROWE PRICE NEW HORIZONS FUND INC                       | 847,023 |
| 5,503  | T ROWE PRICE NEW INCOME FUND ADVISOR CLASS               | 51,401  |
| 1,031  | T ROWE PRICE REAL ESTATE FUND ADVISOR CLASS              | 28,649  |
| 111    | T ROWE PRICE REAL ESTATE FUND INC                        | 3,052   |
| 160    | T ROWE PRICE RETIREMENT 2030 FUND                        | 3,483   |
| 1,220  | T ROWE PRICE SMALL CAPITAL VALUE FUND INC                | 44,306  |
| 445    | T ROWE PRICE TAX EFFICIENT EQUITY FUND                   | 10,043  |
| 678    | TANAKA FUNDS INC GROWTH FUND CL R                        | 14,926  |
| 11,247 | TCW FDS INC EMERGING MKTS INCOME FD CL N                 | 108,199 |
| 1,888  | TCW FDS INC SELECT EQUITIES FD CL N                      | 48,611  |
| 592    | TCW FDS INC TOTAL RETURN BOND FD CL N                    | 6,186   |
| 8,350  | TEMPLETON GLOBAL BOND FD CL A                            | 96,697  |
| 18,498 | TEMPLETON GLOBAL BOND FUND ADVISOR CL                    | 213,287 |
| 570    | TEMPLETON GROWTH FUND INC CL R                           | 12,389  |
| 3,112  | TEMPLETON INCOME TR GLOBAL TOTAL RETURN FD CL A          | 35,724  |
| 897    | THIRD AVENUE VALUE FUND INSTL CLASS                      | 43,091  |
| 46,281 | THOMPSON BOND FUND                                       | 490,577 |
| 2,426  | THORNBURG INTL VALUE FUND CL I                           | 59,978  |
| 262    | THORNBURG INVT TR DEVELOPING WORLD FD CL A               | 4,029   |
| 260    | THORNBURG INVT TRUST VALUE FUND CL A                     | 13,474  |
| 269    | TIAA CREF INSTL MUT FDS LARGE CAP VALUE BOND RETAIL      | 4,123   |
| 1,755  | TIAA CREF INSTL MUT FDS MID CAP VALUE FD RETAIL CL       | 35,138  |
| 496    | TIAA CREF INSTL MUT FDS REAL ESTATE SECS FD RETAIL CL    | 7,348   |
| 33     | TOCQUEVILLE FUND   | 1,080   |
| 12,358 | TOCQUEVILLE GOLD FUND                                    | 297,200 |
| 927    | TOCQUEVILLE INTERNATIONAL VALUE FUND                     | 13,022  |
| 1,987  | TOUCHSTONE SANDS CAPITAL SELECT GROWTH FUND CL Z         | 32,604  |
| 2,428  | TOUCHSTONE ULTRA SHORT DURATION FIXED INCOME FD CL Y     | 22,560  |
| 308    | TURNER EMERGING GROWTH FD INVESTOR CLASS                 | 4,986   |
| 1,723  | TURNER FDS TURNER TITAN II FUND INVESTOR CL              | 15,075  |
| 485    | TURNER FUNDS SMALL CAP GROWTH FUND INV CL                | 6,194   |
| 186    | TURNER MIDCAP GROWTH FUND INVESTOR CLASS                 | 3,378   |
| 4,114  | TWEEDY BROWNE FUND INC GLOBAL VALUE FUND                 | 100,640 |
| 1,022  | U S GLOBAL INVESTORS FUNDS EMERGING EUROPE FUND          | 5,316   |
| 7,913  | U S GLOBAL INVESTORS GOLD AND PRECIOUS METALS FUND       | 38,695  |
| 801    | UNDISCOVERED MANAGERS FDS BEHAVIORAL VALUE FD CL A       | 43,258  |

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| 3,850 | UNIFIED SER TR IRON STRATEGIC INCOME FD INV      | 39,500 |
| 230   | UNIFIED SER TR ROOSEVELT MULTI-CAP FUND          | 3,143  |
| 906   | US GLOBAL INVESTORS CHINA REGION FUND            | 6,713  |
| 7,870 | US GLOBAL INVESTORS GLOBAL RESOURCES FUND        | 37,146 |
| 3,048 | US GLOBAL INVESTORS WORLD PRECIOUS MINERALS FUND | 11,095 |

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| 1,739  | USA MUTUALS BARRIER FUND INVESTOR CLASS                               | 50,926  |
| 10,590 | USAA INVESTMENT TRUST PRECIOUS METALS & MINERALS FD                   | 91,815  |
| 1,030  | USAA MUTUAL FUND INC SCIENCE & TECHNOLOGY FUND                        | 21,992  |
| 148    | VALUE LINE ASSET ALLOCATION FUND INC                                  | 4,105   |
| 931    | VALUE LINE CORE BOND FUND SH BEN INT                                  | 13,691  |
| 546    | VALUE LINE PREMIER GROWTH FD INC                                      | 15,804  |
| 1,090  | VALUE LINE SMALL CAP OPPORTUNITIES FUND INC INV L CL                  | 45,770  |
| 12,004 | VALUED ADVISERS TR SOUND MIND INVESTING FD                            | 121,722 |
| 19,052 | VALUED ADVISERS TR SOUND MIND INVSTNG DYNAMIC INVESTOR                | 205,386 |
| 675    | VAN ECK FUNDS EMERGING MARKETS CLASS A                                | 8,371   |
| 2,354  | VANGUARD 500 INDEX FUND INVESTOR SHARES                               | 443,696 |
| 187    | VANGUARD ASSET ALLOCATION FUND INC U S VALUE FD                       | 3,053   |
| 3,435  | VANGUARD BALANCED INDEX FD INC ADMIRAL SHS                            | 100,380 |
| 1,052  | VANGUARD BALANCED INDEX FUND INC                                      | 30,731  |
| 3,544  | VANGUARD BD INDEX FD INC INTER TERM BD INDEX FD ADM SHS               | 39,908  |
| 3,602  | VANGUARD BD INDEX FDS FTSE ALL WORLD EX US INDEX FD                   | 97,291  |
| 948    | VANGUARD BD INDEX FDS MID CAP GRWTH INDEX FD ADMIRAL                  | 40,712  |
| 43,362 | VANGUARD BOND INDEX FD INC TOTAL BD MARKET IDX<br>FDADMIRAL           | 461,373 |
| 57,006 | VANGUARD BOND INDEX FUND INC INTERMEDIATE TERM<br>PORTFOLIO FD        | 641,884 |
| 222    | VANGUARD BOND INDEX FUND INC LONG TERM PORTFOLIO FUND                 | 2,927   |
| 1,933  | VANGUARD BOND INDEX FUND INC SHORT TERM PORTFOLIO                     | 20,158  |
| 18,202 | VANGUARD BOND INDEX FUND INC TOTAL BOND MARKET<br>PORTFOLIO           | 193,670 |
| 1,772  | VANGUARD CHARLOTTE FDS TOTAL INTL BD INDEX FD ADMIRAL CL              | 37,387  |
| 287    | VANGUARD CHARLOTTE FDS TOTAL INTL BD INDEX FD INV CL                  | 3,030   |
| 2,977  | VANGUARD CHESTER FDS TARGET RETIREMENT 2015 FD                        | 42,367  |
| 186    | VANGUARD CHESTER FDS TARGET RETIREMENT 2020 FUND                      | 5,040   |
| 7,639  | VANGUARD CHESTER FDS TARGET RETIREMENT 2040 FUND                      | 217,318 |
| 786    | VANGUARD CHESTER FDS TARGET RETIREMENT INCOME FD                      | 9,788   |
| 1,738  | VANGUARD CNSMR DISCRETIONARY INDEX FUND ADMIRAL SHS                   | 110,269 |
| 3,161  | VANGUARD DEVELOPED MARKETS INDEX FUND ADMIRAL                         | 37,367  |
| 8,056  | VANGUARD DIVIDEND GROWTH FUND   | 180,693 |
| 8,739  | VANGUARD EMERGING MARKETS STOCK INDEX FD ADMIRAL SHS                  | 238,847 |
| 10,993 | VANGUARD EMERGING MARKETS STOCK INDEX FUND                            | 228,761 |
| 847    | VANGUARD EQUITY INCOME FUND INC                                       | 25,030  |
| 111    | VANGUARD EXPLORER FUND INC  | 8,947   |
| 10,562 | VANGUARD FD TOTAL INTL STOCK INDEX FD ADMIRAL SHS                     | 256,019 |
| 88     | VANGUARD FINANCIALS INDEX FUND ADMIRAL SHS                            | 2,127   |
| 6,475  | VANGUARD FIXED INC SECS FD INC SHORT TERM INVT GRADE FUND             | 68,379  |
| 4,590  | VANGUARD FIXED INCOME SECS FD INC-LONG TERM U S TREASURY<br>PORTFOLIO | 55,956  |
| 4,622  | VANGUARD FIXED INCOME SECS FD SHORT TERM TREAS FD<br>ADMIRAL          | 49,222  |
| 6,435  | VANGUARD FIXED INCOME SECS HIGH YLD CORP FD ADMIRAL CL                | 35,647  |
| 9,676  | VANGUARD FIXED INCOME SECS INTER TERM INVT GRADE FD<br>ADMIRAL CL     | 93,276  |
| 8,267  | VANGUARD FIXED INCOME SECS INTER TERM INVT GRADE INV CL               | 79,689  |

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| 924    | VANGUARD FIXED INCOME SECS INVT GRADE BD PORTFOLIO                                    | 9,145     |
| 4,805  | VANGUARD FIXED INCOME SECS SHORT TERM INVT GRADE FD<br>ADMIRAL SHS                    | 50,736    |
| 19,855 | VANGUARD GNMA FUND  | 211,656   |
| 838    | VANGUARD GROWTH & INCOME PORTFOLIO (FORMERLY<br>VANGUARD QUANTITATIVE PORTFOLIOS INC) | 33,144    |
| 15,279 | VANGUARD HIGH DIVIDEND YIELD INDEX FD INVESTOR SHS                                    | 404,121   |
| 5,350  | VANGUARD HORIZON FD INC GLOBAL EQUITY PORTFOLIO                                       | 126,467   |
| 8,226  | VANGUARD INDEX TR MID-CAP INDEX FD ADMIRAL SHS  | 1,223,313 |
| 3,435  | VANGUARD INDEX TR VANGUARD 500 INDEX FD ADMIRAL                                       | 647,344   |
| 588    | VANGUARD INDEX TR VANGUARD EXT MKT INDEX ADMIRAL                                      | 37,380    |
| 24,381 | VANGUARD INDEX TR VANGUARD SM CAP INDEX ADMIRAL                                       | 1,293,420 |
| 5,495  | VANGUARD INDEX TR VANGUARD TOTAL STK MKT ADMIRAL<br>ADMIRAL SHS                       | 279,084   |

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| 8,881  | VANGUARD INDEX TR VANGUARD VALUE INDEX ADMIRAL              | 282,578 |
| 8,655  | VANGUARD INDEX TRUST MID CAPITALIZATION STK PORT            | 283,812 |
| 2,355  | VANGUARD INDEX TRUST SMALL CAPITLZATION GROWTH              | 80,486  |
| 4,209  | VANGUARD INDEX TRUST SMALL CAPITLZATION VALUE STK           | 99,710  |
| 7,140  | VANGUARD INDEX TRUST TOTAL STOCK MARKET PORTFOLIO           | 362,584 |
| 4,160  | VANGUARD INDEX TRUST-SMALL CAPITALIZATION STOCK FUND        | 220,631 |
| 162    | VANGUARD INDUSTRIALS INDEX FUND ADMIRAL SHS                 | 8,378   |
| 1,300  | VANGUARD INFL-PROTECTED SECS                                | 16,690  |
| 383    | VANGUARD INTERNATIONAL GROWTH PORTFOLIO                     | 8,078   |
| 3,154  | VANGUARD INTERNATIONAL VALUE PORTFOLIO                      | 98,054  |
| 5,823  | VANGUARD INTL EQ IDX FDS INC FTSE ALL WRLD EX US SML FD INV | 206,088 |
| 866    | VANGUARD INTL EQI INDEX FDS GBL EX US REAL ESTATE INDXFD    | 26,982  |
| 179    | VANGUARD INTL EQTY INDX FDS GBL EX-US REAL ESTATE IDX INV   | 3,687   |
| 270    | VANGUARD INTL EQUITY INDX FD TOTAL WORLD STK INDX FD INV SH | 6,324   |
| 6,213  | VANGUARD LARGE CAP INDEX FD                                 | 234,715 |
| 7,652  | VANGUARD LIFESTRATEGY FUND INCOME PORTFOLIO                 | 111,486 |
| 7,624  | VANGUARD MALVERN FDS SHRT TRM INFLTN PRTCTD SECS FD         | 184,281 |
| 625    | VANGUARD MID CAP GROWTH FD                                  | 14,040  |
| 618    | VANGUARD MID CAP VALUE INDEX FUND ADMIRAL                   | 27,521  |
| 24,725 | VANGUARD SCOTTSDALE FDS SHRT TERM CORP BD INDX FD           | 530,341 |
| 40     | VANGUARD SECTOR INDEX FDS HEALTH CARE INDEX FD              | 2,671   |
| 26,156 | VANGUARD SHORT TERM BOND INDEX FUND ADMIRAL SHARES          | 272,802 |
| 8,756  | VANGUARD SMALL CAP VALUE INDEX FUND ADMIRAL                 | 371,767 |
| 334    | VANGUARD SPECIALIZED PORT ENERGY FD ADMIRAL CLASS           | 25,710  |
| 2,995  | VANGUARD SPECIALIZED PORTF REIT INDEX FD ADMIRAL SHS        | 338,336 |
| 62,550 | VANGUARD SPECIALIZED PORTFOLIOS METALS & MINING FD          | 397,816 |
| 7,914  | VANGUARD SPECIALIZED PORTFOLIOS-ENERGY PORTFOLIO            | 325,014 |
| 2,176  | VANGUARD SPECIALIZED PORTFOLIOS-HEALTH CARE                 | 479,404 |
| 9,686  | VANGUARD SPECIALIZED PORTFOLIOS-REIT INDEX PORTFOL          | 256,484 |
| 27,296 | VANGUARD STAR FUND STAR PORTFOLIO                           | 635,717 |
| 884    | VANGUARD STRATEGIC EQUITY PORTFOLIO                         | 25,013  |
| 1,271  | VANGUARD TARGET RETIREMENT 2035 FD                          | 21,405  |
| 5,924  | VANGUARD TOTAL INTL STOCK INDEX FUND                        | 85,837  |
| 3,913  | VANGUARD WELLESLEY INCOME FUND INC                          | 95,958  |
| 3,825  | VANGUARD WELLINGTON FD INC                                  | 140,704 |
| 830    | VANGUARD WHITEHALL FDS INTERNATIONAL EXPLORER FD INVS       | 14,075  |
| 1,808  | VANGUARD WHITEHALL FUNDS INC SELECTED VALUE PORTFOLIO       | 46,729  |
| 1,655  | VANGUARD WINDSOR FUND INC VANGUARD WINDSOR II PORTFOLIO     | 55,451  |
| 653    | VANGUARD WORLD FD US GROWTH FD ADMIRAL SHS                  | 50,348  |
| 443    | VANGUARD WORLD FDS VANGUARD ENRGY INDX FD ADMIRAL           | 18,384  |
| 8,245  | VANGUARD WORLD FUND FTSE SOCIAL INDEX INV FUND              | 108,922 |
| 1,776  | VANGUARD/WELLESLEY INCOME FD INC ADMIRAL SHS                | 105,514 |
| 1,103  | VIRTUS FOREIGN OPPORTUNITIES FUND CLASS A                   | 31,298  |
| 393    | VIRTUS OPPORTUNITIES TR GLBL REAL ESTATE SECS FD CL A       | 10,406  |
| 635    | VOYA SER FD INC GLOBAL REAL ESTATE FUND CL A                | 12,426  |
| 308    | VOYA SER FD INC GLOBAL REAL ESTATE FUND CL W                | 6,029   |
| 2,266  | WALTHAUSEN FDS SMALL CAP VALUE FD                           | 39,878  |
| 305    | WASATCH ADVISORS FUNDS INC HOISINGTON U S TREASURY FUND     | 5,212   |

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| 627    | WASATCH ADVISORS FUNDS INC SMALL CAP GROWTH FUND | 25,869  |
| 144    | WASATCH ADVISORS FUNDS INC ULTRA GROWTH FUND     | 2,595   |
| 39,490 | WASATCH EMERGING SMALL COUNT RIES FUND           | 107,414 |
| 34,778 | WASATCH FDS INC EMERGING MKTS SMALL CAP FD       | 84,163  |
| 1,918  | WASATCH FDS INC INTL GROWTH FD                   | 57,974  |
| 13,026 | WASATCH FDS INC LONG/SHORT FD                    | 146,542 |

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| 1,709  | WASATCH FDS INC STRATEGIC INCOME FD  | 17,366          |
| 3,128  | WASATCH FDS TR EMERGING INDIA FUND   | 9,478           |
| 143    | WASHINGTON MUTUAL INVS FD CLASS A  | 5,482           |
| 1,214  | WEITZ FDS HICKORY FD   | 56,140          |
| 12,676 | WEITZ FDS SHORT INTERMEDIATE INCOME FD   | 154,649         |
| 2,729  | WEITZ PARTNERS III OPPORTUNITY FD  | 37,306          |
| 343    | WELLS FARGO ASIA PACIFIC FUND CLASS A  | 3,922           |
| 704    | WELLS FARGO DISCOVERY FUND CLASS A   | 19,962          |
| 203    | WELLS FARGO FDS EMERGING MRKTS EQUITY FD CL C  | 2,937           |
| 479    | WELLS FARGO FDS INTRNSIC WORLD EQI FD ADMIN CL   | 9,220           |
| 1,039  | WELLS FARGO FDS ULTRA SHT TM MUN INC FD CL A   | 9,992           |
| 1,444  | WELLS FARGO GROWTH FUND CL A   | 58,785          |
| 2,587  | WELLS FARGO SHORT TERM HIGH YIELD BD FD CL A   | 20,646          |
| 1,475  | WESTCORE INTERNATIONAL SMALL-CAP FUND  | 22,998          |
| 63,197 | WESTCORE PLUS BOND FUND INSTL SHS  | 666,732         |
| 602    | WESTCORE TRUST FLEXIBLE INCOME FUND  | 4,958           |
| 654    | WESTERN ASSET CORE BOND CLASS FI   | 7,935           |
| 5,642  | WESTERN ASSET CORE PLUS BOND FD CLASS I  | 64,484          |
| 1,823  | WESTPORT FUND-CL R   | 52,315          |
| 6,026  | WILLIAM BLAIR FUNDS SMALL MID CAP GROWTH FD CL N   | 111,663         |
| 1,285  | WILLIAM BLAIR SMALL CAP VALUE FUND CL N  | 21,438          |
| 803    | WINTERGREEN FD INC   | 12,440          |
| 105    | WORLD FDS TR REMS REAL ESTATE VALUE OPPRTNTY PLATFORM  | 1,665           |
| 407    | WORLD FDS TR TOREADOR INTERNATIONAL INV CL   | 6,398           |
|        | Total Registered Investment Companies  | \$159,986,702   |
|        | Notes Receivable From Participants (interest rate ranging from 4.25% through 9.25% maturing through December 2030) | \$87,524,769    |
|        | Net Assets Pending Settlement  | \$(549,991 )    |
|        | TOTAL NET ASSETS   | \$3,279,613,378 |

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
 SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

| Assets Acquired<br>and Disposed  | Number of<br>Shares | Fair Value    |
|--|---------------------|---------------|
| American Electric<br>Power Company,<br>Inc. Common Stock<br>\$6.50 par value (a) |                     |               |
| Acquired   | 685,999             | \$ 38,783,171 |
| Disposed   | 598,206             | 34,584,651    |

(a) Transactions are recorded on the trade date.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
SCHEDULE OF NONEXEMPT TRANSACTIONS

Excess Payment to Trustee/Custodian

|  |   |
|--|---|
| Party Involved:  | JPMorgan Chase Bank, NA                     |
| Relationship to Plan, employer or other party-in-interest: | Trustee and Custodian                       |
| Transaction:   | Payment of Fee in Excess of Contract Amount |
| Dates of Payments:   | Between October 2006 and July 2014          |
| Amounts of Payments:                                       | Varying amounts aggregating \$123,600       |

Reason Transaction is Nonexempt: ERISA Section 406(a)(1)(D) prohibits the use of plan assets by, or transfer of plan assets to, a party in interest (such as a fiduciary investment manager). Although an exemption under ERISA 408(b)(2) generally is applicable to contracts with parties (such as trustees) for services necessary for the operation of a plan where no more than reasonable compensation is paid therefor, the described payments represent the amount invoiced and paid by the Plan in excess of the amount required by the contract. The Trustee had agreed in writing to charge its fees at certain rates (and to waive specified fees with respect to certain accounts), but certain of its invoices were prepared applying incorrect fee rates and/or including certain fees that had been waived, resulting in the effective overcharge for its services. Following confirmation of the overpayment in 2014, the Plan secured from the Trustee repayment of the excess charges and the Trustee and Plan Sponsor are finalizing their review to confirm that the transactions are fully remediated.

Payment of Legal Fees

|  |                                    |
|--|------------------------------------|
| Party Involved:  | Porter Wright Morris & Arthur, LLP |
| Relationship to Plan, employer or other party-in-interest: | Legal Services Provider            |
| Transaction:   | Payment of Fees                    |
| Dates of Payment:  | On or about September 24, 2012     |
| Amount of Payment:   | \$1,926                            |

Reason Transaction May Be Nonexempt: ERISA Section 406(a)(1)(D) prohibits the use of plan assets by, or transfer of plan assets to, a party in interest (such as a fiduciary investment manager). An exemption under ERISA 408(b)(2) generally is applicable to payments for services necessary for the operation of a plan where no more than reasonable compensation is paid for those services. The described payments represent the amount that the Company caused to be paid by the Plan, and the Company is reviewing this payment to confirm whether it did in fact relate to services for the operation of the Plan (and therefore an exempt transaction under ERISA). If the payment is determined to be inappropriate, the Company would contribute that amount to the Plan, in addition to such other amounts as would fully remediate the issue.

AMERICAN ELECTRIC POWER SYSTEM RETIREMENT SAVINGS PLAN  
EXHIBIT INDEX

Exhibit Number Description

23 Consent of Independent Registered Public Accounting Firm

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