

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2015 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2015 or fiscal plan year beginning <u>01/01/2015</u> and ending <u>12/31/2015</u>	
A This return/report is for:	<input type="checkbox"/> a multiemployer plan; <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); or <input checked="" type="checkbox"/> a single-employer plan; <input type="checkbox"/> a DFE (specify) _____
B This return/report is:	<input type="checkbox"/> the first return/report; <input type="checkbox"/> the final return/report; <input type="checkbox"/> an amended return/report; <input type="checkbox"/> a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	<input checked="" type="checkbox"/>
D Check box if filing under:	<input checked="" type="checkbox"/> Form 5558; <input type="checkbox"/> automatic extension; <input type="checkbox"/> the DFVC program; <input type="checkbox"/> special extension (enter description)

Part II	Basic Plan Information —enter all requested information
1a Name of plan <u>ALCATEL-LUCENT SAVINGS/401(K) PLAN</u>	1b Three-digit plan number (PN) ▶ <u>003</u>
	1c Effective date of plan <u>10/01/1996</u>
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>ALCATEL-LUCENT USA INC.</u> <u>600 MOUNTAIN AVENUE, ROOM 6D-401A</u> <u>MURRAY HILL, NJ 07974</u>	2b Employer Identification Number (EIN) <u>22-3408857</u> 2c Plan Sponsor's telephone number <u>908-582-7140</u> 2d Business code (see instructions) <u>334200</u>

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

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

SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/05/2016</u>	<u>ROBIN WARD</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Form 5500 (2015)
v. 150123

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 36555
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year..... a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits..... f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 10902 6a(2) 9991 6b 93 6c 22197 6d 32281 6e 1868 6f 34149 6g 33325 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 2E 2F 2G 2J 2K 2R 3F 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	
9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) <input checked="" type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> <u>0</u> A (Insurance Information) (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input checked="" type="checkbox"/> G (Financial Transaction Schedules)

Part III	Form M-1 Compliance Information (to be completed by welfare benefit plans)
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11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

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

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

11c Enter the Receipt Confirmation Code for the 2015 Form M-1 annual report. If the plan was not required to file the 2015 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2015
		This Form is Open to Public Inspection.

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan <u>ALCATEL-LUCENT SAVINGS/401(K) PLAN</u>	B Three-digit plan number (PN) ▶ <u>003</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>ALCATEL-LUCENT USA INC.</u>	D Employer Identification Number (EIN) <u>22-3408857</u>

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

AON HEWITT FINANCIAL ADVISORS, LLC

35-2421957

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
26	NONE	2274337	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

WELLINGTON MANAGEMENT COMPANY, LLP

04-2683277

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	2125401	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

T. ROWE PRICE ASSOCIATES, INC.

52-0556948

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	1726797	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

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

ARONSON JOHNSON ORTIZ,LP

23-2312104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1443633	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

TEMPLETON INVESTMENT COUNSEL, LLC

94-3385113

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	1295530	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

HEWITT ASSOCIATES LLC

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
12 15 50 61	NONE	1240264	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

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

BLACKROCK FINANCIAL MANAGEMENT INC.

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 49 50 51	NONE	915342	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 21 25 49 50 62	NONE	860009	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

JACOBS LEVY EQUITY MANAGEMENT, INC.

22-2774695

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	843661	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

WELLINGTON TRUST COMPANY, NA

04-2755549

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	748940	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

FIAM LLC

04-3532603

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	725011	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

T. ROWE PRICE TRUST COMPANY

52-1309931

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	590630	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

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

PERSHING LLC

13-2741729

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
58 61 71 99	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	488620	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

ALLIANCEBERNSTEIN L.P.

13-4064930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	488518	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

ALCATEL-LUCENT INVESTMENT MGMT CORP

22-3646524

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 31 50 99	AFFILIATE	399227	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	71	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

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

HEWITT FINANCIAL SERVICES, LLC

36-3943169

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 59 60 61 63 71	NONE	287965	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	83848	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

BLACKROCK INSTITUTIONAL TRUST CO.

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 49 50 51 71	NONE	334594	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

LOOMIS, SAYLES & COMPANY, L.P.

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	263498	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

JPMORGAN CHASE BANK, N.A.

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	262670	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

FIDELITY INSTITUTIONAL ASSET MGMT

04-3532603

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	232660	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

ALCATEL-LUCENT USA INC.

22-3408857

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35 50 56	EMPLOYER	207680	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	308	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

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

ERNST & YOUNG

34-6565596

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	192903	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

AQR

13-3987414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	121912	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

BROWN BROTHERS HARRIMAN

13-4973745

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	66447	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

COST EFFECTIVENESS MEASUREMENT INC.

98-0180257

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	25000	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

MAX-IT MAILING & FULFILLMENT, INC.

22-3788849

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 99	NONE	17790	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
PERSHING LLC	58	77509

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MULTIPLE MUTUAL FUND COMPANIES 13-2741729	SHAREHOLDER SERVICING FEES

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
PERSHING LLC	61	205567

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MULTIPLE MUTUAL FUND COMPANIES 13-2741729	FINDERS FEES

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
PERSHING LLC	71	203505

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HEWITT FINANCIAL SERVICES 36-3943169	SECURITIES AND COMMISSION FEES

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
PERSHING LLC	99	2039
(d) Enter name and EIN (address) of source of indirect compensation HEWITT FINANCIAL SERVICES 36-3943169		
(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. REVENUE SHARING FEES		
(a) Enter service provider name as it appears on line 2 HEWITT FINANCIAL SERVICES, LLC		
(b) Service Codes (see instructions) 33 59 60 63 71		
(c) Enter amount of indirect compensation 40292		
(d) Enter name and EIN (address) of source of indirect compensation MULTIPLE MUTUAL FUND COMPANIES 36-3943169		
(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. REVENUE SHARING FEES		
(a) Enter service provider name as it appears on line 2 HEWITT FINANCIAL SERVICES, LLC		
(b) Service Codes (see instructions) 61		
(c) Enter amount of indirect compensation 43556		
(d) Enter name and EIN (address) of source of indirect compensation PERSHING LLC 13-2741729		
(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. FINDERS FEES		

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="border: 1px solid black; padding: 5px; font-size: 1.2em; font-weight: bold;">2015</div> This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan <u>ALCATEL-LUCENT SAVINGS/401(K) PLAN</u>	B Three-digit plan number (PN) ►	<u>003</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>ALCATEL-LUCENT USA INC.</u>	D Employer Identification Number (EIN) <u>22-3408857</u>	

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

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LUCENT TECH. INC. DC PLAN MASTER TR</u>			
b Name of sponsor of entity listed in (a): <u>ALCATEL-LUCENT USA INC.</u>			
c EIN-PN <u>04-6812413-101</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>JPMCB LIQUIDITY FUND</u>			
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>			
c EIN-PN <u>13-6285055-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>536845169</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 3000 INDEX FUND</u>			
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY</u>			
c EIN-PN <u>94-3371912-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>1485465525</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>PYRAMIS BRD MKT DRTN COMMINGLED PL</u>			
b Name of sponsor of entity listed in (a): <u>PYRAMIS GLOBAL ADVISORS</u>			
c EIN-PN <u>04-3532603-012</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>140156929</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MSCI WORLD EQUITY EX-US FUND F</u>			
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.</u>			
c EIN-PN <u>35-2167780-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>192556975</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 1000 INDEX FUND F</u>			
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.</u>			
c EIN-PN <u>94-3357216-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>170202829</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRC EMERGING MKTS EQ. TRUST</u>			
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE</u>			
c EIN-PN <u>52-1309931-006</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>124226567</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: **WTC-CIF II BALANCED REAL ASSETS****b** Name of sponsor of entity listed in (a): **WELLINGTON TRUST COMPANY, NA**

c EIN-PN 04-6913417-094	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 7063930
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a Name of MTIA, CCT, PSA, or 103-12 IE: **WTC-CIF II DIVRSFD INFLATION HEDGES****b** Name of sponsor of entity listed in (a): **WELLINGTON TRUST COMPANY, NA**

c EIN-PN 04-6913417-064	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 75221086
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

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

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

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

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

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

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

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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Part II Information on Participating Plans (to be completed by DFEs)

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

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

<div>SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration</div>	<div>Financial Transaction Schedules</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2015</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015	
A Name of plan ALCATEL-LUCENT SAVINGS/401(K) PLAN	B Three-digit plan number (PN) ► 003
C Plan sponsor's name as shown on line 2a of Form 5500 ALCATEL-LUCENT USA INC.	D Employer Identification Number (EIN) 22-3408857

Part I	Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.
--------	--

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>	1839688 ALBERTA ULC	14.000% 02/13/2020 NOTE IN DEFAULT DATE AT 12/15/2015 178,085 SHARES

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
178085			178085		

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>		

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>		

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>		

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>		

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>		

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>		

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
<input type="checkbox"/>		

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

Part II Schedule of Leases in Default or Classified as Uncollectible

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

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
<input type="checkbox"/>						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
<input type="checkbox"/>						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
<input type="checkbox"/>						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
<input type="checkbox"/>						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
<input type="checkbox"/>						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
<input type="checkbox"/>						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

Part III Nonexempt Transactions

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

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
AON HEWITT	RECORDKEEPER	INELIGIBLE EXPENSES			
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
		2991			
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
BANK OF NEW YORK MELLON	TRUSTEE	INELIGIBLE EXPENSES			
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
		260			
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="border: 1px solid black; padding: 5px; font-size: 1.2em; font-weight: bold;">2015</div> This Form is Open to Public Inspection
For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
A Name of plan ALCATEL-LUCENT SAVINGS/401(K) PLAN	B Three-digit plan number (PN) ►	003
C Plan sponsor's name as shown on line 2a of Form 5500 ALCATEL-LUCENT USA INC.	D Employer Identification Number (EIN) 22-3408857	

Part I	Asset and Liability Statement		(a) Beginning of Year	(b) End of Year
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.				
	Assets			
a	Total noninterest-bearing cash	1a		
b	Receivables (less allowance for doubtful accounts):			
	(1) Employer contributions	1b(1)		
	(2) Participant contributions	1b(2)		
	(3) Other.....	1b(3)	116832000	103995000
c	General investments:			
	(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	9000	3193000
	(2) U.S. Government securities.....	1c(2)	682202000	708986000
	(3) Corporate debt instruments (other than employer securities):			
	(A) Preferred	1c(3)(A)		
	(B) All other.....	1c(3)(B)	767001000	732808000
	(4) Corporate stocks (other than employer securities):			
	(A) Preferred	1c(4)(A)		
	(B) Common	1c(4)(B)	1912715000	1726454000
	(5) Partnership/joint venture interests	1c(5)		
	(6) Real estate (other than employer real property)	1c(6)		
	(7) Loans (other than to participants)	1c(7)		
	(8) Participant loans	1c(8)	45088000	42530000
	(9) Value of interest in common/collective trusts.....	1c(9)	2773170000	2731739000
	(10) Value of interest in pooled separate accounts.....	1c(10)		
	(11) Value of interest in master trust investment accounts	1c(11)		
	(12) Value of interest in 103-12 investment entities	1c(12)		
	(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	2772000	2033000
	(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
	(15) Other	1c(15)	1268214000	1146479000

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	7568003000	7198217000

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	6610000	6378000
i Acquisition indebtedness	1i		
j Other liabilities	1j	871996000	811151000
k Total liabilities (add all amounts in lines 1g through 1j)	1k	878606000	817529000

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	6689397000	6380688000
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	1395000	
(B) Participants	2a(1)(B)	224621000	
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		226016000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	33915000	
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)	1373000	
(F) Other	2b(1)(F)	28009000	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		63297000
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	5963257000	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	5928493000	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		34764000
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-56000000	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-56000000

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-24319000
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-51000
c Other income	2c		-4929000
d Total income. Add all income amounts in column (b) and enter total	2d		238778000

Expenses**e** Benefit payment and payments to provide benefits:

(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	545264000	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		545264000
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)		
(4) Other	2i(4)	2223000	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		2223000
j Total expenses. Add all expense amounts in column (b) and enter total	2j		547487000

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-308709000
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unqualified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)?

☐ Yes ☒ No

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

(1) Name: ERNST & YOUNG LLP

(2) EIN: 34-6565596

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	N/A	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		X		
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	X			178085

	Yes	No	N/A	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X		
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	X			3251
e Was this plan covered by a fidelity bond?	X			12000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X		
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X		
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X		
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)		X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X		
l Has the plan failed to provide any benefit when due under the plan?		X		
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X		
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.				
o Did the plan trust incur unrelated business taxable income?				
p Were in-service distributions made during the plan year?				

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?

If "Yes," enter the amount of any plan assets that reverted to the employer this year. ☐ Yes ☒ No Amount:

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ☐ Yes ☐ No ☐ Not determined

Part V Trust Information

6a Name of trust

6b Trust's EIN

6c Name of trustee or custodian

6d Trustee's or custodian's telephone number

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan <u>ALCATEL-LUCENT SAVINGS/401(K) PLAN</u>	B Three-digit plan number (PN) ▶ <u>003</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>ALCATEL-LUCENT USA INC.</u>	D Employer Identification Number (EIN) <u>22-3408857</u>

Part I	Distributions
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All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>20-2387942</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part)
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4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____	If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> N/A

Part III	Amendments
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.	<input type="checkbox"/> Increase	<input type="checkbox"/> Decrease	<input type="checkbox"/> Both	<input type="checkbox"/> No
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Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	<input type="checkbox"/> Yes	<input type="checkbox"/> No
11 a Does the ESOP hold any preferred stock?	<input type="checkbox"/> Yes	<input type="checkbox"/> No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	<input type="checkbox"/> Yes	<input type="checkbox"/> No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	<input type="checkbox"/> Yes	<input type="checkbox"/> No

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

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

a The current year	14a	
b The plan year immediately preceding the current plan year.....	14b	
c The second preceding plan year	14c	

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

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

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

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

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

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

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

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

- a** Enter the percentage of plan assets held as:
 Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%
- b** Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more
- c** What duration measure was used to calculate line 19(b)?
☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____

Part VII IRS Compliance Questions

20a Is the plan a 401(k) plan?.....	<input type="checkbox"/> Yes	<input type="checkbox"/> No
20b If "Yes," how does the 401(k) plan satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under sections 401(k)(3) and 401(m)(2)?.....	<input type="checkbox"/> Design-based safe harbor method	<input type="checkbox"/> ADP/ACP test
20c If the ADP/ACP test is used, did the 401(k) plan perform ADP/ACP testing for the plan year using the "current year testing method" for nonhighly compensated employees (Treas. Reg sections 1.401(k)-2(a)(2)(ii) and 1.401(m)-2(a)(2)(ii))?	<input type="checkbox"/> Yes	<input type="checkbox"/> No
21a Check the box to indicate the method used by the plan to satisfy the coverage requirements under section 410(b):	<input type="checkbox"/> Ratio percentage test	<input type="checkbox"/> Average benefit test
21b Does the plan satisfy the coverage and nondiscrimination tests of sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules?	<input type="checkbox"/> Yes	<input type="checkbox"/> No
22a Has the plan been timely amended for all required tax law changes?.....	<input type="checkbox"/> Yes	<input type="checkbox"/> No <input type="checkbox"/> N/A
22b Date the last plan amendment/restatement for the required tax law changes was adopted ____/____/____. Enter the applicable code _____. (See instructions for tax law changes and codes).		
22c If the plan sponsor is an adopter of a pre-approved master and prototype (M&P) or volume submitter plan that is subject to a favorable IRS opinion or advisory letter, enter the date of that favorable letter ____/____/____ and the letter's serial number _____.		
22d If the plan is an individually-designed plan and received a favorable determination letter from the IRS, enter the date of the plan's last favorable determination letter ____/____/____.		
23 Is the Plan maintained in a U.S. territory (i.e., Puerto Rico (if no election under ERISA section 1022(i)(2) has been made), American Samoa, Guam, the Commonwealth of the Northern Mariana Islands or the U.S. Virgin Islands)?	<input type="checkbox"/> Yes	<input type="checkbox"/> No

FINANCIAL STATEMENTS AND
SUPPLEMENTAL SCHEDULES

Alcatel-Lucent Savings/401(k) Plan
(formerly, Alcatel-Lucent Savings Plan)
December 31, 2015 and 2014 and the Year Ended December 31, 2015
With Report of Independent Auditors

Ernst & Young LLP



Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Financial Statements and Supplemental Schedules

December 31, 2015 and 2014 and Year Ended December 31, 2015

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Report of Independent Auditors

The Alcatel-Lucent 401(k) Committee
Alcatel-Lucent Savings/401(k) Plan

We have audited the accompanying financial statements of Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan), which comprise the statements of net assets available for benefits as of December 31, 2015 and 2014, and the related statement of changes in net assets available for benefits for the year ended December 31, 2015, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the 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.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the entity's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the entity's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan) at December 31, 2015 and 2014, and the changes in its net assets available for benefits for the year ended December 31, 2015, in conformity with U.S. generally accepted accounting principles.

Supplemental Schedules

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The accompanying supplemental schedules of loans or fixed income obligations in default or classified as uncollectible and assets (held at end of year) as of December 31, 2015, and nonexempt transactions for the year then ended are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

Ernst & Young LLP

August 22, 2016

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Statements of Net Assets Available for Benefits
(In Thousands)

	December 31	
	2015	2014
Assets		
Investments, at fair value	\$ 7,051,692	\$ 7,406,083
Notes receivable from participants	42,530	45,088
Receivable for investments sold	95,011	106,969
Interest, dividends and other receivables	8,984	9,863
Total assets	7,198,217	7,568,003
Liabilities		
Collateral held for loaned securities	478,844	693,475
Payable for investments purchased	151,108	130,067
Forward foreign currency contracts	181,199	48,454
Other liabilities	6,378	6,610
Total liabilities	817,529	878,606
Net assets available for benefits	\$ 6,380,688	\$ 6,689,397

The accompanying notes are an integral part of these financial statements.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Statement of Changes in Net Assets Available for Benefits
(In Thousands)

Year Ended December 31, 2015

Additions to net assets attributed to

Contributions:

Employee contributions (including rollovers of \$111,692)	\$ 224,621
Company contributions, net of forfeitures	1,395
Total contributions	<u>226,016</u>

Net investment-related income:

Net depreciation in fair value of investments	(50,535)
Interest and dividends	61,924
	<u>11,389</u>
Interest from notes receivable from participants	1,373
Total additions	<u>238,778</u>

Deductions from net assets attributed to

Distributions to participants	545,264
Administrative expenses	2,223
Total deductions	<u>547,487</u>

Net decrease	(308,709)
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Net assets available for benefits:

Beginning of year	6,689,397
End of year	<u><u>\$ 6,380,688</u></u>

The accompanying notes are an integral part of these financial statements.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements

December 31, 2015

1. Plan Description

The following description of the Alcatel-Lucent Savings/401(k) Plan (the Plan) provides only general information. Prior to January 1, 2015, the Plan was named the Alcatel-Lucent Savings Plan. Participants should refer to the Plan document and the Summary Plan Description for a more complete description of the Plan's provisions.

General

The Plan is a defined contribution plan covering eligible employees of Alcatel-Lucent USA Inc. (the Company). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA). The Plan is an individual account plan that permits participants and beneficiaries to exercise control over the assets in their respective accounts. As such, the Plan is intended to meet the requirements of Section 404(c) of ERISA and the regulations promulgated thereunder. An eligible employee, as described in the Plan, enters the Plan by authorizing a payroll withholding and directing a contribution among the different investment funds of the Plan.

Effective December 31, 2014, the Lucent Technologies Inc. Long Term Savings and Security Plan was merged into the Plan. As a result of this merger, assets of approximately \$400 million were transferred in from the Lucent Technologies Inc. Long Term Savings and Security Plan.

The Plan's assets are held by Bank of New York Mellon (the BNY Mellon), as Trustee (the Trustee), in the Lucent Technologies Inc. Defined Contribution Plan Master Trust (the Trust).

Contributions

Employee contributions of 1% to 25% of eligible compensation may be authorized. An employee may designate contributions as pre-tax contributions, after-tax contributions or a combination of pre-tax, and after-tax contributions. The Internal Revenue Code (the Code) limited the maximum amount of an employee's contribution on a pre-tax basis to \$18,000 in 2015. Employees who are age 50 or older on or before December 31 may be eligible to make pre-tax contributions beyond the Internal Revenue Service (the IRS) pre-tax limit. The catch-up contribution limit set by the IRS was \$6,000 in 2015. A participant who is eligible for and elects to make catch-up contributions may choose to reduce his or her compensation by a specified whole percentage not in excess of 75% (instead of the 25% limit applicable to participants who are not eligible for and who do not elect to make catch-up contributions).

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

1. Plan Description (continued)

After completion of six months of service, the Company contributes on behalf of each active represented/occupational participant an amount equal to 66-2/3% of the lesser of the amount actually contributed or up to the first 6% of the participant's eligible compensation, as defined in the Plan. The Plan provides for 100% vesting of Company contributions for active represented/occupational employees upon completion of three years of service or upon the occurrence of certain prescribed events (i.e., death or disability), regardless of years of service.

The Company does not match contributions for management employees.

Employee contributions and Company contributions are invested in accordance with respective participant elections. All participant contributions and earnings thereon are immediately vested and are not subject to forfeiture.

Company contributions and related earnings in which a terminated participant is not vested are forfeited. These forfeitures can be used to reduce future Company contributions and Plan expenses. At December 31, 2015 and 2014, forfeited amounts totaled approximately \$134,000 and \$158,000, respectively.

The Plan permits the Company to designate one or more investment options as the Plan's "qualified default investment alternative" within the meaning of Section 404(c)(5) of the ERISA, as amended, and regulations issued thereunder. The Company designated thirteen "Retirement Date Funds" managed by AllianceBernstein L.P. as the default investment options under the Plan.

Notes Receivable From Participants

Notes receivable from participants represent participant loans that are recorded at their unpaid principal balance plus any accrued but unpaid interest. Participants may have one general loan and one home loan outstanding at a time. Loans are available to participants in an amount up to 50% of their vested account balance, from \$1,000 to \$50,000, subject to certain limitations as defined in the Plan. Upon default, as described in the Plan, participants are considered to have received a distribution and are subject to income taxes on the distributed amount. Also, participants may be subject to an additional 10% penalty tax on their taxable withdrawal if it occurs prior to age 59-1/2. The loans are secured by the participant's account balance and generally bear interest at the prime rate at the time the loan was originated. Interest rates on outstanding loans ranged from 3.25% to 10% at December 31, 2015, and 3.25% to 10.5% at December 31, 2014. Principal and interest are paid through payroll deductions, coupon remittances and electronic fund transfers.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

1. Plan Description (continued)

Distributions

Participants who separate from service may elect to receive a distribution of their vested account balance. The standard form of distribution is a lump-sum payment in cash. Participants may also elect an unlimited number of partial withdrawals, subject to a minimum withdrawal of \$300.

A represented/occupational participant who retires with a service pension from the Lucent Technologies Inc. Pension Plan or who terminates employment because of disability may elect to receive his or her entire vested account balance in a series of regular, systematic installments.

Prior to June 1, 1993, participants retiring with a so-called service pension or who terminated employment because of disability were eligible to receive their entire vested account balance in a series of regular, systematic installments.

Through an annual process, inactive participants with vested account balances of \$1,000 or less will have their account balances automatically distributed if they do not make affirmative distribution elections. Inactive participants with vested account balances greater than \$1,000 but less than or equal to \$5,000 will have their account balances automatically rolled over into an Individual Retirement Account (IRA) to be established on their behalf if they do not make an affirmative distribution election.

If the participant does not request a distribution and the account balance exceeds \$5,000, the participant's account shall remain in the Plan and shall be distributed only (1) at the participant's request, (2) when the participant attains age 70-1/2 through the payment of Minimum Required Distributions (MRD), as described in the Plan, or (3) upon the participant's death, whichever is earliest.

When a participant dies, the entire amount in the participant's account is transferred to an account(s) for the participant's beneficiaries.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

2. Summary of Significant Accounting Policies

Basis of Accounting

The financial statements of the Plan are prepared under the accrual method of accounting.

Payment of Benefits

Benefits are recorded when paid.

Investment Valuation and Income Recognition

Investments held by the Plan are stated at fair value. Fair value is defined as 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 (an exit price). The Trustee prices the assets in the investment manager portfolios, taking into account values supplied by a reputable pricing or quotation service or quotations furnished by one or more reputable sources, mutual fund administrators or other relevant information.

The Plan records dividend income on investments held as of the ex-dividend dates, interest income on the accrual basis and other gains or losses when incurred. The Plan's net depreciation in fair value of investments consists of the net realized gains (losses) and the change in the unrealized depreciation. See Note 7 for additional information.

New Accounting Pronouncements

In May 2015, the FASB issued Accounting Standards Update 2015-07, *Disclosures for Investments in Certain Entities that Calculate Net Asset Value Per Share (or its Equivalent)*, (ASU 2015-07). ASU 2015-07 removes the requirement to categorize within the fair value hierarchy investments for which fair values are estimated using the net asset value practical expedient provided by Accounting Standards Codification 820, *Fair Value Measurement*. Disclosures about investments in certain entities that calculate net asset value per share are limited under ASU 2015-07 to those investments for which the entity has elected to estimate the fair value using the net asset value practical expedient. ASU 2015-07 is effective for entities (other than public business entities) for fiscal years beginning after December 15, 2016, with retrospective application to all periods presented. Early application is permitted. Plan management is currently evaluating the effect that the provisions of ASU 2015-07 will have on the Plan's financial statements.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

2. Summary of Significant Accounting Policies (continued)

In July 2015, the FASB issued ASU 2015-12, *Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), Health and Welfare Benefit Plans (Topic 965): (Part I) Fully Benefit-Responsive Investment Contracts, (Part II) Plan Investment Disclosures, (Part III) Measurement Date Practical Expedient*. Part I of the ASU eliminates the requirements to measure the fair value of fully benefit-responsive investment contracts and provide certain disclosures. Contract value is the only required measure for fully benefit-responsive investment contracts. Part II of the ASU eliminates the requirements to disclose individual investments that represent 5 percent or more of net assets available for benefits and the net appreciation or depreciation in fair value of investments by general type. It also simplifies the level of disaggregation of investments that are measured using fair value. Plans will continue to disaggregate investments that are measured using fair value by general type; however, plans are no longer required to also disaggregate investments by nature, characteristics and risks. Further, the disclosure of information about fair value measurements shall be provided by general type of plan asset. Part III of the ASU allows a plan with a fiscal year end that doesn't coincide with the end of a calendar month to measure its investments and investment-related accounts using the month end closest to its fiscal year end. The ASU is effective for fiscal years beginning after December 15, 2015. Parts I and II are to be applied retrospectively. Part III is to be applied prospectively. Plans can early adopt any of the ASU's three parts without early adopting the other parts. Plan management has elected to adopt Part II of the ASU early and accordingly has reclassified certain 2014 investment disclosures. Parts I and III are not applicable to the Plan.

Purchases and Sales of Investments

Purchases and sales of investments are recorded on a trade-date basis.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, and disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

2. Summary of Significant Accounting Policies (continued)

Risks and Uncertainties

Investments held by the Plan are exposed to various risks, such as interest rate, market and credit. Due to the level of risk associated with certain investment securities and the level of uncertainty related to changes in the value of investment securities, it is at least reasonably possible that changes in risks in the near term would materially affect participants' account balances and the amounts reported in the statements of net assets available for benefits.

Reclassifications

As of December 31, 2014, the Plan was the sole participant in a master trust. The Plan's 2014 financial statements included certain disclosures relating to that master trust. The Plan's prior year investments have been reclassified to conform to the current year's presentation.

3. Derivatives

Certain fund managers use derivative financial instruments including forward foreign currency contracts, futures contracts, and options. Derivatives involve, to varying degrees, elements of credit, and market risk such that potential maximum loss is in excess of the amounts recognized in the financial statements.

Forward Foreign Currency Contracts

In a forward foreign currency contract, one currency is exchanged for another on an agreed-upon date at an agreed-upon exchange rate. Management permits the Plan's investment advisors to use forward foreign currency contracts to manage the currency risk inherent in owning securities denominated in foreign currencies and to enhance investment returns. Risks arise upon entering into these contracts from the potential inability of counterparties to meet the terms of their contracts and from fluctuations in the value of a foreign currency relative to the U.S. dollar or U.S. Treasury security. Most of the contracts have terms of ninety days or less and are settled in cash on settlement of the contract. The change in fair value of such contracts is recorded by the Plan as an unrealized gain or loss. When the contract is closed, the Plan records a realized gain or loss equal to the difference between the cost of the contract at the time it was opened and the value at the time it was closed. Both realized and unrealized gains/losses are included in net depreciation in fair value of investments on the statement of changes in net assets available for benefits. The Plan held open forward foreign currency contracts receivable and payable primarily

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

3. Derivatives (continued)

in Euro, British Pound, Mexican Peso, Japanese yen, Swedish krona, Swiss franc, Canadian dollar, and Australian dollar as of December 31, 2015, and in Euro, British Pound, Mexican Peso, and Canadian dollar as of December 31, 2014. Forward foreign currency contracts are included in investment assets and liabilities in Note 7.

Futures Contracts

Futures contracts are commitments to purchase or sell securities based on financial indices or at a specified price on a future date. These contracts are used to manage both short-term asset allocation and the duration of the fixed income portfolio. Most of the contracts have terms of less than one year. The credit risk of futures contracts is limited because they are standardized contracts traded on organized exchanges and are subject to daily cash settlement of the net change in value of open contracts. Fluctuations in unrealized gains or losses related to futures contracts are recorded daily until realized on closing. Both realized and unrealized gains or losses are included in net depreciation in fair value of investments on the statement of changes in net assets available for benefits. Futures contracts require collateral consisting of cash or liquid securities and daily variation margin settlements to be provided to brokers. Outstanding futures contracts held by the Plan consist primarily of Eurodollar futures, U.S. Treasury Note futures and exchange index futures as of December 31, 2015, and U.S. Treasury Note and Eurodollar futures as of December 31, 2014. Future contracts are included in other in investment assets in Note 7.

Options

Options are contracts entitling the holder to purchase or sell a specified number of shares or units of a particular security at a specified price at any time until the contract's stated expiration date. Premiums paid for options purchased are included as investments and premiums received for options written/sold are included as liabilities. When securities are acquired or delivered upon exercise of an option, the acquisition cost or sale proceeds are adjusted by the amount of the premium. When an option is closed, the difference between the premium and the cost to close the position is realized as a gain or loss. When an option expires, the premium is realized as a gain for options written or as a loss for options purchased. Both realized and unrealized gain/loss are included in net depreciation in fair value of investments on the statement of changes in net assets available for benefits. The risks include price movements in the underlying securities, the possibility that options market may be illiquid or the inability of the counterparties to fulfill their obligations under the contracts. Option contracts are included in other in investment assets in Note 7.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

3. Derivatives (continued)

The following table presents the fair values of derivative instruments included in investment assets and liabilities in Note 7:

	December 31, 2015		December 31, 2014	
	Assets	Liabilities	Assets	Liabilities
Forward foreign				
currency contracts	\$ 183,454,826	\$ 181,199,187	\$ 48,932,503	\$ 48,453,901
Futures contracts	1,006,661	539,041	331,875	247,715
Options	—	—	152,725	96,850

The following table sets forth by major risk type the Plan's gains (losses) related to the trading activities of derivatives for the year ended December 31, 2015, which are included in net depreciation in fair value of investments on the statement of changes in net assets:

Derivative Contracts	Net Depreciation in Fair Value of Investments
Foreign currency risk contracts ¹	\$ (37,122)
Equity and fixed income price risk contracts ²	(1,271,764)
Interest rate risk contracts ³	628,434
Total derivative contracts	<u>\$ (680,452)</u>

¹ Includes futures contracts and forward foreign currency contracts

² Includes index futures and option contracts on fixed income securities

³ Includes futures contracts and option contracts on fixed income securities

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

3. Derivatives (continued)

The following table presents the gross notional amounts of outstanding derivatives (recorded at fair value) and the number of derivative contracts outstanding as of December 31, 2015:

	<u>Assets</u>	<u>Liabilities</u>
Derivative contracts – Notional amounts		
Futures contracts	\$ 106,761,190	\$ 64,021,018
Derivative contracts – Number of contracts		
Forward foreign currency contracts	51	62
Futures contracts	833	426

The following table presents the gross notional amounts of outstanding derivatives (recorded at fair value) and the number of derivative contracts outstanding as of December 31, 2014:

	<u>Assets</u>	<u>Liabilities</u>
Derivative contracts – Notional amounts		
Futures contracts	\$ 155,351,537	\$ 151,099,054
Options	61,090	38,740
Derivative contracts – Number of contracts		
Forward foreign currency contracts	9	9
Futures contracts	776	663
Options	2	1

Off-setting Effects

The Plan is required to disclose the impact of offsetting assets and liabilities presented in the statements of net assets available for benefits to enable users of the financial statements to evaluate the effect or potential effect of netting arrangements on its financial position for recognized assets and liabilities. The assets and liabilities that would be subject to offsetting are derivative instruments that are either subject to an enforceable master netting arrangement or similar agreement or meet the following right of setoff criteria: the amounts owed by the Plan to another party are determinable, the Plan has the right to setoff the amounts owed with the amounts owed by the other party, the Plan intends to setoff, and the Plan's right of setoff is enforceable by law.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

3. Derivatives (continued)

When the Plan has a basis to conclude that a legally enforceable netting arrangement exists between the Plan and the counterparty, the Plan may offset these assets and liabilities in its statement of net assets available for benefits. The Plan records its derivative investments on a gross basis in the statement of net assets available for benefits. The following table provides disclosure regarding the potential effect of offsetting recognized assets and liabilities presented in the statements of net assets (in thousands) had the Plan applied these netting provisions:

As of December 31, 2015:

Description	Assets Presented in the Statements of Net Assets on a Gross Basis ¹	Gross Amounts not Offset in the Statements of Net Assets		Net Amount
		Financial Instruments	Collateral Received	
Forward foreign currency contracts	\$ 183,455	\$ (181,193)	\$ –	\$ 2,262
Cash collateral fund	478,679	–	(478,679)	–
Total	\$ 662,134	\$ (181,193)	\$ (478,679)	\$ 2,262

Description	Liabilities Presented in the Statements of Net Assets on a Gross Basis ¹	Gross Amounts not Offset in the Statements of Net Assets		Net Amount
		Financial Instruments	Collateral Pledged	
Forward foreign currency contracts	\$ 181,199	\$ (181,193)	\$ –	\$ 6
Total	\$ 181,199	\$ (181,193)	\$ –	\$ 6

¹ The Plan does not offset in the statement of net assets.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

3. Derivatives (continued)

As of December 31, 2014:

Description	Assets Presented in the Statements of Net Assets on a Gross Basis ¹	Gross Amounts not Offset in the Statements of Net Assets		Net Amount
		Financial Instruments	Collateral Received	
Forward foreign currency contracts	\$ 48,932	\$ (48,378)	\$ –	\$ 554
Cash collateral fund	693,443	–	(693,443)	–
Total	\$ 742,375	\$ (48,378)	\$ (693,443)	\$ 554

Description	Liabilities Presented in the Statements of Net Assets on a Gross Basis ¹	Gross Amounts not Offset in the Statements of Net Assets		Net Amount
		Financial Instruments	Collateral Pledged	
Forward foreign currency contracts	\$ 48,454	\$ (48,378)	\$ –	\$ 76
Total	\$ 48,454	\$ (48,378)	\$ –	\$ 76

¹ The Plan does not offset in the statement of net assets.

4. Tax Status

The Plan received a determination letter from the IRS dated June 18, 2014, stating that the Plan is qualified under Section 401(a) of the Code and, therefore, the related trust is exempt from taxation. Subsequent to this determination by the IRS, the Plan was amended and restated. The Plan is required to be operated in conformity with the Code to maintain its qualification. The Plan Administrator believes that the Plan is being operated in compliance with the applicable requirements of the Code and therefore that the Plan remains qualified and that its related trust remains tax-exempt. Where the Plan Administrator has identified operational errors, the Plan Administrator has indicated that it will take the necessary steps to bring the Plan's operations into compliance with the Code.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

4. Tax Status (continued)

Accounting principles generally accepted in the United States require the Plan Administrator to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to 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, there are no uncertain tax positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. 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 the Plan is no longer subject to income tax examinations for years prior to 2012.

5. Termination Priorities

Although it has not expressed any intent to do so, the Company reserves the right under the Plan to amend or terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, the Plan provides that the net assets are to be distributed to participants in amounts equal to their respective interests in such assets.

6. Plan Expenses

Plan participants pay investment manager and trustee fees and may share certain other administrative costs of the Plan with the Company. Investment manager and trustee fees and other administrative costs are generally reflected in the calculation of each fund's net asset value per unit.

7. Investments

The Trust participates in securities lending programs with BNYMellon Bank, N.A., an affiliate of the Trustee.

The securities lending agreement requires that the Trust receive cash, letters of credit or U.S. Treasury securities as collateral for securities on loan, equaling 102% of the fair value of domestic securities and 105% of the total fair value of non-U.S. securities on loan. As of December 31, 2015 and 2014, the fair value of the securities on loan was \$509.6 million and \$737.9 million, respectively, which were comprised primarily of U.S. Treasury and other governmental securities and equity securities. As of December 31, 2015 and 2014, the value of

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

7. Investments (continued)

the associated collateral received was \$521.4 million and \$755 million, respectively, of which \$478.8 million and \$693.4 million, respectively, was received in cash and subsequently invested in a cash collateral fund. This fund invests primarily in repurchase agreements, asset-backed securities, and corporate bonds. The investments purchased with the cash collateral are included in the cash collateral fund in the net assets of the Plan and amounted to \$478.7 million and \$693.4 million at December 31, 2015 and 2014, respectively.

The remaining collateral at December 31, 2015 and 2014, of \$42.6 million and \$61.4 million, respectively, was received in the form of U.S. Treasuries, which the Trust cannot sell or repledge and accordingly are not reflected in the Plan's net assets. The Plan received interest and securities lending income in the amount of \$2.1 million in 2015 from the securities lending program; this income is included in net depreciation in fair value of investments on the statement of changes in net assets.

The Trust bears the risk of loss with respect to the investment of the collateral. BNY Mellon Bank, N.A. has agreed to indemnify the Trust in the case of default of any borrower.

Fair Value Measurements

GAAP establishes a three-level valuation hierarchy for disclosure of fair value measurements. The valuation hierarchy is based upon the transparency of inputs to the valuation of an asset or liability as of the measurement date. The three levels are defined as follows:

- Level 1 – Inputs to the valuation methodology are quoted prices (unadjusted) for identical assets or liabilities in active markets.
- Level 2 – Inputs to the valuation methodology include quoted prices for similar assets and liabilities in active markets, quoted market prices for identical or similar assets or liabilities in markets that are not active, and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the financial instrument.
- Level 3 – Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

7. Investments (continued)

Following is a description of the valuation methodologies used for instruments measured at fair value, including the general classification of such instruments pursuant to the valuation hierarchy.

Government Securities and Corporate bonds

A limited number of these investments are valued at the closing price reported on the major market on which the individual securities are traded. Where quoted prices are available in an active market, the investments are classified within Level 1 of the valuation hierarchy. If quoted market prices are not available for the specific security, then fair values are estimated by using pricing models, quoted prices of securities with similar characteristics or discounted cash flows. Therefore these investments are classified within Level 2 of the valuation hierarchy.

Common Stocks and Other Equities

Common stocks and other equities listed on a national stock exchange or a listed market such as the NASDAQ National Market System are valued at the closing price and are classified within Level 1 of the valuation hierarchy. If quoted market prices are not available for the specific security, then fair values are estimated by using pricing models, quoted prices of securities with similar characteristics or discounted cash flows. Therefore these securities are classified within Level 2 of the valuation hierarchy.

Common/Collective Trusts

These investments are public investment vehicles valued using the Net Asset Value (NAV) provided by the administrator of the fund. The NAV is based on the value of the underlying assets owned by the fund, minus its liabilities, and then divided by the number of shares outstanding. The NAV is an input other than a quoted price that is observable. Therefore, these investments are classified within Level 2 of the valuation hierarchy. There are currently no redemption restrictions on the common/collective trusts.

Exchange Traded Fund

This investment is a public investment vehicle valued using the NAV provided by the administrator of the fund. The NAV is based on the value of the underlying assets owned by the fund, minus its liabilities, and then divided by the number of shares outstanding. The NAV is a quoted price in an active market and classified within Level 1 of the valuation hierarchy.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

7. Investments (continued)

Cash Collateral Fund

The cash collateral fund invests cash received as collateral for securities that are loaned through the Plan's securities lending program with BNY Mellon. The NAV of the fund is based on the value of its underlying assets, minus its liabilities, and then divided by the number of shares outstanding. The NAV is an input other than a quoted price that is observable, and therefore this investment is classified within Level 2 of the valuation hierarchy.

Self-Directed Brokerage Accounts

Self-directed brokerage accounts include investments in money market funds, common stock, mutual funds, and registered investment companies and other investments which are classified within Level 1 of the valuation hierarchy.

Derivatives

Listed derivatives, such as futures and exchange-traded options, are valued at the closing prices reported on the active market on which the derivative trades and are classified within Level 1 of the valuation hierarchy. The fair value of forward foreign currency contracts are estimated using pricing models that consider the time value of money, volatility and the current market or contractual prices of the underlying financial instruments and are classified within Level 2 of the valuation hierarchy.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

7. Investments (continued)

The following tables set forth by level within the fair value hierarchy the Plan's investment assets and liabilities at fair value as of December 31, 2015 and 2014. As required by GAAP, assets are classified in their entirety based upon the lowest level of input that is significant to the fair value measurement.

Investment Assets and Liabilities at Fair Value as of December 31, 2015 (In Thousands)

	Level 1	Level 2	Total
Investment assets			
Cash and cash equivalents	\$ 3,193	\$ —	\$ 3,193
Government securities	493,203	215,783	708,986
Corporate bonds	—	732,808	732,808
Common stock and other equities	1,724,233	2,221	1,726,454
Common/collective trusts:			
Russell 3000 Index Fund	—	1,485,466	1,485,466
JPMCB Liquidity Fund	—	536,845	536,845
Russell 1000 Index Fund	—	170,203	170,203
MCSI World Equity Index Ex-U.S. Fund	—	192,557	192,557
FMTC Broad Market Pool	—	140,157	140,157
T. Rowe Price Emerging Markets Equity Fund	—	124,226	124,226
Wellington Balanced Real Asset Fund	—	7,064	7,064
Wellington Customized Real Asset Fund	—	75,221	75,221
Total common/collective trusts	—	2,731,739	2,731,739
Exchange traded fund	2,033	—	2,033
Cash collateral fund	—	478,679	478,679
Self-directed brokerage accounts	464,748	—	464,748
Other	467	19,130	19,597
Forward foreign currency contracts	—	183,455	183,455
Total investment assets at fair value	2,687,877	4,363,815	7,051,692
Investment liabilities			
Forward foreign currency contracts	—	181,199	181,199
Total investment liabilities at fair value	—	181,199	181,199
	<u>\$ 2,687,877</u>	<u>\$ 4,182,616</u>	<u>\$ 6,870,493</u>

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

7. Investments (continued)

Investment Assets and Liabilities at Fair Value as of December 31, 2014

(In Thousands)

	Level 1	Level 2	Total
Investment assets			
Cash and cash equivalents	\$ 9	\$ —	\$ 9
Government securities	460,885	221,317	682,202
Corporate bonds	—	767,001	767,001
Common stock and other equities	1,909,288	3,427	1,912,715
Common/collective trusts:			
Russell 3000 Index Fund	—	1,584,786	1,584,786
JPMCB Liquidity Fund	—	542,315	542,315
Russell 1000 Index Fund	—	192,534	192,534
MCSI World Equity Index Ex-U.S. Fund	—	147,534	147,534
FMTC Broad Market Pool	—	145,161	145,161
T. Rowe Price Emerging Markets Equity Fund	—	74,165	74,165
Wellington Balanced Real Asset Fund	—	9,159	9,159
Wellington Customized Real Asset Fund	—	77,516	77,516
Total common/collective trusts	—	2,773,170	2,773,170
Exchange traded fund	2,772	—	2,772
Cash collateral fund	—	693,443	693,443
Self-directed brokerage accounts	490,830	—	490,830
Other	140	34,869	35,009
Forward foreign currency contracts	—	48,932	48,932
Total investment assets at fair value	2,863,924	4,542,159	7,406,083
Investment liabilities			
Forward foreign currency contracts	—	48,454	48,454
Total investment liabilities at fair value	—	48,454	48,454
	\$ 2,863,924	\$ 4,493,705	\$ 7,357,629

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Notes to Financial Statements (continued)

8. Party-In-Interest and Related-Party Transactions

As described in Note 6, the Plan paid certain expenses related to plan operations and investment activity to various service providers, which are parties-in-interest under the provisions of ERISA. The payment of these expenses meets the requirements of one or more prohibited transaction exemptions under ERISA.

At December 31, 2015 and 2014, the Plan held approximately \$2 million and \$1.9 million, respectively, of the Company's corporate debt.

9. Subsequent Events

Management has evaluated subsequent events through August 22, 2016, the date the financial statements were available to be issued. There were no material subsequent events that occurred between December 31, 2015 through August 22, 2016, that required disclosure in the financial statements, except as follows:

In January 2016, Nokia Corporation, a Finnish corporation headquartered in Helsinki, Finland, acquired a controlling interest (greater than 50%) in Alcatel Lucent, the (indirect) parent of the Company, the sponsoring employer and administrator of the Plan. In February 2016, Nokia's interest in Alcatel Lucent exceeded 80%, making Nokia the Company's ultimate parent. Notwithstanding this change in the identity of the Company's ultimate parent, the Company continues to be the sponsoring employer and administrator of the Plan.

Supplemental Schedules

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Schedule G, Part I – Loans or Fixed Income Obligations in Default or
Classified as Uncollectible

Year Ended December 31, 2015

(a) Party-In Interest	(b) Identity and Address of Obligor	(c) Detailed Description of Loan Including Dates of Making and Maturity, Interest Rate, the Type and Value of Collateral, any Renegotiation of the Loan and the Terms of the Renegotiation and Other Material Items
	1839688 ALBERTA ULC	14.000% 02/13/2020 Note in default date at 12/15/2015 178,085 shares

(d) Original Amount of Loan	Amount Received During Reporting Year		(g) Unpaid Balance at End of Year	Amount Overdue	
	(e) Principal	(f) Interest		(h) Principal	(i) Interest
\$ 178,085	\$ –	\$ –	\$ 178,085	\$ –	\$ –

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

Schedule G, Part III – Schedule of Nonexempt Transactions

Year Ended December 31, 2015

(a) Identity of Party Involved	(b) Relationship to Plan, Employer, or Other Party-In-Interest	(c) Description of Transactions, Including Maturity Date, Rate of Interest, Collateral, Part or Maturity Value	(d) Purchase Price
Aon Hewitt	Recordkeeper	Ineligible expenses	n/a

(e) Selling Price	(f) Lease Rental	(g) Transaction Expenses	(h) Cost of Asset	(i) Current Value of Asset	(j) Net Gain (or Loss) on Each Transaction
n/a	n/a	\$ 2,990.63 ⁽¹⁾	n/a	n/a	n/a

⁽¹⁾ This amount represents the aggregate amount of ineligible expenses paid by the Plan in 2014. The employer/plan sponsor reimbursed the Plan for the amount of ineligible expenses, plus lost earnings, in September 2015. The employer/plan sponsor also filed Form 5330, *Return of Excise Taxes Related to the Employee Benefit Plans* in September 2015.

(a) Identity of Party Involved	(b) Relationship to Plan, Employer, or Other Party-In-Interest	(c) Description of Transactions, Including Maturity Date, Rate of Interest, Collateral, Part or Maturity Value	(d) Purchase Price
BNY Mellon	Trustee	Ineligible expenses	n/a

(e) Selling Price	(f) Lease Rental	(g) Transaction Expenses	(h) Cost of Asset	(i) Current Value of Asset	(j) Net Gain (or loss) on Each Transaction
n/a	n/a	\$ 260.29 ⁽¹⁾	n/a	n/a	n/a

⁽¹⁾ This amount represents the aggregate amount of ineligible expenses paid by the Plan in 2014. The employer/plan sponsor reimbursed the Plan for the amount of ineligible expenses, plus lost earnings, in September 2015. The employer/plan sponsor also filed Form 5330, *Return of Excise Taxes Related to the Employee Benefit Plans* in September 2015.

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2015

Description	Shares or Units	Market Value
CASH AND CASH EQUIVALENTS		
CASH AT BROKER		\$ 3,164,297.26
NON-INTEREST BEARING CASH		(117,384.54)
INTEREST-BEARING CASH		97,272.92
AUD (AUSTRALIAN DOLLARS)	133,699.29	97,272.92
AUD CURRENCY AT BROKER	(479,595.88)	(348,929.98)
CAD (CANADIAN DOLLARS)	139,072.11	100,116.70
CAD CURRENCY AT BROKER	135,389.27	97,465.46
CHF (SWISS FRANC)	90,598.79	90,508.28
CHF CURRENCY AT BROKER	(30,916.07)	(30,885.18)
DKK (DANISH KRONE)	3,262.85	474.96
EUR (EURO)	71,369.51	77,528.69
EUR CURRENCY AT BROKER	(85,250.32)	(92,607.42)
GBP (GREAT BRITISH POUNDS)	25,890.40	38,159.86
GBP CURRENCY AT BROKER	96,147.72	141,712.12
HKD (HONG KONG DOLLARS)	429,949.47	55,476.28
HKD CURRENCY AT BROKER	(230,886.66)	(29,791.25)
JPY (JAPANESE YEN)	3,799,061.00	31,581.20
JPY CURRENCY AT BROKER	(12,113,562.60)	(100,698.80)
LEHMAN PROXY BLACKROCK	13,307.05	-
MXN (MEXICAN PESO)	83.95	4.86
NZD (NEW ZEALAND DOLLAR)	4.63	3.17
SEK (SWEDISH KRONA)	43,796.98	5,195.00
SEK CURRENCY AT BROKER	(57,168.68)	(6,781.09)
SGD (SINGAPORE DOLLARS)	18,529.44	13,061.32
SGD CURRENCY AT BROKER	9,944.13	7,009.57
TOTAL CASH AND CASH EQUIVALENTS		\$ 3,192,789.39
COMMON/COLLECTIVE TRUSTS		
EQUITY INDEX FUND	40,124,292.98	\$ 1,485,465,525.03
FMTC BROAD MARKET POOL LUCENT ONLY	3,310,272.29	140,156,928.84
JPM MONEY MARKET	449,431,194.93	449,431,194.93
JPMCB LIQUIDITY FUND LGT	87,413,973.93	87,413,973.93
MSCI WORLD EQUITY INDEX EX-US FUND F	7,674,446.25	192,556,975.29
RUSSELL 1000 INDEX FUND F	6,833,424.16	170,202,828.82
T ROWE PRICE EMERGING MKTS FD	299,803.47	124,226,567.07
WELLINGTON BALANCED REAL ASSET FUND	865,677.69	7,063,929.97
WELLINGTON CUSTOMIZED REAL ASSET FUND	14,086,345.75	75,221,086.33
TOTAL COMMON/COLLECTIVE TRUSTS		\$ 2,731,739,010.21
CORPORATE BONDS		
CORPORATE DEBT INSTRUMENTS		
GIBSON ENERGY INC	5.375% 15-JUL-2022 144A	225,000.00
INTERNATIONAL FINANCE CORP	VAR RT 01/09/2019 DD 11/09/15	1,345,000.00
S&P GLOBAL INC	2.500% 08/15/2018 DD 08/18/15	358,000.00
1839688 ALBERTA ULC	14.000% 02/13/2020 DD 11/14/14	178,085.00
ABBVIE INC	1.750% 11/06/2017 DD 05/06/13	1,779,000.00
ABBVIE INC	1.800% 05/14/2018 DD 05/14/15	2,360,000.00
ABBVIE INC	2.500% 05/14/2020 DD 05/14/15	435,000.00
ABBVIE INC	2.900% 11/06/2022 DD 05/06/13	190,000.00
ABBVIE INC	3.600% 05/14/2025 DD 05/14/15	175,000.00
ABBVIE INC	4.400% 11/06/2042 DD 05/06/13	455,000.00
ABBVIE INC	4.500% 05/14/2035 DD 05/14/15	385,000.00
ABBVIE INC	4.700% 05/14/2045 DD 05/14/15	110,000.00
ACTAVIS FUNDING SCS	1.300% 06/15/2017 DD 06/19/14	1,000,000.00
ACTAVIS FUNDING SCS	2.350% 03/12/2018 DD 03/12/15	1,900,000.00
ACTAVIS FUNDING SCS	3.000% 03/12/2020 DD 03/12/15	460,000.00
ACTAVIS FUNDING SCS	VAR RT 03/12/2018 DD 03/12/15	1,500,000.00
ADVANCED DISPOSAL SERVICES INC	8.250% 10/01/2020 DD 10/01/13	44,000.00
ADVANCED MICRO DEVICES INC	7.000% 07/01/2024 DD 06/16/14	90,000.00
AES CORP/VA	4.875% 05/15/2023 DD 04/30/13	750,000.00
AES CORP/VA	5.500% 03/15/2024 DD 03/07/14	60,000.00
AGILENT TECHNOLOGIES INC	6.500% 11/01/2017 DD 10/29/07	218,000.00
AGRIUM INC	4.125% 03/15/2035 DD 03/02/15	85,000.00
AIR LEASE CORP	2.125% 01/15/2018 DD 09/16/14	1,366,000.00

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2015

Description		Shares or Units	Market Value
AIR LEASE CORP	2.625% 09/04/2018 DD 08/18/15	945,000.00	934,095.65
AIRCASTLE LTD	5.125% 03/15/2021 DD 03/26/14	445,000.00	457,237.50
ALBERTSON'S HOLDINGS LLC/ 144A	7.750% 10/15/2022 DD 10/23/14	11,000.00	11,680.57
* ALCATEL-LUCENT USA INC	6.450% 03/15/2029 DD 03/15/99	2,000,000.00	2,025,000.00
ALLEGiant TRAVEL CO	5.500% 07/15/2019 DD 06/25/14	70,000.00	70,875.00
ALLY FINANCIAL INC	8.000% 11/01/2031 DD 11/02/01	480,000.00	564,000.00
ALTRIA GROUP INC	5.375% 01/31/2044 DD 10/31/13	420,000.00	451,768.80
AMC NETWORKS INC	4.750% 12/15/2022 DD 12/17/12	225,000.00	225,000.00
AMERICAN AXLE & MANUFACTURING	6.625% 10/15/2022 DD 09/17/12	75,000.00	78,562.50
AMERICAN ELECTRIC POWER CO INC	1.650% 12/15/2017 DD 12/03/12	930,000.00	923,117.07
AMERICAN EXPRESS CREDIT AC 4 A	1.430% 06/15/2020 DD 11/19/14	1,570,000.00	1,568,083.03
AMERICAN INTERNATIONAL GROUP I	2.300% 07/16/2019 DD 07/16/14	1,200,000.00	1,189,838.40
AMERICAN INTERNATIONAL GROUP I	4.375% 01/15/2055 DD 01/15/15	200,000.00	171,857.20
AMERICAN INTERNATIONAL GROUP I	4.875% 06/01/2022 DD 05/24/12	1,240,000.00	1,339,125.60
AMERICAN INTERNATIONAL GROUP I	5.850% 01/16/2018 DD 12/12/07	500,000.00	538,599.50
AMERICAN TOWER CORP	4.000% 06/01/2025 DD 05/07/15	128,000.00	125,817.34
AMERICREDIT AUTOMOBILE REC 4 C	2.470% 11/09/2020 DD 11/20/14	935,000.00	930,994.18
AMGEN INC	1.250% 05/22/2017 DD 05/22/14	1,340,000.00	1,334,961.60
AMGEN INC	3.125% 05/01/2025 DD 05/01/15	60,000.00	56,998.14
AMGEN INC	3.625% 05/15/2022 DD 05/15/12	650,000.00	667,690.40
AMGEN INC	4.400% 05/01/2045 DD 05/01/15	235,000.00	217,732.67
AMGEN INC	5.150% 11/15/2041 DD 11/10/11	185,000.00	187,818.29
AMGEN INC	5.375% 05/15/2043 DD 05/15/12	150,000.00	159,361.65
AMGEN INC	VAR RT 05/22/2017 DD 05/22/14	1,000,000.00	997,465.00
AMKOR TECHNOLOGY INC	6.375% 10/01/2022 DD 09/21/12	280,000.00	272,300.00
AMPHENOL CORP	1.550% 09/15/2017 DD 09/12/14	1,124,000.00	1,118,266.48
ANADARKO PETROLEUM CORP	5.950% 09/15/2016 DD 09/19/06	1,219,000.00	1,252,591.98
ANADARKO PETROLEUM CORP	6.375% 09/15/2017 DD 08/12/10	1,250,000.00	1,310,777.50
ANADARKO PETROLEUM CORP	6.450% 09/15/2036 DD 09/19/06	365,000.00	351,808.54
ANGLO AMERICAN CAPITAL PL 144A	VAR RT 04/15/2016 DD 04/15/14	791,000.00	783,260.86
ANTHEM INC	1.875% 01/15/2018 DD 09/10/12	190,000.00	189,175.78
ANTHEM INC	3.300% 01/15/2023 DD 09/10/12	148,000.00	143,829.36
ANTHEM INC	4.650% 08/15/2044 DD 08/12/14	350,000.00	333,582.20
AON CORP	3.125% 05/27/2016 DD 05/27/11	980,000.00	987,589.12
AON PLC	4.600% 06/14/2044 DD 05/28/14	115,000.00	110,717.52
AON PLC	4.750% 05/15/2045 DD 05/20/15	105,000.00	103,801.11
AT&T INC	2.300% 03/11/2019 DD 03/10/14	190,000.00	189,908.04
AT&T INC	2.375% 11/27/2018 DD 11/27/13	190,000.00	191,294.47
AT&T INC	2.450% 06/30/2020 DD 05/04/15	1,030,000.00	1,014,368.72
AT&T INC	2.950% 05/15/2016 DD 04/29/11	1,370,000.00	1,378,341.93
AT&T INC	3.000% 06/30/2022 DD 05/04/15	615,000.00	600,251.69
AT&T INC	4.300% 12/15/2042 DD 06/15/13	210,000.00	179,444.16
AT&T INC	4.350% 06/15/2045 DD 06/15/13	395,000.00	337,911.05
AT&T INC	4.500% 05/15/2035 DD 05/04/15	155,000.00	143,353.46
AT&T INC	4.750% 05/15/2046 DD 05/04/15	285,000.00	260,944.86
AT&T INC	4.800% 06/15/2044 DD 06/10/14	443,000.00	405,848.25
AT&T INC	5.350% 09/01/2040 DD 03/01/11	85,000.00	83,955.95
ATRIUM WINDOWS & DOORS IN 144A	7.750% 05/01/2019 DD 04/17/14	375,000.00	277,500.00
AVALONBAY COMMUNITIES INC	3.450% 06/01/2025 DD 05/13/15	335,000.00	330,780.68
AVON PRODUCTS INC	4.200% 07/15/2018 DD 06/23/03	35,000.00	28,350.00
BANK OF AMERICA CORP	2.250% 04/21/2020 DD 04/21/15	630,000.00	614,794.95
BANK OF AMERICA CORP	2.600% 01/15/2019 DD 10/22/13	2,488,000.00	2,496,108.39
BANK OF AMERICA CORP	3.750% 07/12/2016 DD 07/12/11	2,280,000.00	2,308,588.92
BANK OF AMERICA CORP	3.875% 08/01/2025 DD 07/30/15	745,000.00	756,270.36
BANK OF AMERICA CORP	3.950% 04/21/2025 DD 04/21/15	595,000.00	579,392.56
BANK OF AMERICA CORP	4.000% 01/22/2025 DD 01/22/15	605,000.00	592,251.44
BANK OF AMERICA CORP	4.200% 08/26/2024 DD 08/26/14	5,000.00	4,960.89
BANK OF AMERICA CORP	5.625% 10/14/2016 DD 10/26/06	385,000.00	397,187.95
BANK OF AMERICA CORP	5.650% 05/01/2018 DD 05/02/08	285,000.00	306,462.78
BANK OF AMERICA CORP	5.750% 12/01/2017 DD 12/04/07	2,670,000.00	2,856,232.50
BANK OF AMERICA CORP	6.400% 08/28/2017 DD 08/28/07	1,500,000.00	1,606,797.00
BANK OF AMERICA CORP	6.500% 08/01/2016 DD 07/28/09	1,953,000.00	2,009,961.20
BANK OF AMERICA CORP	VAR RT 03/22/2018 DD 03/22/13	1,480,000.00	1,484,747.84

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2015

Description		Shares or Units	Market Value
BARCLAYS PLC	4.375% 09/11/2024 DD 09/11/14	545,000.00	533,041.07
BARMINCO FINANCE PTY LTD 144A	9.000% 06/01/2018 DD 05/20/13	505,000.00	398,950.00
BASIC ENERGY SERVICES INC	7.750% 10/15/2022 DD 10/16/12	160,000.00	52,800.00
BAXALTA INC 144A	4.000% 06/23/2025 DD 06/23/15	125,000.00	123,700.88
BEAR STEARNS COMMERCIAL PW13 A1A	5.533% 09/11/2041 DD 09/01/06	1,154,594.81	1,170,736.16
BEAR STEARNS COMMERCIAL PW14 A1A	5.189% 12/11/2038 DD 12/01/06	421,667.09	430,736.94
BEAZER HOMES USA INC	VAR RT 02/01/2023 DD 08/01/13	315,000.00	277,200.00
BECTON DICKINSON AND CO	1.800% 12/15/2017 DD 12/15/14	956,000.00	954,609.98
BECTON DICKINSON AND CO	2.675% 12/15/2019 DD 12/15/14	80,000.00	80,435.52
BECTON DICKINSON AND CO	3.734% 12/15/2024 DD 12/15/14	110,000.00	110,937.86
BERKSHIRE HATHAWAY ENERGY CO	1.100% 05/15/2017 DD 11/08/13	2,160,000.00	2,140,264.08
BERKSHIRE HATHAWAY ENERGY CO	6.125% 04/01/2036 DD 10/01/06	275,000.00	320,689.60
BIOSCRIP INC	8.875% 02/15/2021 DD 02/15/15	125,000.00	99,375.00
BLUE RACER MIDSTREAM LLC 144A	6.125% 11/15/2022 DD 11/13/14	240,000.00	165,600.00
BOMBARDIER INC 144A	6.125% 01/15/2023 DD 01/14/13	30,000.00	20,700.00
BONANZA CREEK ENERGY INC	6.750% 04/15/2021 DD 04/09/13	25,000.00	15,125.00
BOSTON SCIENTIFIC CORP	2.850% 05/15/2020 DD 05/12/15	150,000.00	149,218.65
BOSTON SCIENTIFIC CORP	3.850% 05/15/2025 DD 05/12/15	470,000.00	462,455.56
BRITISH TELECOMMUNICATIONS PLC	1.250% 02/14/2017 DD 02/14/14	2,146,000.00	2,135,866.59
BRITISH TELECOMMUNICATIONS PLC	1.625% 06/28/2016 DD 06/28/13	519,000.00	519,646.67
BRITISH TELECOMMUNICATIONS PLC	2.350% 02/14/2019 DD 02/14/14	1,000,000.00	1,002,676.00
BROADSPECTRUM LTD 144A	8.375% 05/15/2020 DD 05/13/14	115,000.00	119,025.00
CABELA'S CREDIT CAR 2A A1 144A	1.450% 06/15/2020 DD 06/27/12	2,005,000.00	1,999,586.50
CALATLANTIC GROUP INC	0.250% 06/01/2019 DD 05/20/13	290,000.00	259,368.75
CALATLANTIC GROUP INC	1.250% 08/01/2032 DD 08/06/12	170,000.00	188,700.00
CALIFORNIA RESOURCES CORP	6.000% 11/15/2024 DD 10/01/14	1,075,000.00	327,875.00
CALUMET SPECIALTY PRODUCTS PAR	7.625% 01/15/2022 DD 11/26/13	100,000.00	85,000.00
CANADIAN NATURAL RESOURCES LTD	1.750% 01/15/2018 DD 11/17/14	259,000.00	251,910.13
CANADIAN PACIFIC RAILWAY CO	3.700% 02/01/2026 DD 08/03/15	55,000.00	54,122.64
CAPITAL ONE FINANCIAL CORP	3.500% 06/15/2023 DD 06/06/13	1,940,000.00	1,928,142.72
CAPITAL ONE FINANCIAL CORP	4.200% 10/29/2025 DD 10/29/15	326,000.00	321,876.43
CAPITAL ONE MULTI-ASSET A1 A1	1.390% 01/15/2021 DD 03/31/15	1,950,000.00	1,939,102.82
CAPITAL ONE MULTI-ASSET A2 A2	1.260% 01/15/2020 DD 04/10/14	1,350,000.00	1,349,607.56
CAPITAL ONE MULTI-ASSET A2 A2	2.080% 03/15/2023 DD 05/19/15	500,000.00	494,466.50
CAPITAL ONE MULTI-ASSET A3 A3	0.960% 09/16/2019 DD 11/21/13	2,220,000.00	2,216,799.65
CAPITAL ONE MULTI-ASSET A5 A5	1.480% 07/15/2020 DD 10/14/14	1,600,000.00	1,600,297.76
CAPITAL ONE MULTI-ASSET A5 A5	1.600% 05/17/2021 DD 07/23/15	1,000,000.00	996,620.60
CAPITAL ONE NA/MCLEAN VA	2.350% 08/17/2018 DD 08/18/15	380,000.00	380,714.02
CARDINAL HEALTH INC	1.950% 06/15/2018 DD 06/23/15	172,000.00	171,552.11
CC HOLDINGS GS V LLC / CROWN C	2.381% 12/15/2017 DD 06/15/13	1,850,000.00	1,852,035.00
CCO HOLDINGS LLC / CCO HOLDING	5.125% 02/15/2023 DD 12/17/12	145,000.00	145,181.25
CCO HOLDINGS LLC / CCO HOLDING	5.250% 09/30/2022 DD 08/22/12	520,000.00	525,200.00
CCO HOLDINGS LLC / CCO HOLDING	5.750% 01/15/2024 DD 05/03/13	200,000.00	205,500.00
CCO HOLDINGS LLC / CCO HOLDING	5.750% 09/01/2023 DD 03/01/14	650,000.00	666,250.00
CCO SAFARI II LLC 144A	3.579% 07/23/2020 DD 07/23/15	350,000.00	347,903.15
CCO SAFARI II LLC 144A	4.464% 07/23/2022 DD 07/23/15	775,000.00	772,295.25
CCO SAFARI II LLC 144A	4.908% 07/23/2025 DD 07/23/15	590,000.00	589,425.93
CCO SAFARI II LLC 144A	6.384% 10/23/2035 DD 07/23/15	520,000.00	525,372.12
CCO SAFARI II LLC 144A	6.484% 10/23/2045 DD 07/23/15	365,000.00	365,598.24
CCO SAFARI II LLC 144A	6.834% 10/23/2055 DD 07/23/15	130,000.00	128,080.68
CELGENE CORP	2.125% 08/15/2018 DD 08/12/15	529,000.00	529,116.91
CELGENE CORP	3.250% 08/15/2022 DD 08/09/12	225,000.00	223,216.20
CENTURYLINK INC	5.800% 03/15/2022 DD 03/12/12	315,000.00	288,697.50
CF INDUSTRIES INC	5.375% 03/15/2044 DD 03/11/14	305,000.00	265,263.69
CHASE ISSUANCE TRUST A5 A5	1.360% 04/15/2020 DD 05/06/15	2,430,000.00	2,416,102.59
CHASE ISSUANCE TRUST A7 A7	1.620% 07/15/2020 DD 07/29/15	1,151,000.00	1,147,086.37
CHESAPEAKE ENERGY CORP	2.250% 12/15/2038 DD 05/27/08	1,360,000.00	453,900.00
CHESAPEAKE ENERGY CORP	2.500% 05/15/2037 DD 05/15/07	40,000.00	18,800.00
CHESAPEAKE ENERGY CORP	6.875% 11/15/2020 DD 05/15/06	5,000.00	1,425.00
CIENA CORP	0.875% 06/15/2017 DD 06/11/07	985,000.00	965,915.63
CIENA CORP 144A	3.750% 10/15/2018 DD 10/18/10	325,000.00	403,000.00
CIT GROUP INC	4.250% 08/15/2017 DD 08/03/12	720,000.00	736,200.00
CITIGROUP INC	1.350% 03/10/2017 DD 03/10/14	530,000.00	528,038.47

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
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Description		Shares or Units	Market Value
CITIGROUP INC	1.550% 08/14/2017 DD 08/14/14	8,220,000.00	8,188,525.62
CITIGROUP INC	1.700% 04/27/2018 DD 04/27/15	590,000.00	584,151.33
CITIGROUP INC	1.800% 02/05/2018 DD 02/05/15	715,000.00	712,262.98
CITIGROUP INC	2.500% 07/29/2019 DD 07/29/14	780,000.00	778,824.54
CITIGROUP INC	2.500% 09/26/2018 DD 09/26/13	1,230,000.00	1,240,682.55
CITIZENS BANK NA/PROVIDENCE RI	1.600% 12/04/2017 DD 12/04/14	1,200,000.00	1,188,813.60
CLEAR CHANNEL WORLDWIDE HOLDIN	7.625% 03/15/2020 DD 03/15/12	1,035,000.00	956,081.25
COLUMBIA PIPELINE GROUP I 144A	2.450% 06/01/2018 DD 05/22/15	112,000.00	109,504.42
COMM 2006-C7 MORTGAGE TR C7 A4	VAR RT 06/10/2046 DD 06/01/06	365,893.49	368,907.65
COMMUNICATIONS SALES & LEASING	8.250% 10/15/2023 DD 04/24/15	235,000.00	198,575.00
CONAGRA FOODS INC	1.300% 01/25/2016 DD 01/25/13	1,700,000.00	1,700,248.20
CONTINENTAL RESOURCES INC/OK	4.500% 04/15/2023 DD 04/05/13	153,000.00	109,924.23
CONTINENTAL RESOURCES INC/OK	4.900% 06/01/2044 DD 05/19/14	415,000.00	250,235.04
COVENTRY HEALTH CARE INC	5.450% 06/15/2021 DD 06/07/11	750,000.00	828,396.00
CREDIT SUISSE GROUP FUNDI 144A	2.750% 03/26/2020 DD 03/26/15	600,000.00	594,312.60
CREDIT SUISSE GROUP FUNDI 144A	4.875% 05/15/2045 DD 05/21/15	465,000.00	458,529.99
CVS HEALTH CORP	1.900% 07/20/2018 DD 07/20/15	538,000.00	537,678.81
CVS HEALTH CORP	2.800% 07/20/2020 DD 07/20/15	635,000.00	637,852.42
CVS HEALTH CORP	3.875% 07/20/2025 DD 07/20/15	340,000.00	346,997.20
CVS HEALTH CORP	4.875% 07/20/2035 DD 07/20/15	330,000.00	340,722.03
CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	330,000.00	347,632.23
CVS HEALTH CORP	5.300% 12/05/2043 DD 12/05/13	115,000.00	123,519.55
DAVITA HEALTHCARE PARTNERS INC	5.000% 05/01/2025 DD 04/17/15	350,000.00	337,750.00
DEUTSCHE BANK AG	VAR RT 05/24/2028 DD 05/24/13	795,000.00	725,621.15
DEUTSCHE TELEKOM INTERNATIONAL	5.750% 03/23/2016 DD 03/23/06	1,500,000.00	1,513,858.50
DEVON ENERGY CORP	3.250% 05/15/2022 DD 05/14/12	494,000.00	419,918.28
DEVON ENERGY CORP	5.000% 06/15/2045 DD 06/16/15	68,000.00	51,537.40
DIRECTV HOLDINGS LLC / DIRECTV	4.450% 04/01/2024 DD 03/20/14	386,000.00	396,457.51
DIRECTV HOLDINGS LLC / DIRECTV	4.600% 02/15/2021 DD 08/17/10	439,000.00	464,976.07
DISCOVER BANK/GREENWOOD DE	2.600% 11/13/2018 DD 08/13/15	1,485,000.00	1,483,813.49
DISCOVER BANK/GREENWOOD DE	3.100% 06/04/2020 DD 06/04/15	290,000.00	290,658.01
DISCOVER FINANCIAL SERVICES	3.750% 03/04/2025 DD 03/04/15	80,000.00	76,824.48
DISCOVERY COMMUNICATIONS LLC	4.875% 04/01/2043 DD 03/19/13	279,000.00	229,649.36
DISH DBS CORP	5.000% 03/15/2023 DD 12/27/12	140,000.00	121,450.00
DISH DBS CORP	5.875% 11/15/2024 DD 11/20/14	105,000.00	93,450.00
DOLLAR TREE INC 144A	5.250% 03/01/2020 DD 02/23/15	125,000.00	129,062.50
DOLLAR TREE INC 144A	5.750% 03/01/2023 DD 02/23/15	235,000.00	243,225.00
DOMINION RESOURCES INC/VA	1.900% 06/15/2018 DD 06/15/15	945,000.00	935,881.70
DOMINION RESOURCES INC/VA	1.950% 08/15/2016 DD 08/15/11	2,250,000.00	2,255,667.75
DOMINION RESOURCES INC/VA	2.500% 12/01/2019 DD 11/25/14	1,335,000.00	1,330,065.84
DOW CHEMICAL CO/THE	4.250% 10/01/2034 DD 09/16/14	143,000.00	129,060.22
DOW CHEMICAL CO/THE	4.375% 11/15/2042 DD 11/14/12	160,000.00	139,343.04
DPL INC	6.750% 10/01/2019 DD 04/01/15	125,000.00	125,000.00
DUKE ENERGY CORP	1.625% 08/15/2017 DD 08/16/12	504,000.00	503,319.10
DUKE ENERGY CORP	2.100% 06/15/2018 DD 06/13/13	643,000.00	643,880.27
EASTMAN CHEMICAL CO	3.800% 03/15/2025 DD 11/20/14	275,000.00	266,319.35
EATON CORP	2.750% 11/02/2022 DD 11/02/13	238,000.00	230,298.80
ECLIPSE RESOURCES CORP 144A	8.875% 07/15/2023 DD 07/06/15	565,000.00	269,787.50
ECOLAB INC	1.550% 01/12/2018 DD 01/15/15	1,200,000.00	1,191,516.00
ECOPETROL SA	4.125% 01/16/2025 DD 09/16/14	335,000.00	268,000.00
EIRCOM FINANCE LTD 144A	9.250% 05/15/2020	100,000.00	116,722.94
EL PASO NATURAL GAS CO LLC	5.950% 04/15/2017 DD 10/15/07	859,000.00	868,802.91
ENBRIDGE INC	VAR RT 06/02/2017 DD 06/04/14	1,197,000.00	1,172,369.33
ENERGY TRANSFER PARTNERS LP	4.050% 03/15/2025 DD 03/12/15	543,000.00	445,944.18
ENERGY TRANSFER PARTNERS LP	4.750% 01/15/2026 DD 06/23/15	242,000.00	203,542.09
ENERGY TRANSFER PARTNERS LP	4.900% 02/01/2024 DD 09/19/13	30,000.00	26,743.50
ENERGY TRANSFER PARTNERS LP	6.500% 02/01/2042 DD 01/17/12	538,000.00	437,552.71
ENTERPRISE PRODUCTS OPERATING	1.650% 05/07/2018 DD 05/07/15	1,362,000.00	1,328,697.74
ENTERPRISE PRODUCTS OPERATING	3.700% 02/15/2026 DD 05/07/15	350,000.00	313,950.70
ENTERPRISE PRODUCTS OPERATING	3.750% 02/15/2025 DD 10/14/14	310,000.00	283,559.17
ENTERPRISE PRODUCTS OPERATING	4.450% 02/15/2043 DD 08/13/12	230,000.00	175,465.62
ENTERPRISE PRODUCTS OPERATING	4.900% 05/15/2046 DD 05/07/15	185,000.00	151,179.78
ENTERPRISE PRODUCTS OPERATING	5.100% 02/15/2045 DD 02/12/14	310,000.00	259,667.78

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
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Description		Shares or Units	Market Value
ERP OPERATING LP	2.375% 07/01/2019 DD 06/19/14	433,000.00	434,144.42
ERP OPERATING LP	3.375% 06/01/2025 DD 05/14/15	120,000.00	118,897.08
ERP OPERATING LP	4.500% 06/01/2045 DD 05/14/15	105,000.00	107,109.45
ESSEX PORTFOLIO LP	5.500% 03/15/2017 DD 03/15/14	580,000.00	603,853.66
EVERSOURCE ENERGY	1.450% 05/01/2018 DD 05/13/13	248,000.00	243,954.13
EXELON CORP	1.550% 06/09/2017 DD 06/11/15	116,000.00	115,510.83
EXELON GENERATION CO LLC	6.200% 10/01/2017 DD 09/28/07	2,065,000.00	2,203,191.87
EXPRESS SCRIPTS HOLDING CO	1.250% 06/02/2017 DD 06/05/14	1,680,000.00	1,668,801.12
FEDEX CORP	4.100% 02/01/2045 DD 01/09/15	217,000.00	193,366.75
FELCOR LODGING LP	6.000% 06/01/2025 DD 05/21/15	360,000.00	365,400.00
FIDELITY NATIONAL INFORMATION	3.500% 04/15/2023 DD 04/15/13	95,000.00	90,706.95
FIRST QUANTUM MINERALS LT 144A	7.250% 05/15/2022 DD 05/13/14	305,000.00	190,625.00
FORD MOTOR CREDIT CO LLC	1.461% 03/27/2017 DD 03/27/15	500,000.00	495,256.00
FORD MOTOR CREDIT CO LLC	1.684% 09/08/2017 DD 09/08/14	3,500,000.00	3,457,625.50
FORD MOTOR CREDIT CO LLC	1.724% 12/06/2017 DD 06/06/14	905,000.00	891,060.29
FORD MOTOR CREDIT CO LLC	2.240% 06/15/2018 DD 06/16/15	1,134,589.66	1,134,589.66
FORD MOTOR CREDIT CO LLC	3.984% 06/15/2016 DD 06/15/12	150,000.00	151,665.15
FORD MOTOR CREDIT CO LLC	8.000% 12/15/2016 DD 12/18/06	950,000.00	1,004,264.95
FORD MOTOR CREDIT CO LLC	VAR RT 05/09/2016 DD 05/09/13	1,325,000.00	1,326,804.65
FOREST LABORATORIES LLC 144A	4.375% 02/01/2019 DD 01/31/14	1,010,000.00	1,058,051.76
FREEPORT-MCMORAN INC	2.300% 11/14/2017 DD 11/14/14	419,000.00	357,197.50
FREEPORT-MCMORAN INC	4.000% 11/14/2021 DD 11/14/14	283,000.00	169,800.00
FREEPORT-MCMORAN INC	5.400% 11/14/2034 DD 11/14/14	210,000.00	111,300.00
FREEPORT-MCMORAN OIL & GAS LLC	6.500% 11/15/2020 DD 10/26/12	720,000.00	464,400.00
FRONTIER COMMUNICATIONS CORP	6.875% 01/15/2025 DD 09/17/14	140,000.00	115,325.00
FRONTIER COMMUNICATIONS CORP	9.000% 08/15/2031 DD 02/15/02	1,120,000.00	940,800.00
GENERAL MILLS INC	5.700% 02/15/2017 DD 01/24/07	500,000.00	523,039.50
GENERAL MOTORS CO	3.500% 10/02/2018 DD 04/02/14	449,467.80	449,467.80
GENERAL MOTORS FINANCIAL CO IN	3.250% 05/15/2018 DD 11/15/13	835,000.00	839,180.01
GENERAL MOTORS FINANCIAL CO IN	3.450% 04/10/2022 DD 04/10/15	605,000.00	580,351.70
GENERAL MOTORS FINANCIAL CO IN	3.500% 07/10/2019 DD 07/10/14	1,130,000.00	1,133,785.50
GENERAL MOTORS FINANCIAL CO IN	6.750% 06/01/2018 DD 12/01/11	410,000.00	444,305.93
GILEAD SCIENCES INC	3.650% 03/01/2026 DD 09/14/15	115,000.00	115,975.09
GOLDMAN SACHS GROUP INC/THE	2.375% 01/22/2018 DD 01/22/13	350,000.00	353,024.00
GOLDMAN SACHS GROUP INC/THE	2.550% 10/23/2019 DD 10/23/14	395,000.00	394,845.56
GOLDMAN SACHS GROUP INC/THE	2.600% 04/23/2020 DD 01/23/15	424,000.00	420,780.14
GOLDMAN SACHS GROUP INC/THE	2.625% 01/31/2019 DD 01/31/14	2,619,000.00	2,637,725.85
GOLDMAN SACHS GROUP INC/THE	2.900% 07/19/2018 DD 07/19/13	1,511,000.00	1,540,534.01
GOLDMAN SACHS GROUP INC/THE	4.250% 10/21/2025 DD 10/21/15	340,000.00	337,401.38
GOLDMAN SACHS GROUP INC/THE	4.800% 07/08/2044 DD 07/08/14	110,000.00	109,673.41
GOLDMAN SACHS GROUP INC/THE	5.150% 05/22/2045 DD 05/22/15	610,000.00	592,545.46
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/30/2018 DD 04/30/13	1,030,000.00	1,034,678.26
GOLDMAN SACHS GROUP INC/THE	VAR RT 12/15/2017 DD 12/16/14	2,000,000.00	2,000,852.00
GOODYEAR TIRE & RUBBER CO/THE	7.000% 03/15/2028 DD 03/16/98	1,865,000.00	1,967,575.00
GTE CORP	6.940% 04/15/2028 DD 04/15/98	50,000.00	59,166.75
HALCON RESOURCES CORP	8.875% 05/15/2021 DD 05/15/13	155,000.00	44,950.00
HALCON RESOURCES CORP 144A	8.625% 02/01/2020 DD 05/01/15	120,000.00	82,800.00
HARRIS CORP	2.700% 04/27/2020 DD 04/27/15	80,000.00	78,485.36
HARRIS CORP	5.054% 04/27/2045 DD 04/27/15	175,000.00	171,354.23
HARTFORD FINANCIAL SERVICES GR	4.300% 04/15/2043 DD 04/18/13	127,000.00	118,202.20
HCA INC	7.050% 12/01/2027 DD 12/08/95	765,000.00	770,737.50
HCA INC	7.580% 09/15/2025 DD 09/14/95	765,000.00	824,287.50
HCA INC	7.750% 07/15/2036 DD 07/08/96	860,000.00	911,600.00
HCP INC	3.750% 02/01/2016 DD 01/24/11	446,000.00	446,627.97
HCP INC	6.000% 01/30/2017 DD 01/22/07	1,000,000.00	1,041,699.00
HEALTHSOUTH CORP	5.750% 11/01/2024 DD 09/11/12	390,000.00	371,962.50
HECLA MINING CO	6.875% 05/01/2021 DD 11/01/13	410,000.00	299,300.00
HERTZ CORP/THE	6.750% 04/15/2019 DD 04/15/11	1,040,000.00	1,062,360.00
HEWLETT PACKARD ENTERPRIS 144A	2.850% 10/05/2018 DD 10/09/15	3,103,000.00	3,101,268.53
HEWLETT PACKARD ENTERPRIS 144A	3.600% 10/15/2020 DD 10/09/15	500,000.00	501,147.50
HEXION INC / HEXION NOVA SCOTI	9.000% 11/15/2020 DD 11/05/10	540,000.00	206,550.00
HISTORIC TW INC	6.875% 06/15/2018 DD 06/08/98	1,000,000.00	1,110,708.00
HOLOGIC INC	STEP 03/01/2042 DD 03/05/2012	215,000.00	287,293.75

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
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Description		Shares or Units	Market Value
HOLOGIC INC 144A	5.250% 07/15/2022 DD 07/02/15	500,000.00	510,000.00
HOST HOTELS & RESORTS LP	4.750% 03/01/2023 DD 08/09/12	425,000.00	439,255.35
HYUNDAI CAPITAL AMERICA 144A	2.000% 03/19/2018 DD 03/19/15	817,000.00	807,289.96
HYUNDAI CAPITAL AMERICA 144A	2.125% 10/02/2017 DD 10/01/12	480,000.00	477,155.52
ICAHN ENTERPRISES LP / ICAHN E	6.000% 08/01/2020 DD 08/01/13	580,000.00	584,872.00
IHEARTCOMMUNICATIONS INC	9.000% 03/01/2021 DD 02/23/11	790,000.00	551,025.00
IHEARTCOMMUNICATIONS INC	9.000% 09/15/2022 DD 09/10/14	165,000.00	113,850.00
IMPERIAL BRANDS FINANCE P 144A	2.050% 02/11/2018 DD 02/11/13	617,000.00	614,206.84
IMPERIAL BRANDS FINANCE P 144A	2.050% 07/20/2018 DD 07/21/15	299,000.00	297,341.75
INDYMAC INDA MORTGAGE AR1 3A1	VAR RT 03/25/2037 DD 01/01/07	163,977.11	141,507.18
INEOS GROUP HOLDINGS SA 144A	5.875% 02/15/2019 DD 02/18/14	200,000.00	194,000.00
INTELSAT JACKSON HOLDINGS SA	5.500% 08/01/2023 DD 06/05/13	930,000.00	730,050.00
INTELSAT LUXEMBOURG SA	6.750% 06/01/2018 DD 04/05/13	20,000.00	14,800.00
INTELSAT LUXEMBOURG SA	7.750% 06/01/2021 DD 04/05/13	160,000.00	74,800.00
INTELSAT LUXEMBOURG SA	8.125% 06/01/2023 DD 04/05/13	90,000.00	40,725.00
INTERNATIONAL BUSINESS MACHINE	2.875% 11/09/2022 DD 11/09/15	400,000.00	396,954.40
INTERNATIONAL LEASE FINAN 144A	7.125% 09/01/2018 DD 08/20/10	480,000.00	526,200.00
INTERNATIONAL PAPER CO	7.300% 11/15/2039 DD 12/07/09	625,000.00	712,379.38
INTERPUBLIC GROUP OF COS INC/T	2.250% 11/15/2017 DD 11/08/12	595,000.00	593,172.76
INTESA SANPAOLO SPA	2.375% 01/13/2017 DD 01/14/14	2,000,000.00	2,006,504.00
ISTAR INC	4.875% 07/01/2018 DD 05/10/13	355,000.00	347,900.00
ISTAR INC	5.000% 07/01/2019 DD 06/13/14	100,000.00	97,125.00
JARDEN CORP	1.125% 03/15/2034 DD 03/17/14	70,000.00	85,881.25
JC PENNEY CORP INC	5.650% 06/01/2020 DD 05/24/10	105,000.00	84,000.00
JC PENNEY CORP INC	5.750% 02/15/2018 DD 04/27/07	140,000.00	128,450.00
JC PENNEY CORP INC	6.375% 10/15/2036 DD 04/27/07	20,000.00	12,300.00
JC PENNEY CORP INC	8.125% 10/01/2019 DD 09/15/14	185,000.00	167,425.00
JEFFERIES GROUP LLC	3.875% 11/01/2029 DD 10/26/09	110,000.00	109,450.00
JM SMUCKER CO/THE	1.750% 03/15/2018 DD 09/15/15	401,000.00	399,113.70
JONES ENERGY HOLDINGS LLC / JO	6.750% 04/01/2022 DD 10/01/14	35,000.00	19,600.00
JPMORGAN CHASE & CO	2.550% 10/29/2020 DD 10/29/15	1,440,000.00	1,427,916.96
JPMORGAN CHASE & CO	4.250% 10/01/2027 DD 09/25/15	602,000.00	600,561.22
KANSAS CITY SOUTHERN 144A	VAR RT 10/28/2016 DD 12/09/15	1,000,000.00	990,190.00
KB HOME	1.375% 02/01/2019 DD 01/29/13	25,000.00	22,359.38
KB HOME	8.000% 03/15/2020 DD 02/07/12	650,000.00	704,437.50
KEYCORP	2.900% 09/15/2020 DD 09/15/15	150,000.00	149,436.15
KINDER MORGAN ENERGY PARTNERS	3.500% 09/01/2023 DD 02/28/13	40,000.00	33,164.60
KINDER MORGAN ENERGY PARTNERS	3.950% 09/01/2022 DD 03/14/12	35,000.00	30,468.20
KINDER MORGAN ENERGY PARTNERS	4.300% 05/01/2024 DD 05/02/14	85,000.00	73,084.02
KINDER MORGAN ENERGY PARTNERS	5.000% 08/15/2042 DD 08/13/12	95,000.00	70,092.62
KINDER MORGAN ENERGY PARTNERS	5.400% 09/01/2044 DD 09/11/14	500,000.00	377,862.50
KINDER MORGAN ENERGY PARTNERS	6.500% 04/01/2020 DD 03/30/10	770,000.00	785,632.54
KINDER MORGAN ENERGY PARTNERS	6.550% 09/15/2040 DD 05/19/10	20,000.00	17,003.82
KINDER MORGAN INC/DE	2.000% 12/01/2017 DD 11/26/14	232,000.00	223,530.38
KINDER MORGAN INC/DE	3.050% 12/01/2019 DD 11/26/14	448,000.00	414,629.82
KINDER MORGAN INC/DE	7.000% 06/15/2017 DD 06/18/07	1,115,000.00	1,148,589.38
KRAFT HEINZ FOODS CO 144A	1.600% 06/30/2017 DD 07/02/15	885,000.00	882,436.16
L-3 COMMUNICATIONS CORP	1.500% 05/28/2017 DD 05/28/14	750,000.00	740,708.25
LAMAR MEDIA CORP	5.000% 05/01/2023 DD 10/30/12	225,000.00	227,812.50
LEAR CORP	5.375% 03/15/2024 DD 03/14/14	295,000.00	303,112.50
LEHMAN BRTH HLD (RICI) ESCROW	0.000% 07/19/2017 DD 07/19/07	425,000.00	8,504.25
LEHMAN BRTH HLD (RICI) ESCROW	0.000% 12/28/2017 DD 12/21/07	825,000.00	16,508.25
LENNAR CORP	4.500% 06/15/2019 DD 02/12/14	435,000.00	442,340.63
LENNAR CORP	4.750% 05/30/2025 DD 04/28/15	600,000.00	586,500.00
LEVEL 3 COMMUNICATIONS INC	5.750% 12/01/2022 DD 12/01/14	115,000.00	117,587.50
LEVEL 3 FINANCING INC	5.375% 08/15/2022 DD 11/15/14	800,000.00	812,000.00
LOCKHEED MARTIN CORP	1.850% 11/23/2018 DD 11/23/15	1,100,000.00	1,098,055.20
LOCKHEED MARTIN CORP	3.550% 01/15/2026 DD 11/23/15	55,000.00	55,193.55
LOCKHEED MARTIN CORP	3.600% 03/01/2035 DD 02/20/15	225,000.00	201,208.28
LOCKHEED MARTIN CORP	3.800% 03/01/2045 DD 02/20/15	80,000.00	70,909.68
LOCKHEED MARTIN CORP	4.500% 05/15/2036 DD 11/23/15	45,000.00	45,557.82
LOCKHEED MARTIN CORP	4.700% 05/15/2046 DD 11/23/15	90,000.00	92,193.39
LUNDIN MINING CORP 144A	7.500% 11/01/2020 DD 10/27/14	45,000.00	42,187.50

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Description		Shares or Units	Market Value
LYB INTERNATIONAL FINANCE BV	4.000% 07/15/2023 DD 07/16/13	225,000.00	224,294.85
MACY'S RETAIL HOLDINGS INC	2.875% 02/15/2023 DD 11/20/12	140,000.00	126,875.28
MACY'S RETAIL HOLDINGS INC	4.500% 12/15/2034 DD 11/18/14	60,000.00	50,148.12
MARATHON OIL CORP	5.900% 03/15/2018 DD 03/17/08	780,000.00	788,835.06
MARATHON PETROLEUM CORP	4.750% 09/15/2044 DD 09/05/14	281,000.00	229,688.28
MARSH & MCLENNAN COS INC	2.300% 04/01/2017 DD 03/12/12	3,200,000.00	3,225,257.60
MARSH & MCLENNAN COS INC	3.750% 03/14/2026 DD 09/14/15	40,000.00	40,052.84
MCDONALD'S CORP	4.600% 05/26/2045 DD 05/26/15	110,000.00	106,254.72
MGM RESORTS INTERNATIONAL	5.250% 03/31/2020 DD 12/19/13	430,000.00	425,700.00
MICRON TECHNOLOGY INC	3.000% 11/15/2043 DD 11/12/13	65,000.00	54,031.25
MICRON TECHNOLOGY INC	5.500% 02/01/2025 DD 07/28/14	500,000.00	435,000.00
MIDAS INTERMEDIATE HOLDCO 144A	7.875% 10/01/2022 DD 09/24/14	25,000.00	22,375.00
MORGAN STANLEY	1.875% 01/05/2018 DD 12/05/14	1,359,000.00	1,357,665.46
MORGAN STANLEY	2.125% 04/25/2018 DD 04/25/13	252,000.00	252,336.42
MORGAN STANLEY	2.500% 01/24/2019 DD 01/24/14	2,000,000.00	2,010,918.00
MORGAN STANLEY	2.650% 01/27/2020 DD 01/27/15	260,000.00	259,293.06
MORGAN STANLEY	3.750% 02/25/2023 DD 02/25/13	685,000.00	701,622.21
MORGAN STANLEY	4.750% 03/22/2017 DD 03/22/12	650,000.00	673,282.35
MORGAN STANLEY CAPITAL HQ9 A4	VAR RT 07/12/2044 DD 08/01/06	371,647.58	373,918.38
MORGAN STANLEY CAPITAL T27 A1A	VAR RT 06/11/2042 DD 07/01/07	1,040,862.41	1,086,830.53
MYLAN INC	5.400% 11/29/2043 DD 11/29/13	160,000.00	147,784.64
NABORS INDUSTRIES INC	2.350% 09/15/2016 DD 03/15/14	424,000.00	421,893.57
NAVIENT CORP	5.625% 08/01/2033 DD 07/21/03	2,000,000.00	1,340,000.00
NETFLIX INC	5.375% 02/01/2021 DD 02/01/13	290,000.00	304,500.00
NEW ALBERTSONS INC	7.450% 08/01/2029 DD 07/27/99	2,220,000.00	1,964,700.00
NEW YORK LIFE GLOBAL FUND 144A	1.550% 11/02/2018 DD 11/03/15	1,110,000.00	1,100,959.05
NEXTERA ENERGY CAPITAL HOLDING	1.586% 06/01/2017 DD 05/07/15	1,000,000.00	996,420.00
NGPL PIPECO LLC 144A	7.768% 12/15/2037 DD 12/21/07	45,000.00	35,550.00
NINE WEST HOLDINGS INC	6.125% 11/15/2034 DD 05/15/05	50,000.00	7,000.00
NOBLE ENERGY INC	5.250% 11/15/2043 DD 11/08/13	395,000.00	318,653.22
NOBLE ENERGY INC	5.625% 05/01/2021 DD 05/01/15	215,000.00	210,310.21
NOBLE HOLDING INTERNATIONAL LT	VAR RT 03/16/2018 DD 03/16/15	44,000.00	39,842.84
NORTHROP GRUMMAN CORP	3.850% 04/15/2045 DD 02/06/15	185,000.00	166,238.60
NOVELIS INC	8.750% 12/15/2020 DD 12/17/10	930,000.00	853,275.00
NUANCE COMMUNICATIONS INC	1.500% 11/01/2035 DD 06/16/15	278,000.00	298,328.75
PARAGON OFFSHORE PLC 144A	6.750% 07/15/2022 DD 07/18/14	117,000.00	16,380.00
PARAGON OFFSHORE PLC 144A	7.250% 08/15/2024 DD 07/18/14	271,000.00	37,940.00
PENSKE TRUCK LEASING CO L 144A	2.500% 03/15/2016 DD 09/27/12	2,500,000.00	2,504,325.00
PENSKE TRUCK LEASING CO L 144A	3.750% 05/11/2017 DD 05/11/12	1,000,000.00	1,020,185.00
PERRIGO CO PLC	1.300% 11/08/2016 DD 05/08/14	217,000.00	215,465.38
PERRIGO FINANCE UNLIMITED CO	3.900% 12/15/2024 DD 12/02/14	355,000.00	342,522.46
PETROBRAS GLOBAL FINANCE BV	2.000% 05/20/2016 DD 05/20/13	2,000,000.00	1,970,000.00
PETROLEOS MEXICANOS	6.500% 06/02/2041 DD 06/02/11	205,000.00	177,222.50
PETROLEOS MEXICANOS	8.000% 05/03/2019 DD 05/03/09	150,000.00	165,130.50
PIONEER ENERGY SERVICES CORP	6.125% 03/15/2022 DD 09/15/14	485,000.00	225,525.00
PLAINS ALL AMERICAN PIPELINE L	3.650% 06/01/2022 DD 03/22/12	310,000.00	266,025.88
PLAINS ALL AMERICAN PIPELINE L	4.650% 10/15/2025 DD 08/24/15	390,000.00	340,450.89
PRECISION DRILLING CORP	6.625% 11/15/2020 DD 05/15/11	145,000.00	113,100.00
PROGRESS ENERGY INC	7.050% 03/15/2019 DD 03/19/09	1,275,000.00	1,446,274.58
PRUDENTIAL FINANCIAL INC	3.500% 05/15/2024 DD 05/15/14	385,000.00	386,599.29
PUGET ENERGY INC	5.625% 07/15/2022 DD 06/15/12	750,000.00	832,035.00
PUGET ENERGY INC	6.000% 09/01/2021 DD 06/03/11	100,000.00	112,657.70
PULTEGROUP INC	6.000% 02/15/2035 DD 02/10/05	955,000.00	935,900.00
PULTEGROUP INC	6.375% 05/15/2033 DD 05/22/03	75,000.00	76,125.00
PULTEGROUP INC	7.875% 06/15/2032 DD 06/12/02	5,000.00	5,662.50
QEP RESOURCES INC	5.250% 05/01/2023 DD 09/12/12	935,000.00	663,850.00
QUICKEN LOANS INC 144A	5.750% 05/01/2025 DD 05/06/15	80,000.00	76,200.00
QWEST CAPITAL FUNDING INC	7.750% 02/15/2031 DD 08/15/01	1,250,000.00	1,059,375.00
REGENCY ENERGY PARTNERS LP / R	5.000% 10/01/2022 DD 07/25/14	475,000.00	420,791.58
REGIONS BANK/BIRMINGHAM AL	2.250% 09/14/2018 DD 07/31/15	1,000,000.00	998,949.00
REGIONS FINANCIAL CORP	2.000% 05/15/2018 DD 04/30/13	400,000.00	397,173.20
REPUBLIC SERVICES INC	3.200% 03/15/2025 DD 03/11/15	315,000.00	303,250.82
REX ENERGY CORP	6.250% 08/01/2022 DD 02/01/15	165,000.00	33,000.00

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
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Description		Shares or Units	Market Value
REX ENERGY CORP	8.875% 12/01/2020 DD 06/01/13	305,000.00	67,100.00
REYNOLDS AMERICAN INC	2.300% 06/12/2018 DD 06/12/15	262,000.00	263,645.62
REYNOLDS AMERICAN INC	4.450% 06/12/2025 DD 06/12/15	355,000.00	371,270.01
REYNOLDS AMERICAN INC	6.750% 06/15/2017 DD 06/21/07	467,000.00	498,525.30
REYNOLDS AMERICAN INC	7.750% 06/01/2018 DD 12/01/06	1,370,000.00	1,544,794.19
REYNOLDS GROUP ISSUER INC / RE	VAR RT 02/15/2021 DD 02/15/12	500,000.00	481,250.00
ROGERS COMMUNICATIONS INC	5.000% 03/15/2044 DD 03/10/14	110,000.00	110,743.38
ROPER TECHNOLOGIES INC	2.050% 10/01/2018 DD 06/06/13	715,000.00	710,366.09
ROYAL BANK OF SCOTLAND GROUP P	5.125% 05/28/2024 DD 05/28/14	650,000.00	658,550.75
ROYAL BANK OF SCOTLAND GROUP P	6.000% 12/19/2023 DD 12/19/13	315,000.00	339,259.73
ROYAL BANK OF SCOTLAND GROUP P	6.125% 12/15/2022 DD 12/04/12	50,000.00	54,434.90
ROYAL BANK OF SCOTLAND GROUP P	VAR RT 03/31/2017 DD 04/01/14	1,000,000.00	998,051.00
RR DONNELLEY & SONS CO	6.000% 04/01/2024 DD 03/20/14	145,000.00	129,412.50
RR DONNELLEY & SONS CO	7.250% 05/15/2018 DD 06/01/11	267,000.00	280,350.00
RR DONNELLEY & SONS CO	7.625% 06/15/2020 DD 06/21/10	10,000.00	10,311.50
RYDER SYSTEM INC	3.500% 06/01/2017 DD 05/24/11	900,000.00	919,465.20
SABINE PASS LIQUEFACTION 144A	5.625% 03/01/2025 DD 03/03/15	675,000.00	571,218.75
SABINE PASS LIQUEFACTION LLC	5.750% 05/15/2024 DD 11/15/14	359,000.00	312,330.00
SANCHEZ ENERGY CORP	6.125% 01/15/2023 DD 01/15/15	55,000.00	29,700.00
SANTANDER HOLDINGS USA INC	2.650% 04/17/2020 DD 04/17/15	155,000.00	152,065.54
SANTANDER HOLDINGS USA INC	4.500% 07/17/2025 DD 07/17/15	280,000.00	285,024.88
SANTANDER UK GROUP HOLDINGS PL	2.875% 10/16/2020 DD 10/16/15	420,000.00	417,148.62
SELECT INCOME REIT	2.850% 02/01/2018 DD 02/03/15	292,000.00	291,598.21
SERVICEMASTER CO LLC/THE	7.450% 08/15/2027 DD 08/19/97	1,165,000.00	1,159,175.00
SIDEWINDER DRILLING INC 144A	9.750% 11/15/2019 DD 11/02/12	430,000.00	189,200.00
SM ENERGY CO	6.125% 11/15/2022 DD 05/15/15	51,000.00	37,485.00
SOUTHERN CO/THE	1.300% 08/15/2017 DD 08/22/14	1,000,000.00	990,814.00
SOUTHERN COPPER CORP	5.875% 04/23/2045 DD 04/23/15	360,000.00	275,803.92
SOUTHERN POWER CO	1.500% 06/01/2018 DD 05/20/15	886,000.00	867,294.77
SOUTHERN POWER CO	1.850% 12/01/2017 DD 11/17/15	228,000.00	227,901.28
SOUTHWESTERN ENERGY CO	VAR RT 01/23/2018 DD 01/23/15	239,000.00	195,980.00
SPRINGLEAF FINANCE CORP	7.750% 10/01/2021 DD 09/24/13	1,000,000.00	985,000.00
SPRINGLEAF FINANCE CORP	8.250% 10/01/2023 DD 09/24/13	400,000.00	404,000.00
SPRINT CAPITAL CORP	6.875% 11/15/2028 DD 11/16/98	2,370,000.00	1,653,075.00
SPRINT CORP	7.875% 09/15/2023 DD 09/15/14	670,000.00	503,170.00
STATE STREET CORP	2.550% 08/18/2020 DD 08/18/15	300,000.00	303,734.10
SUMITOMO MITSUI BANKING CORP	1.750% 01/16/2018 DD 01/16/15	1,000,000.00	996,191.00
SUNOCO LOGISTICS PARTNERS OPER	3.450% 01/15/2023 DD 01/10/13	220,000.00	185,688.80
SUNOCO LOGISTICS PARTNERS OPER	5.300% 04/01/2044 DD 04/03/14	55,000.00	40,932.60
SUNOCO LOGISTICS PARTNERS OPER	5.350% 05/15/2045 DD 11/17/14	150,000.00	111,388.20
SUNTRUST BANKS INC	3.500% 01/20/2017 DD 11/01/11	1,000,000.00	1,017,260.00
SUPERVALU INC	7.750% 11/15/2022 DD 11/14/14	145,000.00	131,587.50
SYNCHRONY CREDIT CARD MAST 1 A	2.370% 03/15/2023 DD 03/17/15	920,000.00	916,010.97
SYNCHRONY CREDIT CARD MAST 2 A	1.600% 04/15/2021 DD 05/12/15	1,850,000.00	1,836,802.10
SYNCHRONY FINANCIAL	1.875% 08/15/2017 DD 08/11/14	155,000.00	154,289.48
SYNCHRONY FINANCIAL	2.600% 01/15/2019 DD 12/04/15	750,000.00	747,305.25
TELECOM ITALIA CAPITAL SA	6.000% 09/30/2034 DD 09/30/05	100,000.00	92,250.00
TELECOM ITALIA CAPITAL SA	6.375% 11/15/2033 DD 05/15/04	10,000.00	9,550.00
TENET HEALTHCARE CORP	6.750% 06/15/2023 DD 06/16/15	40,000.00	37,100.00
TENET HEALTHCARE CORP	6.875% 11/15/2031 DD 11/06/01	2,100,000.00	1,701,000.00
TENET HEALTHCARE CORP	VAR RT 03/01/2019 DD 03/01/15	45,000.00	41,512.50
TEVA PHARMACEUTICAL FINANCE CO	2.950% 12/18/2022 DD 12/18/12	345,000.00	330,285.06
THERMO FISHER SCIENTIFIC INC	1.300% 02/01/2017 DD 12/11/13	215,000.00	214,239.76
THOMSON REUTERS CORP	0.875% 05/23/2016 DD 05/23/13	456,000.00	455,644.32
TIME WARNER CABLE INC	4.125% 02/15/2021 DD 11/15/10	330,000.00	336,955.08
TIME WARNER CABLE INC	4.500% 09/15/2042 DD 08/10/12	30,000.00	23,543.46
TIME WARNER CABLE INC	5.000% 02/01/2020 DD 12/11/09	465,000.00	492,231.33
TIME WARNER CABLE INC	5.850% 05/01/2017 DD 04/09/07	1,000,000.00	1,046,125.00
TOYS R US INC	7.375% 10/15/2018 DD 09/22/03	365,000.00	173,375.00
TPC GROUP INC 144A	8.750% 12/15/2020 DD 12/20/12	265,000.00	172,250.00
TRANSDIGM INC	6.500% 07/15/2024 DD 06/04/14	131,000.00	130,279.50
TRANSDIGM INC	7.500% 07/15/2021 DD 07/01/13	480,000.00	496,800.00
TRANSDIGM INC 144A	6.500% 05/15/2025 DD 05/14/15	55,000.00	53,281.25

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
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Description		Shares or Units	Market Value
TRANSOCEAN INC	VAR RT 12/15/2016 DD 12/05/11	4,000.00	3,880.00
TYCO ELECTRONICS GROUP SA	2.375% 12/17/2018 DD 11/25/13	161,000.00	160,777.98
TYCO ELECTRONICS GROUP SA	6.550% 10/01/2017 DD 04/01/08	2,764,000.00	2,978,718.58
UDR INC	4.250% 06/01/2018 DD 05/23/11	600,000.00	626,840.40
UNITED CONTINENTAL HOLDINGS INC	6.375% 06/01/2018 DD 05/07/13	100,000.00	104,062.00
UNITED RENTALS NORTH AMERICA I	5.750% 11/15/2024 DD 03/26/14	885,000.00	876,150.00
UNITED STATES STEEL CORP	6.650% 06/01/2037 DD 05/21/07	1,000,000.00	410,000.00
UNITED TECHNOLOGIES CORP	STEP 05/04/2018 DD 05/01/2015	1,285,000.00	1,272,027.93
VENTAS REALTY LP	1.250% 04/17/2017 DD 04/17/14	332,000.00	329,551.83
VENTAS REALTY LP	1.550% 09/26/2016 DD 09/26/13	210,000.00	210,144.90
VENTAS REALTY LP	3.750% 05/01/2024 DD 04/17/14	440,000.00	431,168.32
VENTAS REALTY LP / VENTAS CAPI	2.000% 02/15/2018 DD 12/13/12	5,000,000.00	4,975,585.00
VERIZON COMMUNICATIONS INC	1.350% 06/09/2017 DD 06/11/14	1,040,000.00	1,036,997.52
VERIZON COMMUNICATIONS INC	2.450% 11/01/2022 DD 11/07/12	785,000.00	743,065.30
VERIZON COMMUNICATIONS INC	2.500% 09/15/2016 DD 09/18/13	1,372,000.00	1,382,705.72
VERIZON COMMUNICATIONS INC	2.550% 06/17/2019 DD 03/17/14	415,000.00	420,229.83
VERIZON COMMUNICATIONS INC	3.450% 03/15/2021 DD 03/17/14	280,000.00	286,465.20
VERIZON COMMUNICATIONS INC	3.650% 09/14/2018 DD 09/18/13	4,300,000.00	4,496,471.30
VERIZON COMMUNICATIONS INC	4.400% 11/01/2034 DD 10/29/14	1,565,000.00	1,443,914.39
VERIZON COMMUNICATIONS INC	5.012% 08/21/2054 DD 02/21/15	330,000.00	302,145.03
VERIZON COMMUNICATIONS INC	5.150% 09/15/2023 DD 09/18/13	59,000.00	64,860.23
VIACOM INC	2.200% 04/01/2019 DD 03/11/14	630,000.00	618,831.99
VIRGIN AUSTRALIA HOLDINGS 144A	8.500% 11/15/2019 DD 11/20/14	155,000.00	155,116.25
VODAFONE GROUP PLC	1.500% 02/19/2018 DD 02/19/13	1,000,000.00	988,891.00
VOYA FINANCIAL INC	VAR RT 02/15/2018 DD 02/11/13	1,500,000.00	1,516,215.00
WALGREENS BOOTS ALLIANCE INC	1.750% 11/17/2017 DD 11/18/14	161,000.00	160,685.89
WALGREENS BOOTS ALLIANCE INC	4.800% 11/18/2044 DD 11/18/14	185,000.00	167,348.23
WELLTOWER INC	4.700% 09/15/2017 DD 09/10/10	1,000,000.00	1,045,333.00
WESTERN UNION CO/THE	2.875% 12/10/2017 DD 12/10/12	1,070,000.00	1,082,718.02
WHITING PETROLEUM CORP	5.000% 03/15/2019 DD 09/12/13	280,000.00	211,400.00
WHITING PETROLEUM CORP	5.750% 03/15/2021 DD 09/12/13	205,000.00	149,445.00
WHITING PETROLEUM CORP 144A	1.250% 04/01/2020 DD 03/27/15	190,000.00	129,200.00
WILLIAMS PARTNERS LP	3.600% 03/15/2022 DD 03/03/15	505,000.00	397,141.60
WILLIAMS PARTNERS LP	4.300% 03/04/2024 DD 03/04/14	80,000.00	63,395.28
WILLIAMS PARTNERS LP	4.500% 11/15/2023 DD 11/15/13	120,000.00	97,127.88
WILLIAMS PARTNERS LP / WILLIAM	7.250% 02/01/2017 DD 12/13/06	900,000.00	917,761.50
WINDSTREAM SERVICES LLC	6.375% 08/01/2023 DD 01/23/13	80,000.00	57,600.00
WINDSTREAM SERVICES LLC	7.500% 04/01/2023 DD 03/16/11	165,000.00	124,129.50
WINDSTREAM SERVICES LLC	7.500% 06/01/2022 DD 11/22/11	50,000.00	38,375.00
WINDSTREAM SERVICES LLC	7.750% 10/01/2021 DD 03/28/11	80,000.00	62,950.00
XCEL ENERGY INC	0.750% 05/09/2016 DD 05/09/13	2,000,000.00	1,998,222.00
ZIMMER BIOMET HOLDINGS INC	2.000% 04/01/2018 DD 03/19/15	1,100,000.00	1,093,222.90
ZOETIS INC	1.150% 02/01/2016 DD 08/01/13	312,000.00	311,944.46
	1.875% 02/01/2018 DD 08/01/13	740,000.00	730,109.90
CORPORATE DEBT INSTRUMENTS Total			\$ 308,576,388.70
CORPORATE DEBT INSTRUMENTS - PREFERRED			
21ST CENTURY FOX AMERICA 144A	3.700% 10/15/2025 DD 10/21/15	265,000.00	\$ 264,343.07
AFLAC INC	2.650% 02/15/2017 DD 02/10/12	2,870,000.00	2,907,789.29
AIG GLOBAL FUNDING 144A	1.650% 12/15/2017 DD 12/15/14	1,000,000.00	994,973.00
ALIBABA GROUP HOLDING LTD	2.500% 11/28/2019 DD 05/28/15	545,000.00	532,442.11
ALLY AUTO RECEIVABLES T SN1 A3	0.750% 02/21/2017 DD 03/05/14	749,988.90	749,241.31
ALLY AUTO RECEIVABLES T SN1 A3	1.210% 12/20/2017 DD 03/31/15	284,000.00	282,773.57
ALLY AUTO RECEIVABLES TRU 1 A3	1.390% 09/16/2019 DD 07/22/15	814,000.00	810,686.04
ALLY MASTER OWNER TRUST 3 A	1.330% 03/15/2019 DD 03/19/14	1,308,000.00	1,303,659.53
ALLY MASTER OWNER TRUST 4 A2	1.430% 06/17/2019 DD 07/16/14	1,500,000.00	1,494,619.50
ALLY MASTER OWNER TRUST 5 A	1.540% 09/15/2019 DD 10/11/12	1,484,000.00	1,475,124.20
ALLY MASTER OWNER TRUST 5 A2	1.600% 10/15/2019 DD 11/12/14	1,300,000.00	1,293,281.34
AMERICA MOVIL SAB DE CV	VAR RT 09/12/2016 DD 09/12/13	1,000,000.00	999,987.00
AMERICAN EXPRESS CREDIT AC 2 A	1.260% 01/15/2020 DD 07/01/14	1,310,000.00	1,307,614.62
AMERICAN EXPRESS CREDIT AC 3 A	0.980% 05/15/2019 DD 11/13/13	1,488,000.00	1,486,676.87
AMERICAN EXPRESS CREDIT AC 3 A	1.490% 04/15/2020 DD 09/22/14	2,000,000.00	2,000,330.20
AMERICAN HONDA FINANCE CO 144A	1.500% 09/11/2017 DD 09/11/12	360,000.00	360,420.12

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Description		Shares or Units	Market Value
AMERICAN HONDA FINANCE CO 144A	1.600% 02/16/2018 DD 02/19/13	3,000,000.00	2,977,224.00
AMERICAN HONDA FINANCE CORP	1.125% 10/07/2016 DD 10/10/13	500,000.00	500,400.50
AMERICREDIT AUTOMOBILE RE 2 A3	1.270% 01/08/2020 DD 04/15/15	4,095,000.00	4,053,245.33
AMERICREDIT AUTOMOBILE RE 3 A3	1.150% 06/10/2019 DD 08/27/14	2,000,000.00	1,992,752.20
AMERICREDIT AUTOMOBILE RE 4 A3	0.960% 04/09/2018 DD 08/15/13	861,438.17	861,087.56
AMERICREDIT AUTOMOBILE REC 4 B	1.660% 09/10/2018 DD 08/15/13	1,725,000.00	1,724,716.41
ANALOG DEVICES INC	3.900% 12/15/2025 DD 12/14/15	45,000.00	45,430.16
ANALOG DEVICES INC	5.300% 12/15/2045 DD 12/14/15	45,000.00	46,360.31
ANHEUSER-BUSCH INBEV WORLDWIDE	3.750% 07/15/2042 DD 07/16/12	220,000.00	189,025.76
APPLE INC	2.000% 05/06/2020 DD 05/13/15	130,000.00	129,865.32
APPLE INC	2.850% 05/06/2021 DD 05/06/14	570,000.00	583,737.00
APPLE INC	3.450% 02/09/2045 DD 02/09/15	220,000.00	189,410.76
APPLE INC	3.450% 05/06/2024 DD 05/06/14	255,000.00	264,165.72
APPLIED MATERIALS INC	3.900% 10/01/2025 DD 09/24/15	250,000.00	251,346.00
ASIAN DEVELOPMENT BANK	0.750% 01/11/2017 DD 08/11/14	1,205,000.00	1,202,674.35
AVALONBAY COMMUNITIES INC	3.500% 11/15/2025 DD 11/16/15	45,000.00	44,565.62
BA CREDIT CARD TRUST A2 A	1.360% 09/15/2020 DD 04/29/15	1,492,000.00	1,481,886.78
BANC OF AMERICA COMMERCIAL 1 A1A	VAR RT 02/10/2051 DD 06/01/08	1,820,079.39	1,939,464.77
BANC OF AMERICA COMMERCIAL 3 A1A	VAR RT 06/10/2049 DD 07/01/07	1,184,844.18	1,224,770.59
BANC OF AMERICA COMMERCIAL 4 A1A	VAR RT 07/10/2046 DD 08/01/06	1,347,883.23	1,359,665.75
BANC OF AMERICA COMMERCIAL 4 A4	5.634% 07/10/2046 DD 08/01/06	617,446.54	622,460.95
BANK OF AMERICA AUTO TRUST 1 A4	1.030% 12/15/2016 DD 04/18/12	1,164.60	1,164.37
BANK OF AMERICA NA	1.250% 02/14/2017 DD 02/14/14	5,690,000.00	5,684,674.16
BANK OF AMERICA NA	1.650% 03/26/2018 DD 03/26/15	815,000.00	808,869.57
BANK OF AMERICA NA	1.750% 06/05/2018 DD 06/05/15	500,000.00	496,785.50
BANK OF MONTREAL	1.300% 07/14/2017 DD 07/14/14	1,250,000.00	1,246,955.00
BANK OF MONTREAL	1.400% 04/10/2018 DD 04/10/15	600,000.00	594,466.80
* BANK OF NEW YORK MELLON CORP/T	1.600% 05/22/2018 DD 05/29/15	1,200,000.00	1,195,512.00
* BANK OF NEW YORK MELLON CORP/T	3.000% 02/24/2025 DD 02/24/15	125,000.00	122,924.25
* BANK OF NEW YORK MELLON CORP/T	3.400% 05/15/2024 DD 05/07/14	380,000.00	388,553.42
BANK OF TOKYO-MITSUBISHI 144A	1.450% 09/08/2017 DD 09/08/14	1,000,000.00	993,693.00
BANK OF TOKYO-MITSUBISHI 144A	1.550% 09/09/2016 DD 09/09/13	1,000,000.00	1,001,877.00
BARCLAYS PLC	2.000% 03/16/2018 DD 03/16/15	1,500,000.00	1,491,048.00
BARCLAYS PLC	3.650% 03/16/2025 DD 03/16/15	400,000.00	384,410.00
BAT INTERNATIONAL FINANCE 144A	1.850% 06/15/2018 DD 06/15/15	1,500,000.00	1,499,260.50
BAYER US FINANCE LLC 144A	1.500% 10/06/2017 DD 10/08/14	1,383,000.00	1,382,430.20
BEAR STEARNS COMMERCIAL PW12 A1A	VAR RT 09/11/2038 DD 06/01/06	920,154.14	923,644.75
BEAR STEARNS COMMERCIAL PW15 A1A	5.317% 02/11/2044 DD 03/01/07	1,514,181.98	1,559,230.26
BEAR STEARNS COMMERCIAL PW10 AM	VAR RT 12/11/2040 DD 12/01/05	99,032.62	98,932.11
BEAR STEARNS COMMERCIAL T22 A1A	VAR RT 04/12/2038 DD 04/01/06	790,453.65	792,581.87
BERKSHIRE HATHAWAY INC	1.900% 01/31/2017 DD 01/31/12	2,000,000.00	2,017,354.00
BIOGEN INC	2.900% 09/15/2020 DD 09/15/15	220,000.00	219,421.62
BIOGEN INC	4.050% 09/15/2025 DD 09/15/15	155,000.00	155,703.39
BIOGEN INC	5.200% 09/15/2045 DD 09/15/15	85,000.00	85,032.13
BMW VEHICLE LEASE TRUST 2 1 A3	0.730% 02/21/2017 DD 04/16/14	747,904.75	747,163.43
BMW VEHICLE LEASE TRUST 2 1 A3	1.240% 12/20/2017 DD 01/14/15	910,000.00	908,602.88
BNP PARIBAS SA	1.250% 12/12/2016 DD 12/12/13	1,000,000.00	998,503.00
BOEING CO/THE	2.200% 10/30/2022 DD 10/29/15	75,000.00	72,392.03
BOEING CO/THE	2.600% 10/30/2025 DD 10/29/15	125,000.00	120,989.88
BOEING CO/THE	3.500% 03/01/2045 DD 02/20/15	25,000.00	23,050.95
BP CAPITAL MARKETS PLC	1.846% 05/05/2017 DD 05/07/12	2,000,000.00	2,009,578.00
BP CAPITAL MARKETS PLC	2.248% 11/01/2016 DD 11/01/11	370,000.00	373,195.32
BP CAPITAL MARKETS PLC	VAR RT 05/10/2018 DD 05/10/13	1,040,000.00	1,033,207.76
BPCE SA	1.625% 02/10/2017 DD 02/12/14	700,000.00	698,397.00
BRANCH BANKING & TRUST CO	1.450% 10/03/2016 DD 09/09/13	1,000,000.00	1,003,664.00
BRANCH BANKING & TRUST CO	3.625% 09/16/2025 DD 09/16/15	350,000.00	353,291.75
BRISTOL-MYERS SQUIBB CO	4.500% 03/01/2044 DD 10/31/13	240,000.00	259,445.28
BURLINGTON NORTHERN SANTA FE L	4.450% 03/15/2043 DD 03/12/13	450,000.00	427,870.35
BURLINGTON NORTHERN SANTA FE L	4.550% 09/01/2044 DD 08/18/14	360,000.00	347,528.52
CABELA'S CREDIT CARD MAS 1A A1	2.260% 03/15/2023 DD 03/16/15	690,000.00	684,812.10
CALIFORNIA INSTITUTE OF TECHNO	4.321% 08/01/2045 DD 05/21/15	360,000.00	372,669.48
CAPITAL AUTO RECEIVABLES 3 A2	1.180% 12/20/2017 DD 09/03/14	967,000.00	966,067.52
CAPITAL ONE BANK USA NA	1.200% 02/13/2017 DD 02/13/14	1,000,000.00	995,074.00

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Description		Shares or Units	Market Value
CAPITAL ONE MULTI-ASSET A7 A7	1.450% 08/16/2021 DD 10/27/15	900,000.00	892,092.33
CAPITAL ONE MULTI-ASSET A7 A7	5.750% 07/15/2020 DD 09/28/07	1,115,000.00	1,191,672.19
CAPITAL ONE NA/MCLEAN VA	1.500% 09/05/2017 DD 09/05/14	3,250,000.00	3,224,100.75
CAPITAL ONE NA/MCLEAN VA	1.650% 02/05/2018 DD 02/05/15	1,720,000.00	1,702,982.32
CARMAX AUTO OWNER TRUST 2 1 A3	0.600% 10/16/2017 DD 02/14/13	2,343,394.72	2,340,849.09
CARMAX AUTO OWNER TRUST 2 3 A3	0.520% 07/17/2017 DD 10/11/12	516,280.58	516,043.71
CARMAX AUTO OWNER TRUST 2 3 A3	1.160% 06/17/2019 DD 08/13/14	813,000.00	809,974.34
CARMAX AUTO OWNER TRUST 2 4 A3	1.250% 11/15/2019 DD 11/13/14	947,000.00	942,759.90
CARMAX AUTO OWNER TRUST 2 4 A3	1.560% 11/16/2020 DD 10/28/15	1,500,000.00	1,488,997.65
CD 2006-CD3 MORTGAGE TR CD3 AM	5.648% 10/15/2048 DD 10/01/06	1,270,000.00	1,287,414.24
CHASE ISSUANCE TRUST A1 A1	1.150% 01/15/2019 DD 01/27/14	2,000,000.00	1,998,453.60
CHASE ISSUANCE TRUST A2 A2	1.590% 02/18/2020 DD 03/13/15	5,170,000.00	5,169,279.82
CHASE ISSUANCE TRUST A8 A8	1.010% 10/15/2018 DD 10/31/13	810,000.00	809,274.97
CHEVRON CORP	1.104% 12/05/2017 DD 12/05/12	667,000.00	662,413.71
CHEVRON PHILLIPS CHEMICAL 144A	1.700% 05/01/2018 DD 05/12/15	1,480,000.00	1,461,539.96
CHUBB INA HOLDINGS INC	2.300% 11/03/2020 DD 11/03/15	384,000.00	381,238.66
CHUBB INA HOLDINGS INC	4.150% 03/13/2043 DD 03/13/13	490,000.00	479,447.36
CISCO SYSTEMS INC	1.650% 06/15/2018 DD 06/17/15	1,000,000.00	1,004,179.00
CIT EQUIPMENT COLL VT1 A3 144A	1.500% 10/21/2019 DD 11/26/14	950,000.00	944,363.08
CITIBANK CREDIT CARD ISS A4 A4	1.230% 04/24/2019 DD 05/06/14	3,371,000.00	3,362,251.58
CITIBANK CREDIT CARD ISS A6 A6	1.320% 09/07/2018 DD 09/20/13	1,660,000.00	1,663,237.66
CITIBANK CREDIT CARD ISS A7 A7	VAR RT 05/20/2020 DD 05/20/08	1,950,000.00	1,991,729.81
CITIBANK CREDIT CARD ISS A8 A8	1.730% 04/09/2020 DD 09/24/14	3,160,000.00	3,167,393.46
CITIGROUP COMMERCIAL M GC11 A1	0.754% 04/10/2046 DD 04/01/13	348,162.11	345,182.09
CITIGROUP COMMERCIAL MO C4 A1A	VAR RT 03/15/2049 DD 06/01/06	328,977.38	330,342.08
CITIGROUP COMMERCIAL MOR C5 A4	5.431% 10/15/2049 DD 11/01/06	368,308.55	373,240.16
CITIZENS BANK NA/PROVIDENCE RI	2.300% 12/03/2018 DD 12/03/15	702,000.00	701,170.94
CNH EQUIPMENT TRUST 2015 B A2A	0.840% 08/15/2018 DD 05/13/15	2,380,000.00	2,371,034.78
COBALT CMBS COMMERCIAL M C2 A3	VAR RT 04/15/2047 DD 04/01/07	591,870.64	608,306.89
COCA-COLA CO/THE	2.875% 10/27/2025 DD 10/27/15	425,000.00	418,987.53
COMCAST CORP	4.200% 08/15/2034 DD 08/12/14	495,000.00	490,342.55
COMCAST CORP	4.600% 08/15/2045 DD 05/27/15	262,000.00	265,920.57
COMCAST CORP	4.650% 07/15/2042 DD 07/02/12	175,000.00	178,080.00
COMCAST CORP	6.300% 11/15/2017 DD 08/23/07	1,000,000.00	1,087,984.00
COMCAST CORP	6.500% 11/15/2035 DD 11/14/05	270,000.00	338,394.78
COMCAST CORP	7.050% 03/15/2033 DD 03/14/03	100,000.00	129,020.30
COMM 2006-C8 MORTGAGE T C8 A1A	5.292% 12/10/2046 DD 12/01/06	944,020.80	965,574.49
COMM 2006-C8 MORTGAGE TR C8 A4	5.306% 12/10/2046 DD 12/01/06	917,904.66	934,257.50
COMM 2012-CCRE2 MORTGAG CR2 A1	0.824% 08/15/2045 DD 08/01/12	47,135.86	47,070.58
COMM 2012-CCRE5 MORTGAG CR5 A1	0.673% 12/10/2045 DD 12/01/12	74,986.52	74,558.67
COMM 2013-CCRE9 MORTGAG CR9 A1	1.344% 07/10/2045 DD 07/01/13	173,762.69	173,174.28
COMM 2013-LC6 MORTGAGE LC6 A1	0.724% 01/10/2046 DD 01/01/13	188,059.92	186,511.21
COMMERCIAL MORTGAGE LO LS1 A1A	VAR RT 12/10/2049 DD 03/01/08	1,697,776.36	1,780,618.50
COMMERCIAL MORTGAGE TR GG9 A1A	5.426% 03/10/2039 DD 03/01/07	1,274,080.13	1,307,985.18
COMMERCIAL MORTGAGE TRU GG9 A4	5.444% 03/10/2039 DD 03/01/07	1,519,117.12	1,552,962.44
COMMONWEALTH BANK OF AUSTRALIA	1.125% 03/13/2017 DD 03/13/14	1,370,000.00	1,366,770.91
COMMONWEALTH BANK OF AUSTRALIA	1.750% 11/02/2018 DD 11/02/15	340,000.00	337,533.30
CONOCOPHILLIPS CO	1.500% 05/15/2018 DD 05/18/15	1,100,000.00	1,079,839.20
COOPERATIVE RABOBANK UA	4.375% 08/04/2025 DD 08/04/15	740,000.00	752,619.22
CREDIT SUISSE AG/NEW YORK NY	1.375% 05/26/2017 DD 05/28/14	5,175,000.00	5,150,553.30
CREDIT SUISSE AG/NEW YORK NY	1.700% 04/27/2018 DD 04/29/15	950,000.00	943,179.00
CREDIT SUISSE AG/NEW YORK NY	1.750% 01/29/2018 DD 01/29/15	2,000,000.00	1,994,382.00
CREDIT SUISSE AG/NEW YORK NY	VAR RT 05/26/2017 DD 05/28/14	1,000,000.00	996,289.00
DAIMLER FINANCE NORTH AME 144A	1.375% 08/01/2017 DD 08/01/14	1,300,000.00	1,288,244.10
DAIMLER FINANCE NORTH AME 144A	1.650% 05/18/2018 DD 05/18/15	1,200,000.00	1,183,082.40
DANAHER CORP	1.650% 09/15/2018 DD 09/15/15	1,318,000.00	1,317,310.69
DEUTSCHE BANK AG/LONDON	1.400% 02/13/2017 DD 02/13/14	3,000,000.00	2,983,041.00
DISCOVER CARD EXECUTION A3 A3	1.220% 10/15/2019 DD 05/05/14	1,340,000.00	1,335,667.91
DISCOVER CARD EXECUTION A5 A5	1.040% 04/15/2019 DD 10/29/13	2,945,000.00	2,943,519.25
DISCOVER CARD EXECUTION N A5 A	1.390% 04/15/2020 DD 10/16/14	4,990,000.00	4,977,149.26
DUKE ENERGY CAROLINAS LLC	6.100% 06/01/2037 DD 06/05/07	590,000.00	713,439.80
DUKE ENERGY CORP	VAR RT 04/03/2017 DD 04/04/14	1,136,000.00	1,132,227.34
DUKE ENERGY FLORIDA LLC	5.900% 03/01/2033 DD 02/21/03	125,000.00	143,427.13

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DUKE ENERGY FLORIDA LLC	6.400% 06/15/2038 DD 06/18/08	650,000.00	831,283.05
ELI LILLY & CO	3.700% 03/01/2045 DD 03/05/15	125,000.00	116,927.25
ENTERPRISE FLEET FIN 1 A2 144A	1.300% 09/20/2020 DD 03/04/15	1,200,000.00	1,195,764.36
ENTERPRISE FLEET FIN 2 A2 144A	1.050% 03/20/2020 DD 08/15/14	985,172.20	981,123.73
EOG RESOURCES INC	3.900% 04/01/2035 DD 03/17/15	305,000.00	279,246.41
FIFTH THIRD BANK/CINCINNATI OH	2.150% 08/20/2018 DD 08/20/15	705,000.00	707,007.84
FLORIDA POWER & LIGHT CO	5.950% 02/01/2038 DD 01/16/08	550,000.00	685,069.00
FORD CREDIT AUTO LEASE TR A A3	1.130% 06/15/2018 DD 04/28/15	1,100,000.00	1,094,926.36
FORD CREDIT AUTO OWNER TR A A3	1.280% 09/15/2019 DD 03/24/15	870,000.00	868,595.82
FORD CREDIT AUTO OWNER TR B A3	0.570% 10/15/2017 DD 05/21/13	264,206.89	264,020.12
FORD CREDIT AUTO OWNER TR C A3	1.410% 02/15/2020 DD 09/22/15	843,000.00	839,186.02
FORD CREDIT FLOORPLAN MAS 4 A1	1.770% 08/15/2020 DD 08/18/15	2,580,000.00	2,578,489.41
FORD CREDIT FLOORPLAN MAST 2 A	VAR RT 02/15/2021 DD 02/19/14	1,480,000.00	1,481,559.18
FORD CREDIT FLOORPLAN MAST 5 A	1.490% 09/15/2019 DD 09/19/12	5,210,000.00	5,198,768.80
FTS INTERNATIONAL INC	6.250% 05/01/2022 DD 04/16/14	285,000.00	79,800.00
GE CAPITAL COMMERCIAL M C1 A1A	VAR RT 03/10/2044 DD 03/01/06	144,945.57	144,814.25
GE CAPITAL INTERNATIONAL 144A	0.964% 04/15/2016 DD 10/26/15	4,930,000.00	4,932,223.43
GE CAPITAL INTERNATIONAL 144A	4.418% 11/15/2035 DD 10/26/15	438,000.00	446,971.12
GENERAL ELECTRIC CAPITAL CORP	1.000% 01/08/2016 DD 01/08/13	335,000.00	335,004.69
GENERAL ELECTRIC CO	2.700% 10/09/2022 DD 10/09/12	790,000.00	786,687.53
GENERAL ELECTRIC CO	2.950% 05/09/2016 DD 05/09/11	2,000,000.00	2,013,164.00
GENERAL ELECTRIC CO	4.125% 10/09/2042 DD 10/09/12	325,000.00	317,455.78
GENERAL ELECTRIC CO	6.150% 08/07/2037 DD 08/07/07	134,000.00	168,223.33
GENERAL MILLS INC	1.400% 10/20/2017 DD 10/21/14	1,000,000.00	995,056.00
GILEAD SCIENCES INC	4.800% 04/01/2044 DD 03/07/14	205,000.00	205,807.29
GLAXOSMITHKLINE CAPITAL PLC	2.850% 05/08/2022 DD 05/09/12	1,010,000.00	1,017,845.68
GM FINANCIAL AUTOMO 1A A3 144A	1.010% 05/22/2017 DD 04/10/14	1,005,437.34	1,004,908.48
GM FINANCIAL AUTOMO 2A A3 144A	1.220% 01/22/2018 DD 09/18/14	1,280,000.00	1,277,834.50
GM FINANCIAL AUTOMOBILE L 2 A3	1.680% 12/20/2018 DD 06/17/15	873,000.00	867,967.68
GMF FLOORPLAN OWNER 1 A1 144A	1.650% 05/15/2020 DD 05/20/15	1,057,000.00	1,046,405.05
GOLDMAN SACHS GROUP INC/THE	3.750% 05/22/2025 DD 05/22/15	910,000.00	912,492.49
GOLDMAN SACHS GROUP INC/THE	5.350% 01/15/2016 DD 01/17/06	217,000.00	217,226.98
GOLDMAN SACHS GROUP INC/THE	5.950% 01/18/2018 DD 01/18/08	2,860,000.00	3,080,154.22
GOLDMAN SACHS GROUP INC/THE	6.250% 09/01/2017 DD 08/30/07	307,000.00	328,778.27
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/22/2016 DD 03/22/06	1,155,000.00	1,153,909.68
GS MORTGAGE SECURITIE GG10 A1A	VAR RT 08/10/2045 DD 07/01/07	902,971.18	938,939.14
GS MORTGAGE SECURITIES GC10 A1	0.696% 02/10/2046 DD 02/01/13	1,558.55	1,557.82
GS MORTGAGE SECURITIES GC10 A3	2.613% 02/10/2046 DD 02/01/13	3,000,000.00	3,020,040.30
GS MORTGAGE SECURITIES GC12 A1	0.742% 06/10/2046 DD 05/01/13	368,162.02	365,044.39
GS MORTGAGE SECURITIES GG8 A4	5.560% 11/10/2039 DD 10/01/06	1,283,504.52	1,281,296.89
HOME DEPOT INC/THE	3.350% 09/15/2025 DD 09/15/15	35,000.00	35,765.21
HOME DEPOT INC/THE	4.250% 04/01/2046 DD 06/02/15	135,000.00	138,009.29
HOME DEPOT INC/THE	4.400% 03/15/2045 DD 06/12/14	140,000.00	144,697.84
HSBC HOLDINGS PLC	5.250% 03/14/2044 DD 03/12/14	365,000.00	378,732.76
HSBC USA INC	1.500% 11/13/2017 DD 11/13/14	650,000.00	647,074.35
HSBC USA INC	1.700% 03/05/2018 DD 03/05/15	2,000,000.00	1,988,836.00
HSBC USA INC	2.000% 08/07/2018 DD 08/07/15	795,000.00	794,802.05
HSBC USA INC	2.350% 03/05/2020 DD 03/05/15	1,345,000.00	1,331,348.25
HSBC USA INC	2.750% 08/07/2020 DD 08/07/15	655,000.00	655,065.50
HUNTINGTON NATIONAL BANK/THE	2.000% 06/30/2018 DD 06/30/15	1,170,000.00	1,162,631.34
HYUNDAI AUTO LEASE S A A3 144A	1.420% 09/17/2018 DD 03/11/15	1,000,000.00	998,844.90
HYUNDAI AUTO LEASE S B A3 144A	0.980% 11/15/2017 DD 06/25/14	1,310,000.00	1,308,578.13
HYUNDAI AUTO LEASE S B A3 144A	1.400% 11/15/2018 DD 06/10/15	1,000,000.00	994,279.40
HYUNDAI AUTO RECEIVABLES B A3	1.120% 11/15/2019 DD 04/22/15	1,127,000.00	1,118,328.97
HYUNDAI AUTO RECEIVABLES C A3	1.460% 02/18/2020 DD 09/16/15	829,000.00	825,692.70
HYUNDAI CAPITAL AMERICA 144A	2.400% 10/30/2018 DD 10/30/15	165,000.00	164,488.17
HYUNDAI FLOORPLAN MA 1A A 144A	VAR RT 05/15/2018 DD 05/22/13	1,430,000.00	1,428,484.20
ING BANK NV 144A	1.800% 03/16/2018 DD 03/16/15	1,460,000.00	1,459,801.44
ING BANK NV 144A	2.000% 11/26/2018 DD 11/24/15	275,000.00	273,869.48
INTERCONTINENTAL EXCHANGE INC	2.750% 12/01/2020 DD 11/24/15	200,000.00	199,950.40
JABIL CIRCUIT INC	8.250% 03/15/2018 DD 01/16/08	1,025,000.00	1,128,781.25
JOHN DEERE CAPITAL CORP	1.600% 07/13/2018 DD 07/14/15	205,000.00	204,070.53
JP MORGAN CHASE COM C3 A3 144A	4.388% 02/15/2046 DD 03/01/11	565,000.00	588,897.92

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
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Description		Shares or Units	Market Value
JP MORGAN CHASE COMME CB16 A1A	5.546% 05/12/2045 DD 09/01/06	705,082.62	713,532.05
JP MORGAN CHASE COMME CB18 A1A	VAR RT 06/12/2047 DD 03/01/07	1,671,304.60	1,708,617.81
JP MORGAN CHASE COMME CB19 A1A	VAR RT 02/12/2049 DD 06/01/07	805,638.74	840,461.27
JP MORGAN CHASE COMME LD12 A1A	VAR RT 02/15/2051 DD 08/01/07	1,693,954.10	1,773,769.83
JP MORGAN CHASE COMME LDP7 A1A	VAR RT 04/17/2045 DD 06/01/06	1,504,216.92	1,518,644.92
JP MORGAN CHASE COMMER CB18 A4	5.440% 06/12/2047 DD 03/01/07	1,721,975.37	1,763,304.33
JP MORGAN CHASE COMMER CB20 A4	VAR RT 02/12/2051 DD 09/01/07	782,024.80	812,909.85
JP MORGAN CHASE COMMER LC11 A1	0.766% 04/15/2046 DD 05/01/13	722,500.51	714,695.70
JP MORGAN CHASE COMMER LDP8 A4	5.399% 05/15/2045 DD 09/01/06	1,061,345.23	1,067,455.71
JP MORGAN CHASE COMMER LDPX A3	5.420% 01/15/2049 DD 03/01/07	507,056.48	517,504.03
JP MORGAN CHASE COMMERC C10 A1	0.730% 12/15/2047 DD 03/01/13	139,808.01	138,841.85
JP MORGAN CHASE COMMERC LN2 A2	5.115% 07/15/2041 DD 08/01/04	53,935.75	53,933.39
JPMORGAN CHASE & CO	1.350% 02/15/2017 DD 02/18/14	1,100,000.00	1,097,783.50
JPMORGAN CHASE & CO	1.700% 03/01/2018 DD 03/02/15	3,815,000.00	3,796,501.07
JPMORGAN CHASE & CO	1.800% 01/25/2018 DD 01/25/13	247,000.00	246,667.79
JPMORGAN CHASE & CO	2.000% 08/15/2017 DD 08/20/12	2,675,000.00	2,684,068.25
JPMORGAN CHASE & CO	2.200% 10/22/2019 DD 10/22/14	690,000.00	684,411.69
JPMORGAN CHASE & CO	2.250% 01/23/2020 DD 01/23/15	1,259,000.00	1,238,580.28
JPMORGAN CHASE & CO	2.750% 06/23/2020 DD 06/23/15	650,000.00	652,896.40
JPMORGAN CHASE & CO	3.150% 07/05/2016 DD 06/29/11	5,000,000.00	5,051,685.00
JPMORGAN CHASE & CO	3.900% 07/15/2025 DD 07/21/15	440,000.00	453,429.68
JPMORGAN CHASE & CO	6.000% 01/15/2018 DD 12/20/07	915,000.00	988,255.82
JPMORGAN CHASE & CO	VAR RT 01/25/2018 DD 01/25/13	1,015,000.00	1,017,087.86
JPMORGAN CHASE & CO	VAR RT 02/26/2016 DD 02/26/13	6,645,000.00	6,645,524.96
KEYBANK NA/CLEVELAND OH	2.500% 12/15/2019 DD 11/24/14	487,000.00	487,676.44
KIMBERLY-CLARK CORP	2.650% 03/01/2025 DD 02/27/15	95,000.00	91,703.22
LB COMMERCIAL MORTGAGE C3 A1A	VAR RT 07/15/2044 DD 07/11/07	3,043,997.05	3,153,033.33
LB-UBS COMMERCIAL MORTG C6 A1A	5.342% 09/15/2039 DD 09/11/06	1,352,754.50	1,375,022.33
LB-UBS COMMERCIAL MORTGA C2 A3	5.430% 02/15/2040 DD 04/11/07	731,014.90	750,231.90
LB-UBS COMMERCIAL MORTGA C4 AM	VAR RT 06/15/2038 DD 06/11/06	3,400,000.00	3,459,122.60
LB-UBS COMMERCIAL MORTGA C6 A4	5.372% 09/15/2039 DD 09/11/06	287,788.36	291,956.89
LLOYDS BANK PLC	1.750% 03/16/2018 DD 03/17/15	750,000.00	747,969.00
LOCKHEED MARTIN CORP	3.100% 01/15/2023 DD 11/23/15	25,000.00	24,983.48
LOWE'S COS INC	3.375% 09/15/2025 DD 09/16/15	85,000.00	86,299.82
LOWE'S COS INC	4.250% 09/15/2044 DD 09/10/14	170,000.00	169,196.41
LOWE'S COS INC	4.375% 09/15/2045 DD 09/16/15	35,000.00	35,972.37
MANUFACTURERS & TRADERS TRUST	1.400% 07/25/2017 DD 07/25/14	1,300,000.00	1,294,034.30
MCDONALD'S CORP	2.100% 12/07/2018 DD 12/09/15	242,000.00	242,155.61
MEDTRONIC INC	1.500% 03/15/2018 DD 03/15/15	1,037,000.00	1,036,398.54
MEDTRONIC INC	3.625% 03/15/2024 DD 02/27/14	385,000.00	394,345.49
MEDTRONIC INC	4.625% 03/15/2045 DD 03/15/15	410,000.00	422,896.14
MEMORIAL SLOAN-KETTERING CANCER	4.200% 07/01/2055 DD 02/11/15	197,000.00	189,650.52
MERCEDES BENZ AUTO LEASE A A3	1.100% 08/15/2017 DD 01/14/15	1,212,000.00	1,210,716.61
MERCEDES BENZ AUTO LEASE B A3	1.340% 07/16/2018 DD 10/28/15	550,000.00	547,448.17
MERCEDES-BENZ MASTER AA A 144A	VAR RT 04/15/2019 DD 04/22/15	1,477,000.00	1,473,107.51
MERCK & CO INC	VAR RT 05/18/2018 DD 05/20/13	1,105,000.00	1,105,829.86
MERRILL LYNCH MORTGAGE C2 A1A	VAR RT 08/12/2043 DD 08/01/06	1,122,395.19	1,134,682.39
METLIFE INC	4.050% 03/01/2045 DD 03/05/15	485,000.00	450,075.64
METLIFE INC	VAR RT 12/15/2017 DD 09/15/12	156,000.00	156,159.28
METLIFE INC	VAR RT 12/15/2017 DD 09/15/14	135,000.00	135,794.21
METROPOLITAN LIFE GLOBAL 144A	1.300% 04/10/2017 DD 04/10/14	1,700,000.00	1,699,352.30
METROPOLITAN LIFE GLOBAL 144A	1.500% 01/10/2018 DD 01/10/13	827,000.00	822,656.60
MICROSOFT CORP	0.875% 11/15/2017 DD 11/07/12	108,000.00	107,602.24
MICROSOFT CORP	2.650% 11/03/2022 DD 11/03/15	475,000.00	474,519.78
MICROSOFT CORP	3.500% 02/12/2035 DD 02/12/15	160,000.00	147,879.20
MIZUHO BANK LTD 144A	1.550% 10/17/2017 DD 10/17/12	1,540,000.00	1,527,864.80
MIZUHO BANK LTD 144A	2.150% 10/20/2018 DD 10/20/15	465,000.00	463,183.25
MIZUHO BANK LTD 144A	VAR RT 09/25/2017 DD 09/25/14	1,000,000.00	993,567.00
ML-CFC COMMERCIAL MORTGA 4 A1A	5.166% 12/12/2049 DD 12/01/06	654,961.63	668,239.93
ML-CFC COMMERCIAL MORTGAG 3 A4	VAR RT 07/12/2046 DD 09/01/06	1,125,956.03	1,141,171.41
MORGAN STANLEY	2.200% 12/07/2018 DD 06/08/15	220,000.00	220,113.96
MORGAN STANLEY	2.800% 06/16/2020 DD 06/16/15	1,269,000.00	1,269,022.70
MORGAN STANLEY	4.000% 07/23/2025 DD 07/23/15	295,000.00	303,783.33

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MORGAN STANLEY	5.450% 01/09/2017 DD 01/09/07	2,000,000.00	2,076,096.00
MORGAN STANLEY	5.550% 04/27/2017 DD 04/27/07	1,000,000.00	1,049,241.00
MORGAN STANLEY	7.625% 03/03/2016	1,000,000.00	732,895.31
MORGAN STANLEY BANK OF A C5 A1	0.916% 08/15/2045 DD 07/01/12	73,466.99	73,335.67
MORGAN STANLEY CAPIT HQ11 A4FL	VAR RT 02/12/2044 DD 02/28/07	2,440,000.00	2,407,361.10
MORGAN STANLEY CAPITA IQ11 A1A	VAR RT 10/15/2042 DD 06/01/06	985,349.79	988,022.05
MORGAN STANLEY CAPITA IQ13 A1A	5.312% 03/15/2044 DD 03/01/07	374,710.11	383,764.16
MORGAN STANLEY CAPITA IQ14 A1A	VAR RT 04/15/2049 DD 05/01/07	1,756,738.51	1,822,226.21
MORGAN STANLEY CAPITAL IQ14 A4	VAR RT 04/15/2049 DD 05/01/07	1,894,999.98	1,943,560.49
MORGAN STANLEY CAPITAL T25 A3	VAR RT 11/12/2049 DD 01/01/07	1,148,408.95	1,172,704.57
MORGAN STANLEY CAPITAL T25 AM	VAR RT 11/12/2049 DD 01/01/07	570,000.00	586,974.09
MOTOR 2015-1 PLC 1A A1 144A	VAR RT 06/25/2022 DD 03/02/15	335,000.00	335,102.54
MUFG AMERICAS HOLDINGS CORP	1.625% 02/09/2018 DD 02/10/15	178,000.00	176,444.28
MUFG UNION BANK NA	3.000% 06/06/2016 DD 06/06/11	1,000,000.00	1,009,191.00
NATIONAL AUSTRALIA BANK L 144A	2.000% 06/20/2017 DD 06/20/12	900,000.00	907,552.80
NATIONAL BANK OF CANADA 144A	1.400% 04/20/2018 DD 04/20/15	1,500,000.00	1,489,476.00
NAVIENT PRIVATE EDU CTA A 144A	VAR RT 09/16/2024 DD 07/24/14	187,381.06	185,051.73
NBCUNIVERSAL MEDIA LLC	4.450% 01/15/2043 DD 10/05/12	901,000.00	882,760.16
NEW YORK LIFE GLOBAL FUND 144A	1.300% 10/30/2017 DD 10/29/12	900,000.00	896,355.90
NISSAN AUTO LEASE TRUST 2 A A3	0.800% 02/15/2017 DD 06/18/14	726,000.00	725,345.73
NISSAN AUTO RECEIVABLES 2 C A3	1.370% 05/15/2020 DD 10/14/15	829,000.00	823,266.88
NISSAN MASTER OWNER TRUST A A2	1.440% 01/15/2020 DD 01/30/15	1,000,000.00	992,559.90
NORDEA BANK AB 144A	1.875% 09/17/2018 DD 09/17/15	1,000,000.00	993,483.00
NORTHSTAR EDUCATION FINAN 1 A5	VAR RT 10/30/2045 DD 10/25/05	162,967.64	157,281.70
NUANCE COMMUNICATIONS INC 144A	1.000% 12/15/2035 DD 12/07/15	375,000.00	360,703.13
ONE GAS INC	4.658% 02/01/2044 DD 08/01/14	200,000.00	207,175.40
ORACLE CORP	2.800% 07/08/2021 DD 07/08/14	695,000.00	703,968.98
ORACLE CORP	2.950% 05/15/2025 DD 05/05/15	355,000.00	345,837.45
ORACLE CORP	3.400% 07/08/2024 DD 07/08/14	234,000.00	237,616.00
ORACLE CORP	4.300% 07/08/2034 DD 07/08/14	385,000.00	383,001.47
ORACLE CORP	4.375% 05/15/2055 DD 05/05/15	410,000.00	375,081.94
PACIFICORP	4.100% 02/01/2042 DD 01/06/12	730,000.00	703,993.75
PACIFICORP	5.750% 04/01/2037 DD 03/14/07	525,000.00	616,353.15
PACIFICORP	6.250% 10/15/2037 DD 10/03/07	875,000.00	1,082,345.25
PETROLEOS MEXICANOS	6.375% 01/23/2045 DD 07/23/14	300,000.00	253,914.30
PETROLEOS MEXICANOS 144A	5.625% 01/23/2046 DD 01/23/15	539,000.00	412,442.80
PFIZER INC	3.400% 05/15/2024 DD 05/15/14	100,000.00	102,592.90
PFIZER INC	4.300% 06/15/2043 DD 06/03/13	120,000.00	120,091.92
PFIZER INC	4.400% 05/15/2044 DD 05/15/14	205,000.00	208,187.75
PHILIP MORRIS INTERNATIONAL IN	1.250% 08/11/2017 DD 08/11/15	990,000.00	991,484.01
PHILIP MORRIS INTERNATIONAL IN	2.500% 05/16/2016 DD 05/16/11	550,000.00	553,378.65
PHILIP MORRIS INTERNATIONAL IN	3.875% 08/21/2042 DD 08/21/12	20,000.00	18,268.10
PHILIP MORRIS INTERNATIONAL IN	4.125% 03/04/2043 DD 03/04/13	230,000.00	217,408.65
PHILIP MORRIS INTERNATIONAL IN	4.500% 03/20/2042 DD 03/20/12	155,000.00	153,825.26
PHILLIPS 66	4.875% 11/15/2044 DD 11/17/14	41,000.00	36,578.68
PNC BANK NA	1.150% 11/01/2016 DD 10/24/13	917,000.00	917,099.95
PNC BANK NA	1.500% 02/23/2018 DD 02/23/15	1,000,000.00	995,160.00
PNC BANK NA	1.800% 11/05/2018 DD 11/03/15	1,000,000.00	997,441.00
PRICOA GLOBAL FUNDING I 144A	1.900% 09/21/2018 DD 09/21/15	550,000.00	547,965.00
PRINCIPAL LIFE GLOBAL FUN 144A	2.250% 10/15/2018 DD 09/30/13	1,000,000.00	1,004,848.00
PUBLIC SERVICE ELECTRIC & GAS	2.300% 09/15/2018 DD 09/12/13	1,000,000.00	1,011,034.00
PUBLIC SERVICE ELECTRIC & GAS	2.375% 05/15/2023 DD 05/10/13	955,000.00	914,291.22
QUALCOMM INC	3.450% 05/20/2025 DD 05/20/15	273,000.00	262,160.81
QUALCOMM INC	4.800% 05/20/2045 DD 05/20/15	72,000.00	63,972.65
RIO TINTO FINANCE USA PLC	1.375% 06/17/2016 DD 06/19/13	1,446,000.00	1,445,156.98
ROGERS COMMUNICATIONS INC	3.625% 12/15/2025 DD 12/08/15	75,000.00	73,770.68
ROYAL BANK OF CANADA	1.125% 07/22/2016 DD 07/23/13	2,005,000.00	2,006,233.08
ROYAL BANK OF CANADA	1.200% 01/23/2017 DD 01/23/14	417,000.00	416,872.40
ROYAL BANK OF CANADA	1.500% 01/16/2018 DD 01/14/13	710,000.00	706,163.16
ROYAL BANK OF CANADA	2.000% 12/10/2018 DD 12/10/15	335,000.00	334,714.58
ROYAL BANK OF CANADA	2.200% 07/27/2018 DD 07/29/13	500,000.00	504,037.50
ROYAL BANK OF CANADA	2.200% 09/23/2019 DD 09/23/14	4,650,000.00	4,653,878.10
RSP PERMIAN INC	6.625% 10/01/2022 DD 04/01/15	197,000.00	181,240.00

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SABMILLER HOLDINGS INC 144A	2.450% 01/15/2017 DD 01/17/12	1,000,000.00	1,007,703.00
SANTANDER DRIVE AUTO REC 4 A2A	0.670% 01/16/2018 DD 09/17/14	381,680.21	381,560.32
SANTANDER DRIVE AUTO RECEI 1 D	4.560% 11/15/2017 DD 01/19/12	1,245,000.00	1,258,417.12
SANTANDER DRIVE AUTO RECEI 3 C	2.130% 08/17/2020 DD 06/18/14	1,260,000.00	1,260,865.12
SANTANDER DRIVE AUTO RECEI 3 E	5.130% 06/17/2019 DD 05/16/12	1,580,000.00	1,614,835.37
SANTANDER DRIVE AUTO RECEI 4 B	1.820% 05/15/2019 DD 09/17/14	1,635,000.00	1,636,465.78
SANTANDER DRIVE AUTO RECEI 4 E	7.200% 11/15/2018 DD 10/13/11	2,230,000.00	2,263,758.41
SCHLUMBERGER HLDGS CORP 144A	2.350% 12/21/2018 DD 12/21/15	475,000.00	471,916.78
SCHLUMBERGER INVESTMENT S 144A	1.250% 08/01/2017 DD 07/31/12	790,000.00	781,278.40
SHELL INTERNATIONAL FINANCE BV	2.125% 05/11/2020 DD 05/11/15	195,000.00	191,833.98
SHELL INTERNATIONAL FINANCE BV	4.125% 05/11/2035 DD 05/11/15	250,000.00	238,631.75
SHELL INTERNATIONAL FINANCE BV	4.375% 05/11/2045 DD 05/11/15	415,000.00	391,787.81
SHELL INTERNATIONAL FINANCE BV	4.550% 08/12/2043 DD 08/12/13	265,000.00	257,586.63
SHERWIN-WILLIAMS CO/THE	1.350% 12/15/2017 DD 12/07/12	360,000.00	356,924.16
SIMON PROPERTY GROUP LP	3.375% 03/15/2022 DD 03/13/12	225,000.00	231,984.00
SIMON PROPERTY GROUP LP	3.375% 10/01/2024 DD 09/10/14	195,000.00	196,844.90
SIMON PROPERTY GROUP LP 144A	1.500% 02/01/2018 DD 12/17/12	2,950,000.00	2,925,833.60
SLM PRIVATE CREDIT STUDEN A A4	VAR RT 12/15/2023 DD 04/06/06	957,678.52	942,209.81
SLM STUDENT LOAN TRUST 20 8 A4	VAR RT 01/25/2028 DD 09/20/05	11,725,000.00	11,563,367.36
SOUTHERN CALIFORNIA EDISON CO	5.550% 01/15/2037 DD 12/11/06	300,000.00	348,476.40
SOUTHERN CALIFORNIA GAS CO	1.550% 06/15/2018 DD 06/18/15	1,500,000.00	1,494,609.00
SOUTHWESTERN PUBLIC SERVICE CO	3.300% 06/15/2024 DD 06/09/14	500,000.00	505,343.50
STANDARD CHARTERED PLC 144A	1.500% 09/08/2017 DD 09/08/14	1,000,000.00	989,960.00
STATE STREET CORP	3.700% 11/20/2023 DD 11/19/13	520,000.00	541,071.96
STATOIL ASA	1.200% 01/17/2018 DD 11/21/12	1,700,000.00	1,683,469.20
STATOIL ASA	2.750% 11/10/2021 DD 11/10/14	910,000.00	904,239.70
SUMITOMO MITSUI BANKING CORP	1.300% 01/10/2017 DD 01/10/14	700,000.00	698,282.90
SUMITOMO MITSUI BANKING CORP	1.450% 07/19/2016 DD 07/19/13	1,000,000.00	1,001,512.00
SUMITOMO MITSUI BANKING CORP	1.800% 07/18/2017 DD 07/18/12	550,000.00	549,728.85
SWEDBANK AB 144A	1.600% 03/02/2018 DD 03/04/15	1,190,000.00	1,178,729.51
SYNCHRONY CREDIT CARD MAST 3 A	1.740% 09/15/2021 DD 09/30/15	1,000,000.00	992,051.90
SYNCHRONY CREDIT CARD MAST 4 A	2.380% 09/15/2023 DD 09/30/15	1,695,000.00	1,680,756.07
SYNCHRONY CREDIT CARD MAST 7 A	1.760% 09/15/2022 DD 10/17/12	1,260,000.00	1,233,765.41
TARGET CORP	4.000% 07/01/2042 DD 06/26/12	250,000.00	244,094.25
TCI COMMUNICATIONS INC	7.125% 02/15/2028 DD 02/24/98	95,000.00	122,850.68
TCI COMMUNICATIONS INC	7.875% 02/15/2026 DD 02/14/96	80,000.00	108,119.84
THERMO FISHER SCIENTIFIC INC	2.150% 12/14/2018 DD 12/09/15	288,000.00	287,783.42
TOTAL CAPITAL INTERNATIONAL SA	1.000% 01/10/2017 DD 01/15/14	2,000,000.00	1,993,360.00
TOTAL CAPITAL INTERNATIONAL SA	1.500% 02/17/2017 DD 02/17/12	371,000.00	371,661.49
TOTAL CAPITAL INTERNATIONAL SA	1.550% 06/28/2017 DD 06/28/12	360,000.00	360,920.16
TOTAL CAPITAL INTERNATIONAL SA	2.750% 06/19/2021 DD 06/23/14	425,000.00	423,361.63
TOYOTA AUTO RECEIVABLES 2 A A3	0.550% 01/17/2017 DD 04/17/13	462,570.03	462,375.20
TRANSCANADA PIPELINES LTD	1.875% 01/12/2018 DD 01/12/15	1,200,000.00	1,195,261.20
TRANSCANADA PIPELINES LTD	4.625% 03/01/2034 DD 02/28/14	105,000.00	99,274.35
TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	280,000.00	343,226.24
TRANSCANADA PIPELINES LTD	VAR RT 06/30/2016 DD 07/03/13	2,500,000.00	2,495,675.00
TRAVELERS COS INC/THE	4.300% 08/25/2045 DD 08/25/15	136,000.00	137,100.92
UBS AG/STAMFORD CT	1.375% 06/01/2017 DD 06/01/15	795,000.00	791,211.83
UBS AG/STAMFORD CT	1.375% 08/14/2017 DD 08/14/14	1,300,000.00	1,291,979.00
UBS AG/STAMFORD CT	1.800% 03/26/2018 DD 03/26/15	1,540,000.00	1,537,422.04
UBS-BARCLAYS COMMERCIAL C2 A1	1.006% 05/10/2063 DD 07/01/12	117,300.59	116,940.31
UBS-BARCLAYS COMMERCIAL C4 A1	0.673% 12/10/2045 DD 12/01/12	98,208.21	97,569.35
UBS-BARCLAYS COMMERCIAL C6 A1	0.802% 04/10/2046 DD 04/01/13	318,996.22	316,092.62
UNION PACIFIC CORP	3.875% 02/01/2055 DD 01/29/15	151,000.00	133,153.91
UNION PACIFIC RAILROAD CO 2014	3.227% 05/14/2026 DD 05/20/14	304,164.68	301,815.92
UNITEDHEALTH GROUP INC	1.900% 07/16/2018 DD 07/23/15	1,031,000.00	1,034,101.25
UNITEDHEALTH GROUP INC	2.700% 07/15/2020 DD 07/23/15	140,000.00	141,466.78
UNITEDHEALTH GROUP INC	3.350% 07/15/2022 DD 07/23/15	90,000.00	92,055.78
UNITEDHEALTH GROUP INC	4.250% 03/15/2043 DD 02/28/13	480,000.00	466,119.84
UNITEDHEALTH GROUP INC	4.625% 07/15/2035 DD 07/23/15	70,000.00	72,668.26
UNITEDHEALTH GROUP INC	4.750% 07/15/2045 DD 07/23/15	45,000.00	47,398.05
US BANCORP	3.442% 02/01/2016 DD 02/01/11	1,000,000.00	1,001,279.00
US BANK NA/CINCINNATI OH	1.100% 01/30/2017 DD 01/30/14	1,380,000.00	1,378,007.28

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VERIZON COMMUNICATIONS INC	4.862% 08/21/2046 DD 02/21/15	150,000.00	142,008.90
VIRGINIA ELECTRIC & POWER CO	4.000% 01/15/2043 DD 01/08/13	195,000.00	186,615.78
VIRGINIA ELECTRIC & POWER CO	4.200% 05/15/2045 DD 05/13/15	220,000.00	218,455.38
VIRGINIA ELECTRIC & POWER CO	6.000% 05/15/2037 DD 05/17/07	205,000.00	251,240.42
VIRGINIA ELECTRIC & POWER CO	6.350% 11/30/2037 DD 12/04/07	25,000.00	31,980.45
VISA INC	2.800% 12/14/2022 DD 12/14/15	500,000.00	502,066.50
VISA INC	3.150% 12/14/2025 DD 12/14/15	330,000.00	330,407.88
VISA INC	4.150% 12/14/2035 DD 12/14/15	620,000.00	625,938.36
VOLKSWAGEN AUTO LEASE TRU A A3	0.800% 04/20/2017 DD 02/12/14	881,621.42	879,186.56
VOLKSWAGEN AUTO LOAN ENHA 1 A3	0.910% 10/22/2018 DD 04/30/14	895,000.00	888,581.87
VOLKSWAGEN AUTO LOAN ENHA 2 A3	0.700% 04/20/2018 DD 11/13/13	1,091,714.67	1,086,501.73
VOLKSWAGEN CREDIT A 1A A2 144A	1.400% 07/22/2019 DD 08/20/14	807,000.00	796,580.10
VOLKSWAGEN GROUP OF AMERI 144A	1.250% 05/23/2017 DD 05/23/14	750,000.00	732,071.25
VOLKSWAGEN INTERNATIONAL 144A	1.600% 11/20/2017 DD 11/20/12	360,000.00	349,078.68
VOLKSWAGEN INTERNATIONAL 144A	2.375% 03/22/2017 DD 03/22/12	340,000.00	338,287.76
VOLVO FINANCIAL EQU 1A A3 144A	1.510% 06/17/2019 DD 03/18/15	969,000.00	967,596.21
WACHOVIA BANK COMMERC C24 A1A	VAR RT 03/15/2045 DD 03/01/06	238,242.48	237,955.13
WACHOVIA BANK COMMERC C25 A1A	VAR RT 05/15/2043 DD 05/01/06	821,523.93	828,117.89
WACHOVIA BANK COMMERC C26 A1A	VAR RT 06/15/2045 DD 06/01/06	1,103,216.54	1,111,268.03
WACHOVIA BANK COMMERC C29 A1A	5.297% 11/15/2048 DD 12/01/06	2,362,102.98	2,414,400.17
WACHOVIA BANK COMMERC C27 A3	VAR RT 07/15/2045 DD 08/01/06	695,425.22	694,559.21
WAL-MART STORES INC	4.000% 04/11/2043 DD 04/11/13	180,000.00	174,795.66
WALT DISNEY CO/THE	1.100% 12/01/2017 DD 11/30/12	319,000.00	317,991.32
WEA FINANCE LLC / WESTFIE 144A	1.750% 09/15/2017 DD 09/17/14	790,000.00	783,221.80
WEC ENERGY GROUP INC	1.650% 06/15/2018 DD 06/10/15	342,000.00	339,045.46
WELLS FARGO & CO	2.550% 12/07/2020 DD 12/07/15	20,000.00	19,901.68
WELLS FARGO & CO	2.600% 07/22/2020 DD 07/22/15	810,000.00	807,924.78
WELLS FARGO & CO	3.900% 05/01/2045 DD 04/30/15	490,000.00	451,830.47
WELLS FARGO & CO	4.300% 07/22/2027 DD 07/22/15	260,000.00	265,598.84
WELLS FARGO & CO	4.900% 11/17/2045 DD 11/17/15	150,000.00	151,337.70
WELLS FARGO & CO	VAR RT 04/23/2018 DD 04/23/13	1,325,000.00	1,324,193.08
WELLS FARGO BANK NA	VAR RT 05/16/2016 DD 05/16/06	1,000,000.00	999,354.00
WELLS FARGO COMMERCIAL LC12 A1	1.676% 07/15/2046 DD 07/01/13	1,104,130.06	1,099,551.90
WESTPAC BANKING CORP	1.200% 05/19/2017 DD 05/21/14	3,000,000.00	2,992,956.00
WESTPAC BANKING CORP	1.500% 12/01/2017 DD 12/01/14	500,000.00	498,407.00
WESTPAC BANKING CORP	2.000% 08/14/2017 DD 08/14/12	651,000.00	655,066.15
WESTPAC BANKING CORP 144A	1.850% 11/26/2018 DD 11/25/13	1,287,000.00	1,283,750.33
WFRBS COMMERCIAL MORTGA C11 A1	0.799% 03/15/2045 DD 02/01/13	57,639.15	57,260.34
WFRBS COMMERCIAL MORTGA C13 A1	0.778% 05/15/2045 DD 05/01/13	220,753.27	218,882.45
WFRBS COMMERCIAL MORTGA C14 A1	0.836% 06/15/2046 DD 06/01/13	249,800.07	247,550.22
WFRBS COMMERCIAL MORTGAG C5 A1	1.456% 11/15/2044 DD 11/01/11	13,210.04	13,206.57
WFRBS COMMERCIAL MORTGAG C8 A1	0.864% 08/15/2045 DD 08/01/12	98,198.22	97,806.88
WINDSTREAM SERVICES LLC	7.750% 10/15/2020 DD 10/06/10	105,000.00	88,462.50
WORLD FINANCIAL NETWORK CR A A	VAR RT 02/15/2022 DD 04/17/15	845,000.00	839,893.41
WORLD OMNI AUTO RECEIVABL B A3	1.140% 01/15/2020 DD 10/29/14	1,157,000.00	1,152,336.48
WORLD OMNI AUTOMOBILE LEA A A3	1.160% 09/15/2017 DD 09/17/14	910,000.00	907,189.83
WORLD OMNI AUTOMOBILE LEA A A3	1.540% 10/15/2018 DD 07/29/15	870,000.00	863,787.59
CORPORATE DEBT INSTRUMENTS - PREFERRED Total			\$ 424,232,204.22
TOTAL CORPORATE BONDS			\$ 732,808,592.92
COMMON STOCK AND OTHER EQUITIES			
CORPORATE STOCK - COMMON			
2U INC		18,142.00	\$ 507,613.16
ABB LTD		135,176.00	2,425,335.62
ACADIA REALTY TRUST		79,648.00	2,640,331.20
ACS ACTIVIDADES DE CONSTRUCCIO		15,860.00	465,433.82
ACTELION LTD		1,594.00	222,300.10
ADECCO SA		9,273.00	638,271.43
ADVANCED DRAINAGE SYSTEMS INC		93,938.00	2,257,330.14
ADVANCED ENERGY INDUSTRIES INC		10,160.00	286,816.80
AEGON NV		542,254.00	3,080,734.22
AERCAP HOLDINGS NV		60,551.00	2,613,381.16
AERIE PHARMACEUTICALS INC		42,510.00	1,035,118.50

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AES CORP/VA	633,468.00	6,062,288.76
AGEAS	24,375.00	1,133,282.48
AGIOS PHARMACEUTICALS INC	3,161.00	205,212.12
AIA GROUP LTD	459,600.00	2,763,476.84
AIRBUS GROUP SE	11,628.00	783,152.78
AKAMAI TECHNOLOGIES INC	22,100.00	1,163,123.00
AKZO NOBEL NV	49,543.00	3,319,528.83
ALASKA AIR GROUP INC	141,935.00	11,427,186.85
ALEXION PHARMACEUTICALS INC	63,400.00	12,093,550.00
ALIBABA GROUP HOLDING LTD	39,436.00	3,204,963.72
ALIMENTATION COUCHE-TARD INC	18,196.00	797,867.94
ALLEGHANY CORP	1,550.00	740,791.50
ALLEGIANCE BANCSHARES INC	6,600.00	156,090.00
ALLERGAN PLC	34,523.00	10,788,437.50
ALLETE INC	20,140.00	1,023,716.20
ALLIANZ SE	9,567.00	1,699,714.98
ALLSCRIPTS HEALTHCARE SOLUTION	233,905.00	3,597,458.90
ALLSTATE CORP/THE	140,040.00	8,695,083.60
ALLY FINANCIAL INC	351,202.00	6,546,405.28
ALPHABET INC	22,038.00	16,990,104.44
ALPS ELECTRIC CO LTD	31,800.00	876,320.66
ALTRA INDUSTRIAL MOTION CORP	39,010.00	978,370.80
AMADA HOLDINGS CO LTD	8,900.00	86,118.29
AMAZON.COM INC	24,600.00	16,626,894.00
AMBARELLA INC	33,530.00	1,868,962.20
AMC NETWORKS INC	20,156.00	1,505,250.08
AMDOCS LTD	42,740.00	2,332,321.80
AMERICAN AIRLINES GROUP INC	166,300.00	7,042,805.00
AMERICAN ASSETS TRUST INC	38,178.00	1,464,126.30
AMERICAN CAPITAL MORTGAGE INVE	67,140.00	937,274.40
AMERICAN ELECTRIC POWER CO INC	122,000.00	7,108,940.00
AMERICAN INTERNATIONAL GROUP I	208,488.00	12,920,001.36
AMERIS BANCORP	104,361.00	3,547,230.39
AMERISOURCEBERGEN CORP	10,900.00	1,130,439.00
AMP LTD	35,868.00	152,138.30
ANACOR PHARMACEUTICALS INC	18,347.00	2,072,660.59
ANTHEM INC	41,300.00	5,758,872.00
AO SMITH CORP	21,900.00	1,677,759.00
APOGEE ENTERPRISES INC	2,665.00	115,954.15
APPLE INC	54,951.00	5,784,142.26
APPLIED INDUSTRIAL TECHNOLOGIE	31,590.00	1,279,079.10
APTARGROUP INC	10,070.00	731,585.50
ARATANA THERAPEUTICS INC	61,945.00	345,653.10
ARGO GROUP INTERNATIONAL HOLDI	28,908.00	1,729,854.72
ARM HOLDINGS PLC	21,657.00	331,651.42
ARRIS GROUP INC	4,800.00	146,736.00
ARROW ELECTRONICS INC	27,800.00	1,506,204.00
ARTHUR J GALLAGHER & CO	36,700.00	1,502,498.00
ASML HOLDING NV	5,376.00	482,087.77
ASML HOLDING NV N Y REGISTRY SHS NEW 2012	21,600.00	1,917,432.00
ASPEN INSURANCE HOLDINGS LTD	27,877.00	1,346,459.10
ASPEN TECHNOLOGY INC	39,575.00	1,494,352.00
ASSURANT INC	40,540.00	3,265,091.60
ASSURED GUARANTY LTD	175,819.00	4,646,896.17
ASTELLAS PHARMA INC	31,800.00	457,722.24
ASTRAZENECA PLC	19,391.00	1,319,413.94
AT&T INC	180,991.00	6,227,900.31
AUSTRALIA & NEW ZEALAND BANKIN	93,037.00	1,890,555.71
AVANGRID INC	20,560.00	789,504.00
AVIVA PLC	403,376.00	3,067,805.17
AVNET INC	37,400.00	1,602,216.00
AVON PRODUCTS INC	402,110.00	1,628,545.50
AXA SA	173,385.00	4,752,023.20

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AXIS CAPITAL HOLDINGS LTD	30,960.00	1,740,571.20
BAE SYSTEMS PLC	427,665.00	3,149,155.88
BANCO POPOLARE SC	63,627.00	885,401.71
BANCO SANTANDER SA	78,026.00	386,334.46
BANK OF AMERICA CORP	1,066,750.00	17,953,402.50
BANK OF NOVA SCOTIA	15,898.00	640,566.60
BARCLAYS PLC	1,358,791.00	4,383,958.57
BARRATT DEVELOPMENTS PLC	58,564.00	540,347.42
BAYER AG	26,339.00	3,313,276.05
BEACON ROOFING SUPPLY INC	19,460.00	801,362.80
BECTON DICKINSON AND CO	15,100.00	2,326,759.00
BED BATH & BEYOND INC	72,236.00	3,485,387.00
BEMIS CO INC	33,300.00	1,488,177.00
BENDIGO & ADELAIDE BANK LTD	14,861.00	129,204.84
BENEFITFOCUS INC	31,895.00	1,160,659.05
BG GROUP PLC	165,990.00	2,409,828.71
BGP NPV	1,607,882.00	-
BHP BILLITON LTD	48,616.00	631,718.39
BIG LOTS INC	16,484.00	635,293.36
BIOCRYST PHARMACEUTICALS INC	87,260.00	900,523.20
BIOGEN INC	6,700.00	2,052,545.00
BIOMARIN PHARMACEUTICAL INC	18,700.00	1,959,012.00
BLACKBERRY LIMITED	20,051.00	185,339.31
BNC BANCORP	74,101.00	1,880,683.38
BNP PARIBAS SA	80,902.00	4,590,173.10
BOEING CO/THE	94,800.00	13,707,132.00
BOISE CASCADE CO	68,683.00	1,753,476.99
BOLIDEN AB	16,481.00	279,355.55
BONANZA CREEK ENERGY INC	73,514.00	387,418.78
BOOT BARN HOLDINGS INC	31,620.00	388,609.80
BORAL LTD	16,291.00	70,048.38
BOSKALIS WESTMINSTER NV CVA EUR0.80(POST SUBDIVIS)	15,695.00	641,571.88
BP PLC	864,105.00	4,508,559.43
BRENNTAG AG	10,090.00	529,185.83
BRIDGESTONE CORP	2,800.00	97,154.49
BRISTOL-MYERS SQUIBB CO	69,500.00	4,780,905.00
BRITISH AMERICAN TOBACCO PLC	13,043.00	724,939.97
BRITISH LAND CO PLC/THE	15,445.00	178,928.07
BROADRIDGE FINANCIAL SOLUTIONS	28,100.00	1,509,813.00
BROCADE COMMUNICATIONS SYSTEMS	49,200.00	451,656.00
BROOKFIELD ASSET MGMT INC LTD VTG CL A	12,849.00	403,757.00
BRUKER CORP	20,100.00	487,827.00
BRUNSWICK CORP/DE	27,089.00	1,368,265.39
BT GROUP PLC	301,390.00	2,095,379.71
BUFFALO WILD WINGS INC	6,856.00	1,094,560.40
BUNGE LTD	54,931.00	3,750,688.68
BURLINGTON STORES INC	25,925.00	1,112,182.50
CABOT CORP	20,200.00	825,776.00
CACI INTERNATIONAL INC	16,708.00	1,550,168.24
CADENCE DESIGN SYSTEMS INC	131,377.00	2,733,955.37
CALATLANTIC GROUP INC	17,079.00	647,635.68
CALLON PETROLEUM CO	254,293.00	2,120,803.62
CAL-MAINE FOODS INC	87,235.00	4,042,469.90
CAMECO CORP	47,354.00	581,911.15
CANADIAN IMPERIAL BK OF COMM	3,880.00	254,709.67
CANADIAN NATIONAL RAILWAY CO	12,087.00	673,046.90
CANADIAN PACIFIC RAILWAY LTD	25,300.00	3,228,280.00
CANADIAN TIRE CORP LTD CL A	10,025.00	852,749.26
CANON INC	49,800.00	1,521,384.84
CAP GEMINI SA	28,065.00	2,609,688.01
CAPITAL ONE FINANCIAL CORP	54,190.00	3,911,434.20
CARDINAL HEALTH INC	60,215.00	5,375,393.05
CARDIOVASCULAR SYSTEMS INC	46,105.00	697,107.60

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CARDTRONICS INC	41,210.00	1,386,716.50
CARMAX INC	34,800.00	1,878,156.00
CAROLINA FINANCIAL CORP	7,600.00	136,800.00
CASCADE BANCORP	313,820.00	1,904,887.40
CASCADE MICROTECH INC	34,920.00	567,450.00
CASEY'S GENERAL STORES INC	14,700.00	1,770,615.00
CAVIUM INC	13,400.00	880,514.00
CBL & ASSOCIATES PROPERTIES IN	197,884.00	2,447,825.08
CBOE HOLDINGS INC	23,100.00	1,499,190.00
CBRE GROUP INC	164,110.00	5,674,923.80
CELADON GROUP INC	5,500.00	54,395.00
CELGENE CORP	43,300.00	5,185,608.00
CENTENE CORP	28,720.00	1,890,063.20
CEPHEID	32,705.00	1,194,713.65
CF INDUSTRIES HOLDINGS INC	122,240.00	4,988,614.40
CGI GROUP INC CL A SUB-VTG	8,275.00	330,023.04
CH ROBINSON WORLDWIDE INC	4,700.00	291,494.00
CHARLES RIVER LABORATORIES INT	19,000.00	1,527,410.00
CHARTER HALL OFF SCC	315,661.00	-
CHEESECAKE FACTORY INC/THE	24,903.00	1,148,277.33
CHEUNG KONG PROPERTY HOLDINGS	208,448.00	1,355,558.18
CHIASMA INC	2,200.00	43,054.00
CHIBA BANK LTD/THE	9,000.00	64,641.09
CHICO'S FAS INC	73,410.00	783,284.70
CHIPOTLE MEXICAN GRILL INC	3,900.00	1,871,415.00
CHUBU ELECTRIC POWER CO INC	17,100.00	236,325.27
CHUGOKU BANK LTD/THE	9,100.00	122,851.32
CHURCH & DWIGHT CO INC	11,000.00	933,680.00
CHURCHILL DOWNS INC	6,880.00	973,451.20
CIE DE SAINT-GOBAIN EUR4	79,497.00	3,441,350.01
CIE GENERALE DES ETABLISSEMENT ORD EUR2 REGD	38,315.00	3,658,537.28
CIENA CORP	123,285.00	2,550,766.65
CIGNA CORP	21,100.00	3,087,563.00
CIMIC GROUP LTD	30,611.00	541,186.10
CINEMARK HOLDINGS INC	30,434.00	1,017,408.62
CIRCOR INTERNATIONAL INC	10,935.00	460,910.25
CITIGROUP INC	331,650.00	17,162,887.50
CITIZENS FINANCIAL GROUP INC	43,100.00	1,128,789.00
CITRIX SYSTEMS INC	30,261.00	2,289,244.65
CK HUTCHISON HOLDINGS LTD	198,948.00	2,685,104.27
CLAYTON WILLIAMS ENERGY INC	13,910.00	411,318.70
CLP HOLDINGS LTD	29,000.00	246,401.68
CNO FINANCIAL GROUP INC	47,848.00	913,418.32
COBIZ FINANCIAL INC	126,896.00	1,702,944.32
COCA-COLA HBC AG ORD CHF0.10	24,180.00	516,051.30
COMMERCIAL METALS CO	137,228.00	1,878,651.32
COMMERZBANK AG	150,474.00	1,564,638.22
CONFORMIS INC	49,325.00	852,829.25
CONSTELLATION SOFTWARE INC	3,262.00	1,354,677.53
COOPER TIRE & RUBBER CO	58,448.00	2,212,256.80
COPART INC	20,000.00	760,200.00
CORELOGIC INC/UNITED STATES	28,000.00	948,080.00
CORESITE REALTY CORP	44,090.00	2,500,784.80
CREDIT AGRICOLE SA	215,290.00	2,544,500.45
CREDIT SUISSE GROUP AG	215,207.00	4,663,176.65
CRH PLC	147,007.00	4,263,821.90
CROSS COUNTRY HEALTHCARE INC	46,700.00	765,413.00
CU BANCORP	67,510.00	1,707,327.90
CUBESMART	80,181.00	2,455,142.22
CULLEN/FROST BANKERS INC	20,520.00	1,231,200.00
CURTISS-WRIGHT CORP	19,377.00	1,327,324.50
CVSL INC	178,680.00	176,893.20
DAI-ICHI LIFE INSURANCE CO LTD	42,000.00	710,503.31

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DAIICHI SANKYO CO LTD	37,400.00	780,520.34
DAIMLER AG (REGD)	1,495.00	125,991.36
DAIWA HOUSE INDUSTRY CO LTD	9,200.00	267,904.72
DAIWA SECURITIES GROUP INC	17,000.00	105,254.58
DANA HOLDING CORP	65,714.00	906,853.20
DANAHER CORP	140,300.00	13,031,064.00
DBS GROUP HOLDINGS LTD	266,800.00	3,138,823.53
DECKERS OUTDOOR CORP	16,115.00	760,628.00
DEL TACO RESTAURANTS INC	72,933.00	776,736.45
DELTA AIR LINES INC	149,477.00	7,576,989.13
DEMANDWARE INC	18,542.00	1,000,711.74
DENTSU INC	1,100.00	61,083.17
DEUTSCHE BANK AG	14,891.00	364,366.51
DEUTSCHE BOERSE AG	30,734.00	2,717,314.56
DEUTSCHE LUFTHANSA AG REGD VINK	238,424.00	3,772,334.88
DEUTSCHE TELEKOM AG	29,305.00	531,309.82
DEXUS PROPERTY GROUP	15,079.00	82,280.45
DIAMONDBACK ENERGY INC	14,097.00	943,089.30
DICERNA PHARMACEUTICALS INC	37,600.00	446,312.00
DICK'S SPORTING GOODS INC	30,097.00	1,063,928.95
DIGITALGLOBE INC	22,581.00	353,618.46
DINEEQUITY INC	9,749.00	825,447.83
DIRECT LINE INSURANCE GROUP PL	186,237.00	1,118,565.97
DOLLARAMA INC	23,037.00	1,325,734.49
DOMINO'S PIZZA INC	7,618.00	847,502.50
DOMTAR CORP	28,454.00	1,051,375.30
DON QUIJOTE HOLDINGS CO LTD	1,600.00	56,860.22
DR PEPPER SNAPPLE GROUP INC	16,800.00	1,565,760.00
DRAEGERWERK AG & CO KGAA	77.00	5,044.64
DREAMWORKS ANIMATION SKG INC	61,270.00	1,578,927.90
DRIL-QUIP INC	22,320.00	1,322,013.60
DSW INC	11,665.00	278,326.90
DUKE REALTY CORP	54,100.00	1,137,182.00
DYNEGY INC	11,060.00	148,204.00
EAST WEST BANCORP INC	37,892.00	1,574,791.52
EASYJET PLC	2,379.00	61,011.50
EBAY INC	274,726.00	7,549,470.48
EDISON INTERNATIONAL	94,474.00	5,593,805.54
EDWARDS LIFESCIENCES CORP	3,180.00	251,156.40
EISAI CO LTD	3,200.00	214,486.04
ELECTROLUX AB	44,519.00	1,083,588.22
ELI LILLY & CO	46,900.00	3,951,794.00
EMPIRE CO LTD CL A NON-VTG	15,486.00	286,955.32
EMPIRE STATE REALTY TRUST INC	212,735.00	3,844,121.45
ENDESA SA	40,043.00	805,813.62
ENDOCHOICE HOLDINGS INC	28,575.00	238,601.25
ENDOLOGIX INC	60,535.00	599,296.50
ENI SPA	217,297.00	3,257,486.29
ENSCO PLC	459,284.00	7,068,380.76
ENTERGY CORP	124,003.00	8,476,845.08
ENVESTNET INC	23,725.00	708,191.25
EOG RESOURCES INC	10,230.00	724,181.70
EPAM SYSTEMS INC	22,015.00	1,730,819.30
ESTERLINE TECHNOLOGIES CORP	13,923.00	1,127,763.00
EVERCORE PARTNERS INC	16,830.00	909,998.10
EVEREST RE GROUP LTD	22,270.00	4,077,414.30
EVERTEC INC	39,875.00	667,507.50
EVONIK INDUSTRIES AG	49,325.00	1,640,405.21
EXAR CORP	36,965.00	226,595.45
EXELON CORP	45,420.00	1,261,313.40
EXLSERVICE HOLDINGS INC	81,264.00	3,651,191.52
EXTRA SPACE STORAGE INC	23,600.00	2,081,756.00
EXXON MOBIL CORP	29,824.00	2,324,780.80

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Description	Shares or Units	Market Value
FABRINET	15,050.00	358,491.00
FACEBOOK INC	154,700.00	16,190,902.00
FACTSET RESEARCH SYSTEMS INC	10,170.00	1,653,336.90
FAIRFAX FINANCIAL HOLDINGS LTD SUB-VTG	827.00	391,091.04
FANUC CORP	1,700.00	297,900.98
FEDEX CORP	65,602.00	9,774,041.98
FEI CO	36,270.00	2,893,983.30
FERRARI NV	15,850.00	760,800.00
FERRO CORP	105,104.00	1,168,756.48
FERROGLOBE PLC	49,685.00	534,113.75
FERROVIAL SA	23,034.00	521,830.35
FIAT CHRYSLER AUTOMOBILES NV	44,970.00	631,153.77
FINANCIAL INSTITUTIONS INC	50,883.00	1,424,724.00
FINMECCANICA SPA	38,396.00	538,053.51
FIRST AMERICAN FINANCIAL CORP	27,805.00	998,199.50
FIRST FOUNDATION INC	42,100.00	993,139.00
FIRST MERCHANTS CORP	48,880.00	1,242,529.60
FIVE BELOW INC	88,004.00	2,824,928.40
FIVE PRIME THERAPEUTICS INC	22,029.00	914,203.50
FLEETMATICS GROUP PLC	23,231.00	1,179,902.49
FLEXTRONICS INTERNATIONAL LTD	521,878.00	5,850,252.38
FLIGHT CENTRE TRAVEL GROUP LTD	19,868.00	576,608.49
FLOWSERVE CORP	59,750.00	2,514,280.00
FLSMIDTH & CO A/S DKK20	50,167.00	1,752,609.97
FOOT LOCKER INC	68,872.00	4,482,878.48
FORD MOTOR CO	147,607.00	2,079,782.63
FOUR CORNERS PROPERTY TRUST IN	4,800.00	115,968.00
FRESENIUS MEDICAL CARE AG & CO	8,613.00	727,265.35
FRESENIUS SE & CO KGAA	5,816.00	416,793.24
FRESHPET INC	129,870.00	1,102,596.30
FTI CONSULTING INC	12,155.00	421,292.30
FUJI HEAVY INDUSTRIES LTD	20,000.00	835,778.66
FUJIFILM HOLDINGS CORP	6,900.00	291,383.67
FULTON FINANCIAL CORP	107,423.00	1,397,573.23
GALAXY ENTERTAINMENT GROUP LTD	98,000.00	309,168.21
GALP ENERGIA SGPS SA	212,958.00	2,479,924.87
GARTNER INC	20,000.00	1,814,000.00
GENERAC HOLDINGS INC	70,401.00	2,095,837.77
GENERAL DYNAMICS CORP	30,550.00	4,196,348.00
GENERAL MOTORS CO	109,191.00	3,713,585.91
GENWORTH FINANCIAL INC	364,614.00	1,360,010.22
GERRESHEIMER AG	14,112.00	1,106,663.00
GETINGE AB	133,801.00	3,531,269.73
G-III APPAREL GROUP LTD	5,099.00	225,681.74
GILEAD SCIENCES INC	108,299.00	10,958,775.81
GLAXOSMITHKLINE PLC	280,316.00	5,672,655.94
GLENORE PLC	855,518.00	1,140,905.74
GLOBAL BRASS & COPPER HOLDINGS	17,118.00	364,613.40
GLOBAL PAYMENTS INC	31,820.00	2,052,708.20
GLOBANT SA	20,783.00	779,570.33
GLOBUS MEDICAL INC	63,286.00	1,760,616.52
GLYCOMIMETICS INC	44,245.00	253,081.40
GODADDY INC	11,800.00	378,308.00
GOLDMAN SACHS GROUP INC/THE	11,746.00	2,116,981.58
GOODMAN GROUP	27,491.00	125,406.75
GOODYEAR TIRE & RUBBER CO/THE	155,255.00	5,072,180.85
GPT GROUP/THE	27,315.00	94,993.08
GRAHAM HOLDINGS CO	741.00	359,362.77
GREAT WESTERN BANCORP INC	26,131.00	758,321.62
GUARANTY BANCORP	11,769.00	194,659.26
GUIDEWIRE SOFTWARE INC	11,820.00	711,091.20
GUNMA BANK LTD/THE	52,000.00	305,615.35
H LUNDBECK A/S	60,096.00	2,059,244.57

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2015

Description	Shares or Units	Market Value
HACHIJUNI BANK LTD/THE	52,000.00	322,041.63
HAMMERSON PLC	12,217.00	108,039.82
HANESBRANDS INC	105,400.00	3,101,922.00
HANNON ARMSTRONG SUSTAINABLE I	26,100.00	493,812.00
HANNOVER RUECK SE	15,285.00	1,754,222.69
HANOVER INSURANCE GROUP INC/TH	32,755.00	2,664,291.70
HARTFORD FINANCIAL SERVICES GR	28,988.00	1,259,818.48
HD SUPPLY HOLDINGS INC	10,200.00	306,306.00
HEADWATERS INC	175,825.00	2,966,167.75
HEARTLAND PAYMENT SYSTEMS INC	51,559.00	4,888,824.38
HEARTWARE INTERNATIONAL INC	17,330.00	873,432.00
HEICO CORP	18,601.00	915,169.20
HEIDELBERGCEMENT AG	36,870.00	3,028,723.24
HELMERICH & PAYNE INC	28,816.00	1,543,096.80
HERBALIFE LTD	100,120.00	5,368,434.40
HERCULES OFFSHORE INC	22,864.00	49,614.88
HERITAGE-CRYSTAL CLEAN INC	57,125.00	605,525.00
HESS CORP	9,100.00	441,168.00
HILL-ROM HOLDINGS INC	23,600.00	1,134,216.00
HILLTOP HOLDINGS INC	115,895.00	2,227,501.90
HILTON WORLDWIDE HOLDINGS INC	246,231.00	5,269,343.40
HITACHI HIGH-TECHNOLOGIES CORP	16,500.00	451,265.61
HOKUHOKU FINANCIAL GROUP INC	320,000.00	659,711.51
HOLLYFRONTIER CORP	40,200.00	1,603,578.00
HOLOGIC INC	54,300.00	2,100,867.00
HONG KONG & CHINA GAS CO LTD	106,000.00	207,892.75
HONG KONG EXCHANGES AND CLEARI HKD1	17,000.00	435,410.93
HORIZON BANCORP/IN	978.00	27,344.88
HORMEL FOODS CORP	13,300.00	1,051,764.00
HOYA CORP	16,900.00	699,770.53
HSBC HOLDINGS PLC	713,838.00	5,641,498.68
HSN INC	55,470.00	2,810,664.90
HUBSPOT INC	31,890.00	1,795,725.90
HUMANA INC	17,400.00	3,106,074.00
HUNTINGTON BANCSHARES INC/OH	434,200.00	4,802,252.00
HUNTINGTON INGALLS INDUSTRIES	36,142.00	4,584,612.70
HURON CONSULTING GROUP INC	46,273.00	2,748,616.20
HUSQVARNA AB	23,019.00	152,903.00
IBERIABANK CORP	17,610.00	969,782.70
ICAP PLC	70,815.00	531,786.70
IDACORP INC	13,220.00	898,960.00
ILLUMINA INC	4,000.00	767,780.00
IMAX CORP	27,681.00	983,782.74
IMPERIAL BRANDS PLC	49,436.00	2,613,257.33
IMPRIVATA INC	61,805.00	698,396.50
INCYTE CORP	19,800.00	2,147,310.00
INDUSTRIA DE DISENO TEXTIL SA	30,708.00	1,057,118.20
INFINEON TECHNOLOGIES AG	16,837.00	247,006.90
INFRAREIT INC	14,030.00	259,555.00
ING GROEP NV	335,373.00	4,535,730.34
INGRAM MICRO INC	48,000.00	1,458,240.00
INGREDION INC	26,612.00	2,550,494.08
INPHI CORP	10,870.00	293,707.40
INTACT FINANCIAL CORP	9,575.00	611,267.01
INTEGRATED DEVICE TECHNOLOGY I	7,900.00	208,165.00
INTEL CORP	366,350.00	12,620,757.50
INTERCONTINENTAL EXCHANGE INC	20,630.00	5,286,643.80
INTERFACE INC	12,655.00	242,216.70
INTERNATIONAL CONSOLIDATED AIR	253,308.00	2,277,019.18
INTERNATIONAL PAPER CO	98,890.00	3,728,153.00
INTERSECT ENT INC	34,190.00	769,275.00
INTERSIL CORP	25,540.00	325,890.40
INTESA SANPAOLO SPA	375,318.00	1,259,002.12

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2015

Description	Shares or Units	Market Value
INTUITIVE SURGICAL INC	14,099.00	7,700,309.84
INVENSENSE INC	16,155.00	165,265.65
INVENTURE FOODS INC	25,738.00	182,739.80
INVESTOR AB	6,971.00	258,479.18
IRONWOOD PHARMACEUTICALS INC	62,420.00	723,447.80
ISETAN MITSUKOSHI HOLDINGS LTD	23,000.00	303,237.86
ISS A/S	17,565.00	635,886.85
ITOCHU CORP	92,500.00	1,108,815.77
J2 GLOBAL INC	13,600.00	1,119,552.00
JABIL CIRCUIT INC	205,497.00	4,786,025.13
JAMBA INC	133,377.00	1,799,255.73
JAMES RIVER GROUP HOLDINGS LTD	72,255.00	2,423,432.70
JAPAN AIRLINES CO LTD	16,600.00	601,102.26
JAPAN REAL ESTATE INVESTMENT C	21.00	102,473.08
JAPAN RETAIL FUND INVESTMENT C	40.00	77,210.19
JAPAN TOBACCO INC	34,500.00	1,282,260.21
JETBLUE AIRWAYS CORP	99,960.00	2,264,094.00
JOHN WILEY & SONS INC	25,010.00	1,126,200.30
JOHNSON & JOHNSON	213,144.00	21,894,151.68
JONES LANG LASALLE INC	20,987.00	3,354,981.82
JPMORGAN CHASE & CO	359,000.00	23,704,770.00
JTEKT CORP	13,600.00	226,676.08
JUNIPER NETWORKS INC	234,831.00	6,481,335.60
K+S AG	36,797.00	944,152.37
KAISER ALUMINUM CORP	18,821.00	1,574,564.86
KAJIMA CORP	10,000.00	60,185.37
KAMIGUMI CO LTD	26,000.00	226,509.82
KANEKA CORP	7,000.00	73,610.70
KAO CORP	3,600.00	187,189.81
KBC GROEP NV	30,801.00	1,929,587.81
KBR INC	70,561.00	1,193,892.12
KEIHIN CORP	97,700.00	1,736,419.54
KENNEDY-WILSON HOLDINGS INC	126,217.00	3,039,305.36
KERRY PROPERTIES LTD	146,000.00	398,431.00
KILROY REALTY CORP	3,800.00	240,464.00
KINGFISHER PLC	864,961.00	4,200,683.54
KLEPIERRE	2,669.00	118,843.73
KNIGHT TRANSPORTATION INC	34,125.00	826,848.75
KOBE STEEL LTD	80,000.00	88,449.22
KONAMI HOLDINGS CORP	3,800.00	91,229.06
KONICA MINOLTA INC	275,300.00	2,796,596.55
KONINKLIJKE AHOLD NV	103,094.00	2,181,024.96
KORN/FERRY INTERNATIONAL	7,049.00	233,885.82
KOSE CORP	1,900.00	178,004.06
KROGER CO/THE	184,645.00	7,723,700.35
KYOWA HAKKO KIRIN CO LTD	21,000.00	334,303.15
LACLEDE GROUP INC/THE	28,275.00	1,679,817.75
LAKELAND BANCORP INC	181,011.00	2,134,119.69
LAND SECURITIES GROUP PLC	12,427.00	215,581.15
LANDSTAR SYSTEM INC	20,900.00	1,225,785.00
LANXESS AG	25,525.00	1,183,422.83
LATTICE SEMICONDUCTOR CORP	21,160.00	136,905.20
LEAR CORP	63,339.00	7,779,929.37
LEIDOS HOLDINGS INC	29,000.00	1,631,540.00
LENDEASE GROUP	11,587.00	120,213.54
LEXMARK INTERNATIONAL INC	55,200.00	1,791,240.00
LI & FUNG LTD	416,000.00	282,874.53
LIFEPOINT HEALTH INC	6,500.00	477,100.00
LINCOLN NATIONAL CORP	94,200.00	4,734,492.00
LINDBLAD EXPEDITIONS HOLDINGS	75,407.00	837,771.77
LINK REIT	36,500.00	218,524.80
LINKEDIN CORP	22,200.00	4,996,776.00
LIVANOVA PLC	12,255.00	727,579.35

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Description	Shares or Units	Market Value
LIVE NATION ENTERTAINMENT INC	53,662.00	1,318,475.34
LLOYDS BANKING GROUP PLC GBP0.1	2,261,067.00	2,435,121.07
LONZA GROUP AG	15,867.00	2,585,322.38
LOUISIANA-PACIFIC CORP	39,150.00	705,091.50
LOWE'S COS INC	74,100.00	5,634,564.00
LUXFER HOLDINGS PLC ADR	39,320.00	386,908.80
LYONDELLBASELL INDUSTRIES NV	55,363.00	4,811,044.70
MACQUARIE GROUP LTD	26,061.00	1,569,375.53
MAGNA INTL INC	42,760.00	1,727,515.08
MANPOWERGROUP INC	19,000.00	1,601,510.00
MANULIFE FINANCIAL CORP	10,812.00	161,428.90
MARATHON OIL CORP	186,140.00	2,343,502.60
MARATHON PETROLEUM CORP	170,957.00	8,862,410.88
MARKETAXESS HOLDINGS INC	8,875.00	990,361.25
MARKETO INC	36,715.00	1,054,087.65
MARKS & SPENCER GROUP PLC	606,714.00	4,045,522.60
MARUI GROUP CO LTD	10,400.00	171,006.27
MASONITE INTERNATIONAL CORP	42,751.00	2,617,643.73
MAZDA MOTOR CORP	2,900.00	60,847.08
MCKESSON CORP	37,841.00	7,463,380.43
MEDIOBANCA SPA	10,616.00	102,463.25
MEDIPAL HOLDINGS CORP	40,100.00	691,362.03
MEIJI HOLDINGS CO LTD	12,400.00	1,035,953.22
MENTOR GRAPHICS CORP	60,691.00	1,117,928.22
MERCK KGAA	52,923.00	5,149,402.13
METRO AG	100,661.00	3,232,328.19
MGIC INVESTMENT CORP	660,403.00	5,831,358.49
MGM RESORTS INTERNATIONAL	235,362.00	5,347,424.64
MICHAEL KORS HOLDINGS LTD	90,126.00	3,610,447.56
MICROSOFT CORP	423,630.00	23,502,992.40
MILACRON HOLDINGS CORP	29,875.00	373,736.25
MITSUBISHI ESTATE CO LTD	19,000.00	398,574.32
MITSUBISHI MOTORS CORP	80,800.00	691,832.54
MITSUBISHI TANABE PHARMA CORP	51,200.00	892,100.20
MITSUBISHI UFJ FINANCIAL GROUP	190,400.00	1,198,319.40
mitsui chemicals inc	187,000.00	842,545.36
mitsui fudosan co ltd	14,000.00	355,658.99
MIXI INC	22,200.00	839,685.73
MIZUHO FINANCIAL GROUP INC	517,100.00	1,046,708.87
MKS INSTRUMENTS INC	71,410.00	2,570,760.00
MOBILEYE NV	30,900.00	1,306,452.00
MONARCH CASINO & RESORT INC	33,819.00	768,367.68
MONDI PLC	13,280.00	261,109.05
MONOLITHIC POWER SYSTEMS INC	15,155.00	965,525.05
MOODY'S CORP	67,519.00	6,774,856.46
MOOG INC	6,499.00	393,839.40
MORGAN STANLEY	263,300.00	8,375,573.00
MORNINGSTAR INC	930.00	74,781.30
MORPHOSYS AG	17,390.00	1,089,052.14
MOSAIC CO/THE	30,394.00	838,570.46
MS&AD INSURANCE GROUP HOLDINGS	65,100.00	1,931,975.45
MSCI INC	6,900.00	497,697.00
MUENCHENER RUECKVERSICHERUNGS-G NPV REGD	12,289.00	2,463,657.73
MULTI PACKAGING SOLUTIONS INTE	3,500.00	60,725.00
MURATA MANUFACTURING CO LTD	3,300.00	481,990.08
MURPHY OIL CORP	80,944.00	1,817,192.80
MURPHY USA INC	13,450.00	816,953.00
MYOKARDIA INC	37,000.00	542,420.00
NABORS INDUSTRIES LTD	267,402.00	2,275,591.02
NATIONAL AUSTRALIA BANK LTD	83,207.00	1,828,225.04
NATIONAL CINEMEDIA INC	62,421.00	980,633.91
NATIONAL GENERAL HOLDINGS CORP	40,255.00	879,974.30
NATIONAL OILWELL VARCO INC	27,430.00	918,630.70

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Description	Shares or Units	Market Value
NCI BUILDING SYSTEMS INC	55,882.00	693,495.62
NELNET INC	34,300.00	1,151,451.00
NESTLE SA	54,345.00	4,047,372.38
NETAPP INC	19,400.00	514,682.00
NETFLIX INC	15,200.00	1,738,576.00
NETSCOUT SYSTEMS INC	38,135.00	1,170,744.50
NETSUITE INC	30,700.00	2,597,834.00
NEW WORLD DEVELOPMENT CO LTD	585,000.00	578,195.26
NEW YORK COMMUNITY BANCORP INC	108,400.00	1,769,088.00
NEW YORK TIMES CO/THE	56,600.00	759,572.00
NEXON CO LTD	92,000.00	1,513,512.53
NHK SPRING CO LTD	56,300.00	571,915.68
NIKE INC	37,400.00	2,337,500.00
NIMBLE STORAGE INC	61,335.00	564,282.00
NINTENDO CO LTD	5,900.00	821,767.28
NIPPON BUILDING FUND INC	23.00	110,320.46
NIPPON EXPRESS CO LTD	202,000.00	960,505.37
NIPPON TELEGRAPH & TELEPHONE C	11,300.00	454,273.22
NIPPON YUSEN KK	177,000.00	434,057.92
NISSAN MOTOR CO LTD	400,400.00	4,258,795.23
NITTO DENKO CORP	6,300.00	466,732.59
NIVALIS THERAPEUTICS INC	21,700.00	167,958.00
NN GROUP NV	58,166.00	2,056,695.37
NOBLE CORP PLC	590,335.00	6,228,034.25
NOBLE GROUP LTD	1,993,800.00	562,168.26
* NOK CORP	31,600.00	750,761.00
* NOKIA OYJ	57,040.00	408,643.03
NOMURA HOLDINGS INC	113,600.00	641,304.76
NORTHROP GRUMMAN CORP	49,173.00	9,284,354.13
NOVARTIS AG	45,166.00	3,916,492.30
NOVAVAX INC	134,398.00	1,127,599.22
NOVO NORDISK A/S	42,214.00	2,457,331.88
NRG ENERGY INC	38,421.00	452,215.17
NRG YIELD INC	23,935.00	353,280.60
NSK LTD	10,800.00	119,047.34
NTT DOCOMO INC	21,600.00	446,023.50
NU SKIN ENTERPRISES INC	54,908.00	2,080,464.12
NUMERICABLE-SFR SA	2,788.00	101,458.25
NVR INC	1,281.00	2,104,683.00
NXP SEMICONDUCTORS NV	27,600.00	2,325,300.00
OCEANEERING INTERNATIONAL INC	83,482.00	3,132,244.64
OCULAR THERAPEUTIX INC	28,145.00	263,718.65
OIL STATES INTERNATIONAL INC	137,500.00	3,746,875.00
OMNOVA SOLUTIONS INC	142,645.00	874,413.85
ONEBEACON INSURANCE GROUP LTD	35,372.00	438,966.52
ORION OYJ	6,789.00	235,775.26
ORIX CORP	84,400.00	1,203,609.39
OSRAM LICHT AG	33,210.00	1,399,388.93
OTONOMY INC	28,935.00	802,946.25
OWENS & MINOR INC	65,708.00	2,364,173.84
PALO ALTO NETWORKS INC	11,700.00	2,060,838.00
PANASONIC CORP	32,000.00	329,988.76
PANDORA A/S	7,942.00	1,008,096.89
PAPA JOHN'S INTERNATIONAL INC	14,097.00	787,599.39
PARTNERS GROUP HOLDING AG (REGD)	293.00	105,740.51
PATTERN ENERGY GROUP INC	28,560.00	597,189.60
PAYLOCITY HOLDING CORP	19,500.00	790,725.00
PAYPAL HOLDINGS INC	60,800.00	2,200,960.00
PBF ENERGY INC	11,700.00	430,677.00
PDC ENERGY INC	37,843.00	2,020,059.34
PDF SOLUTIONS INC	18,515.00	200,702.60
PEBBLEBROOK HOTEL TRUST	44,744.00	1,253,726.88
PEPSICO INC	58,958.00	5,891,083.36

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Description	Shares or Units	Market Value
PERFORMANCE SPORTS GROUP LTD	119,373.00	1,149,561.99
PERSIMMON PLC	68,367.00	2,042,529.28
PETROFAC LTD	182,270.00	2,138,436.11
PEUGEOT SA	174,525.00	3,072,249.36
PFIZER INC	617,750.00	19,940,970.00
PHILIP MORRIS INTERNATIONAL IN	65,215.00	5,733,050.65
PHYSICIANS REALTY TRUST	140,114.00	2,362,322.04
PNM RESOURCES INC	73,020.00	2,232,221.40
POLYCOM INC	87,064.00	1,096,135.76
POPEYES LOUISIANA KITCHEN INC	7,745.00	453,082.50
PORTLAND GENERAL ELECTRIC CO	32,775.00	1,192,026.75
PORTOLA PHARMACEUTICALS INC	34,553.00	1,777,751.85
POST HOLDINGS INC	40,907.00	2,523,961.90
POST PROPERTIES INC	17,800.00	1,053,048.00
POWER ASSETS HOLDINGS LTD	21,500.00	197,796.17
PRA HEALTH SCIENCES INC	33,997.00	1,539,044.19
PREFERRED APARTMENT COMMUNITIE	47,807.00	625,315.56
PRICELINE GROUP INC/THE	12,650.00	16,128,117.50
PRIMERICA INC	17,103.00	807,774.69
PRINCIPAL FINANCIAL GROUP INC	7,900.00	355,342.00
PRIVATEBANCORP INC	55,490.00	2,276,199.80
PROGRESSIVE CORP/THE	11,500.00	365,700.00
PROSIEBENSAT.1 MEDIA SE	22,650.00	1,150,638.56
PROVIDENT FINANCIAL SERVICES I	22,400.00	451,360.00
PROXIMUS SADP	21,215.00	691,375.64
PRUDENTIAL FINANCIAL INC	9,120.00	742,459.20
PRUDENTIAL PLC	23,894.00	539,177.88
PRYSMIAN SPA	67,405.00	1,483,478.76
PS BUSINESS PARKS INC	30,510.00	2,667,489.30
PTC INC	27,860.00	964,791.80
PTC THERAPEUTICS INC	20,792.00	673,660.80
PUBLIC SERVICE ENTERPRISE GROU	131,470.00	5,086,574.30
QANTAS AIRWAYS LTD	456,507.00	1,358,418.52
QBE INSURANCE GROUP LTD	19,731.00	180,733.09
QUEST DIAGNOSTICS INC	22,300.00	1,586,422.00
QUIDEL CORP	58,330.00	1,236,596.00
RADWARE LTD	42,515.00	652,180.10
RAKUTEN INC	15,900.00	185,441.61
RANDSTAD HOLDING NV	8,026.00	501,583.58
RAYMOND JAMES FINANCIAL INC	31,700.00	1,837,649.00
RED HAT INC	29,900.00	2,476,019.00
REDWOOD TRUST INC	89,765.00	1,184,898.00
REGENCY CENTERS CORP	6,200.00	422,344.00
REGENERON PHARMACEUTICALS INC	5,700.00	3,094,359.00
REGULUS THERAPEUTICS INC	37,220.00	324,558.40
REINSURANCE GROUP OF AMERICA I	36,585.00	3,129,846.75
RELANCE STEEL & ALUMINUM CO	2,261.00	130,934.51
RELX PLC ORD GBP0.14	16,966.00	299,324.06
RELYPSA INC	24,255.00	687,386.70
RENAISSANCERE HOLDINGS LTD	13,250.00	1,499,767.50
RENAULT SA USINES EUR3.81	1,483.00	149,225.35
REVLON INC	50,392.00	1,402,913.28
REXAM PLC	227,945.00	2,030,927.39
REXNORD CORP	28,170.00	510,440.40
RIO TINTO LTD	6,667.00	216,869.25
RLJ LODGING TRUST	107,010.00	2,314,626.30
ROCHE HOLDING AG	24,106.00	6,656,242.16
ROGERS COMMUNICATIONS INC CL B	5,359.00	184,098.68
ROGERS CORP	47,585.00	2,453,958.45
ROSS STORES INC	15,520.00	835,131.20
ROWAN COS PLC	388,316.00	6,581,956.20
ROYAL BANK OF CANADA	13,699.00	731,251.06
ROYAL BANK OF SCOTLAND GROUP P	24,836.00	110,549.46

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Description	Shares or Units	Market Value
ROYAL CARIBBEAN CRUISES LTD	27,300.00	2,763,033.00
ROYAL DUTCH SHELL PLC A SHS	136,764.00	3,076,056.77
ROYAL DUTCH SHELL PLC B SHS	37,039.00	842,351.20
ROYAL MAIL PLC	123,503.00	808,217.96
RSP PERMIAN INC	68,760.00	1,677,056.40
RUCKUS WIRELESS INC	180,750.00	1,935,832.50
SABMILLER PLC	14,402.00	863,837.15
SAFRAN SA	1,252.00	86,186.22
SAGE GROUP PLC/THE	38,321.00	340,864.79
SALESFORCE.COM INC	59,600.00	4,672,640.00
SANDERSON FARMS INC	12,596.00	976,441.92
SANOFI	90,486.00	7,725,982.42
SANTEN PHARMACEUTICAL CO LTD	12,400.00	206,778.33
SANTOS LTD	19,425.00	52,008.18
SBM OFFSHORE NV	156,458.00	1,981,737.39
SCENTRE GROUP	84,484.00	257,543.94
SCOR SE CONSOLIDATION)	28,644.00	1,073,812.37
SCOTTS MIRACLE-GRO CO/THE	18,959.00	1,223,045.09
SEACOAST BANKING CORP OF FLORI	111,175.00	1,665,401.50
SEGRO PLC	11,617.00	73,523.14
SEMGROUP CORP	20,035.00	578,210.10
SERVICENOW INC	41,000.00	3,548,960.00
SHERWIN-WILLIAMS CO/THE	2,850.00	739,860.00
SHIMADZU CORP	33,000.00	560,995.85
SHIONOGI & CO LTD	42,700.00	1,953,348.74
SHIRE PLC	14,458.00	1,001,127.18
SIEMENS AG	29,175.00	2,848,549.09
SIGNATURE BANK/NEW YORK NY	11,910.00	1,826,636.70
SILICON LABORATORIES INC	6,800.00	330,072.00
SINGAPORE AIRLINES LTD	46,600.00	367,899.06
SINGAPORE TELECOMMUNICATIONS L	1,123,700.00	2,906,974.24
SINO LAND CO LTD	294,000.00	430,938.76
SINO-FOREST CORP	215,999.00	-
SKANSKA AB	3,335.00	65,192.04
SKY PLC	191,400.00	3,137,001.60
SLM CORP	74,700.00	487,044.00
SNC-LAVALIN GROUP INC	2,183.00	64,620.95
SOCIETE BIC SA	2,712.00	446,767.82
SOCIETE GENERALE SA	21,913.00	1,013,340.19
SOFTBANK GROUP CORP	43,200.00	2,204,620.18
SOFTWARE AG	53,372.00	1,531,778.86
SOLAR CAPITAL LTD	58,695.00	964,358.85
SOMPO JAPAN NIPPONKOA HOLDINGS	39,400.00	1,313,715.38
SONY CORP	43,700.00	1,090,547.34
SOUTH JERSEY INDUSTRIES INC	41,650.00	979,608.00
SOUTHWEST AIRLINES CO	143,060.00	6,160,163.60
SOUTHWEST GAS CORP	16,645.00	918,138.20
SPIRIT AEROSYSTEMS HOLDINGS IN	94,570.00	4,735,119.90
STANDARD CHARTERED PLC	302,265.00	2,511,330.77
STARBUCKS CORP	45,700.00	2,743,371.00
STATE STREET CORP	56,900.00	3,775,884.00
STERIS PLC	20,800.00	1,567,072.00
STERLING CONSTRUCTION CO INC	65,007.00	395,242.56
STEVEN MADDEN LTD	34,866.00	1,053,650.52
STEWART INFORMATION SERVICES C	25,755.00	961,434.15
STOCKLAND	36,855.00	109,936.81
STORA ENSO OYJ	37,758.00	344,128.56
SUMITOMO CHEMICAL CO LTD	196,000.00	1,142,158.80
SUMITOMO HEAVY INDUSTRIES LTD	82,000.00	373,548.34
SUMITOMO MITSUI FINANCIAL GROU	31,800.00	1,217,596.67
SUMMIT MATERIALS INC	35,915.78	719,752.13
SUN HUNG KAI PROPERTIES LTD	14,000.00	169,080.60
SUNCOR ENERGY INC NEW	148,039.00	3,806,747.59

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Description	Shares or Units	Market Value
SUNEDISON SEMICONDUCTOR LTD	28,300.00	221,872.00
SUNTORY BEVERAGE & FOOD LTD	75,800.00	3,352,225.59
SUNTRUST BANKS INC	202,233.00	8,663,661.72
SUZUKEN CO LTD/AICHI JAPAN	20,000.00	768,942.97
SVB FINANCIAL GROUP	12,940.00	1,538,566.00
SVENSKA CELLULOSA AB SCA NPV (POST SPLIT)	95,105.00	2,780,749.01
SWEDISH MATCH AB	21,500.00	765,580.15
SWIFT TRANSPORTATION CO	59,312.00	819,691.84
SWISS LIFE HOLDING AG	2,348.00	636,376.02
SWISS RE AG	40,862.00	4,006,598.70
SYMANTEC CORP	411,438.00	8,640,198.00
SYNAPTICS INC	6,055.00	486,458.70
SYNCHRONY FINANCIAL	32,340.00	983,459.40
SYNERGY RESOURCES CORP	29,740.00	253,384.80
SYNOPSIS INC	41,800.00	1,906,498.00
SYNOVUS FINANCIAL CORP	13,112.00	424,566.56
SYNTEL INC	14,897.00	674,089.25
T ROWE PRICE GROUP INC	12,040.00	860,739.60
T&D HOLDINGS INC	15,000.00	200,631.77
TAKE-TWO INTERACTIVE SOFTWARE	130,987.00	4,563,587.08
TANGER FACTORY OUTLET CENTERS	40,100.00	1,311,270.00
TAUBMAN CENTERS INC	19,900.00	1,526,728.00
TAYLOR WIMPEY PLC	865,294.00	2,590,249.71
TCF FINANCIAL CORP	85,400.00	1,205,848.00
TD AMERITRADE HOLDING CORP	74,400.00	2,582,424.00
TDK CORP	1,200.00	78,008.23
TEAM HEALTH HOLDINGS INC	56,056.00	2,460,297.84
TECHNIP SA	43,600.00	2,166,132.17
TECHTRONIC INDUSTRIES CO LTD	32,500.00	132,513.56
TEIJIN LTD	357,000.00	1,231,597.26
TELADOC INC	55,716.00	1,000,659.36
TELE2 AB	20,111.00	202,169.15
TELEDYNE TECHNOLOGIES INC	33,457.00	2,967,635.90
TELEFONAKTIEBOLAGET LM ERICSSO TELEFONAKTIEBOLAGET SEK1 SER B	46,909.00	457,928.35
TELEFONICA SA	321,748.00	3,577,284.51
TELENOR ASA	188,781.00	3,162,932.45
TELSTRA CORP LTD	65,894.00	268,950.02
TENNECO INC	8,027.00	368,519.57
TESARO INC	25,543.00	1,336,409.76
TESCO PLC	1,160,559.00	2,557,269.13
TESLA MOTORS INC	15,430.00	3,703,354.30
TESORO CORP	76,147.00	8,023,609.39
TETRAPHASE PHARMACEUTICALS INC	53,270.00	534,298.10
TEVA PHARMACEUTICAL INDUSTRIES ADR	69,693.00	4,574,648.52
TEXAS ROADHOUSE INC	29,260.00	1,046,630.20
TEXTRON INC	95,300.00	4,003,553.00
THALES SA	8,967.00	673,092.88
THOR INDUSTRIES INC	14,200.00	797,330.00
T-MOBILE US INC	69,400.00	2,714,928.00
TOKIO MARINE HOLDINGS INC	20,100.00	787,324.45
TOKYO ELECTRIC POWER CO HOLDIN	216,300.00	1,256,857.66
TOPBUILD CORP	67,474.00	2,076,174.98
TOSHIBA CORP	419,000.00	870,427.65
TOTAL SA	77,977.00	3,495,410.22
TOYOTA MOTOR CORP	46,800.00	2,913,158.32
TRACTOR SUPPLY CO	43,700.00	3,736,350.00
TRANSOCEAN LTD	139,577.00	1,727,963.26
TRAVELERS COS INC/THE	89,675.00	10,120,720.50
TREVENA INC	44,650.00	468,825.00
TRIMBLE NAVIGATION LTD	25,000.00	536,250.00
TRINET GROUP INC	43,965.00	850,722.75
TRINITY INDUSTRIES INC	83,575.00	2,007,471.50
TRIUMPH GROUP INC	26,300.00	1,045,425.00

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Description	Shares or Units	Market Value
TRIVASCULAR TECHNOLOGIES INC	69,975.00	465,333.75
TUESDAY MORNING CORP	220,580.00	1,433,770.00
TUMI HOLDINGS INC	22,145.00	368,271.35
UBS GROUP AG	14,493.00	282,620.74
UDR INC	11,600.00	435,812.00
ULTRAGENYX PHARMACEUTICAL INC	1,600.00	179,488.00
ULTRATECH INC	10,135.00	200,875.70
UNIBAIL-RODAMCO SE	1,545.00	393,401.37
UNICREDIT SPA	566,111.00	3,157,852.36
UNILEVER PLC	19,677.00	848,741.50
UNITED COMMUNITY BANKS INC/GA	153,340.00	2,988,596.60
UNITED CONTINENTAL HOLDINGS IN	113,700.00	6,515,010.00
UNITED THERAPEUTICS CORP	60,136.00	9,417,898.96
UNITEDHEALTH GROUP INC	57,600.00	6,776,064.00
UNUM GROUP	108,510.00	3,612,297.90
UPM-KYMMENE OYJ	34,164.00	639,445.85
US CONCRETE INC	27,695.00	1,458,141.75
VALEANT PHARMACEUTICALS INTERN	40,860.00	4,153,419.00
VALEANT PHARMACEUTICALS INTL	4,967.00	502,599.90
VALEO SA	4,888.00	756,916.89
VALERO ENERGY CORP	139,790.00	9,884,550.90
VALSPAR CORP/THE	14,500.00	1,202,775.00
VERINT SYSTEMS INC	18,215.00	738,800.40
VERISIGN INC	75,186.00	6,568,248.96
VERIZON COMMUNICATIONS INC	181,610.00	8,394,014.20
VERTEX PHARMACEUTICALS INC	29,400.00	3,699,402.00
VESTAS WIND SYSTEMS A/S	16,552.00	1,165,660.95
VINCI SA	10,948.00	703,340.93
VIOLIN MEMORY INC	323,005.00	290,736.80
VISA INC	190,500.00	14,773,275.00
VIVENDI SA	80,594.00	1,738,728.35
VODAFONE GROUP PLC	1,496,846.00	4,875,704.91
VONOVIA SE	7,091.00	219,919.32
VOYA FINANCIAL INC	218,608.00	8,068,821.28
VOYAGER THERAPEUTICS INC	20,900.00	457,710.00
VULCAN MATERIALS CO	58,500.00	5,555,745.00
WABTEC CORP/DE	58,300.00	4,146,296.00
WADDELL & REED FINANCIAL INC	33,888.00	971,230.08
WAGeworks INC	30,355.00	1,377,206.35
WASHINGTON FEDERAL INC	44,200.00	1,053,286.00
WATSCO INC	15,150.00	1,774,519.50
WATTS WATER TECHNOLOGIES INC	34,300.00	1,703,681.00
WAYFAIR INC	29,640.00	1,411,456.80
WEINGARTEN REALTY INVESTORS	25,600.00	885,248.00
WELLCARE HEALTH PLANS INC	23,042.00	1,802,114.82
WERNER ENTERPRISES INC	42,981.00	1,005,325.59
WEST CORP	12,910.00	278,468.70
WEST FRASER TIMBER CO LTD	10,097.00	381,826.66
WEST JAPAN RAILWAY CO	2,100.00	146,534.76
WESTERN ALLIANCE BANCORP	78,031.00	2,798,191.66
WESTERN DIGITAL CORP	4,800.00	288,240.00
WESTERN REFINING INC	131,849.00	4,696,461.38
WESTFIELD CORP	30,806.00	213,146.73
WESTON (GEORGE) LTD	1,358.00	104,545.76
WESTPAC BANKING CORP	8,328.00	203,341.26
WGL HOLDINGS INC	8,305.00	523,131.95
WH GROUP LTD	683,000.00	381,591.32
WHOLE FOODS MARKET INC	39,489.00	1,322,881.50
WILLIAM HILL PLC	173,161.00	1,010,679.11
WINGSTOP INC	46,230.00	1,054,506.30
WISDOMTREE INVESTMENTS INC	71,395.00	1,119,473.60
WOLTERS KLUWER NV	46,813.00	1,574,661.97
WOLVERINE WORLD WIDE INC	14,848.00	248,110.08

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WORKDAY INC		17,600.00	1,402,368.00
WORLD FUEL SERVICES CORP		31,800.00	1,223,028.00
WPP PLC		64,536.00	1,486,719.51
WPX ENERGY INC		12,623.00	72,456.02
XENOPORT INC		121,540.00	667,254.60
XPO LOGISTICS INC		33,646.00	916,853.50
YAMAHA CORP		2,500.00	61,286.83
YAMAZAKI BAKING CO LTD		13,000.00	295,565.05
YUE YUEN INDUSTRIAL HOLDINGS L		82,500.00	280,494.57
ZENDESK INC		40,415.00	1,068,572.60
ZYNGA INC		224,500.00	601,660.00
CORPORATE STOCK - COMMON Total		74,252,358.78	\$ 1,722,596,572.88
CORPORATE STOCK - PREFERRED			
AES TRUST III	PFD 6.750% CUMULATIVE	1,096.00	55,211.00
ALCOA INC	PFD 5.375% CUMULATIVE	2,770.00	92,275.63
ALLY FINANCIAL INC	PFD 8.500% NON-CUMULATIVE	28,772.00	741,166.72
ARCELORMITTAL	PFD 6.000% CUMULATIVE	13,042.00	84,903.42
BANK OF AMERICA CORP	VAR RT 07/29/2049 DD 01/30/08	240,000.00	244,200.00
CHESAPEAKE ENERGY CORP	PFD 5.750% CUMULATIVE	30.00	6,131.25
DRAEGERWERK AG & CO KGAA	PFD	13,800.00	1,028,528.39
HERCULES INC	6.500% 06/30/2029 DD 09/30/04	1,370,000.00	1,157,650.00
PORSCHE AUTOMOBIL HOLDING SE	PFD	2,285.00	124,134.60
SLM CORP	PFD 6.970% CUMULATIVE	1,655.00	71,247.75
VOLKSWAGEN AG	PFD	1,732.00	251,646.83
CORPORATE STOCK - PREFERRED Total			\$ 3,857,095.59
TOTAL COMMON STOCK AND OTHER EQUITIES			\$ 1,726,453,668.47
OTHER			
90DAY EURODOLLAR FUTURE (CME)	EXP DEC 16	83.00	\$ (32,413.75)
90DAY EURODOLLAR FUTURE (CME)	EXP DEC 17	(83.00)	(42,463.63)
AMSTERDAM INDEX FUTURE (EOE)	EXP JAN 16	(27.00)	(51,034.37)
BRAZILIAN GOVERNMENT INTERNATI	4.250% 01/07/2025 DD 11/01/13	435,000.00	350,175.00
CAC40 EURO INDEX FUT (EOP)	EXP JAN 16	108.00	46,108.39
CALIFORNIA ST	1.250% 11/01/2016 DD 11/05/13	1,000,000.00	1,003,910.00
CANADA GOVERNMENT INTERNATIONA	1.625% 02/27/2019 DD 02/27/14	420,000.00	420,377.58
CASH COLLATERAL CITIBANK		(1,881,592.97)	(1,881,592.97)
COLOMBIA GOVERNMENT INTERNATIO	4.000% 02/26/2024 DD 09/26/13	345,000.00	328,612.50
COLOMBIA GOVERNMENT INTERNATIO	4.500% 01/28/2026 DD 09/28/15	865,000.00	826,075.00
DAX INDEX FUTURE (EUX)	EXP MAR 16	15.00	118,074.31
FMS WERTMANAGEMENT AOER	1.125% 09/05/2017 DD 09/05/14	880,000.00	878,273.44
FMS WERTMANAGEMENT AOER	1.125% 10/14/2016 DD 09/18/13	1,525,000.00	1,526,945.90
FMS WERTMANAGEMENT AOER	1.625% 11/20/2018 DD 11/20/13	2,163,000.00	2,169,594.99
FTSE 100 INDEX FUTURE (LIF)	EXP MAR 16	(41.00)	(143,218.86)
HANG SENG INDEX FUTURE (HKG)	EXP JAN 16	66.00	(57,534.13)
HELLENIC REPUBLIC GOVERNMENT 144A	3.375% 07/17/2017	200,000.00	204,283.06
HELLENIC REPUBLIC GOVERNMENT REGS	STEP 02/24/2024	30,000.00	23,447.79
HELLENIC REPUBLIC GOVERNMENT REGS	STEP 02/24/2035	25,000.00	15,455.33
HELLENIC REPUBLIC GOVERNMENT REGS	STEP 02/24/2036	15,000.00	9,181.79
HELLENIC REPUBLIC GOVERNMENT REGS	STEP 02/24/2038	30,000.00	18,167.39
HELLENIC REPUBLIC GOVERNMENT REGS	STEP 02/24/2039	60,000.00	37,124.74
HELLENIC REPUBLIC GOVERNMENT REGS	STEP 02/24/2041	105,000.00	64,983.12
IBEX 35 INDEX FUTURE (MFM)	EXP JAN 16	39.00	(56,254.39)
ICELAND GOVERNMENT INTERN REGS	4.875% 06/16/2016 DD 06/16/11	322,000.00	326,833.54
ILLINOIS ST	5.877% 03/01/2019 DD 03/10/11	1,000,000.00	1,074,560.00
JAPAN FINANCE ORGANIZATION FOR	5.000% 05/16/2017 DD 05/16/07	600,000.00	628,799.40
KFW	1.125% 08/06/2018 DD 07/15/15	1,331,000.00	1,320,123.07
MET SAINT LOUIS MO SWR DIST WS	5.000% 05/01/2042 DD 08/23/12	285,000.00	323,902.50
MEXICAN BONOS	10.000% 12/05/2024	10,000,000.00	728,871.56
MEXICAN BONOS	7.500% 06/03/2027	3,000,000.00	188,554.03
MEXICAN BONOS	7.750% 05/29/2031	1,000,000.00	63,503.82
MEXICAN BONOS	8.500% 05/31/2029	500,000.00	33,847.83
MSCI SINGAPORE INDEX FUT (SGX)	EXP JAN 16	95.00	8,867.24

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NEW JERSEY ST TRANSPRTN TRUSTF	5.000% 06/15/2036 DD 08/29/13	475,000.00	498,750.00
OMXS30 INDEX FUT (SSE)	EXP JAN 16	17.00	7,688.54
PANAMA GOVERNMENT INTERNATIONA	4.000% 09/22/2024 DD 09/22/14	370,000.00	370,000.00
PERUVIAN GOVERNMENT INTERNATIO	4.125% 08/25/2027 DD 08/25/15	512,000.00	501,760.00
PERUVIAN GOVERNMENT INTERNATIO	5.625% 11/18/2050 DD 11/18/10	163,000.00	166,260.00
PROVINCE OF ONTARIO CANADA	1.100% 10/25/2017 DD 10/25/12	460,000.00	457,842.14
PROVINCE OF ONTARIO CANADA	2.000% 09/27/2018 DD 09/27/13	3,395,000.00	3,423,001.96
RUSSELL 2000 MINI IND FUT NYF	EXP MAR 16	34.00	35,785.14
S&P/MIB INDEX FUTURE (MIL)	EXP MAR 16	(19.00)	(24,974.04)
S&P/TSE 60 INDEX FUTURES (MSE)	EXP MAR 16	(38.00)	1,409.27
SOUTH AFRICA GOVERNMENT INTERN	5.375% 07/24/2044 DD 07/24/14	250,000.00	225,000.00
SPI 200 INDEX FUTURE (SFE)	EXP MAR 16	109.00	664,162.21
SWISS MKT INDEX FUTR (OTC)	EXP MAR 16	(7.00)	(8,083.70)
TOPIX INDEX FUTURE (OSE)	EXP MAR 16	(29.00)	65,743.67
TURKEY GOVERNMENT INTERNATIONA	5.750% 03/22/2024	431,000.00	455,360.12
TURKEY GOVERNMENT INTERNATIONA	5.750% 03/22/2024 DD 01/29/14	1,289,000.00	1,361,854.28
UNIV OF CALIFORNIA CA REVENUES	4.767% 05/15/2115 DD 04/08/15	332,000.00	315,071.32
UNIV OF CALIFORNIA CA REVENUES	4.858% 05/15/2039 DD 03/01/12	145,000.00	137,948.65
URUGUAY GOVERNMENT INTERNATION	4.500% 08/14/2024 DD 08/14/13	525,000.00	532,875.00
US 10YR TREAS NTS FUTURE (CBT)	EXP MAR 16	34.00	(14,612.52)
US 2YR TREAS NTS FUT (CBT)	EXP MAR 16	104.00	(34,757.51)
US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 16	(31.00)	3,069.03
US TREAS BD FUTURE (CBT)	EXP MAR 16	(7.00)	12,710.10
US ULTRA BOND (CBT)	EXP MAR 16	(15.00)	(30,650.66)
TOTAL OTHER			\$ 19,597,354.22
EXCHANGE TRADED FUND			
SPDR S&P MIDCAP 400 ETF TRST		8,000.00	\$ 2,032,720.00
TOTAL EXCHANGE TRADED FUND			\$ 2,032,720.00
GOVERNMENT SECURITIES			
COMMIT TO PUR FHLMC GOLD SFM	3.000% 12/01/2045 DD 12/01/15	2,175,000.00	\$ 2,173,181.24
COMMIT TO PUR FHLMC GOLD SFM	3.500% 01/01/2046 DD 01/01/16	6,800,000.00	6,999,815.96
COMMIT TO PUR FHLMC GOLD SFM	3.500% 12/01/2045 DD 12/01/15	8,674,000.00	8,936,181.80
COMMIT TO PUR FHLMC GOLD SFM	4.500% 01/01/2046 DD 01/01/16	2,553,000.00	2,750,219.25
COMMIT TO PUR FHLMC GOLD SFM	5.500% 01/01/2046 DD 01/01/16	600,000.00	663,583.62
COMMIT TO PUR FNMA SF MTG	2.000% 01/01/2031 DD 01/01/16	1,100,000.00	1,079,133.11
COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2031 DD 01/01/16	5,572,000.00	5,616,047.22
COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2046 DD 01/01/16	1,100,000.00	1,062,058.58
COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2031 DD 01/01/16	2,457,000.00	2,531,061.36
COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2046 DD 01/01/16	1,400,000.00	1,400,012.74
COMMIT TO PUR FNMA SF MTG	3.000% 02/01/2031 DD 02/01/16	200,000.00	205,704.34
COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2031 DD 01/01/16	3,640,000.00	3,811,906.28
COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2046 DD 01/01/16	8,430,000.00	8,697,426.58
COMMIT TO PUR FNMA SF MTG	4.000% 01/01/2046 DD 01/01/16	9,036,000.00	9,561,641.29
COMMIT TO PUR FNMA SF MTG	4.000% 12/01/2045 DD 12/01/15	1,483,000.00	1,569,811.04
COMMIT TO PUR FNMA SF MTG	4.500% 01/01/2046 DD 01/01/16	600,000.00	647,925.00
COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2046 DD 01/01/16	1,100,000.00	1,210,747.67
COMMIT TO PUR FNMA SF MTG	5.500% 01/01/2046 DD 01/01/16	1,000,000.00	1,114,722.70
COMMIT TO PUR FNMA SF MTG	6.000% 01/01/2046 DD 01/01/16	900,000.00	1,016,845.65
COMMIT TO PUR GNMA II JUMBOS	4.000% 01/20/2046 DD 01/01/16	2,383,000.00	2,530,634.00
COMMIT TO PUR GNMA II JUMBOS	4.500% 01/20/2046 DD 01/01/16	256,000.00	275,040.00
COMMIT TO PUR GNMA SF MTG	3.000% 01/15/2046 DD 01/01/16	1,100,000.00	1,113,697.64
COMMIT TO PUR GNMA SF MTG	3.500% 01/15/2046 DD 01/01/16	1,400,000.00	1,456,518.14
COMMIT TO PUR GNMA SF MTG	4.000% 01/15/2046 DD 01/01/16	1,002,000.00	1,062,902.56
COMMIT TO PUR GNMA SF MTG	4.500% 01/15/2046 DD 01/01/16	600,000.00	646,500.00
COMMIT TO PUR GNMA SF MTG	5.000% 01/15/2046 DD 01/01/16	900,000.00	985,958.46
FEDERAL FARM CR BK CONS BD	1.150% 10/10/2017 DD 10/10/14	1,170,000.00	1,170,714.87
FEDERAL HOME LN BK CONS BD	0.875% 03/10/2017 DD 02/06/12	2,000,000.00	1,998,586.00
FEDERAL HOME LN BK CONS BD	0.875% 05/24/2017 DD 04/11/14	755,000.00	753,935.45
FEDERAL HOME LN BK CONS BD	1.000% 06/09/2017 DD 05/10/12	2,000,000.00	1,999,588.00
FEDERAL HOME LN BK CONS BD	1.125% 12/08/2017 DD 11/10/14	4,000,000.00	3,997,964.00
FEDERAL HOME LN BK CONS BD	4.000% 09/01/2028 DD 10/04/13	1,560,000.00	1,699,712.04
FEDERAL HOME LN MTG CORP	0.875% 02/22/2017 DD 01/21/14	1,168,000.00	1,167,391.47

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Description		Shares or Units	Market Value
FEDERAL HOME LN MTG CORP	0.875% 03/07/2018 DD 01/17/13	2,995,000.00	2,973,984.09
FEDERAL HOME LN MTG CORP	1.000% 09/29/2017 DD 08/10/12	1,000,000.00	997,246.00
FEDERAL HOME LN MTG CORP	1.200% 10/29/2018 DD 10/29/15	2,840,000.00	2,819,259.48
FEDERAL NATL MTG ASSN	1.000% 09/20/2017 DD 09/20/12	10,915,000.00	10,890,954.26
FEDERAL NATL MTG ASSN	7.125% 01/15/2030 DD 01/15/00	743,000.00	1,088,661.43
FEDERAL NATL MTG ASSN STRIP	0.000% 05/15/2029 DD 11/01/99	1,317,000.00	831,865.93
FEDERAL NATL MTG ASSN STRIP	0.000% 05/15/2030 DD 05/05/00	2,436,000.00	1,477,453.49
FHLMC POOL #1B-4657	VAR RT 04/01/2040 DD 04/01/10	57,179.70	60,445.59
FHLMC POOL #1B-4702	VAR RT 04/01/2040 DD 04/01/10	56,280.45	59,628.97
FHLMC POOL #1B-8124	VAR RT 05/01/2041 DD 05/01/11	88,233.74	93,123.52
FHLMC POOL #1B-8179	VAR RT 04/01/2041 DD 04/01/11	65,004.97	67,954.19
FHLMC POOL #1B-8304	VAR RT 05/01/2041 DD 05/01/11	61,112.17	63,881.79
FHLMC POOL #1B-8372	VAR RT 06/01/2041 DD 06/01/11	106,683.66	112,121.38
FHLMC POOL #1B-8427	VAR RT 06/01/2041 DD 06/01/11	77,045.95	81,125.81
FHLMC POOL #1B-8533	VAR RT 08/01/2041 DD 07/01/11	87,617.01	92,489.06
FHLMC POOL #1B-8608	VAR RT 09/01/2041 DD 08/01/11	54,036.86	56,910.40
FHLMC POOL #1B-8659	VAR RT 09/01/2041 DD 08/01/11	67,520.11	70,615.53
FHLMC POOL #1G-1119	VAR RT 09/01/2035 DD 08/01/05	142,127.73	150,710.43
FHLMC POOL #1J-1228	VAR RT 11/01/2035 DD 11/01/05	75,414.36	79,874.22
FHLMC POOL #2B-4296	VAR RT 06/01/2045 DD 06/01/15	506,279.29	513,222.09
FHLMC POOL #2B-4660	VAR RT 09/01/2045 DD 09/01/15	1,300,472.86	1,331,648.11
FHLMC POOL #84-8185	VAR RT 08/01/2036 DD 12/01/09	42,475.27	45,000.06
FHLMC POOL #84-9255	VAR RT 10/01/2042 DD 02/01/14	458,468.13	475,717.60
FHLMC POOL #A9-0196	4.500% 12/01/2039 DD 12/01/09	68,771.33	74,174.53
FHLMC POOL #A9-3534	4.000% 08/01/2040 DD 08/01/10	85,039.44	90,103.99
FHLMC POOL #A9-4977	4.000% 11/01/2040 DD 11/01/10	70,178.38	74,676.31
FHLMC POOL #A9-5144	4.000% 11/01/2040 DD 11/01/10	81,520.20	86,745.13
FHLMC POOL #B1-0931	4.500% 11/01/2018 DD 11/01/03	26,564.95	27,485.46
FHLMC POOL #C0-3811	3.500% 04/01/2042 DD 04/01/12	403,444.94	416,938.77
FHLMC POOL #C2-5883	6.000% 04/01/2029 DD 04/01/99	907.97	1,020.20
FHLMC POOL #E0-1157	6.000% 06/01/2017 DD 06/01/02	1,086.59	1,112.13
FHLMC POOL #E0-1545	5.000% 01/01/2019 DD 01/01/04	321,309.64	337,650.06
FHLMC POOL #E0-1590	5.000% 02/01/2019 DD 02/01/04	401,220.60	421,508.74
FHLMC POOL #E0-2787	4.000% 09/01/2025 DD 09/01/10	179,436.16	190,964.77
FHLMC POOL #E0-2867	4.000% 04/01/2026 DD 04/01/11	90,471.64	95,564.23
FHLMC POOL #E9-0288	6.000% 06/01/2017 DD 06/01/02	1,805.62	1,844.07
FHLMC POOL #E9-0560	6.000% 07/01/2017 DD 07/01/02	2,553.80	2,575.45
FHLMC POOL #E9-1488	6.000% 09/01/2017 DD 09/01/02	2,245.71	2,304.76
FHLMC POOL #E9-8688	4.500% 08/01/2018 DD 08/01/03	80,785.88	83,396.66
FHLMC POOL #E9-9205	4.500% 09/01/2018 DD 09/01/03	31,503.35	32,529.60
FHLMC POOL #E9-9833	4.500% 10/01/2018 DD 10/01/03	43,578.11	44,992.96
FHLMC POOL #G0-1838	5.000% 07/01/2035 DD 06/01/05	592,908.86	654,184.88
FHLMC POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	453,371.45	500,347.50
FHLMC POOL #G0-7550	3.000% 08/01/2043 DD 12/01/13	1,434,860.44	1,435,829.16
FHLMC POOL #G0-7553	5.500% 06/01/2041 DD 11/01/13	1,300,659.24	1,446,729.47
FHLMC POOL #G0-7613	6.000% 04/01/2039 DD 01/01/14	262,369.76	298,555.32
FHLMC POOL #G0-7642	5.000% 10/01/2041 DD 02/01/14	134,806.60	148,020.27
FHLMC POOL #G0-7786	4.000% 08/01/2044 DD 08/01/14	814,497.01	869,390.85
FHLMC POOL #G0-7962	5.000% 11/01/2041 DD 03/01/15	1,469,715.05	1,613,441.44
FHLMC POOL #G0-8624	4.000% 01/01/2045 DD 01/01/15	1,928,489.69	2,039,158.19
FHLMC POOL #G0-8659	3.500% 08/01/2045 DD 08/01/15	9,948,957.91	10,249,676.80
FHLMC POOL #G0-8667	3.500% 09/01/2045 DD 09/01/15	1,304,923.89	1,344,366.74
FHLMC POOL #G0-8672	4.000% 10/01/2045 DD 10/01/15	686,698.02	725,995.63
FHLMC POOL #G1-1431	6.000% 02/01/2018 DD 07/01/03	677.69	692.77
FHLMC POOL #G1-1640	5.000% 12/01/2019 DD 12/01/04	804,871.20	847,232.62
FHLMC POOL #G1-3596	4.000% 07/01/2024 DD 06/01/09	163,376.61	172,511.69
FHLMC POOL #G1-4010	5.500% 05/01/2022 DD 12/01/10	2,624,511.39	2,781,339.97
FHLMC POOL #G1-4376	4.000% 09/01/2025 DD 02/01/12	137,552.83	145,277.56
FHLMC POOL #G1-4444	3.000% 05/01/2027 DD 04/01/12	318,371.47	328,685.10
FHLMC POOL #G1-4775	2.500% 06/01/2023 DD 06/01/13	461,397.56	470,646.77
FHLMC POOL #G1-5273	3.500% 08/01/2026 DD 02/01/15	1,498,122.42	1,573,004.15
FHLMC POOL #G1-5520	3.000% 07/01/2030 DD 08/01/15	297,568.88	307,397.17
FHLMC POOL #G1-8312	4.000% 06/01/2024 DD 06/01/09	203,272.21	214,718.82

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Description		Shares or Units	Market Value
FHLMC POOL #G6-0018	4.500% 12/01/2043 DD 04/01/15	504,065.36	548,906.24
FHLMC POOL #G6-0148	4.500% 07/01/2045 DD 07/01/15	857,553.95	927,439.50
FHLMC POOL #G6-0198	4.500% 09/01/2044 DD 08/01/15	781,810.15	843,929.23
FHLMC POOL #G6-0250	3.500% 10/01/2045 DD 10/01/15	1,607,346.70	1,660,112.98
FHLMC POOL #J1-2438	4.500% 06/01/2025 DD 06/01/10	337,233.53	361,586.36
FHLMC POOL #J1-6393	3.000% 08/01/2021 DD 08/01/11	125,044.50	129,132.65
FHLMC POOL #J1-6442	3.000% 08/01/2021 DD 08/01/11	113,136.81	116,836.89
FHLMC POOL #J3-1418	2.500% 05/01/2030 DD 04/01/15	168,477.09	170,214.56
FHLMC POOL #J3-1689	3.000% 05/01/2030 DD 05/01/15	341,637.55	353,395.44
FHLMC POOL #J3-2181	3.000% 07/01/2030 DD 07/01/15	34,827.23	36,027.65
FHLMC POOL #J3-2204	2.500% 07/01/2030 DD 07/01/15	65,328.98	65,992.49
FHLMC POOL #J3-2209	2.500% 07/01/2030 DD 07/01/15	62,959.28	63,608.43
FHLMC POOL #J3-2436	3.000% 08/01/2030 DD 08/01/15	38,505.33	39,778.17
FHLMC POOL #J3-2491	2.500% 07/01/2030 DD 08/01/15	12,899.86	13,029.88
FHLMC POOL #Q0-0804	4.500% 05/01/2041 DD 05/01/11	219,513.94	236,817.99
FHLMC POOL #Q0-0959	4.500% 05/01/2041 DD 05/01/11	228,367.20	246,398.11
FHLMC POOL #Q0-4022	4.000% 10/01/2041 DD 10/01/11	73,255.28	77,955.65
FHLMC POOL #Q1-1909	3.500% 10/01/2042 DD 10/01/12	39,921.02	41,159.80
FHLMC POOL #Q1-2162	3.500% 08/01/2042 DD 10/01/12	61,938.39	63,952.77
FHLMC POOL #Q1-4866	3.000% 01/01/2043 DD 01/01/13	340,982.95	341,213.09
FHLMC POOL #Q1-5442	3.500% 02/01/2043 DD 02/01/13	86,221.01	89,344.57
FHLMC POOL #Q1-6403	3.000% 03/01/2043 DD 03/01/13	257,200.02	257,373.68
FHLMC POOL #Q1-6567	3.000% 03/01/2043 DD 03/01/13	501,614.51	501,921.32
FHLMC POOL #Q1-6673	3.000% 03/01/2043 DD 03/01/13	665,410.91	665,773.96
FHLMC POOL #Q1-7095	3.000% 04/01/2043 DD 03/01/13	163,952.06	164,062.72
FHLMC POOL #Q2-0021	3.500% 07/01/2043 DD 07/01/13	172,302.08	178,651.33
FHLMC POOL #Q2-0206	3.500% 07/01/2043 DD 07/01/13	248,901.10	257,246.05
FHLMC POOL #Q2-1579	4.000% 09/01/2043 DD 09/01/13	77,281.79	82,331.98
FHLMC POOL #Q2-4368	3.500% 01/01/2044 DD 01/01/14	42,197.92	43,626.11
FHLMC POOL #Q2-4894	4.500% 02/01/2044 DD 02/01/14	387,794.72	418,487.10
FHLMC POOL #Q2-5643	4.000% 04/01/2044 DD 04/01/14	181,409.04	193,047.49
FHLMC POOL #Q2-5812	3.500% 04/01/2044 DD 04/01/14	34,389.43	35,541.72
FHLMC POOL #Q2-5988	3.500% 05/01/2044 DD 04/01/14	23,343.95	24,126.18
FHLMC POOL #Q2-6218	3.500% 05/01/2044 DD 05/01/14	48,129.67	49,876.65
FHLMC POOL #Q2-6452	3.500% 05/01/2044 DD 05/01/14	32,289.08	33,368.51
FHLMC POOL #Q2-6707	3.500% 06/01/2044 DD 06/01/14	43,861.77	45,327.42
FHLMC POOL #Q2-7319	3.500% 07/01/2044 DD 07/01/14	38,989.02	40,401.52
FHLMC POOL #Q2-7375	4.500% 07/01/2044 DD 07/01/14	201,172.89	217,498.41
FHLMC POOL #Q2-7843	3.500% 08/01/2044 DD 08/01/14	89,995.94	93,009.27
FHLMC POOL #Q2-8604	3.500% 09/01/2044 DD 09/01/14	41,429.42	42,933.25
FHLMC POOL #Q2-8605	3.500% 09/01/2044 DD 09/01/14	90,738.59	93,779.07
FHLMC POOL #Q2-9187	4.500% 10/01/2044 DD 10/01/14	130,309.10	140,923.61
FHLMC POOL #Q3-1128	4.000% 02/01/2045 DD 01/01/15	28,469.78	30,226.22
FHLMC POOL #Q3-1338	4.000% 02/01/2045 DD 02/01/15	69,401.48	73,683.34
FHLMC POOL #Q3-5905	3.500% 08/01/2045 DD 08/01/15	24,857.45	25,639.57
FHLMC POOL #Q3-6302	3.500% 09/01/2045 DD 09/01/15	34,586.08	35,841.57
FHLMC POOL #Q3-6305	3.500% 09/01/2045 DD 09/01/15	305,897.43	315,483.95
FHLMC POOL #Q3-6965	3.500% 10/01/2045 DD 10/01/15	372,910.72	385,152.83
FHLMC POOL #Q3-6968	3.500% 10/01/2045 DD 10/01/15	511,841.68	527,946.21
FHLMC POOL #Q3-6972	4.000% 10/01/2045 DD 10/01/15	376,800.69	399,817.10
FHLMC POOL #Q3-7955	4.000% 12/01/2045 DD 12/01/15	53,055.00	56,328.64
FHLMC POOL #Q3-7957	4.000% 12/01/2045 DD 12/01/15	68,752.00	72,913.52
FHLMC POOL #V6-0696	3.000% 01/01/2030 DD 12/01/14	79,712.72	82,336.50
FHLMC POOL #V6-0724	3.000% 01/01/2030 DD 01/01/15	117,359.29	121,224.65
FHLMC POOL #V6-0770	2.500% 03/01/2030 DD 02/01/15	160,247.65	161,948.42
FHLMC POOL #V6-0796	2.500% 05/01/2030 DD 04/01/15	242,069.79	244,509.73
FHLMC POOL #V6-0840	3.000% 06/01/2030 DD 05/01/15	697,114.21	720,462.89
FHLMC POOL #V6-0886	2.500% 08/01/2030 DD 07/01/15	269,438.82	272,220.16
FHLMC POOL #V6-0902	2.500% 08/01/2030 DD 08/01/15	194,389.54	196,395.32
FHLMC POOL #V6-0903	2.500% 09/01/2030 DD 08/01/15	196,878.30	198,879.58
FHLMC POOL #V6-0904	2.500% 09/01/2030 DD 08/01/15	399,477.12	403,503.64
FHLMC POOL #V6-0905	2.500% 07/01/2030 DD 08/01/15	17,639.37	17,817.16
FHLMC POOL #V6-0908	3.000% 08/01/2030 DD 08/01/15	402,459.33	415,951.61

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
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Description		Shares or Units	Market Value
FHLMC POOL #V6-0909	3.000% 08/01/2030 DD 08/01/15	60,518.24	62,546.47
FHLMC POOL #V8-0169	3.000% 07/01/2043 DD 06/01/13	2,184,708.63	2,185,621.20
FHLMC POOL #V8-0355	3.500% 08/01/2043 DD 08/01/13	513,908.30	532,845.49
FHLMC MULTICLASS MTG 3710 MG	VAR RT 08/15/2025 DD 08/01/10	1,220,088.13	1,297,680.73
FHLMC MULTICLASS MTG 3820 DA	4.000% 11/15/2035 DD 03/01/11	174,025.77	181,583.21
FHLMC MULTICLASS MTG 4221 GA	1.400% 07/15/2023 DD 06/01/13	1,517,671.41	1,513,791.48
FHLMC MULTICLASS MTG 4462 KA	3.500% 01/15/2045 DD 04/01/15	915,017.26	960,474.04
FNMA POOL #0253879	6.000% 07/01/2016 DD 06/01/01	3,885.91	3,908.79
FNMA POOL #0254536	7.000% 09/01/2017 DD 09/01/02	107.73	108.62
FNMA POOL #0254548	5.500% 12/01/2032 DD 11/01/02	242,194.55	271,755.84
FNMA POOL #0255316	5.000% 07/01/2019 DD 06/01/04	176,122.81	183,557.15
FNMA POOL #0256200	5.500% 04/01/2021 DD 03/01/06	2,942.40	3,146.71
FNMA POOL #0310105	5.500% 11/01/2034 DD 12/01/11	495,524.80	557,081.21
FNMA POOL #0424242	6.000% 04/01/2028 DD 04/01/98	2,621.79	2,985.77
FNMA POOL #0545090	6.000% 07/01/2016 DD 06/01/01	1,540.94	1,549.49
FNMA POOL #0545149	6.000% 08/01/2016 DD 07/01/01	12,498.48	12,569.35
FNMA POOL #0545572	6.000% 04/01/2017 DD 03/01/02	3,481.13	3,541.10
FNMA POOL #0545928	7.000% 06/01/2017 DD 08/01/02	301.33	304.20
FNMA POOL #0548215	6.000% 05/01/2016 DD 04/01/01	919.52	921.83
FNMA POOL #0555424	5.500% 05/01/2033 DD 04/01/03	411,837.75	463,269.17
FNMA POOL #0555591	5.500% 07/01/2033 DD 06/01/03	172,268.80	193,761.76
FNMA POOL #0555999	7.000% 10/01/2017 DD 11/01/03	226.18	228.18
FNMA POOL #0577166	6.000% 05/01/2016 DD 05/01/01	7.43	7.44
FNMA POOL #0598946	6.000% 06/01/2017 DD 06/01/02	4,241.61	4,316.65
FNMA POOL #0622374	6.000% 12/01/2016 DD 12/01/01	248.63	250.88
FNMA POOL #0623769	6.000% 02/01/2017 DD 02/01/02	713.47	724.68
FNMA POOL #0624347	6.000% 02/01/2017 DD 02/01/02	2,051.12	2,078.94
FNMA POOL #0624521	6.000% 02/01/2017 DD 02/01/02	1,385.66	1,407.57
FNMA POOL #0626117	6.000% 03/01/2017 DD 03/01/02	5,343.33	5,434.77
FNMA POOL #0626224	6.000% 01/01/2017 DD 01/01/02	3,145.78	3,164.38
FNMA POOL #0632720	6.000% 02/01/2017 DD 02/01/02	348.09	350.31
FNMA POOL #0633084	6.000% 03/01/2017 DD 03/01/02	402.04	404.13
FNMA POOL #0634942	6.000% 04/01/2017 DD 04/01/02	171.31	174.43
FNMA POOL #0635135	6.000% 06/01/2017 DD 06/01/02	2,030.40	2,064.26
FNMA POOL #0637071	6.500% 03/01/2017 DD 03/01/02	5,118.56	5,207.61
FNMA POOL #0648807	6.000% 08/01/2017 DD 08/01/02	4,896.01	4,999.17
FNMA POOL #0650056	6.000% 07/01/2017 DD 06/01/02	104.31	104.40
FNMA POOL #0650211	6.000% 02/01/2018 DD 02/01/03	25,345.56	25,544.28
FNMA POOL #0653206	5.500% 10/01/2017 DD 09/01/02	267,754.02	274,288.86
FNMA POOL #0674154	6.500% 11/01/2017 DD 11/01/02	15,469.37	15,583.12
FNMA POOL #0725423	5.500% 05/01/2034 DD 04/01/04	904,487.62	1,017,876.28
FNMA POOL #0735011	VAR RT 11/01/2034 DD 11/01/04	64,918.87	68,701.33
FNMA POOL #0735930	5.500% 12/01/2018 DD 09/01/05	510,697.66	523,141.43
FNMA POOL #0735989	5.500% 02/01/2035 DD 10/01/05	285,171.22	320,195.49
FNMA POOL #0743070	5.500% 10/01/2033 DD 09/01/03	244,485.54	279,374.24
FNMA POOL #0746105	5.500% 04/01/2021 DD 03/01/06	41,833.49	43,113.88
FNMA POOL #0748728	6.500% 10/01/2018 DD 10/01/03	23,955.29	24,009.52
FNMA POOL #0802852	VAR RT 12/01/2034 DD 11/01/04	56,718.01	59,998.59
FNMA POOL #0831372	5.500% 04/01/2021 DD 03/01/06	54,799.84	58,707.11
FNMA POOL #0845465	5.500% 03/01/2021 DD 03/01/06	31,481.05	33,585.34
FNMA POOL #0866034	5.500% 03/01/2021 DD 03/01/06	91,596.56	96,724.56
FNMA POOL #0879285	5.500% 04/01/2021 DD 03/01/06	4,864.79	5,202.04
FNMA POOL #0879579	5.500% 03/01/2021 DD 03/01/06	15,536.82	16,195.24
FNMA POOL #0879980	5.500% 03/01/2021 DD 03/01/06	101,248.05	108,377.57
FNMA POOL #0880779	5.500% 03/01/2021 DD 03/01/06	88,059.73	92,281.46
FNMA POOL #0888635	5.500% 09/01/2036 DD 08/01/07	549,817.16	618,041.36
FNMA POOL #0888876	5.500% 05/01/2033 DD 11/01/07	461,147.37	518,381.30
FNMA POOL #0889466	6.000% 05/01/2038 DD 05/01/08	178,770.37	203,696.99
FNMA POOL #0889529	6.000% 03/01/2038 DD 05/01/08	55,602.96	63,202.95
FNMA POOL #0889946	VAR RT 05/01/2035 DD 09/01/08	104,343.70	110,296.17
FNMA POOL #0889983	6.000% 10/01/2038 DD 10/01/08	103,228.91	116,677.07
FNMA POOL #0995113	5.500% 09/01/2036 DD 11/01/08	759,484.65	854,792.84
FNMA POOL #0995414	VAR RT 07/01/2035 DD 01/01/09	156,182.61	165,187.76

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Description			Shares or Units	Market Value
FNMA	POOL #0995415	VAR RT 10/01/2035 DD 01/01/09	554,928.86	586,945.20
FNMA	POOL #0995606	VAR RT 11/01/2036 DD 03/01/09	148,245.06	157,004.44
FNMA	POOL #0995609	VAR RT 04/01/2035 DD 03/01/09	176,647.19	187,609.32
FNMA	POOL #0AB1226	4.500% 07/01/2040 DD 06/01/10	125,938.31	136,288.64
FNMA	POOL #0AB3314	4.500% 07/01/2041 DD 06/01/11	65,563.35	70,954.91
FNMA	POOL #0AB4530	4.000% 02/01/2042 DD 01/01/12	265,953.03	282,058.34
FNMA	POOL #0AB6544	2.500% 10/01/2022 DD 09/01/12	331,304.10	337,424.10
FNMA	POOL #0AB6730	2.500% 10/01/2022 DD 10/01/12	246,571.40	251,125.69
FNMA	POOL #0AB7271	3.000% 12/01/2042 DD 11/01/12	252,192.21	253,560.59
FNMA	POOL #0AB7425	3.000% 12/01/2042 DD 12/01/12	207,699.43	208,823.40
FNMA	POOL #0AB7458	3.000% 01/01/2043 DD 12/01/12	237,113.74	238,179.60
FNMA	POOL #0AB7497	3.000% 01/01/2043 DD 12/01/12	234,229.75	235,279.92
FNMA	POOL #0AB7567	3.000% 01/01/2043 DD 12/01/12	236,827.37	237,891.94
FNMA	POOL #0AB7755	3.000% 01/01/2043 DD 01/01/13	336,263.84	338,086.56
FNMA	POOL #0AB7762	3.000% 02/01/2043 DD 01/01/13	233,948.04	235,433.74
FNMA	POOL #0AB8558	3.000% 02/01/2043 DD 02/01/13	233,926.94	235,408.71
FNMA	POOL #0AB8701	3.000% 03/01/2043 DD 02/01/13	729,654.84	733,613.42
FNMA	POOL #0AB8712	3.000% 03/01/2043 DD 02/01/13	95,879.27	96,399.82
FNMA	POOL #0AB8830	3.000% 03/01/2043 DD 03/01/13	255,418.58	256,802.14
FNMA	POOL #0AB8923	3.000% 04/01/2043 DD 03/01/13	250,242.07	250,775.31
FNMA	POOL #0AB8924	3.000% 04/01/2043 DD 03/01/13	243,967.51	244,496.83
FNMA	POOL #0AB9016	3.000% 04/01/2043 DD 03/01/13	646,139.43	649,647.55
FNMA	POOL #0AB9033	3.000% 04/01/2043 DD 03/01/13	79,011.10	79,439.50
FNMA	POOL #0AB9173	3.000% 05/01/2043 DD 04/01/13	499,118.46	502,289.92
FNMA	POOL #0AB9462	3.000% 05/01/2043 DD 05/01/13	331,861.28	334,588.25
FNMA	POOL #0AB9564	3.000% 06/01/2043 DD 05/01/13	24,732.80	24,936.01
FNMA	POOL #0AB9662	3.000% 06/01/2043 DD 05/01/13	386,648.84	389,816.74
FNMA	POOL #0AC0599	VAR RT 01/01/2040 DD 01/01/10	106,580.25	112,736.67
FNMA	POOL #0AC8610	VAR RT 12/01/2039 DD 12/01/09	25,854.83	27,269.58
FNMA	POOL #0AC9312	4.000% 10/01/2041 DD 10/01/11	82,137.48	87,134.83
FNMA	POOL #0AD0066	VAR RT 12/01/2033 DD 07/01/09	43,318.33	45,803.65
FNMA	POOL #0AD0454	5.000% 11/01/2021 DD 11/01/09	625,613.01	655,534.94
FNMA	POOL #0AD0820	VAR RT 03/01/2040 DD 02/01/10	52,714.74	55,558.22
FNMA	POOL #0AD1555	VAR RT 03/01/2040 DD 03/01/10	70,077.99	74,136.48
FNMA	POOL #0AD4038	4.500% 04/01/2040 DD 04/01/10	86,841.68	94,859.41
FNMA	POOL #0AD6391	4.500% 05/01/2025 DD 05/01/10	538,103.39	580,199.60
FNMA	POOL #0AD7127	4.500% 07/01/2040 DD 07/01/10	284,431.06	307,741.64
FNMA	POOL #0AD8036	4.500% 08/01/2040 DD 07/01/10	731,220.45	791,358.41
FNMA	POOL #0AE0028	6.000% 10/01/2039 DD 05/01/10	658,858.51	745,711.45
FNMA	POOL #0AE0823	6.000% 09/01/2040 DD 01/01/11	76,859.26	76,677.35
FNMA	POOL #0AE0885	4.000% 03/01/2022 DD 02/01/11	356,043.64	371,171.33
FNMA	POOL #0AE6806	VAR RT 11/01/2040 DD 10/01/10	55,941.62	58,490.18
FNMA	POOL #0AH5261	VAR RT 10/01/2041 DD 10/01/11	121,715.10	128,087.99
FNMA	POOL #0AH7036	4.500% 03/01/2041 DD 03/01/11	167,511.47	182,181.05
FNMA	POOL #0AI3469	VAR RT 07/01/2041 DD 07/01/11	104,868.61	110,057.75
FNMA	POOL #0AI4358	VAR RT 08/01/2041 DD 08/01/11	32,181.08	33,858.02
FNMA	POOL #0AI6050	VAR RT 07/01/2041 DD 07/01/11	120,919.54	127,548.03
FNMA	POOL #0AI6819	VAR RT 10/01/2041 DD 10/01/11	51,014.99	53,453.72
FNMA	POOL #0AI7819	3.500% 07/01/2026 DD 07/01/11	108,241.85	113,876.25
FNMA	POOL #0AI8935	VAR RT 09/01/2041 DD 08/01/11	51,767.66	55,201.13
FNMA	POOL #0AI9813	VAR RT 09/01/2041 DD 09/01/11	64,386.84	67,074.27
FNMA	POOL #0AJ3399	VAR RT 10/01/2041 DD 10/01/11	30,032.38	31,379.11
FNMA	POOL #0AJ3757	3.000% 11/01/2026 DD 10/01/11	236,941.34	245,334.27
FNMA	POOL #0AK2344	VAR RT 02/01/2042 DD 02/01/12	463,566.28	481,162.93
FNMA	POOL #0AL0058	5.000% 01/01/2018 DD 03/01/11	1.12	1.16
FNMA	POOL #0AL0464	5.500% 01/01/2025 DD 06/01/11	1,410,271.78	1,519,165.79
FNMA	POOL #0AL1168	3.500% 01/01/2026 DD 12/01/11	28,840.40	30,413.60
FNMA	POOL #0AL1472	4.500% 05/01/2039 DD 03/01/12	167,049.47	182,421.97
FNMA	POOL #0AL1704	6.500% 05/01/2040 DD 04/01/12	771,915.89	882,181.38
FNMA	POOL #0AL1746	3.500% 03/01/2027 DD 05/01/12	636,737.27	671,449.90
FNMA	POOL #0AL1938	4.000% 12/01/2026 DD 06/01/12	508,650.10	538,899.16
FNMA	POOL #0AL2003	4.000% 06/01/2042 DD 06/01/12	159,891.38	169,673.78
FNMA	POOL #0AL2168	3.500% 06/01/2042 DD 07/01/12	21,292.50	22,053.99

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
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Description			Shares or Units	Market Value
FNMA	POOL #0AL2482	4.500% 09/01/2042 DD 09/01/12	382,960.48	414,378.04
FNMA	POOL #0AL2607	4.000% 07/01/2042 DD 10/01/12	145,758.25	154,601.22
FNMA	POOL #0AL2683	4.000% 09/01/2026 DD 11/01/12	732,677.50	777,251.65
FNMA	POOL #0AL2935	3.500% 02/01/2043 DD 01/01/13	250,789.65	259,963.96
FNMA	POOL #0AL3162	3.000% 02/01/2043 DD 02/01/13	1,538,206.02	1,547,975.09
FNMA	POOL #0AL3597	4.000% 01/01/2043 DD 05/01/13	350,247.63	371,488.58
FNMA	POOL #0AL3759	3.000% 05/01/2043 DD 06/01/13	244,083.81	245,632.75
FNMA	POOL #0AL4009	3.500% 07/01/2043 DD 07/01/13	1,661,698.50	1,727,803.46
FNMA	POOL #0AL4010	3.500% 07/01/2043 DD 07/01/13	532,532.98	551,640.47
FNMA	POOL #0AL4014	3.500% 07/01/2043 DD 07/01/13	1,642,347.24	1,702,191.46
FNMA	POOL #0AL4141	6.000% 04/01/2040 DD 09/01/13	676,083.99	765,001.89
FNMA	POOL #0AL4142	6.000% 06/01/2041 DD 09/01/13	146,494.63	165,769.95
FNMA	POOL #0AL4233	3.500% 09/01/2028 DD 09/01/13	2,022,311.80	2,130,143.13
FNMA	POOL #0AL4244	4.000% 07/01/2042 DD 09/01/13	875,247.54	936,911.04
FNMA	POOL #0AL4682	3.500% 12/01/2043 DD 01/01/14	506,370.81	526,549.53
FNMA	POOL #0AL4922	3.500% 02/01/2029 DD 02/01/14	480,827.33	506,401.00
FNMA	POOL #0AL5097	4.500% 09/01/2043 DD 04/01/14	1,396,422.53	1,510,829.00
FNMA	POOL #0AL5231	4.500% 09/01/2042 DD 04/01/14	716,282.07	774,100.62
FNMA	POOL #0AL5601	4.000% 08/01/2044 DD 08/01/14	2,421,559.67	2,593,133.03
FNMA	POOL #0AL5844	4.000% 09/01/2044 DD 09/01/14	158,724.39	168,992.03
FNMA	POOL #0AL5884	3.500% 08/01/2029 DD 10/01/14	1,488,950.42	1,568,281.37
FNMA	POOL #0AL5956	4.000% 05/01/2027 DD 11/01/14	2,102,410.04	2,224,523.04
FNMA	POOL #0AL6144	3.000% 01/01/2030 DD 12/01/14	1,206,570.67	1,246,350.18
FNMA	POOL #0AL6161	3.500% 12/01/2029 DD 12/01/14	2,085,801.01	2,199,435.91
FNMA	POOL #0AL6302	4.500% 10/01/2041 DD 01/01/15	1,095,535.72	1,186,364.46
FNMA	POOL #0AL6583	3.000% 03/01/2030 DD 03/01/15	242,875.42	251,112.36
FNMA	POOL #0AL6584	3.000% 04/01/2030 DD 03/01/15	204,997.14	211,757.60
FNMA	POOL #0AL6626	4.000% 12/01/2042 DD 03/01/15	174,886.49	185,551.74
FNMA	POOL #0AL6761	3.000% 05/01/2030 DD 04/01/15	119,251.19	123,291.78
FNMA	POOL #0AL6887	4.500% 04/01/2044 DD 05/01/15	2,707,416.22	2,927,149.52
FNMA	POOL #0AL7139	3.000% 07/01/2030 DD 07/01/15	162,311.47	167,682.41
FNMA	POOL #0AL7225	3.000% 08/01/2030 DD 08/01/15	297,205.97	307,052.72
FNMA	POOL #0AL7227	3.000% 08/01/2030 DD 08/01/15	268,994.44	277,770.90
FNMA	POOL #0AL7369	4.000% 01/01/2043 DD 09/01/15	253,721.33	269,175.15
FNMA	POOL #0AL7442	4.000% 10/01/2045 DD 09/01/15	128,816.47	137,945.21
FNMA	POOL #0AL7443	4.000% 10/01/2045 DD 09/01/15	179,038.68	191,201.61
FNMA	POOL #0AL7521	5.000% 06/01/2039 DD 10/01/15	5,436,341.38	5,994,553.28
FNMA	POOL #0AL7531	3.000% 09/01/2028 DD 10/01/15	409,283.41	423,889.72
FNMA	POOL #0AL7577	4.000% 10/01/2043 DD 10/01/15	188,063.55	199,614.21
FNMA	POOL #0AL7660	4.500% 11/01/2045 DD 11/01/15	378,066.99	421,807.83
FNMA	POOL #0AL7661	4.500% 10/01/2045 DD 11/01/15	229,675.78	249,139.66
FNMA	POOL #0AL7747	4.500% 11/01/2045 DD 11/01/15	70,709.34	77,675.02
FNMA	POOL #0AO2244	VAR RT 06/01/2042 DD 05/01/12	86,006.38	88,151.75
FNMA	POOL #0AO3107	3.500% 06/01/2042 DD 05/01/12	69,030.78	71,508.23
FNMA	POOL #0AQ0393	3.500% 10/01/2042 DD 09/01/12	90,709.74	94,318.82
FNMA	POOL #0AR7568	3.000% 03/01/2043 DD 03/01/13	138,443.10	138,732.54
FNMA	POOL #0AR7576	3.000% 03/01/2043 DD 03/01/13	155,044.85	155,369.24
FNMA	POOL #0AR8630	3.000% 04/01/2043 DD 03/01/13	339,259.55	339,966.08
FNMA	POOL #0AR9194	3.000% 03/01/2043 DD 03/01/13	775,315.61	780,237.77
FNMA	POOL #0AR9218	3.000% 03/01/2043 DD 03/01/13	306,672.00	307,361.19
FNMA	POOL #0AS0209	3.500% 08/01/2043 DD 07/01/13	755,043.15	782,135.91
FNMA	POOL #0AS1453	3.500% 01/01/2044 DD 12/01/13	98,958.20	102,879.17
FNMA	POOL #0AS1539	3.500% 01/01/2044 DD 12/01/13	158,595.71	164,375.28
FNMA	POOL #0AS2488	4.000% 05/01/2044 DD 04/01/14	104,245.16	110,988.20
FNMA	POOL #0AS2591	3.500% 06/01/2044 DD 05/01/14	19,574.82	20,210.71
FNMA	POOL #0AS2676	3.000% 06/01/2029 DD 05/01/14	682,184.42	704,687.00
FNMA	POOL #0AS3031	3.500% 08/01/2044 DD 07/01/14	226,830.77	226,830.06
FNMA	POOL #0AS3034	3.500% 08/01/2044 DD 07/01/14	138,262.27	143,591.44
FNMA	POOL #0AS3220	3.000% 09/01/2029 DD 08/01/14	428,092.05	442,210.08
FNMA	POOL #0AS3355	3.000% 09/01/2029 DD 08/01/14	160,383.11	165,816.72
FNMA	POOL #0AS3753	3.500% 11/01/2029 DD 10/01/14	2,043,531.02	2,152,514.49
FNMA	POOL #0AS4552	3.500% 03/01/2045 DD 02/01/15	888,185.75	918,078.32
FNMA	POOL #0AS4570	3.500% 03/01/2045 DD 02/01/15	233,598.04	241,460.02

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Description			Shares or Units	Market Value
FNMA	POOL #0AS4696	3.500% 04/01/2045 DD 03/01/15	896,630.33	926,807.11
FNMA	POOL #0AS5093	2.500% 06/01/2030 DD 05/01/15	174,116.76	175,797.13
FNMA	POOL #0AS5147	2.500% 06/01/2030 DD 05/01/15	114,201.78	115,304.73
FNMA	POOL #0AS5176	3.500% 06/01/2045 DD 05/01/15	529,465.51	547,285.81
FNMA	POOL #0AS5312	3.500% 07/01/2045 DD 06/01/15	919,279.53	950,277.00
FNMA	POOL #0AS5365	3.500% 07/01/2045 DD 06/01/15	924,688.26	955,867.76
FNMA	POOL #0AS5407	2.500% 07/01/2030 DD 06/01/15	264,415.32	266,967.23
FNMA	POOL #0AS5548	2.500% 08/01/2030 DD 07/01/15	120,517.34	121,625.02
FNMA	POOL #0AS5551	2.500% 08/01/2030 DD 07/01/15	120,056.71	121,216.45
FNMA	POOL #0AS5614	2.500% 08/01/2030 DD 07/01/15	163,275.23	164,802.50
FNMA	POOL #0AS5616	2.500% 08/01/2030 DD 07/01/15	318,006.69	320,888.30
FNMA	POOL #0AS5618	2.500% 08/01/2030 DD 07/01/15	131,252.33	132,520.48
FNMA	POOL #0AS5622	3.000% 08/01/2030 DD 07/01/15	223,999.29	231,422.25
FNMA	POOL #0AS5623	3.000% 08/01/2030 DD 07/01/15	224,292.86	231,619.28
FNMA	POOL #0AS5707	3.500% 08/01/2030 DD 08/01/15	43,264.05	45,530.18
FNMA	POOL #0AS5708	3.500% 08/01/2030 DD 08/01/15	174,961.30	184,554.34
FNMA	POOL #0AS5714	3.000% 09/01/2030 DD 08/01/15	152,934.00	158,007.56
FNMA	POOL #0AS5728	3.000% 09/01/2030 DD 08/01/15	209,703.67	216,845.50
FNMA	POOL #0AS5786	2.500% 09/01/2030 DD 08/01/15	145,155.97	146,491.82
FNMA	POOL #0AS5824	3.500% 09/01/2045 DD 08/01/15	1,540,094.26	1,594,313.50
FNMA	POOL #0AS5872	2.500% 09/01/2030 DD 08/01/15	174,803.85	176,439.91
FNMA	POOL #0AS5949	4.000% 10/01/2045 DD 09/01/15	604,380.70	644,971.18
FNMA	POOL #0AS5952	4.500% 10/01/2045 DD 09/01/15	332,962.21	367,133.19
FNMA	POOL #0AS6008	4.000% 10/01/2045 DD 09/01/15	392,953.96	420,799.73
FNMA	POOL #0AS6009	4.000% 10/01/2045 DD 09/01/15	289,546.31	310,064.49
FNMA	POOL #0AS6115	2.500% 11/01/2030 DD 10/01/15	173,312.72	174,885.52
FNMA	POOL #0AS6116	2.500% 11/01/2030 DD 10/01/15	172,919.24	174,486.14
FNMA	POOL #0AS6141	2.500% 11/01/2030 DD 10/01/15	176,075.00	177,727.58
FNMA	POOL #0AS6142	2.500% 11/01/2030 DD 10/01/15	148,983.04	150,358.19
FNMA	POOL #0AS6147	2.500% 11/01/2030 DD 10/01/15	161,689.14	163,256.99
FNMA	POOL #0AS6230	4.500% 11/01/2045 DD 10/01/15	297,556.63	328,094.26
FNMA	POOL #0AS6233	4.500% 11/01/2045 DD 10/01/15	29,738.84	32,414.42
FNMA	POOL #0AS6234	4.500% 11/01/2045 DD 10/01/15	254,633.66	281,661.79
FNMA	POOL #0AS6332	3.500% 12/01/2045 DD 12/01/15	1,974,000.00	2,038,148.05
FNMA	POOL #0AT2037	3.000% 04/01/2043 DD 04/01/13	126,735.40	127,014.26
FNMA	POOL #0AT2040	3.000% 04/01/2043 DD 04/01/13	378,818.35	379,651.19
FNMA	POOL #0AT2043	3.000% 04/01/2043 DD 04/01/13	171,160.00	171,528.93
FNMA	POOL #0AT2719	3.000% 05/01/2043 DD 05/01/13	806,921.21	812,049.33
FNMA	POOL #0AT4327	3.500% 07/01/2043 DD 07/01/13	298,849.43	310,698.57
FNMA	POOL #0AT6144	4.000% 05/01/2042 DD 05/01/13	151,521.77	162,197.22
FNMA	POOL #0AT6321	3.500% 06/01/2043 DD 05/01/13	663,981.98	687,806.21
FNMA	POOL #0AT6654	3.000% 05/01/2043 DD 05/01/13	242,034.36	243,566.42
FNMA	POOL #0AT7267	3.500% 09/01/2043 DD 09/01/13	21,479.13	22,261.84
FNMA	POOL #0AT7333	3.500% 08/01/2043 DD 08/01/13	21,006.06	21,771.33
FNMA	POOL #0AT7676	3.000% 06/01/2043 DD 06/01/13	115,248.24	115,979.62
FNMA	POOL #0AT7940	3.500% 07/01/2043 DD 07/01/13	548,165.47	569,972.82
FNMA	POOL #0AT8464	3.500% 07/01/2043 DD 07/01/13	309,586.61	320,848.89
FNMA	POOL #0AU0570	3.500% 08/01/2043 DD 07/01/13	172,312.31	178,495.62
FNMA	POOL #0AU0613	3.500% 08/01/2043 DD 08/01/13	172,148.21	178,321.92
FNMA	POOL #0AU1633	3.500% 07/01/2043 DD 07/01/13	863,179.03	894,630.12
FNMA	POOL #0AU3032	3.500% 08/01/2043 DD 08/01/13	21,770.37	22,563.72
FNMA	POOL #0AU3267	3.500% 08/01/2043 DD 08/01/13	87,597.41	91,082.55
FNMA	POOL #0AU3270	3.500% 08/01/2043 DD 08/01/13	82,643.23	85,607.44
FNMA	POOL #0AU6041	3.500% 09/01/2028 DD 08/01/13	596,327.91	628,089.35
FNMA	POOL #0AU6743	4.000% 10/01/2043 DD 10/01/13	1,384,641.23	1,471,175.88
FNMA	POOL #0AU7247	3.500% 10/01/2043 DD 10/01/13	21,779.09	22,645.58
FNMA	POOL #0AV6577	4.000% 03/01/2044 DD 03/01/14	96,632.58	103,002.77
FNMA	POOL #0AV8080	3.500% 06/01/2044 DD 06/01/14	22,523.85	23,342.69
FNMA	POOL #0AV8876	4.000% 12/01/2044 DD 12/01/14	185,249.59	197,833.49
FNMA	POOL #0AW0937	3.000% 04/01/2029 DD 04/01/14	496,972.61	513,330.40
FNMA	POOL #0AW1007	4.000% 05/01/2044 DD 05/01/14	165,828.09	176,550.97
FNMA	POOL #0AW1247	3.000% 05/01/2029 DD 05/01/14	345,458.57	357,150.78
FNMA	POOL #0AW7055	4.000% 07/01/2044 DD 06/01/14	45,151.44	47,981.37

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Description			Shares or Units	Market Value
FNMA	POOL #0AW7928	3.500% 08/01/2044 DD 08/01/14	23,163.48	24,007.53
FNMA	POOL #0AW8166	3.000% 02/01/2027 DD 09/01/14	623,618.02	645,819.52
FNMA	POOL #0AW8188	3.500% 09/01/2044 DD 09/01/14	44,430.73	46,145.86
FNMA	POOL #0AW8191	3.500% 09/01/2044 DD 09/01/14	46,088.18	47,737.20
FNMA	POOL #0AW9217	3.500% 08/01/2044 DD 08/01/14	82,679.23	85,636.80
FNMA	POOL #0AX0830	3.500% 09/01/2044 DD 09/01/14	49,330.55	51,295.05
FNMA	POOL #0AX1321	3.500% 09/01/2029 DD 09/01/14	445,517.48	469,236.13
FNMA	POOL #0AX1909	3.500% 01/01/2027 DD 11/01/14	490,595.39	516,478.57
FNMA	POOL #0AX2741	3.500% 10/01/2029 DD 10/01/14	93,520.72	98,501.44
FNMA	POOL #0AX3298	3.000% 08/01/2030 DD 08/01/15	42,419.48	43,864.84
FNMA	POOL #0AX3706	4.000% 09/01/2042 DD 12/01/14	89,127.57	94,534.31
FNMA	POOL #0AX6255	4.000% 12/01/2044 DD 12/01/14	26,542.73	28,259.73
FNMA	POOL #0AX8713	4.000% 01/01/2045 DD 01/01/15	290,847.52	310,604.89
FNMA	POOL #0AX9700	3.000% 07/01/2030 DD 07/01/15	54,723.59	56,584.83
FNMA	POOL #0AX9701	3.000% 07/01/2030 DD 07/01/15	167,003.85	172,535.49
FNMA	POOL #0AY0299	4.000% 12/01/2044 DD 12/01/14	28,687.92	30,720.66
FNMA	POOL #0AY0828	2.500% 05/01/2030 DD 04/01/15	81,615.26	82,402.00
FNMA	POOL #0AY1866	4.000% 02/01/2045 DD 01/01/15	43,479.62	46,560.83
FNMA	POOL #0AY2693	4.000% 02/01/2045 DD 01/01/15	96,107.32	102,206.19
FNMA	POOL #0AY2953	3.500% 05/01/2045 DD 05/01/15	18,061.10	18,708.22
FNMA	POOL #0AY3416	2.500% 04/01/2030 DD 04/01/15	166,249.90	167,802.14
FNMA	POOL #0AY8218	4.000% 05/01/2045 DD 04/01/15	49,145.42	52,228.98
FNMA	POOL #0AY9770	4.000% 05/01/2045 DD 05/01/15	97,958.35	104,899.74
FNMA	POOL #0AZ1097	4.000% 10/01/2045 DD 10/01/15	24,930.10	26,427.53
FNMA	POOL #0AZ2170	2.500% 07/01/2030 DD 07/01/15	74,233.57	74,927.61
FNMA	POOL #0AZ2297	3.000% 07/01/2030 DD 06/01/15	33,604.89	34,684.80
FNMA	POOL #0AZ2670	4.000% 10/01/2045 DD 10/01/15	215,846.40	228,578.84
FNMA	POOL #0AZ4777	3.500% 10/01/2045 DD 10/01/15	540,652.75	559,602.08
FNMA	POOL #0AZ4782	4.000% 10/01/2045 DD 10/01/15	492,612.74	523,570.75
FNMA	POOL #0AZ4838	3.500% 08/01/2045 DD 08/01/15	9,939.77	10,275.09
FNMA	POOL #0AZ4844	3.500% 08/01/2045 DD 08/01/15	13,733.35	14,196.63
FNMA	POOL #0AZ5719	3.000% 09/01/2030 DD 08/01/15	94,916.06	97,972.32
FNMA	POOL #0AZ5735	4.000% 09/01/2045 DD 08/01/15	82,818.27	87,808.05
FNMA	POOL #0AZ7833	3.000% 08/01/2030 DD 08/01/15	46,844.16	48,440.65
FNMA	POOL #0AZ8597	3.000% 08/01/2030 DD 08/01/15	20,690.04	21,395.00
FNMA	POOL #0AZ8885	4.000% 10/01/2045 DD 10/01/15	721,475.98	764,813.56
FNMA	POOL #0AZ9211	4.000% 10/01/2045 DD 09/01/15	894,179.12	946,676.03
FNMA	POOL #0AZ9243	4.000% 10/01/2045 DD 10/01/15	51,740.98	55,024.60
FNMA	POOL #0AZ9244	4.000% 10/01/2045 DD 10/01/15	63,627.72	67,620.40
FNMA	POOL #0BA2877	4.000% 10/01/2045 DD 10/01/15	69,351.58	73,752.73
FNMA	POOL #0BA2878	4.000% 10/01/2045 DD 10/01/15	69,047.02	73,379.86
FNMA	POOL #0BA2879	4.000% 10/01/2045 DD 10/01/15	73,685.18	78,215.81
FNMA	POOL #0BA2889	4.000% 11/01/2045 DD 10/01/15	542,581.85	574,471.33
FNMA	POOL #0BA2904	4.000% 11/01/2045 DD 11/01/15	195,398.33	207,798.19
FNMA	POOL #0BA2905	4.000% 11/01/2045 DD 11/01/15	316,344.25	336,195.10
FNMA	POOL #0BA2924	4.000% 12/01/2045 DD 11/01/15	89,410.36	94,907.75
FNMA	POOL #0BA3523	4.000% 11/01/2045 DD 11/01/15	96,586.76	102,284.12
FNMA	POOL #0BA4736	4.000% 12/01/2045 DD 12/01/15	159,344.00	169,456.42
FNMA	POOL #0BA4737	4.000% 12/01/2045 DD 12/01/15	188,836.00	200,686.07
FNMA	POOL #0MA2387	3.500% 09/01/2045 DD 08/01/15	3,143,070.62	3,245,173.45
FNMA	GTD REMIC P/T 10-136 CY	4.000% 12/25/2040 DD 11/01/10	1,680,000.00	1,792,344.12
FNMA	GTD REMIC P/T 11-48 MG	VAR RT 06/25/2026 DD 05/01/11	974,085.19	1,039,596.02
FNMA	GTD REMIC P/T 11-84 MG	VAR RT 09/25/2026 DD 08/01/11	2,612,093.84	2,775,044.35
FNMA	GTD REMIC P/T 12-94 E	3.000% 06/25/2022 DD 08/01/12	276,329.19	282,743.04
FNMA	GTD REMIC P/T 14-2 PX	4.500% 01/25/2041 DD 01/01/14	1,580,000.00	1,748,471.61
GNMA	POOL #0546215	4.500% 04/15/2040 DD 04/01/10	123,793.56	133,988.90
GNMA	POOL #0615516	4.500% 09/15/2033 DD 09/01/03	64,084.50	69,664.95
GNMA	POOL #0728627	4.500% 01/15/2040 DD 01/01/10	100,632.03	108,890.27
GNMA	POOL #0745793	4.500% 07/15/2040 DD 07/01/10	329,139.03	355,989.61
GNMA	POOL #0759138	4.000% 01/15/2041 DD 01/01/11	358,398.72	380,490.39
GNMA	POOL #0762838	4.000% 03/15/2041 DD 03/01/11	282,157.37	299,531.42
GNMA	POOL #0782557	5.000% 01/15/2039 DD 02/01/09	973,781.12	1,084,975.45
GNMA	POOL #0782619	5.000% 04/15/2039 DD 04/01/09	653,727.91	723,745.80

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Description		Shares or Units	Market Value
GNMA POOL #0782696	5.000% 06/15/2039 DD 07/01/09	100,978.99	112,059.28
GNMA POOL #0782958	5.000% 05/15/2040 DD 05/01/10	349,029.95	386,040.84
GNMA POOL #0783571	5.000% 12/15/2033 DD 05/01/12	274,455.88	305,211.78
GNMA POOL #0783609	4.500% 10/15/2040 DD 07/01/12	662,693.08	716,804.36
GNMA POOL #0783610	4.500% 11/15/2041 DD 07/01/12	435,531.31	471,094.01
GNMA POOL #0783800	5.500% 06/15/2035 DD 08/01/13	224,761.94	255,610.71
GNMA II POOL #0004559	5.000% 10/20/2039 DD 10/01/09	540,457.52	597,146.40
GNMA II POOL #0004598	4.500% 12/20/2039 DD 12/01/09	23,692.05	25,807.68
GNMA II POOL #0004617	4.500% 01/20/2040 DD 01/01/10	28,834.89	31,409.78
GNMA II POOL #0004636	4.500% 02/20/2040 DD 02/01/10	23,272.63	25,350.84
GNMA II POOL #0004696	4.500% 05/20/2040 DD 05/01/10	1,639.71	1,786.14
GNMA II POOL #0004771	4.500% 08/20/2040 DD 08/01/10	56,776.43	61,846.80
GNMA II POOL #0004800	4.000% 09/20/2040 DD 09/01/10	24,487.32	26,227.16
GNMA II POOL #0004833	4.000% 10/20/2040 DD 10/01/10	45,783.49	49,037.00
GNMA II POOL #0004882	4.000% 12/20/2040 DD 12/01/10	670,933.02	718,708.70
GNMA II POOL #0004922	4.000% 01/20/2041 DD 01/01/11	499,916.77	535,538.82
GNMA II POOL #0004945	4.000% 02/20/2041 DD 02/01/11	10,679.96	11,440.62
GNMA II POOL #0005018	5.000% 04/20/2041 DD 04/01/11	31,578.24	34,891.03
GNMA II POOL #0005056	5.000% 05/20/2041 DD 05/01/11	6,750.57	7,458.76
GNMA II POOL #0005083	5.000% 06/20/2041 DD 06/01/11	89,928.10	99,362.29
GNMA II POOL #0005115	4.500% 07/20/2041 DD 07/01/11	1,385,657.56	1,509,415.46
GNMA II POOL #0005116	5.000% 07/20/2041 DD 07/01/11	50,401.79	55,689.32
GNMA II POOL #0783584	4.500% 07/20/2041 DD 06/01/12	215,852.57	235,131.12
GNMA II POOL #0783590	4.500% 06/20/2041 DD 06/01/12	375,875.93	409,446.51
GNMA II POOL #0A3034S	3.500% 08/20/2045 DD 08/01/15	10,595,511.20	11,061,624.69
GNMA II POOL #0AI4166	4.000% 08/20/2044 DD 08/01/14	22,446.34	24,267.87
GNMA II POOL #0AI4167	4.000% 08/20/2044 DD 08/01/14	30,710.25	33,009.15
GNMA II POOL #0AJ2723	4.000% 08/20/2044 DD 08/01/14	23,641.59	25,428.44
GNMA II POOL #0AJ4687	4.000% 08/20/2044 DD 08/01/14	23,437.77	25,194.08
GNMA II POOL #0MA0462	3.500% 10/20/2042 DD 10/01/12	77,021.83	80,535.80
GNMA II POOL #0MA0699	3.500% 01/20/2043 DD 01/01/13	76,846.66	80,352.71
GNMA II POOL #0MA0934	3.500% 04/20/2043 DD 04/01/13	75,546.68	78,976.05
GNMA II POOL #0MA1158	4.000% 07/20/2043 DD 07/01/13	69,561.69	74,263.34
GNMA II POOL #0MA2304	4.000% 10/20/2044 DD 10/01/14	1.93	2.05
GNMA II POOL #0MA2446	4.000% 12/20/2044 DD 12/01/14	1,472.55	1,564.70
GNMA II POOL #0MA2960	3.000% 07/20/2045 DD 07/01/15	5,048,615.43	5,123,943.39
GNMA II POOL #0MA3104	3.000% 09/20/2045 DD 09/01/15	2,338,013.40	2,372,897.78
GNMA II POOL #0MA3173	3.500% 10/20/2045 DD 10/01/15	922,330.03	962,904.80
U S TREASURY BOND	2.500% 02/15/2045 DD 02/15/15	10,000.00	8,972.27
U S TREASURY BOND	2.875% 08/15/2045 DD 08/15/15	19,140,000.00	18,588,978.54
U S TREASURY BOND	3.000% 11/15/2044 DD 11/15/14	2,935,000.00	2,924,337.15
U S TREASURY BOND	3.000% 11/15/2045 DD 11/15/15	2,835,000.00	2,826,472.32
U S TREASURY BOND	3.125% 08/15/2044 DD 08/15/14	50,000.00	51,099.60
U S TREASURY BOND	3.875% 08/15/2040 DD 08/15/10	175,000.00	204,599.68
U S TREASURY NOTE	0.500% 07/31/2017 DD 07/31/12	37,000,000.00	36,719,614.00
U S TREASURY NOTE	0.625% 05/31/2017 DD 05/31/12	4,745,000.00	4,724,055.57
U S TREASURY NOTE	0.625% 08/31/2017 DD 08/31/12	10,000.00	9,935.94
U S TREASURY NOTE	0.625% 11/15/2016 DD 11/15/13	3,500,000.00	3,495,352.00
U S TREASURY NOTE	0.625% 12/31/2016 DD 12/31/14	10,500,000.00	10,482,360.00
U S TREASURY NOTE	0.750% 10/31/2017 DD 10/31/12	4,085,000.00	4,063,300.48
U S TREASURY NOTE	0.875% 09/15/2016 DD 09/15/13	650,000.00	650,812.50
U S TREASURY NOTE	0.875% 10/15/2017 DD 10/15/14	24,838,000.00	24,763,287.30
U S TREASURY NOTE	0.875% 10/15/2018 DD 10/15/15	5,990,000.00	5,924,014.16
U S TREASURY NOTE	0.875% 11/30/2016 DD 11/30/11	9,610,000.00	9,615,631.46
U S TREASURY NOTE	0.875% 11/30/2017 DD 11/30/15	27,070,000.00	26,991,740.63
U S TREASURY NOTE	1.000% 05/15/2018 DD 05/15/15	23,962,000.00	23,843,124.52
U S TREASURY NOTE	1.000% 08/15/2018 DD 08/15/15	2,335,000.00	2,319,859.86
U S TREASURY NOTE	1.250% 11/15/2018 DD 11/15/15	12,655,000.00	12,635,232.89
U S TREASURY NOTE	1.250% 12/15/2018 DD 12/15/15	96,583,000.00	96,379,306.46
U S TREASURY NOTE	1.375% 02/28/2019 DD 02/29/12	25,000,000.00	24,983,400.00
U S TREASURY NOTE	1.375% 09/30/2020 DD 09/30/15	8,315,000.00	8,171,433.21
U S TREASURY NOTE	1.375% 10/31/2020 DD 10/31/15	26,665,500.00	26,194,693.93
U S TREASURY NOTE	1.500% 08/31/2018 DD 08/31/11	2,645,000.00	2,662,565.45

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
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Description		Shares or Units	Market Value
U S TREASURY NOTE	1.625% 03/31/2019 DD 03/31/14	2,355,000.00	2,369,718.75
U S TREASURY NOTE	1.625% 06/30/2020 DD 06/30/15	5,830,000.00	5,806,085.34
U S TREASURY NOTE	1.625% 11/30/2020 DD 11/30/15	4,550,000.00	4,522,982.10
U S TREASURY NOTE	1.750% 09/30/2022 DD 09/30/15	5,545,000.00	5,434,965.02
U S TREASURY NOTE	1.875% 10/31/2022 DD 10/31/15	3,065,000.00	3,026,209.36
U S TREASURY NOTE	2.000% 08/15/2025 DD 08/15/15	5,885,000.00	5,738,104.52
U S TREASURY NOTE	2.000% 11/30/2022 DD 11/30/15	20,835,000.00	20,721,053.39
U S TREASURY NOTE	2.125% 12/31/2021 DD 12/31/14	3,860,000.00	3,894,076.08
U S TREASURY NOTE	2.250% 11/15/2025 DD 11/15/15	1,410,000.00	1,406,859.93
U S TREASURY NOTE	4.500% 05/15/2017 DD 05/15/07	3,935,000.00	4,123,911.48
U S TREASURY NOTE	4.625% 11/15/2016 DD 11/15/06	2,255,000.00	2,328,903.12
US TREAS-CPI INFLAT	0.125% 01/15/2022 DD 01/15/12	11,795,679.00	11,430,590.94
US TREAS-CPI INFLAT	0.125% 01/15/2023 DD 01/15/13	12,716,289.81	12,192,238.79
US TREAS-CPI INFLAT	0.125% 04/15/2019 DD 04/15/14	4,780,791.30	4,752,718.49
US TREAS-CPI INFLAT	0.250% 01/15/2025 DD 01/15/15	21,439,029.50	20,463,382.15
US TREAS-CPI INFLAT	0.375% 07/15/2025 DD 07/15/15	6,649,492.20	6,437,885.41
US TREAS-CPI INFLAT	0.750% 02/15/2045 DD 02/15/15	6,156,071.90	5,368,765.71
US TREAS-CPI INFLAT	1.250% 07/15/2020 DD 07/15/10	13,490,598.30	14,028,994.59
US TREAS-CPI INFLAT	1.750% 01/15/2028 DD 01/15/08	4,626,191.25	5,054,835.63
US TREAS-CPI INFLAT	2.625% 07/15/2017 DD 07/15/07	4,659,134.20	4,866,307.26
COMMIT TO PUR FHLMC GOLD SFM	2.500% 01/01/2031 DD 01/01/16	(1,738,000.00)	(1,753,422.49)
COMMIT TO PUR FHLMC GOLD SFM	3.000% 01/01/2031 DD 01/01/16	(2,314,000.00)	(2,384,515.91)
COMMIT TO PUR FHLMC GOLD SFM	3.000% 01/01/2046 DD 01/01/16	(2,175,000.00)	(2,171,407.34)
COMMIT TO PUR FHLMC GOLD SFM	3.000% 12/01/2045 DD 12/01/15	(2,175,000.00)	(2,173,181.24)
COMMIT TO PUR FHLMC GOLD SFM	3.500% 01/01/2046 DD 01/01/16	(8,674,000.00)	(8,928,882.89)
COMMIT TO PUR FHLMC GOLD SFM	3.500% 02/01/2046 DD 02/01/16	(6,800,000.00)	(6,984,940.96)
COMMIT TO PUR FHLMC GOLD SFM	3.500% 12/01/2045 DD 12/01/15	(8,674,000.00)	(8,936,181.80)
COMMIT TO PUR FHLMC GOLD SFM	4.000% 01/01/2046 DD 01/01/16	(1,428,000.00)	(1,508,520.06)
COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2031 DD 01/01/16	(1,905,000.00)	(1,962,422.42)
COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2046 DD 01/01/16	(8,711,000.00)	(8,711,079.27)
COMMIT TO PUR FNMA SF MTG	3.000% 02/01/2046 DD 02/01/16	(1,400,000.00)	(1,397,223.67)
COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2031 DD 01/01/16	(7,122,000.00)	(7,458,350.69)
COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2046 DD 01/01/16	(8,400,000.00)	(8,666,474.88)
COMMIT TO PUR FNMA SF MTG	3.500% 02/01/2046 DD 02/01/16	(5,730,000.00)	(5,899,463.37)
COMMIT TO PUR FNMA SF MTG	4.000% 12/01/2045 DD 12/01/15	(1,483,000.00)	(1,569,811.04)
COMMIT TO PUR FNMA SF MTG	4.500% 01/01/2046 DD 01/01/16	(3,661,000.00)	(3,953,422.38)
COMMIT TO PUR FNMA SF MTG	4.500% 02/01/2046 DD 02/01/16	(600,000.00)	(646,940.51)
COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2046 DD 01/01/16	(4,600,000.00)	(5,063,126.62)
COMMIT TO PUR FNMA SF MTG	5.000% 02/01/2046 DD 02/01/16	(1,100,000.00)	(1,209,179.44)
COMMIT TO PUR FNMA SF MTG	5.500% 01/01/2046 DD 01/01/16	(1,700,000.00)	(1,895,028.59)
COMMIT TO PUR FNMA SF MTG	5.500% 02/01/2046 DD 02/01/16	(1,000,000.00)	(1,113,589.89)
COMMIT TO PUR GNMA II JUMBOS	3.000% 01/20/2046 DD 01/01/16	(696,000.00)	(705,434.21)
COMMIT TO PUR GNMA II JUMBOS	3.500% 01/20/2046 DD 01/01/16	(88,000.00)	(91,736.57)
TOTAL GOVERNMENT SECURITIES			\$ 708,985,849.28
CASH COLLATERAL FUND			
Repo	ROYAL A (T Bills, Notes, Bonds & STRIPS)	1/4/2016	\$ 7,714,353.00
Repo	BNP O ("A" Corps, A1/P1 Money Market)	1/4/2016	2,483,721.00
Repo	SWIBREPO A Bi-lateral (T Bills, Notes, Bonds & STRIPS)	1/4/2016	8,311,438.00
Repo	NOMURA D (Agency MBS & PASS Throughs)	1/4/2016	88,712,006.00
Repo	BNP R (EQUITIES)	2/4/2016	7,698,000.00
Repo	BNP R (EQUITIES)	2/4/2016	5,800,000.00
Repo	CITI R (EQUITIES)	2/29/2016	4,608,000.00
Repo	MERRILL S (Equities, Russell 1K)	3/4/2016	7,500,000.00
Repo	SG R (EQUITIES)	3/30/2016	6,000,000.00
Repo	MERRILL R (EQUITIES)	4/7/2016	15,188,000.00
Floating Rate Notes	BANK TOKYO-MIT UFJ NY	1/14/2016	4,899,593.00
Floating Rate Notes	TOTAL CAPITAL CANADA LTD	1/15/2016	399,995.00
Floating Rate Notes	TOTAL CAPITAL CANADA LTD	1/15/2016	2,785,964.00
Floating Rate Notes	TOTAL CAPITAL CANADA LTD	1/15/2016	2,699,965.00
Floating Rate Notes	TOTAL CAPITAL CANADA LTD	1/15/2016	3,099,960.00
Floating Rate Notes	IBM CORP	2/5/2016	747,800.00
Floating Rate Notes	PACCAR FINANCIAL CORP	2/8/2016	1,699,694.00

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)

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

December 31, 2015

Description		Shares or Units	Market Value
Floating Rate Notes	NORDEA BANK FINLAND NY	2/19/2016	1,100,000.00
Floating Rate Notes	SWEDBANK (NEW YORK)	2/24/2016	4,800,235.00
Floating Rate Notes	SUMITOMO MITSUI BANKING CORP (NEWYORK)...	2/25/2016	5,395,545.00
Floating Rate Notes	DNB BANK ASA/NY	2/25/2016	5,700,200.00
Floating Rate Notes	CATERPILLAR FINANCIAL SE	2/26/2016	3,238,090.00
Floating Rate Notes	CATERPILLAR FINANCIAL SE	2/26/2016	999,719.00
Floating Rate Notes	JP MORGAN SECURITIES LLC (3A3) CPIB 0.397% 3/1/2016.	3/1/2016	3,799,240.00
Floating Rate Notes	MIZUHO BANK LTD/NY	3/1/2016	5,794,664.00
Floating Rate Notes	WESTPAC BANKING CORP NY	3/3/2016	2,999,904.00
Floating Rate Notes	RABOBANK NEDERLAND NY..	3/4/2016	5,597,648.00
Floating Rate Notes	ROYAL BANK OF CANADA	3/8/2016	899,780.00
Floating Rate Notes	ROYAL BANK OF CANADA	3/8/2016	7,098,261.00
Floating Rate Notes	ROYAL BANK OF CANADA	3/8/2016	999,755.00
Floating Rate Notes	Swedbank AB New York	3/10/2016	6,199,591.00
Floating Rate Notes	BANK OF NOVA SCOTIA	3/15/2016	3,799,985.00
Floating Rate Notes	BANK OF NOVA SCOTIA	3/15/2016	2,199,991.00
Floating Rate Notes	US BANK NA CINCINNATI	3/17/2016	7,394,428.00
Floating Rate Notes	HSBC BANK USA NA	3/18/2016	4,596,582.00
Floating Rate Notes	RABOBANK NEDERLAND NY	3/18/2016	1,499,790.00
Floating Rate Notes	RABOBANK NEDERLAND NY	3/18/2016	4,999,300.00
Floating Rate Notes	RABOBANK NEDERLAND NY	3/18/2016	3,158,558.00
Floating Rate Notes	SKANDINAV ENSKILDA BK NY	3/23/2016	6,191,878.00
Floating Rate Notes	SVENSKA HANDELSBANKEN NY	4/1/2016	5,395,248.00
Floating Rate Notes	WELLS FARGO BANK NA	4/11/2016	5,199,724.00
Floating Rate Notes	JOHN DEERE CAPITAL CORP	4/12/2016	2,098,532.00
Floating Rate Notes	JOHN DEERE CAPITAL CORP	4/12/2016	1,199,161.00
Floating Rate Notes	BANK OF AMERICA NA	4/13/2016	8,700,000.00
Floating Rate Notes	MIZUHO BANK LTD/NY	4/25/2016	3,022,762.00
Floating Rate Notes	MIZUHO BANK LTD/NY	4/29/2016	3,362,971.00
Floating Rate Notes	APPLE INC	5/3/2016	599,807.00
Floating Rate Notes	NORDEA BANK FINLAND NY..	5/3/2016	399,860.00
Floating Rate Notes	TOYOTA MOTOR CREDIT CORP CPIB 0.3632% 5/4/2016	5/4/2016	1,300,066.00
Floating Rate Notes	SVENSKA HANDELSBANKEN NY	5/5/2016	3,895,203.00
Floating Rate Notes	SUMITOMO MITSUI BANKING CORP (NEWYORK)	5/9/2016	4,092,907.00
Floating Rate Notes	NORDEA BANK AB	5/13/2016	700,438.00
Floating Rate Notes	SKANDINAV ENSILKDA BK NY	5/13/2016	5,488,615.00
Floating Rate Notes	TOYOTA MOTOR CREDIT CORP	5/17/2016	1,600,410.00
Floating Rate Notes	BANK OF AMERICA NA	5/18/2016	5,499,560.00
Floating Rate Notes	STATE STREET BANK & TRST	5/20/2016	6,398,970.00
Floating Rate Notes	NEW YORK LIFE GLOBAL FDG	5/23/2016	900,876.00
Floating Rate Notes	NEW YORK LIFE GLOBAL FDG	5/23/2016	600,584.00
Floating Rate Notes	AMERICAN HONDA FINANCE	5/26/2016	5,004,665.00
Floating Rate Notes	AMERICAN HONDA FINANCE	5/26/2016	3,102,892.00
Floating Rate Notes	AMERICAN HONDA FINANCE	5/26/2016	1,000,933.00
Floating Rate Notes	WELLS FARGO BANK NA	6/2/2016	3,497,204.00
Floating Rate Notes	WELLS FARGO BANK NA	6/2/2016	899,281.00
Floating Rate Notes	TOYOTA MOTOR CREDIT CORP CPIB 0.521% 6/2/2016	6/2/2016	1,073,000.00
Floating Rate Notes	COMMONWEALTH BANK AUST	6/3/2016	4,597,438.00
Floating Rate Notes	COMMONWEALTH BANK AUST	6/3/2016	999,443.00
Floating Rate Notes	WESTPAC BANKING CORP (NEW YORK)	6/9/2016	1,999,828.00
Floating Rate Notes	CREDIT AGRICOLE CIB (NEW YORK)	6/9/2016	5,100,000.00
Floating Rate Notes	NORDEA BANK FINLAND NY	6/13/2016	1,599,003.00
Floating Rate Notes	BANK OF NOVA SCOTIA HOUS	6/13/2016	6,493,110.00
Floating Rate Notes	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 42DIB	6/16/2016	3,999,316.00
Floating Rate Notes	MET LIFE GLOB FUNDING I	6/23/2016	2,399,666.00
Floating Rate Notes	MET LIFE GLOB FUNDING I	6/23/2016	1,799,750.00
Floating Rate Notes	GENERAL ELEC CAP CORP	7/5/2016	5,504,565.00
Floating Rate Notes	TORONTO-DOMINION BANK	7/8/2016	7,903,437.00
Floating Rate Notes	GENERAL ELEC CAP CORP	7/12/2016	1,704,019.00
Floating Rate Notes	GENERAL ELEC CAP CORP	7/12/2016	2,135,035.00
Floating Rate Notes	MET LIFE GLOB FUNDING I	7/15/2016	2,353,588.00
Floating Rate Notes	NATIONAL AUSTRALIA BK LT	7/25/2016	4,602,944.00
Floating Rate Notes	NATIONAL AUSTRALIA BK LT	7/25/2016	2,801,792.00

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2015

Description		Shares or Units	Market Value
Floating Rate Notes	NATIONAL AUSTRALIA BK LT	7/25/2016	1,300,832.00
Floating Rate Notes	NATIONAL AUSTRALIA BK LT	7/25/2016	4,302,752.00
Floating Rate Notes	SVENSKA HANDELSBANKEN NY.	8/17/2016	999,772.00
Floating Rate Notes	NEW YORK LIFE GLOBAL FDG	9/6/2016	3,596,324.00
Floating Rate Notes	TORONTO-DOMINION BANK	9/9/2016	3,002,763.00
Floating Rate Notes	ROYAL BANK OF CANADA	9/9/2016	300,233.00
Floating Rate Notes	ROYAL BANK OF CANADA	9/9/2016	5,103,963.00
Floating Rate Notes	TORONTO-DOMINION BANK	9/9/2016	1,801,658.00
Floating Rate Notes	COMMONWEALTH BANK AUST	9/20/2016	300,368.00
Floating Rate Notes	COMMONWEALTH BANK AUST	9/20/2016	500,613.00
Floating Rate Notes	COMMONWEALTH BANK AUST	9/20/2016	7,008,575.00
Floating Rate Notes	SVENSKA HANDELSBANKEN AB	9/23/2016	1,000,264.00
Floating Rate Notes	SVENSKA HANDELSBANKEN AB	9/23/2016	500,132.00
Floating Rate Notes	SVENSKA HANDELSBANKEN AB	9/23/2016	3,600,950.00
Floating Rate Notes	TOYOTA MOTOR CREDIT CORP	10/7/2016	1,599,760.00
Floating Rate Notes	JOHN DEERE CAPITAL CORP	10/11/2016	7,207,855.00
Floating Rate Notes	WELLS FARGO BANK NA	10/13/2016	4,498,947.00
Floating Rate Notes	JP MORGAN CHASE BANK NA	10/14/2016	3,099,296.00
Floating Rate Notes	WESTPAC BANKING CORP NY	10/21/2016	6,298,135.00
Floating Rate Notes	NORDEA BANK FINLAND PLC, NY BRANCH	11/14/2016	5,897,428.00
Floating Rate Notes	WESTPAC BANKING CORP	11/25/2016	1,601,566.00
Floating Rate Notes	NATIONAL AUSTRALIA BANK	12/9/2016	99,860.00
Floating Rate Notes	MASSMUTUAL GLOBAL FUNDIN	12/9/2016	3,749,122.00
Floating Rate Notes	AUST & NZ BANKING GROUP	1/10/2017	6,444,914.00
Floating Rate Notes	BERKSHIRE HATHAWAY FIN	1/10/2017	2,049,090.00
Floating Rate Notes	BERKSHIRE HATHAWAY FIN	1/13/2017	1,399,164.00
Floating Rate Notes	ROYAL BANK OF CANADA	1/23/2017	2,497,740.00
Floating Rate Notes	NORDEA BANK FINLAND NY	2/13/2017	4,847,667.00
Floating Rate Notes	APPLE INC	5/5/2017	4,196,443.00
Payable/Receivable	RECEIVABLE		214,351.00
Payable/Receivable	UNDISTRIBUTED REALIZED (GAIN)/LOSS		0.00
Payable/Receivable	PAYABLE		-193,170.00
Payable/Receivable	PREPAID BROKER REBATE		13,096.00
TOTAL CASH COLLATERAL FUND			\$ 478,678,699.00
FORWARD FOREIGN CURRENCY CONTRACTS			
Barclays Bank PLC	MXN USD 3/9/2016		\$ 18,680.80
Barclays Bank PLC	USD MXN 3/9/2016		(28,309.46)
Barclays Bank PLC	USD MXN 4/4/2016		4,225.04
Citibank NA	DKK USD 1/4/2016		50.50
Citibank NA	JPY USD 1/4/2016		(39.51)
Citibank NA	SEK USD 1/4/2016		13,616.53
Citibank NA	USD JPY 1/4/2016		87.08
Citibank NA	USD DKK 1/4/2016		(44.15)
Citibank NA	USD SEK 1/4/2016		(11,570.94)
Citibank NA	AUD USD 3/16/2016		(2,146.46)
Citibank NA	AUD USD 3/16/2016		9,144.18
Citibank NA	AUD USD 3/16/2016		(5,648.49)
Citibank NA	CAD USD 3/16/2016		86,045.89
Citibank NA	CAD USD 3/16/2016		112,504.04
Citibank NA	CAD USD 3/16/2016		129,254.99
Citibank NA	CAD USD 3/16/2016		(3,466.19)
Citibank NA	CAD USD 3/16/2016		1,146.24
Citibank NA	CHF USD 3/16/2016		51,929.94
Citibank NA	CHF USD 3/16/2016		(43,325.84)
Citibank NA	CHF USD 3/16/2016		(3,598.93)
Citibank NA	CHF USD 3/16/2016		8.96
Citibank NA	CHF USD 3/16/2016		946.56
Citibank NA	DKK USD 3/16/2016		(1,217.32)
Citibank NA	DKK USD 3/16/2016		(200.99)
Citibank NA	DKK USD 3/16/2016		(2,726.44)
Citibank NA	DKK USD 3/16/2016		335.82
Citibank NA	EUR USD 3/16/2016		(9,857.52)

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2015

Description	Shares or Units	Market Value
Citibank NA	EUR USD 3/16/2016	(863.23)
Citibank NA	EUR USD 3/16/2016	3,339.51
Citibank NA	EUR USD 3/16/2016	27.91
Citibank NA	GBP USD 3/16/2016	2,509.61
Citibank NA	GBP USD 3/16/2016	611,900.33
Citibank NA	GBP USD 3/16/2016	10,159.54
Citibank NA	HKD USD 3/16/2016	(7.84)
Citibank NA	HKD USD 3/16/2016	(1.77)
Citibank NA	HKD USD 3/16/2016	(26.32)
Citibank NA	JPY USD 3/16/2016	(16,382.87)
Citibank NA	JPY USD 3/16/2016	(27,071.12)
Citibank NA	JPY USD 3/16/2016	(104.54)
Citibank NA	SEK USD 3/16/2016	(3,667.17)
Citibank NA	SEK USD 3/16/2016	11,477.56
Citibank NA	SEK USD 3/16/2016	(50,829.19)
Citibank NA	SEK USD 3/16/2016	(3,222.36)
Citibank NA	SEK USD 3/16/2016	(5,607.89)
Citibank NA	SEK USD 3/16/2016	(37.87)
Citibank NA	SGD USD 3/16/2016	57.63
Citibank NA	SGD USD 3/16/2016	110.79
Citibank NA	SGD USD 3/16/2016	22.04
Citibank NA	USD AUD 3/16/2016	(16,368.55)
Citibank NA	USD AUD 3/16/2016	9,394.16
Citibank NA	USD AUD 3/16/2016	(785.18)
Citibank NA	USD AUD 3/16/2016	67,786.30
Citibank NA	USD AUD 3/16/2016	(12,460.30)
Citibank NA	USD AUD 3/16/2016	338.84
Citibank NA	USD DKK 3/16/2016	(54.10)
Citibank NA	USD DKK 3/16/2016	(144.30)
Citibank NA	USD DKK 3/16/2016	(24.19)
Citibank NA	USD DKK 3/16/2016	(52.87)
Citibank NA	USD DKK 3/16/2016	353.02
Citibank NA	USD CAD 3/16/2016	(1,127.29)
Citibank NA	USD CAD 3/16/2016	(33,005.57)
Citibank NA	USD CAD 3/16/2016	(179.99)
Citibank NA	USD ILS 3/16/2016	(18.73)
Citibank NA	USD ILS 3/16/2016	111.22
Citibank NA	USD ILS 3/16/2016	(897.46)
Citibank NA	USD ILS 3/16/2016	(6,045.88)
Citibank NA	USD ILS 3/16/2016	(128.71)
Citibank NA	USD ILS 3/16/2016	(159.34)
Citibank NA	USD HKD 3/16/2016	0.13
Citibank NA	USD HKD 3/16/2016	5.26
Citibank NA	USD HKD 3/16/2016	42.77
Citibank NA	USD HKD 3/16/2016	80.20
Citibank NA	USD HKD 3/16/2016	(3.46)
Citibank NA	USD EUR 3/16/2016	(5,403.27)
Citibank NA	USD EUR 3/16/2016	447.40
Citibank NA	USD EUR 3/16/2016	123,016.61
Citibank NA	USD EUR 3/16/2016	201,671.28
Citibank NA	USD EUR 3/16/2016	150.53
Citibank NA	USD CHF 3/16/2016	(3,956.36)
Citibank NA	USD CHF 3/16/2016	(2,558.69)
Citibank NA	USD CHF 3/16/2016	(7,829.34)
Citibank NA	USD CHF 3/16/2016	(1,537.14)
Citibank NA	USD CHF 3/16/2016	(68.04)
Citibank NA	USD CHF 3/16/2016	480.21
Citibank NA	USD CHF 3/16/2016	1,704.48
Citibank NA	USD SEK 3/16/2016	246,646.55
Citibank NA	USD SEK 3/16/2016	16,401.89
Citibank NA	USD SGD 3/16/2016	(104.57)
Citibank NA	USD SGD 3/16/2016	(319.44)
Citibank NA	USD SGD 3/16/2016	(565.60)

Alcatel-Lucent Savings/401(k) Plan (formerly, Alcatel-Lucent Savings Plan)
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2015

Description	Shares or Units	Market Value
Citibank NA	USD SGD 3/16/2016	(7,454.20)
Citibank NA	USD SGD 3/16/2016	(2,407.32)
Citibank NA	USD SGD 3/16/2016	(3,465.55)
Citibank NA	USD SGD 3/16/2016	(2,218.07)
Citibank NA	USD GBP 3/16/2016	(25,133.03)
Citibank NA	USD GBP 3/16/2016	(17,599.04)
Citibank NA	USD GBP 3/16/2016	(4,889.83)
Citibank NA	USD GBP 3/16/2016	(372.15)
Citibank NA	USD GBP 3/16/2016	(23,246.42)
Citibank NA	USD GBP 3/16/2016	(193.73)
Citibank NA	USD GBP 3/16/2016	(7,501.65)
Citibank NA	USD JPY 3/16/2016	7,810.57
Citibank NA	USD JPY 3/16/2016	62,354.39
Citibank NA	USD JPY 3/16/2016	120,681.62
Citibank NA	USD JPY 3/16/2016	3,448.36
Citibank NA	USD JPY 3/16/2016	126,405.42
Citibank NA	USD JPY 3/16/2016	193,953.90
Citibank NA	USD JPY 3/16/2016	126,798.93
Citibank NA	USD JPY 3/16/2016	116,075.79
Citibank NA	USD JPY 3/16/2016	110,909.46
Citibank NA	USD JPY 3/16/2016	38,894.62
Citibank NA	USD JPY 3/16/2016	20,766.79
Credit Suisse AG	USD CHF 1/4/2016	(419.17)
TOTAL FORWARD FOREIGN CURRENCY CONTRACTS		\$ 2,255,639.25
SELF-DIRECTED BROKERAGE ACCOUNTS	Various	\$ 464,748,023.35
* TOTAL PARTICIPANT LOANS	Interest rates range from 3.25%–10.0%	\$ 42,530,214.87
TOTAL INVESTMENTS		\$ 6,913,022,560.96

* Party-in-interest

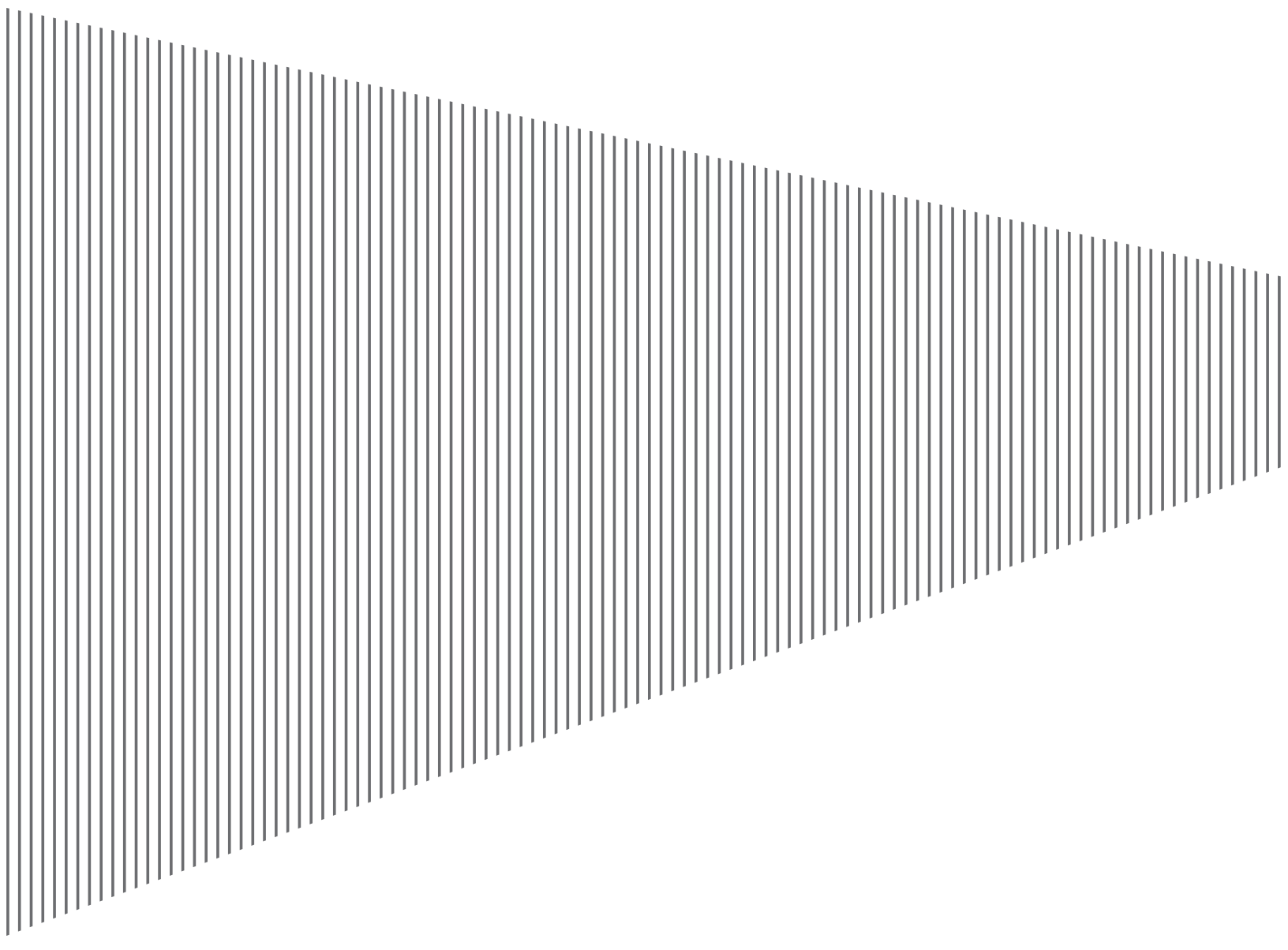
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Plan Name	Alcatel-Lucent Savings/401(k) Plan
Plan Sponsor EIN	22-3408857
ERISA Plan No.	003
Plan Year End	12/31/2015

The required attachment noted below is included within the Accountant's Opinion attachment to the Form 5500 Schedule H, Part III, which consists of the entire Audit report issued by the Plan's Independent Qualified Public Accountant (IQPA).

Form/Schedule	Line Item	Description
5500 Schedule H	Line 4i	Schedule of Assets (Held at End of Year)