

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). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 2013 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2013 or fiscal plan year beginning <u>01/01/2013</u> and ending <u>12/31/2013</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan; or ☒ a single-employer plan; ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☒ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information—enter all requested information				
1a Name of plan <u>SANDIA CORPORATION RETIREMENT INCOME PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>006</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>06/01/1950</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>006</u>	1c Effective date of plan <u>06/01/1950</u>	
1b Three-digit plan number (PN) ▶	<u>006</u>				
1c Effective date of plan <u>06/01/1950</u>					
2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan) <u>SANDIA CORPORATION</u> <u>P.O. BOX 5800, MAIL STOP 1382</u> <u>ALBUQUERQUE, NM 87185-1382</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>85-0097942</u></td> </tr> <tr> <td>2c Sponsor's telephone number <u>505-845-8350</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>541700</u></td> </tr> <tr> <td style="height: 40px;"></td> </tr> </table>	2b Employer Identification Number (EIN) <u>85-0097942</u>	2c Sponsor's telephone number <u>505-845-8350</u>	2d Business code (see instructions) <u>541700</u>	
2b Employer Identification Number (EIN) <u>85-0097942</u>					
2c Sponsor's telephone number <u>505-845-8350</u>					
2d Business code (see instructions) <u>541700</u>					

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	01/29/2015	JANE FARRIS
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	01/29/2015	TIMOTHY KNEWITZ, CONTROLLER
	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. (optional)			Preparer's telephone number (optional)

3a Plan administrator's name and address ☒ Same as Plan Sponsor Name ☐ Same as Plan Sponsor Address		3b Administrator's EIN	
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		3c Administrator's telephone number 4b EIN 4c PN	
5 Total number of participants at the beginning of the plan year		5	16289
6 Number of participants as of the end of the plan year (welfare plans complete only lines 6a , 6b , 6c , and 6d).			
a Active participants		6a	6508
b Retired or separated participants receiving benefits		6b	6294
c Other retired or separated participants entitled to future benefits		6c	2134
d Subtotal. Add lines 6a , 6b , and 6c		6d	14936
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits		6e	1113
f Total. Add lines 6d and 6e		6f	16049
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested		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: 1A 3F 3H			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>1</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service <hr/> Department of Labor Employee Benefits Security Administration <hr/> Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500. ► Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110
		2013
		This Form is Open to Public Inspection

For calendar plan year 2013 or fiscal plan year beginning **01/01/2013** and ending **12/31/2013**

A Name of plan SANDIA CORPORATION RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ►	006
C Plan sponsor's name as shown on line 2a of Form 5500 SANDIA CORPORATION	D Employer Identification Number (EIN) 85-0097942	

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

(a) Name of insurance carrier

THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	GA-009007	16049	01/01/2013	12/31/2013

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

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

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

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

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

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

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

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

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

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

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	22908498
5 Current value of plan's interest under this contract in separate accounts at year end	5	27973879

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

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

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

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

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

b Balance at the end of the previous year	7b	31511511
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c Additions: (1) Contributions deposited during the year	7c(1)		
(2) Dividends and credits	7c(2)		
(3) Interest credited during the year	7c(3)	1924859	
(4) Transferred from separate account	7c(4)		
(5) Other (specify below)	7c(5)	1640522	
▶ MARKET VALUE CREDIT			

(6) Total additions

7c(6)

3565381

d Total of balance and additions (add lines 7b and 7c(6))	7d	35076892
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e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	3976656	
(2) Administration charge made by carrier	7e(2)	191738	
(3) Transferred to separate account	7e(3)	8000000	
(4) Other (specify below)	7e(4)		

(5) Total deductions

7e(5)

12168394

f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	22908498
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Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	
(4) Claims charged.....		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs ▶

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2013 This Form is Open to Public Inspection
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

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

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

A Name of plan <u>SANDIA CORPORATION RETIREMENT INCOME PLAN</u>	B Three-digit plan number (PN) ▶ <u>006</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>SANDIA CORPORATION</u>	D Employer Identification Number (EIN) <u>85-0097942</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2013</u>	
2 Assets:	
a Market value	2a <u>4650540076</u>
b Actuarial value	2b <u>4350758692</u>
3 Funding target/participant count breakdown:	
a For retired participants and beneficiaries receiving payment.....	3a <u>7338</u> (1) Number of participants <u>2348045283</u> (2) Funding Target
b For terminated vested participants.....	3b <u>2196</u> <u>105021305</u>
c For active participants:	
(1) Non-vested benefits	3c(1) <u>87628231</u>
(2) Vested benefits	3c(2) <u>1417618742</u>
(3) Total active.....	3c(3) <u>6755</u> <u>1505246973</u>
d Total.....	3d <u>16289</u> <u>3958313561</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b
5 Effective interest rate	5 <u>6.69 %</u>
6 Target normal cost.....	6 <u>85529679</u>

Statement by Enrolled Actuary

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

SIGN HERE		<u>10/02/2014</u>
	Signature of actuary	Date
<u>BRIAN P. LEVINE</u>	Type or print name of actuary	<u>14-06424</u>
		Most recent enrollment number
<u>HEWITT ASSOCIATES LLC</u>	Firm name	<u>214-989-2661</u>
		Telephone number (including area code)
<u>2711 NORTH HASKELL AVENUE</u> <u>SUITE 800</u> <u>DALLAS, TX 75204</u>	Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

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

Schedule SB (Form 5500) 2013
v. 130118

Part II Beginning of Year Carryover and Prefunding Balances		
	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	51014674	117719086
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	98027141
9 Amount remaining (line 7 minus line 8)	51014674	19691945
10 Interest on line 9 using prior year's actual return of <u>14.06</u> %	6580893	2768687
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		162217718
b Interest on (a) using prior year's effective interest rate of <u>7.03</u> % except as otherwise provided (see instructions)		18295214
c Total available at beginning of current plan year to add to prefunding balance		180512932
d Portion of (c) to be added to prefunding balance		180512932
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	57595567	202973564

Part III Funding Percentages		
14 Funding target attainment percentage	14	103.33 %
15 Adjusted funding target attainment percentage	15	109.91 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	98.06 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
02/12/2013	209000				
02/19/2013	2862				
04/07/2014	175000000				
			Totals ►	18(b)	175211862
				18(c)	0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	161466853
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No	
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No	
c If line 20a is "Yes," see instructions and complete the following table as applicable:		

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

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

21 Discount rate:				
a Segment rates:	1st segment: 5.23%	2nd segment: 6.51%	3rd segment: 7.16 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 58
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6).....	31a	85529679	
b Excess assets, if applicable, but not greater than line 31a	31b	85529679	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment.....	0		0
b Waiver amortization installment	0		0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	57595567	39059784	96655351
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	161466853	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	161466853	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2013
		This Form is Open to Public Inspection.

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013	
A Name of plan SANDIA CORPORATION RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶ 006
C Plan sponsor's name as shown on line 2a of Form 5500 SANDIA CORPORATION	D Employer Identification Number (EIN) 85-0097942

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

PRUDENTIAL FINANCIAL

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	NONE	486808	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

THE NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21	NONE	735829	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

SILCHESTER INTERNATIONAL INVESTORS

36-7045783

(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 40	NONE	1393883	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1247381	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

BNY MELLON ASSET SERVICING

42-1542297

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	NONE	49313	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

FRANK RUSSELL COMPANY

91-1175091

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	NONE	618555	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

ARONSON & JOHNSON & ORTIZ

23-2312104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	921856	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PYRAMIS GLOBAL ADVISORS

20-2159373

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	863603	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

DIMENSIONAL FUND ADVISORS

22-2370029

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	828863	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1282034	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

NUMERIC INVESTORS LLC

04-3068821

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	959039	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

BLACKROCK FINANCIAL MANAGEMENT INC.

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 34 50 51	NONE	1278649	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

STATE STREET GLOBAL ADVISORS

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 28 51 68 99	NONE	174574	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2013 This Form is Open to Public Inspection.
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A Name of plan <u>SANDIA CORPORATION RETIREMENT INCOME PLAN</u>	B Three-digit plan number (PN)	<u>006</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>SANDIA CORPORATION</u>	D Employer Identification Number (EIN) <u>85-0097942</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SANDIA CORP. PENSION PLANS TRUST</u>				
b Name of sponsor of entity listed in (a): <u>SANDIA CORPORATION</u>				
c EIN-PN <u>36-3291356-008</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>TEMPORARY INVESTMENT ACCOUNT</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL FINANCIAL</u>				
c EIN-PN <u>22-1211670-044</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>25388026</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CONSERVATIVE STOCK FUND</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL FINANCIAL</u>				
c EIN-PN <u>22-1211670-007</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2585853</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 FINANCIAL MANAGEMENT</u>				
c EIN-PN <u>13-3806651-001</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>255645372</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>HARDING LOEVNER EM COL INV FD S 309</u>				
b Name of sponsor of entity listed in (a): <u>GLOBAL TRUST COMPANY</u>				
c EIN-PN <u>27-6075499-001</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>254239393</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MSCI CANADA INDX SEC LEND FD</u>				
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>				
c EIN-PN <u>90-0337987-125</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>35780863</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MSCI CANADA SMALL CAP INDX SEC LEND</u>				
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>				
c EIN-PN <u>90-0337987-078</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>5918623</u>		

a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI EAFE INDX SEC LEND FD**b** Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN 04-0025081-240	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 363302134
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a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI EAFE SMALL CAP INDX SEC LEND**b** Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN 90-0337987-077	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 50585189
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a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE SHORT-TERM INV FD**b** Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY

c EIN-PN 36-6036794-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 8774606
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a Name of MTIA, CCT, PSA, or 103-12 IE: INTL VALUE EQUITY GROUP TRUST FD**b** Name of sponsor of entity listed in (a): SILCHESTER INTERNATIONAL INVESTORS

c EIN-PN 36-7045783-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 280223643
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a Name of MTIA, CCT, PSA, or 103-12 IE: US SMALL CAP TRUST**b** Name of sponsor of entity listed in (a): DIMENSIONAL FUND ADVISORS

c EIN-PN 23-6819730-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 176203464
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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

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2013 This Form is Open to Public Inspection
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013		
A Name of plan SANDIA CORPORATION RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶	006
C Plan sponsor's name as shown on line 2a of Form 5500 SANDIA CORPORATION	D Employer Identification Number (EIN) 85-0097942	

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)	175000000	175000000
	(2) Participant contributions	1b(2)		
	(3) Other	1b(3)		47590965
c	General investments:			
	(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		24744327
	(2) U.S. Government securities	1c(2)		140460022
	(3) Corporate debt instruments (other than employer securities):			
	(A) Preferred	1c(3)(A)		1144919353
	(B) All other	1c(3)(B)		840510972
	(4) Corporate stocks (other than employer securities):			
	(A) Preferred	1c(4)(A)		
	(B) Common	1c(4)(B)		511088552
	(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)		
	(9) Value of interest in common/collective trusts	1c(9)		974246180
	(10) Value of interest in pooled separate accounts	1c(10)	39263645	27973879
	(11) Value of interest in master trust investment accounts	1c(11)	4408722855	
	(12) Value of interest in 103-12 investment entities	1c(12)		456427107
	(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		613819189
	(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	31511511	22908498
	(15) Other	1c(15)		371308453

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	4654498011	5350997497

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	552619	2266597
i Acquisition indebtedness	1i		
j Other liabilities	1j		389111832
k Total liabilities (add all amounts in lines 1g through 1j)	1k	552619	391378429

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	4653945392	4959619068
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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)	175211862	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		175211862
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	63957	
(B) U.S. Government securities	2b(1)(B)	2305696	
(C) Corporate debt instruments	2b(1)(C)	84168806	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	3791369	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		90329828
(2) Dividends: (A) Preferred stock	2b(2)(A)	11603	
(B) Common stock	2b(2)(B)	9917527	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	26046450	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		35975580
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		0
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-52184256	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-52184256

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		215414235
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		2284426
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		131995751
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-45060323
c Other income	2c		1473183
d Total income. Add all income amounts in column (b) and enter total	2d		555440286

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	236572743	
(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)		236572743
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)	486808	
(3) Investment advisory and management fees	2i(3)	10733281	
(4) Other	2i(4)	2219905	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		13439994
j Total expenses. Add all expense amounts in column (b) and enter total	2j		250012737

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		305427549
l Transfers of assets:			
(1) To this plan	2l(1)		356996
(2) From this plan	2l(2)		110869

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: MITCHELL & TITUS, LLP

(2) EIN: 13-2781641

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

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

Part IV Compliance Questions

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

During the plan year:

- a** Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)
- b** Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)

	Yes	No	Amount
4a		X	
4b		X	

	Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
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	
e Was this plan covered by a fidelity bond?	X		1000000
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.		X	

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)
LOCKHEED MARTIN CORPORATION SALARIED EMPLOYEE RETIREMENT PROGRAM	52-1893632	001

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 (optional)

6a Name of trust	6b Trust's EIN

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 2013 This Form is Open to Public Inspection.
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A Name of plan <u>SANDIA CORPORATION RETIREMENT INCOME PLAN</u>	B Three-digit plan number (PN) ▶ <u>006</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>SANDIA CORPORATION</u>	D Employer Identification Number (EIN) <u>85-0097942</u>

Part I	Distributions
---------------	----------------------

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	<u>1</u>	<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): _____ 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.....	<u>3</u>	<u>0</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part)
----------------	--

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

Part III	Amendments
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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.....	☐ Increase	☐ Decrease	☐ Both	☒ 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?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.).....	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

- 14** Enter the number of 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: 51% Investment-Grade Debt: 49% High-Yield Debt: 0% Real Estate: 0% Other: 0%

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

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

**Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2013 and 2012**

SANDIA CORPORATION RETIREMENT INCOME PLAN
For the Years Ended December 31, 2013 and 2012

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Note: Other supplemental schedules required by 29 CFR 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.

REPORT OF INDEPENDENT AUDITORS

Sandia Investment Committee
Retirement Income Plan

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of the Sandia Corporation Retirement Income Plan, which comprise the statements of net assets available for benefits as of December 31, 2013 and 2012, the related statements of changes in net assets available for benefits for the years ended December 31, 2013 and 2012, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditor's Responsibility

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

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the certified investment information described in Note 6, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the entities that certified the investment information meet the requirements of 29 CFR 2520.103-8. The plan administrator has obtained certifications as of December 31, 2013 and 2012, and for the years ended December 31, 2013 and 2012, stating that the investment information provided to the plan administrator is complete and accurate.

Disclaimer of Opinion on Financial Statements

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

Disclaimer of Opinion on Supplemental Schedules

The accompanying supplemental schedules of assets (held at end of year) as of December 31, 2013, and reportable transactions for the year then ended, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Because of the significance of the matter described in the basis for disclaimer of opinion paragraph, we do not express an opinion on the supplemental schedules referred to above.

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

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

Mitchell & Titus, LLP

September 25, 2014
Washington, DC

SANDIA CORPORATION RETIREMENT INCOME PLAN

Statements of Net Assets Available for Benefits

As of December 31, 2013 and 2012

	<u>2013</u>	<u>2012</u>
ASSETS		
<i>Assets held in insurance company pooled separate accounts, at fair value</i>		
Short-term fund	\$ 25,388,026	\$ 37,123,060
Conservative stock fund	<u>2,585,853</u>	<u>2,140,585</u>
	27,973,879	39,263,645
 Assets held in unallocated insurance contract, at contract value (fixed dollar account)	 22,908,498	 31,511,511
<i>Investments</i>		
Common stocks	511,088,552	-
Fixed income	2,134,666,278	-
Derivatives	338,920	-
Cash and cash equivalents	24,744,327	-
Common/collective trusts	974,246,180	-
103-12 entities	456,427,107	-
Mutual funds	<u>613,819,189</u>	<u>-</u>
Plan's interest in Master Trust held by the Northern Trust Company, at fair value	<u>-</u>	<u>4,408,722,855</u>
Total investments	\$ 4,766,212,930	\$ 4,479,498,011
 Investments held as collateral on securities on loan	 \$ 362,193,602	 -
<i>Receivables</i>		
Contributions from employer	175,000,000	175,000,000
Accrued income	29,482,030	-
Due from brokers for sale of securities	11,983,924	-
Receivable for currency forward contract	<u>6,125,011</u>	<u>-</u>
 Total assets	 <u>5,350,997,497</u>	 <u>4,654,498,011</u>
 LIABILITIES		
Administrative expenses payable	2,266,596	552,619
Collateral of securities on loan	362,193,602	
Due to broker for securities purchased	19,558,517	-
Payable for foreign currency forward	6,173,398	-
Derivatives	<u>1,186,315</u>	<u>-</u>
 Total liabilities	 <u>391,378,428</u>	 <u>552,619</u>
 Net assets available for benefits	 <u><u>\$ 4,959,619,069</u></u>	 <u><u>\$ 4,653,945,392</u></u>

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Statements of Net Assets Available for Benefits

As of December 31, 2013 and 2012

	<u>2013</u>	<u>2012</u>
ADDITIONS		
<i>Investment income (loss)</i>		
Interest and dividend income	\$ 127,771,753	\$ 1,852,127
Net appreciation in fair value of pooled separate accounts	2,284,426	274,220
Net appreciation in fair value of investments	250,165,407	-
Plan interest in net investment gain of Master Trust	-	516,782,454
Total investment income	<u>380,221,586</u>	<u>518,908,801</u>
Sponsor contributions	175,211,862	180,000,000
Transfers from LMC Retirement Program	356,996	2,465,317
Other	6,839	-
Total additions	<u>555,797,283</u>	<u>701,374,118</u>
DEDUCTIONS		
Benefit payments	236,572,743	221,139,764
Administrative expenses	13,439,994	9,210,349
Transfers to LMC Retirement Program	110,869	83,468
Total deductions	<u>250,123,606</u>	<u>230,433,581</u>
Net increase	305,673,677	470,940,537
Transfers from Pension Security Plan, net	-	339,218,996
<i>Net assets available for benefits</i>		
Beginning of year	<u>4,653,945,392</u>	<u>3,843,785,859</u>
End of year	<u><u>\$ 4,959,619,069</u></u>	<u><u>\$ 4,653,945,392</u></u>

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 1 DESCRIPTION OF THE PLAN

General

The Sandia Corporation Retirement Income Plan (the Plan) is a non-contributory defined benefit pension plan covering employees in certain job classifications (as defined) who have at least one year of service and are at least age 21, and all retired and terminated vested employees in such job classifications. Effective December 31, 2012, due to the merger of the Sandia Corporation Pension Security Plan (PSP) and the Plan, the Plan also covers union employees in certain job classifications (as defined) who have at least one year of service and are at least age 21, and all retired and terminated vested employees in such job classifications. Sandia Corporation (the Company or Sponsor) is a wholly owned subsidiary of Lockheed Martin Corporation (Lockheed Martin, or the Corporation). A description of the Plan is contained in the Summary Plan Description, which is provided to all participants.

The Plan was amended to close the Plan for non-union employees hired on or after January 1, 2009 and to the Office and Professional Employees International Union represented employees hired on or after July 1, 2009 and Metal Trades Council or Security Police Association represented employees hired on or after July 1, 2010.

Transfer of Assets and Plan Merger

Effective December 31, 2012, the PSP, for union represented employees, merged into the Plan. As a result of this merger, the PSP's net assets of \$337,704,102 were transferred to the Plan on December 31, 2012. These merger-related transfers are included in the net transfer totals reported on the statements of changes in net assets available for benefits. Effective January 1, 2013, union represented employees who were participating in the PSP stopped participating in the PSP and began participating in the Plan.

Funding Policy

The Company contributes such amounts as are necessary to provide assets sufficient to meet the benefits to be paid to participants and satisfy the ERISA minimum funding requirements. The Plan has met the ERISA minimum funding requirements for 2013 and 2012. Sandia Corporation may, at its discretion, contribute amounts in excess of the minimum required contribution.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

Funding Policy *(continued)*

The Sponsor made contributions of \$175,211,862 and \$180,000,000 for the years ended December 31, 2013 and 2012, respectively. Participant contributions were required prior to July 1, 1975. The participants' accumulated contributions pertaining to years prior to 1975, including interest credited at an annually compounded rate of 1.04% and 1.40% for the years ended December 31, 2013 and 2012, respectively, were \$1,578,621 and \$1,546,829 at January 1, 2013 and 2012, respectively.

Benefit Payments

Based on its provisions, the Plan provides for monthly pension payments to participating employees upon their attaining the minimum age and service requirements specified in the Plan document. The amount of such payments depends on an employee's length of service, earnings and an age factor, and the amounts are recorded when distributed. If terminated or retired before January 1, 2012, the pension formula is determined using the following formula: High-3 final average pay times a final average pay retirement age factor times credited service. If terminated or retired after December 31, 2011, the pension formula is determined using the following formula: High-3 final average pay through December 31, 2011 times a final average pay retirement age factor times credited service through December 31, 2011 plus career earnings times a career average retirement age factor. Participants become fully vested after five years of credited service.

Effective December 31, 2012, due to the merger of the PSP and the Plan, a PSP participant's benefit under the Plan will be calculated under a Greater of Formula. Under the Greater of Formula, the participant will receive the greater of a Frozen PSP Benefit or an All Service RIP Benefit. A PSP participant's Frozen PSP Benefit is calculated based on the PSP benefit formula, but taking into account only the PSP participant's assigned pension band, credited service and supplemental payments determined as of (and defined as of) December 31, 2012 under the PSP plan documents. A PSP participant's All Service RIP Benefit is calculated based on the RIP benefit formula as though that PSP participant's Credited Service (if applicable) and Plan Service with Sandia on and after the Merger Date as well as such service prior to the Merger Date (to the extent used to calculate the participant's Frozen PSP Benefit) had been performed under the Plan.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

Benefit Payments *(continued)*

Prior to the merger, as changes in employee job categories resulted in changes in eligibility between the Plan and the PSP, actuarially determined amounts of assets were transferred from PSP to the Plan. These amounts are included in transfers from PSP on the statements of changes in net assets available for benefits in the amount of \$1,514,894.

Plan Termination

Although it has not expressed any such intent, the Company has the right under the Plan to discontinue contributions, if any, at any time and to terminate the Plan subject to provisions set forth in ERISA. Upon termination of the Plan, the assets would be allocated first, to participants' contributions; second, to benefits payable as an annuity; third, to other non-forfeitable benefits; fourth, to all other benefits; and fifth, in the event there is any remaining balance and to the extent permitted by law, to the Department of Energy.

Certain benefits under the Plan are secured by Pension Benefit Guaranty Corporation (PBGC) if the Plan terminates. Generally, PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain survivors' pensions. However, PBGC does not guarantee all benefits under the Plan, and the amount of benefit protection is subject to certain limitations.

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Payment of Benefits

Benefits are recorded when paid.

Use of Estimates

The preparation of financial statements in conformity with generally accepted accounting principles (GAAP) in the U.S. requires management to make certain estimates and assumptions that affect the amounts reported in the financial statements, supplemental schedule and accompanying notes. Actual results could differ from those estimates.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 2 **SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES** *(continued)*

Investment Contracts

Under the terms of the contract between Prudential Insurance Company of America (Prudential) and the Plan, Prudential manages funds on behalf of the Plan. Prudential has been granted discretionary authority concerning purchases and sales of investments in the funds within the pooled separate accounts. The investments in the pooled separate accounts represent ownership of units of participation in various commingled funds rather than ownership of specific assets. The investments in the pooled separate accounts are stated at fair value.

The Plan's assets held in an unallocated insurance contract are valued at contract value, as certified by Prudential. Contract value represents contributions made under the contract, plus interest and less funds used to pay retirement benefits and administrative expenses. These investments are carried at contract value, which approximates fair value.

A minimum balance requirement, which is determined annually by Prudential, exists under the contract for the conservative stock fund pooled separate account and the unallocated insurance contract.

Plan Investments

Prior to 2013, under the terms of a trust agreement between The Northern Trust Company (the Master Trustee) and the Plan, the Master Trustee held funds on behalf of the Plan, which were combined with funds of the PSP into one Sandia Corporation Pension Plans Trust (Master Trust). The Master Trustee maintained records reflecting the net assets in the Master Trust and details of changes therein for each plan. Assets held by the Master Trustee were segregated into investment manager accounts and a cash account. The investment managers had investment authority over assets in their accounts and the Master Trustee has authority over the cash account. Realized and unrealized gains and losses, and investment income of the Master Trust, were allocated to the Plan based on the number of units outstanding at each month-end during the year. As a result of the PSP merger on December 31, 2012, all PSP assets were transferred to the Plan, which no longer participates in the Master Trust.

Investments held directly by the Plan and within the Master Trust are reported at fair value, which is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 5 for a discussion of fair value measurements.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

Plan Investments *(continued)*

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation/(depreciation) include the Plan's gains and losses on investments bought, sold, and held during the year.

Derivative Instruments

This policy is applicable to investments held directly by the plan and those previously held in the Master Trust.

Derivative financial instruments may be used by the investment managers of the Plan as part of their respective strategies. These strategies include the use of futures contracts, interest rate swaps, options on futures, and options as substitutes for certain types of securities. Notional amounts disclosed below do not quantify risk or represent assets or liabilities of the Plan, but are used in the calculation of the cash settlements under the contracts.

The fair values of these instruments are recorded as investments of the Plan (and previously the Master Trust). To the extent that a gain has been recognized, the instruments are recorded as assets, and to the extent that a loss has been recognized, the instruments are recorded as liabilities. Changes in the fair value of the derivative instruments are reflected in investment income as net appreciation/(depreciation) on the statement of changes in net assets available for benefits of the Plan. As of December 31, 2013 and 2012, these derivative financial instruments were held for trading purposes. The notional amounts and fair values are presented as gross assets and liabilities as of December 31, 2013 and 2012 as indicated below. Amounts reflected for 2012 represent those assets and liabilities held with the Master Trust.

	<u>2013</u>		<u>2012</u>	
	<u>Notional Amount</u>	<u>Amount Included in Fair Value of Asset</u>	<u>Notional Amount</u>	<u>Amount Included in Fair Value of Asset</u>
Cash and cash equivalents				
Futures contracts	\$ 20,447,803	\$ -	\$ 157,074,775	\$ -
<i>Foreign currency</i>				
Forward contracts—Payable	-	(6,173,398)	-	(3,164,721)
Forward contracts—Receivable	-	6,125,010	-	3,157,318
Fixed income				
Futures contracts	(4,249,609)	-	(7,822,687)	-
Alternative investments				
Swaps contracts	-	(704,141)	-	143,790
Options contracts	-	(482,174)	-	(126,868)
Forward contracts	-	338,920	-	-

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

Foreign Currency Forward Contracts

To help reduce the risk of foreign currency exchange rate losses related to international equity securities held by the Plan, the Plan holds foreign currency forward contracts that represent commitments either to purchase or sell foreign currencies at a specified future date and at a specific price. Such contracts are recorded at fair value as a receivable or payable for foreign currency forward contracts in the net assets of the Plan. Realized and unrealized gains and losses on the forward contracts, resulting from the settlement of contracts and changes in the exchange rates, are reflected in the net appreciation/(depreciation) amount on the statement of changes available for benefit of the Plan.

Risks and Uncertainties

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

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

Tax Status

The Plan received a determination letter from the Internal Revenue Service (IRS), dated September 8, 2014, stating that the Plan is qualified under Section 401(a) of the Internal Revenue Code (the Code) and, therefore, the related trust is exempt from taxation. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualification. The Company's management believes the Plan is being operated in compliance with the applicable requirements of the Code and, therefore, believes that the Plan is qualified and that the related trust is tax exempt.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

Tax Status *(continued)*

U.S. GAAP requires Plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effect of a tax position is 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, 2013, there are no uncertain 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 jurisdiction; however, there are currently no audits for any tax period in progress. The Plan administrator believes it is no longer subject to income tax examination for years prior to 2011.

Reclassifications

Certain prior-year amounts in the statement of net assets available for benefits have been reclassified to conform to the current-year presentation.

Subsequent Events

The Company evaluated subsequent events and transactions through September 25, 2014, the date these financial statements were available to be issued. The Company is not aware of any subsequent events that would require recognition or disclosure in the financial statements other than those described below.

Recent Accounting Pronouncement

In January 2013, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2013-01, *Clarifying the Scope of Disclosures about Offsetting Assets and Liabilities*. This update amends Accounting Standards Codification (ASC) 210, *Balance Sheet*, specifically the disclosure requirements created by ASU 2011-11, *Disclosures About Offsetting Assets and Liabilities*, issued by the FASB in December 2011. This update clarifies the scope of the disclosure requirements to be applicable to derivatives including bifurcated embedded derivatives, repurchase agreements and reverse repurchase agreements, and securities borrowing and securities lending transactions that are either offset in accordance with Section 210-20-45 or Section 815-10-45 or are subject to a master netting arrangement or similar agreement.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

Recent Accounting Pronouncement *(continued)*

The disclosure requirements are effective for fiscal years beginning on or after January 1, 2013 and are required to be provided retrospectively for all comparative periods presented. The Plan has adopted ASU 2011-11, as amended by ASU 2013-01, and provided the disclosures in Note 4.

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions, attributable under the Plan's provisions to the service rendered by employees from their date of eligibility to the valuation date. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries to the extent they are deemed attributable to employee service rendered to the valuation date.

The Plan's enrolled actuary determines the actuarial present value of accumulated plan benefits, which is the amount that results from applying the actuarial assumptions (shown below) to adjust the accumulated plan benefits earned by the participants, reflecting the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, withdrawal, or retirement) between the valuation date and the expected payment date.

The actuarial valuation for the Plan was prepared by AON/Hewitt. Actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. Significant assumptions underlying the actuarial computations included (a) long-term rate of return of 6.50% (7% in 2011) for the year ended December 31, 2012, (b) assumed mortality (modified RP-2000 Mortality Table for the year ended December 31, 2012), and (c) retirement ages, disability, and turnover rates based on published statistical data and the Plan's experience. The interest rate assumptions used to calculate the actuarial present value of accumulated Plan benefits are based on long-term economic assumptions and are not expected to fluctuate significantly from year to year, barring significant adjustments to the underlying trust asset allocation.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 3 **ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS** *(continued)*

The actuarial present value of accumulated plan benefits as of the beginning of the year was as follows:

	December 31, 2012
Vested benefits of participants	
currently receiving payments	\$ 2,344,458,555
Other vested benefits	1,591,875,420
Non-vested benefits	87,418,769
Total	<u>\$ 4,023,734,744</u>

The net change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2012 is the result of the following:

Change in actuarial assumptions and methods	\$ 200,136,998
Interest due to a decrease in discount period	239,125,372
Plan Amendments (includes transfer from PSP)	183,203,316
Benefits accrued	104,643,761
Benefits paid	<u>(234,929,531)</u>
Net increase	492,179,916
<i>Actuarial present value of accumulated plan benefits</i>	
Beginning of year	<u>3,531,554,828</u>
End of year	<u>\$ 4,023,734,744</u>

Consistent with prior-year activity, changes in employee job categories of active participants resulted in eligibility changes between the Plan and the PSP. During 2012, the impact of the active participant transfers between the Plan and the PSP was immaterial to the Plan.

NOTE 4 **INVESTMENTS**

All investment information disclosed in the accompany financial statements and supplemental schedules, including investments held at December 31, 2013, and 2012, and net appreciation (depreciation) in fair value of investments, interest, and dividends for the year ended December 31, 2013 and 2012, was obtained or derived from information provided to the plan administrator and certified as complete and accurate by The Northern Trust Company and Prudential Life Insurance Company of America, the trustees of the Plan.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 4 INVESTMENTS *(continued)*

The following table presents the fair value of investments in the Plan as of December 31. In 2012, the investments were held in a Master Trust and the Plan's interest in the Master Trust was 100%.

	2013	2012
	<u>2013</u>	<u>2012</u>
Short-term fund	\$ 25,388,026	\$ 37,123,060
Conservative stock fund	2,585,853	2,140,585
Fixed dollar account	22,908,498	31,511,511
<i>Equity</i>		
U.S. equity securities	507,912,830	377,991,365
International equity securities	3,175,722	200,417,208
<i>Fixed income</i>		
Government debt securities	140,460,022	409,250,586
Corporate debt securities	1,985,430,325	1,282,821,154
Other fixed income	8,775,931	9,045,760
Derivatives	338,920	16,922
Common/collective trusts	974,246,180	1,509,987,098
103-12 entities	456,427,107	400,851,767
Mutual funds	613,819,189	202,026,234
Accrued income	-	17,662,384
Cash and cash equivalents	24,744,327	10,442,913
Investments held as collateral on securities loaned	-	328,947,541
Due from brokers for sale of securities	-	6,506,008
Receivable for foreign currency forward contracts	-	3,157,318
Payable for foreign currency forward contracts	-	(3,164,721)
Derivatives liability	-	
Due to brokers for purchase of securities	-	(18,289,141)
Obligation to return collateral on securities loaned	-	(328,947,541)
	<u>2013</u>	<u>2012</u>
Total investments	\$ 4,766,212,930	\$ 4,479,498,011

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 4 INVESTMENTS *(continued)*

Investment income for the year ended December 31, 2013 was as follows. In 2012, the Plan was in a Master Trust and its net investment gain from the Master Trust is reported below:

	<u>2013</u>	<u>2012</u>
Investment income		
Net appreciation (depreciation) in fair value of pooled separate accounts	\$ 2,284,426	\$ -
<i>Net appreciation (depreciation) in the fair value of investments</i>		
<i>Equity</i>		
U.S. equity securities	175,169,197	52,794,162
International equity securities	(16,319,116)	24,276,692
<i>Fixed income</i>		
Corporate debt securities	(171,267,272)	3,805,101
Government debt securities	(45,264,280)	60,130,745
Other fixed income	5,853,964	182,875
Derivatives	(308,368)	2,444,954
103-12 entities	131,995,751	60,986,524
Mutual funds	(45,060,323)	14,371,034
Common/collective trusts	215,414,235	279,944,864
Cash and cash equivalents	(48,381)	(170,739)
Total	<u>252,449,833</u>	<u>498,766,212</u>
Dividend income	35,975,580	14,177,815
Interest income	90,329,828	42,402,738
Other investment income	1,466,345	1,099,193
Total investment income of the Plan	<u>380,221,586</u>	<u>556,445,957</u>
Net investment gain of Master Trust		556,445,957
Net investment gain for the Plan	<u>\$</u>	<u>\$ 516,782,454</u>

The fair value of individual investments that represented 5% or more of the Plan's net assets available for benefits as of December 31, 2013 is as follows:

	<u>2013</u>
BlackRock Russell 3000 Index Fund	\$ 255,645,372
Harding Loevner EM Collective Investment Fund	254,239,393
Silchester International Value Fund	280,223,643
SSGA MSCI EAFE Index Fund	363,302,134
PIMCO Long Duration Corporate Bond Portfolio	572,136,441

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 4 INVESTMENTS *(continued)*

In 2013, the Plan participates in a securities lending program under which securities of the Trust are loaned to selected security brokerage firms. In 2012, the former Master Trust participated in a securities lending program under which the Plan had an interest in the securities that were loaned to selected security brokerage firms. The Northern Trust Company, trustee of the Plan, transfers titles of the loaned securities, but retains the right to redeem securities on short notice and is entitled to all distributions made by the issuer of the securities during the term of the loan. All such loans require collateralization by U.S. government securities, cash, or letters of credit that always equal at least 100% of the loaned security fair value plus accrued interest. Cash collateral received on loaned securities as of December 31, 2013 and 2012 was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2013 and 2012 was invested in a separate account and a commingled fixed-income fund, respectively. There are limitations on the aggregate market value of securities that may be loaned to any one broker and to all brokers as a group. At December 31, 2013 and 2012, loaned securities had a market value of \$354,265,729 and \$322,189,436, respectively.

The securities lending agreement includes an enforceable Borrowing Agreement. The Borrowing Agreement allows the Plan to offset the collateral upon the occurrence of a default by the counterparty. The Plan has only one securities lending agreement that is with The Northern Trust Company. The following table presents quantitative information about the Plan's securities lending agreement and the Plan's net exposure resulting from the Borrowing Agreement.

Gross Amounts of Recognized Liabilities	Net Amount of Liabilities Presented in the Financial Statements	Gross Amounts not Offset in the Financial Statements	Net Amount
\$362,193,602	\$362,193,602	\$354,265,729	\$7,927,873

Cash received as collateral for securities loaned at December 31, 2013 and 2012 totaled \$349,846,160 and \$328,892,154, respectively. These funds were invested in a commingled fixed-income fund that was valued at the net asset value (NAV) of the shares held at year end. Such investments were considered Level 2 investments.

Non-cash received as collateral for securities loaned at December 31, 2013 and 2012 totaled \$12,347,442 and \$55,387, respectively. These funds were invested in a separate account which held Treasury notes at December 31, 2013 and 2012. The securities were valued at fair value. Such investments were considered Level 2 investments.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 5 FAIR VALUE MEASUREMENTS

The following sets forth, by level within the fair value hierarchy, the Plan assets at fair value as of December 31, 2013 and 2012.

ASC 820 defines fair value, establishes a framework for measuring fair value, and expands disclosures about fair value measurements. The fair value hierarchy established by ASC 820 prioritizes the inputs used in valuation techniques into three levels as follows:

- Level 1:* Observable inputs—quoted prices in active markets for identical assets and liabilities.
- Level 2:* Observable inputs other than the quoted prices in active markets for identical assets and liabilities—include quoted prices for similar instruments, quoted prices for identical or similar instruments in inactive markets, and amounts derived from valuation models where all significant inputs are observable in active markets.
- Level 3:* Unobservable inputs—include amounts derived from valuation models where one or more significant inputs are unobservable and require the development of relevant assumptions.

The following is a description of the valuation methodologies used for measuring other assets (managed by Prudential) at fair value:

Pooled separate accounts: The Conservative Stock Fund and Short-Term Fund are held in pooled separate accounts, which are valued based on the net asset value (or NAV) of the shares held by the Plan at year end. The NAV per share is the total value of the funds divided by the number of shares outstanding. The values of the investments in the funds are based on the closing quoted market prices of the underlying securities in the funds. The NAV is corroborated by observable market data (e.g., purchases or sales activity). Accordingly, these investments are categorized as Level 2.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

Unallocated insurance contract: The Fixed Dollar Account is held in the Prudential Insurance Company of America (PICA) General Account. The Plan holds units in the General Account consisting of a proprietary blended investment portfolio. Unit value for this account is provided by Prudential. Since the underlying value of the investments is not available, these investments are categorized as Level 3.

The following is a description of the valuation methodologies used to measure fair value for Plan assets (including those held within the Master Trust in 2012):

Common stocks and preferred stocks: Common stocks and preferred stocks appear in the Level 1 valuation level and are valued based on quoted market prices.

Government and corporate debt securities: Government and corporate debt securities categorized as Level 2 are valued based on inputs other than quoted prices that are observable for the asset (e.g., interest rates and yield curves observable at commonly quoted intervals).

Other fixed income: Mortgage- and asset-backed securities categorized as Level 2 are valued based on inputs other than quoted prices that are observable for the asset (e.g., interest rates and yield curves observable at commonly quoted intervals). Bank loans categorized as Level 2 are valued based on inputs other than quoted prices that are considered to be observable for the asset (e.g., trade data and deal terms and conditions).

Common/collective trusts, 103-12 investment entities and mutual funds: Common/collective trusts, 103-12 investment entities, and mutual funds are valued based on the NAVs of the shares held by the trust at year end. The value of the NAV is based on closing market prices of the underlying securities in the trust's portfolio. The NAV per share is the total value of the trust divided by the number of shares outstanding. The NAV is corroborated by observable market data (e.g., purchases or sales activity). Accordingly, these investments are categorized as Level 2.

Derivatives: The Level 1 investment is comprised of put and call option investments that are valued based on quoted market prices. The Level 2 investment is comprised of put and call options, swap assets and swap liabilities that are valued based on inputs other than quoted prices that are observable for the asset (e.g., interest rate yield curves and credit spreads).

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The methods described above may produce a fair value calculation that may not indicate net realizable value or reflect future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Cash and cash equivalent derivatives valued in domestic currency are not reflected in the fair value measurement table since the fair value is identical to the unit measure of the instrument.

The Plan's assets at fair value as of December 31, 2013 were as follows:

	Level 1	Level 2	Level 3	Total
Pooled separate accounts	\$ -	\$ 27,973,879	\$ -	\$ 27,973,879
Assets held in unallocated insurance contract	-	-	22,908,498	22,908,498
<i>Equities</i>				
U.S. equity securities	507,912,830	-	-	507,912,830
International equity securities	3,175,722	-	-	3,175,722
<i>Fixed income</i>				
Government debt securities	-	140,460,022	-	140,460,022
Corporate debt securities	-	1,985,430,325	-	1,985,430,325
Other fixed income	-	8,775,930	-	8,775,930
Derivatives	279,126	(1,126,520)	-	(847,394)
Common/collective trusts	-	974,246,180	-	974,246,180
103-12 entities	-	456,427,107	-	456,427,107
Mutual funds	-	613,819,189	-	613,819,189
Total	<u>\$ 511,367,678</u>	<u>\$ 4,206,006,114</u>	<u>\$ 22,908,498</u>	<u>\$ 4,740,282,289</u>

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The Plan's assets at fair value as of December 31, 2012 were as follows:

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Pooled separate accounts	\$ -	\$ 39,263,645	\$ -	\$ 39,263,645
Assets held in unallocated insurance contract	-	-	31,511,511	31,511,511
<i>Equities</i>				
U.S. equity securities	377,991,365	-	-	377,991,365
International equity securities	200,417,208	-	-	200,417,208
<i>Fixed income</i>				
Government debt securities	-	409,250,586	-	409,250,586
Corporate debt securities	-	1,282,821,154	-	1,282,821,154
Other fixed income	-	9,045,760	-	9,045,760
Derivatives	46,600	(24,214)	(5,464)	16,922
Common/collective trusts	-	1,509,987,098	-	1,509,987,098
103-12 entities	-	400,851,767	-	400,851,767
Mutual funds	-	202,026,234	-	202,026,234
Total	<u>\$ 578,455,173</u>	<u>\$ 3,651,195,797</u>	<u>\$ 31,506,047</u>	<u>\$ 4,463,183,250</u>

The table below sets forth a summary of changes in the fair value of the Plan Level 3 assets for the year ended December 31, 2013:

The Plan's Level 3 Asset Reconciliation Year Ended December 31, 2013

Balance, beginning of year	\$ 31,506,047
Realized gains/(losses)	1,685,359
Unrealized gains/(losses) relating to instruments still held at the reporting date	17,391
Purchases	1,659
Receipts	1,640,522
Disbursements	(3,942,480)
Sales	(8,000,000)
Balance, end of year	<u>\$ 22,908,498</u>

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2013 and 2012

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The tables below set forth a summary of changes in the fair value of the Master Trust and Other Investments (managed by Prudential) Level 3 assets for the year ended December 31, 2012:

Master Trust Level 3 Asset Reconciliation Year Ended December 31, 2012

Balance, beginning of year	\$ 516,266
Realized gains/(losses)	6,936
Unrealized gains/(losses) relating to instruments still held at the reporting date	(98,117)
Purchases	11,927
Sales	(348,672)
Settlements	(6,936)
Transfers in/out of Level 3	(86,868)
Balance, end of year	\$ (5,464)

Other Investments (Managed by Prudential) Level 3 Reconciliation Year Ended December 31, 2012

Balance, beginning of year	\$ 28,431,404
Receipts	16,438
Disbursements	(3,994,699)
Realized gains	1,657,372
Sales	(5,000,000)
Merged PSP assets, end of year	10,400,996
Balance, end of year	\$ 31,511,511

NOTE 6 RELATED-PARTY TRANSACTIONS

Certain Plan investments are managed by Prudential, who also serves as administrator of certain benefits paid to plan participants.

The Plan holds units of trust funds managed by Prudential, a trustee of the Plan. This transaction qualifies as party-in-interest transactions; however, they are exempt from the prohibited transactions rules under ERISA. During 2013 and 2012, the Plan paid Prudential \$23,742 and 29,465 in trustee and transactional fees, respectively. The Plan also owed the trustee \$463,066 and \$430,953 in fees as of December 31, 2013 and 2012, respectively.

SUPPLEMENTAL SCHEDULES

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

As of December 31, 2013

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
<i>*Pooled separate accounts with Prudential Insurance Company of America</i>			
Short-term fund	Interest-bearing cash account, variable interest, 1,890,976 units at 12/31/13	\$ 25,388,026	\$ 25,388,026
Conservative stock fund	Common stock account, 25,650 units at 12/31/13	608,355	2,585,852
*Unallocated insurance contract with Prudential Insurance Company of America	Variable rate, 6.70% at 12/31/13	22,908,498	22,908,498
Investments held at Northern Trust	See attached schedule	4,288,754,935	4,715,330,554
		<u>\$4,337,659,814</u>	<u>\$4,766,212,930</u>

*Party-in-interest.

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
\$ 2,698,821	\$ 3,175,722	MAGNA INTERNATIONAL INC COMMON STOCK	38,700
166,807	168,650	#REORG/ENDO HEALTH STK MERGER ENDO INTERNATIONAL 0002U1SAP1 EFF 03-03-2014	2,500
554,837	566,850	#REORG/GREEN MTN NAME CHANGE KEURIG GR 2U1TA21 EFF 03-11-2014	7,500
361,740	347,274	1ST NIAGARA FINL GROUP INC NEW COM	32,700
2,339,625	3,732,825	5TH 3RD BANCORP COM	177,500
1,451,285	1,627,722	5TH 3RD BANCORP COM	77,400
1,825,056	2,162,779	ACTIVISION BLIZZARD INC COM STK	121,300
262,178	397,305	AECOM TECHNOLOGY CORP DELAWARE COM	13,500
724,036	641,574	AECOM TECHNOLOGY CORP DELAWARE COM	21,800
2,827,061	3,250,240	AES CORP COM	224,000
3,366,881	3,990,250	AES CORP COM	275,000
119,616	125,818	AGILENT TECHNOLOGIES INC COM	2,200
1,559,038	1,988,327	ALASKA AIR GROUP INC COM	27,100
565,921	662,249	ALCOA INC COM STK	62,300
2,607,012	3,200,184	ALLIANT TECHSYSTEMS INC COM	26,300
438,003	547,560	ALLIANT TECHSYSTEMS INC COM	4,500
314,750	530,207	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	4,700
1,946,116	2,538,225	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	22,500
2,774,341	3,812,346	ALLSTATE CORP COM	69,900
4,606,695	4,894,725	ALTRIA GROUP INC COM	127,500
1,759,057	1,942,404	AMDOCS ORD GBP0.01	47,100
2,821,765	3,270,332	AMDOCS ORD GBP0.01	79,300
3,314,306	3,355,932	AMER ELEC PWR CO INC COM	71,800
1,851,190	2,106,780	AMER FINL GROUP INC OH COM STK	36,500
1,116,259	1,615,612	AMERICAN CAP LTD COM STK	103,300
4,939,537	5,191,785	AMERICAN INTERNATIONAL GROUP INC COM	101,700
1,684,947	1,766,330	AMERICAN INTERNATIONAL GROUP INC COM	34,600
649,293	718,420	AMERICAN WTR WKS CO INC NEW COM	17,000
2,153,577	3,283,477	AMERISOURCEBERGEN CORP COM	46,700
2,246,596	3,070,904	AMGEN INC COM	26,900
3,027,998	4,582,382	AMGEN INC COM	40,140
7,428,143	9,224,648	APPLE INC COM STK	16,440
1,999,619	2,356,662	APPLE INC COM STK	4,200
813,723	854,980	ARCHER-DANIELS-MIDLAND CO COM	19,700
3,602,897	4,661,160	ARCHER-DANIELS-MIDLAND CO COM	107,400
1,830,546	1,877,050	ARROW ELECTR INC COM	34,600
431,044	448,592	ASCENA RETAIL GROUP INC COM	21,200
114,886	126,152	ASHLAND INC NEW COM	1,300
2,426,344	3,285,315	ASSURANT INC COM	49,500
1,830,284	1,965,047	ASSURED GUARANTY LTD COMMON STK	83,300
966,934	1,483,752	AT&T INC COM	42,200

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,296,516	1,548,261	AVNET INC COM	35,100
2,607,804	2,939,826	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	61,800
1,442,673	1,450,885	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	30,500
1,474,404	1,425,708	BAKER HUGHES INC COM	25,800
1,322,563	1,259,928	BAKER HUGHES INC COM	22,800
801,339	1,189,548	BANK OF AMERICA CORP	76,400
2,776,650	3,006,952	BEST BUY INC COM STK	75,400
1,786,546	2,937,375	BIOGEN IDEC INC COM STK	10,500
380,061	380,460	BIOGEN IDEC INC COM STK	1,360
373,415	386,485	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	5,500
4,133,193	6,455,977	BOEING CO COM	47,300
794,734	903,853	BROCADE COMMUNICATIONS SYS INC COM NEW STK	101,900
2,872,094	2,898,483	BUNGE LTD	35,300
2,442,975	2,759,300	CA INC COM	82,000
1,518,533	1,830,560	CA INC COM	54,400
3,718,840	4,037,347	CAP 1 FNCL COM	52,700
227,208	233,835	CARDINAL HLTH INC	3,500
3,709,743	3,888,342	CARDINAL HLTH INC	58,200
3,082,118	3,165,690	CAREFUSION CORP COM	79,500
784,254	761,724	CARMAX INC COM	16,200
2,024,621	2,400,552	CBOE HOLDINGS INC COM	46,200
1,580,540	1,809,440	CBRE GROUP INC CL A CL A	68,800
730,569	812,670	CBRE GROUP INC CL A CL A	30,900
2,648,955	3,362,304	CELGENE CORP COM	19,900
2,011,669	2,919,629	CELGENE CORP COM	17,280
1,927,048	1,965,145	CENTURYLINK INC COM	61,700
2,635,323	3,038,842	CF INDS HLDGS INC COM	13,040
683,256	885,552	CF INDS HLDGS INC COM	3,800
2,312,858	2,434,458	CHESAPEAKE ENERGY CORP COM	89,700
602,080	583,510	CHESAPEAKE ENERGY CORP COM	21,500
3,864,984	6,682,685	CHEVRON CORP COM	53,500
2,078,356	2,263,369	CHEVRON CORP COM	18,120
3,257,484	3,652,614	CHUBB CORP COM	37,800
2,906,012	3,884,112	CIGNA CORPORATION	44,400
1,462,194	1,541,148	CLIFFS NAT RES INC COM STK	58,800
650,946	732,116	COMERICA INC COM	15,400
1,541,128	1,706,686	COMERICA INC COM	35,900
2,154,645	4,359,105	CONOCOPHILLIPS COM	61,700
3,178,632	3,666,735	CONOCOPHILLIPS COM	51,900
916,514	977,954	CUBIST PHARMACEUTICALS INC COM	14,200
1,129,504	1,209,533	CVS CAREMARK CORP COM STK	16,900

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,882,601	1,888,973	DDR CORP COM	122,900
433,459	843,878	DELTA AIR LINES INC DEL COM NEW COM NEW	30,720
452,599	1,321,307	DELTA AIR LINES INC DEL COM NEW COM NEW	48,100
2,393,957	1,958,048	DIAMOND OFFSHORE DRILLING INC COM	34,400
3,300,440	3,758,496	DIRECTV COM COM	54,400
1,735,498	3,843,765	DISCOVER FINL SVCS COM STK	68,700
533,629	577,980	DONNELLEY R R & SONS CO COM	28,500
330,475	353,886	DST SYS INC COM	3,900
229,620	255,281	EAST WEST BANCORP INC COM	7,300
2,578,104	2,514,090	EDISON INTL COM	54,300
2,928,594	3,310,450	EDISON INTL COM	71,500
359,643	362,604	ENERGIZER HLDGS INC COM	3,350
368,847	476,612	ENERSYS COM	6,800
2,863,579	2,625,705	ENTERGY CORP NEW COM	41,500
2,234,600	3,413,553	EVEREST RE GROUP COM	21,900
813,107	852,609	EVEREST RE GROUP COM	5,470
378,716	497,466	EXELIS INC	26,100
2,689,054	3,270,696	EXELIS INC	171,600
675,491	651,882	EXELON CORP COM	23,800
8,665,334	10,798,040	EXXON MOBIL CORP COM	106,700
2,083,896	2,180,934	FACEBOOK INC CL A CL A	39,900
2,436,429	2,838,020	FEDEX CORP COM	19,740
406,334	398,872	FIRST SOLAR INC COM	7,300
725,981	633,255	FLEXTRONICS INTL LTD COM STK	81,500
1,627,788	1,736,336	FOOT LOCKER INC COM	41,900
2,195,535	1,981,212	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	128,400
2,279,110	3,142,788	GAMESTOP CORP NEW CL A	63,800
1,955,873	1,985,178	GAMESTOP CORP NEW CL A	40,300
2,364,792	3,929,854	GOLDMAN SACHS GROUP INC COM	22,170
1,994,989	2,253,825	GOODYEAR TIRE & RUBBER CO COM	94,500
1,423,546	1,492,470	GRAHAM HLDGS CO COM	2,250
132,401	175,680	GRAPHIC PACKAGING HLDG CO COM STK	18,300
559,227	568,400	HALLIBURTON CO COM	11,200
2,636,373	2,953,650	HALLIBURTON CO COM	58,200
-	-	HARTFORD FINL SVCS GROUP INC COM	-
968,202	1,196,240	HERBALIFE LTD COM STK	15,200
1,652,726	1,975,370	HERBALIFE LTD COM STK	25,100
2,329,146	2,537,703	HERSHEY COMPANY COM STK USD1	26,100
5,048,919	5,959,740	HEWLETT PACKARD CO COM	213,000
230,508	238,512	HOLLYFRONTIER CORP COM	4,800
-	-	HUMANA INC COM	-

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,690,697	2,580,500	HUMANA INC COM	25,000
2,403,511	3,382,325	HUNTINGTON BANCSHARES INC COM	350,500
2,507,993	3,384,376	HUNTINGTON INGALLS INDS INC COM	37,600
581,096	657,073	HUNTINGTON INGALLS INDS INC COM	7,300
1,478,780	2,067,569	IAC / INTERACTIVECORP COM PAR \$.001 STK	30,100
225,269	227,562	INGRAM MICRO INC CL A	9,700
2,686,611	2,995,842	INGRAM MICRO INC CL A	127,700
1,200,579	1,067,328	JABIL CIRCUIT INC COM	61,200
1,376,847	1,953,232	JPMORGAN CHASE & CO COM	33,400
3,816,815	6,222,272	JPMORGAN CHASE & CO COM	106,400
2,186,473	3,438,204	KEYCORP NEW COM	256,200
3,594,238	4,019,290	KEYCORP NEW COM	299,500
1,429,595	2,755,241	KROGER CO COM	69,700
2,657,225	3,665,298	L-3 COMMUNICATIONS HLDG CORP COM	34,300
452,517	481,806	LAREDO PETROLEUM INC	17,400
474,311	777,312	LEAR CORP COM NEW COM NEW	9,600
2,413,102	3,198,315	LEAR CORP COM NEW COM NEW	39,500
693,045	1,290,500	LINCOLN NATL CORP COM	25,000
870,125	1,590,662	LOCKHEED MARTIN CORP COM	10,700
2,813,671	2,974,916	LORILLARD INC COM STK	58,700
859,653	916,750	LUMBER LIQUIDATORS HLDGS INC COM	8,910
1,868,835	2,376,288	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	29,600
3,670,332	3,604,130	MARATHON OIL CORP COM	102,100
3,023,540	3,912,285	MARATHON PETE CORP COM	42,650
630,194	670,108	MARVELL TECH GROUP COM USD0.002	46,600
2,819,749	3,373,548	MARVELL TECH GROUP COM USD0.002	234,600
143,143	150,282	MASCO CORP COM	6,600
662,488	727,260	MCGRAW HILL FINANCIAL INC	9,300
1,600,878	3,163,440	MCKESSON CORP	19,600
2,425,419	3,247,368	MCKESSON CORP	20,120
2,281,708	2,284,122	MEDTRONIC INC COM	39,800
2,787,503	4,018,905	MICHAEL KORS HOLDINGS LTD COM NPV	49,500
2,651,612	2,867,138	MICROSOFT CORP COM	76,600
510,610	567,776	MRC GLOBAL INC COM	17,600
2,499,907	3,432,152	MURPHY OIL CORP COM	52,900
228,883	236,161	NABORS INDUSTRIES COM USD0.10	13,900
733,332	744,634	NETAPP INC COM STK	18,100
957,867	1,001,691	NORTHROP GRUMMAN CORP COM	8,740
2,082,641	4,171,804	NORTHROP GRUMMAN CORP COM	36,400
2,037,656	3,248,170	NU SKIN ENTERPRISES INC CL A CL A	23,500
2,423,851	3,763,731	NU SKIN ENTERPRISES INC CL A CL A	27,230

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,795,069	1,844,940	OCCIDENTAL PETROLEUM CORP	19,400
2,102,505	2,168,280	OCCIDENTAL PETROLEUM CORP	22,800
332,298	340,219	OLD REP INTL CORP COM	19,700
2,757,651	3,126,648	OMNICARE INC COM	51,800
6,018,689	6,618,980	ORACLE CORP COM	173,000
1,513,843	1,979,934	OSHKOSH CORPORATION	39,300
359,902	398,002	OSHKOSH CORPORATION	7,900
116,805	120,232	PACKAGING CORP AMER COM ISIN US6951561090	1,900
1,920,217	2,423,624	PACKAGING CORP AMER COM ISIN US6951561090	38,300
2,053,629	2,108,600	PARTNERRE HLDG LTD COM STK	20,000
1,654,509	1,992,627	PARTNERRE HLDG LTD COM STK	18,900
455,197	518,760	PENSKE AUTOMOTIVE GROUP INC COM STK	11,000
5,610,136	5,893,212	PFIZER INC COM	192,400
3,124,075	3,871,926	PHILLIPS 66 COM	50,200
438,270	495,625	PILGRIMS PRIDE CORP	30,500
1,328,452	1,248,912	PINNACLE W. CAP CORP COM	23,600
2,306,146	2,350,674	PNC FINANCIAL SERVICES GROUP COM STK	30,300
245,154	212,602	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	7,400
2,009,794	2,366,957	PPG IND INC COM	12,480
1,378,509	1,150,236	PUB SERVICE ENTERPRISE GROUP INC COM	35,900
1,076,330	1,018,215	QUESTCOR PHARMACEUTICALS INC COM	18,700
1,062,366	892,980	QUESTCOR PHARMACEUTICALS INC COM	16,400
1,059,790	1,596,320	RAYTHEON CO USD0.01	17,600
2,689,328	4,154,060	RAYTHEON CO USD0.01	45,800
141,059	143,930	REGAL ENTMT GROUP CL A CL A	7,400
1,166,668	1,246,301	REINSURANCE GROUP AMER INC COM NEW STK	16,100
1,132,269	1,463,712	RELIANCE STL & ALUM CO COM	19,300
641,485	710,582	RENAISSANCE RE HLDGS LTD COM	7,300
388,861	379,056	RETAIL PPTYS AMER INC CL A	29,800
694,080	695,552	RLJ LODGING TR COM REIT	28,600
1,407,421	1,470,140	ROCK-TENN CO CL A CL A	14,000
444,506	459,944	ROCK-TENN CO CL A CL A	4,380
1,717,039	2,255,148	S.W. AIRL CO COM	119,700
1,378,946	1,431,840	S.W. AIRL CO COM	76,000
2,575,074	3,124,922	SANDISK CORP COM	44,300
-	-	SCHLUMBERGER LTD COM COM	-
415,177	429,318	SCOTTS MIRACLE-GRO CLASS'A'COM NPV	6,900
3,728,469	3,574,238	SIMON PROPERTY GROUP INC COM	23,490
3,185,358	3,361,212	SLM CORP COM	127,900
2,812,867	2,784,185	SM ENERGY CO COM	33,500
1,107,321	1,462,032	SPIRIT AEROSYSTEMS HLDGS INC CL A	42,900

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,620,163	1,406,538	SPROUTS FMRS MKT INC COM	36,600
417,742	491,286	SS&C TECHNOLOGIES HLDGS INC COM	11,100
2,084,230	2,045,979	STARBUCKS CORP COM	26,100
272,454	330,120	SYMANTEC CORP COM	14,000
1,340,387	1,509,204	SYNOPSYS INC COM	37,200
17,100	23,548	T-MOBILE US INC COM	700
640,491	543,320	TAUBMAN CTRS INC COM	8,500
319,176	286,158	TELEPHONE & DATA SYS INC COM STK	11,100
914,288	763,088	TELEPHONE & DATA SYS INC COM STK	29,600
1,914,232	2,334,665	TIME WARNER CABLE INC COM	17,230
2,638,748	3,793,626	TRAVELERS COS INC COM STK	41,900
587,437	772,926	TYSON FOODS INC CL A COM (DELAWARE)	23,100
2,442,306	4,145,694	TYSON FOODS INC CL A COM (DELAWARE)	123,900
437,729	551,520	UBIQUITI NETWORKS INC COM USD0.001	12,000
1,387,522	1,422,078	UGI CORP NEW COM	34,300
1,234,615	1,424,248	UNUM GROUP	40,600
956,733	1,122,560	UNUM GROUP	32,000
2,171,044	1,970,010	URBAN OUTFITTERS INC COM	53,100
1,978,547	3,697,716	UTD THERAPEUTICS CORP DEL COM STK	32,700
1,353,449	2,084,064	UTD THERAPEUTICS CORP DEL COM STK	18,430
628,994	902,160	VALERO ENERGY CORP COM STK NEW	17,900
103,287	113,600	VECTREN CORP COM	3,200
5,140,532	4,948,398	VERIZON COMMUNICATIONS COM	100,700
2,557,646	2,977,884	VERIZON COMMUNICATIONS COM	60,600
2,600,392	2,910,864	WADDELL & REED FINL INC CL A COM	44,700
451,382	478,856	WELLCARE HLTH PLANS INC COM	6,800
4,224,271	5,210,796	WELLPOINT INC COM	56,400
3,191,367	3,464,625	WELLPOINT INC COM	37,500
993,474	1,307,520	WELLS FARGO & CO NEW COM STK	28,800
2,786,758	4,748,840	WELLS FARGO & CO NEW COM STK	104,600
2,492,745	3,691,600	WESTN DIGITAL CORP COM	44,000
626,638	721,540	WESTN DIGITAL CORP COM	8,600
3,051,901	3,737,974	WHIRLPOOL CORP COM	23,830
486,016	1,129,392	WHIRLPOOL CORP COM	7,200
461,597	465,682	WHITEWAVE FOODS CO COM USD0.01 CL'A'	20,300
679,770	817,824	XEROX CORP COM	67,200
250,235,623	254,239,393	CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	25,023,562
41,297,232	280,223,643	CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	2,811,758
34,063,183	35,780,863	CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	410,209
5,868,426	5,918,623	CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	579,348
306,628,655	363,302,134	CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	4,371,025

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
41,166,830	50,585,189	CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	4,214,730
204,987,327	255,645,372	CF BLACKROCK RUSSELL 3000 INDEX FD	12,980,409
39,076,055	176,203,464	CF DFA US SMALL CAP TR	83,155
112,528	108,775	BRAZIL(FED REP OF) 7.125 DUE 01-20-2037 REG	95,000
202,900	199,000	RUSSIAN FEDN NT 144A 5.625 DUE 04-04-2042 BEO	200,000
2,010,781	2,145,778	SLOVENIA(REP OF) 4.7% SNR 01/11/16 DUAL CURR	1,500,000
919,355	1,249,787	UNITED STATES TREAS BD STRIPPED PRIN PMT00074 05-15-2038 (UNDDATE) REG	3,344,000
642,859	802,440	UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	2,300,000
4,331,290	3,352,134	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	11,300,000
540,540	444,974	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	1,500,000
7,898,219	7,650,827	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	9,440,000
2,887,349	2,804,223	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	3,460,000
5,484,878	5,411,269	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	5,730,000
29,231,118	28,245,312	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	29,909,000
3,307,548	3,265,649	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	3,458,000
9,281,469	9,182,339	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	9,500,000
3,347,010	2,811,069	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	3,283,000
501,062	499,362	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG	520,000
4,235,245	4,231,065	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG	4,325,000
78,412	60,819	US TREAS BD STRIPPED PRIN 08-15-2042 REG	200,000
4,369,489	3,377,858	US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	11,250,000
642,661	625,549	TENN VAL AUTH 5.88 BD DUE 04-01-2036 PUTTABLE	540,000
516,726	519,782	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2009SER C 5.25% DUE 09-15-2039 REG	487,000
893,638	878,236	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2012SER B 3.5% DUE 12-15-2042 REG	1,114,000
824,712	758,070	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000
500,000	605,835	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE	500,000
829,914	737,538	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	600,000
2,844,400	2,515,180	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	2,000,000
6,438,974	6,530,573	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	5,132,000
118,927	112,218	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	85,000
1,971,725	1,802,087	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	1,365,000
657,664	697,787	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000
20,377	19,122	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	15,000
202,252	178,475	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	140,000
4,597,240	4,315,647	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	3,330,000
136,309	123,119	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	95,000
2,710,568	2,311,080	CHICAGO ILL 5.432% 01-01-2042 BEO TAXABLE	2,740,000
1,542,861	1,479,621	CHICAGO ILL 7.781% 01-01-2035 BEO TAXABLE	1,335,000
121,091	104,529	DENVER COLO PUB SCHS CTF PARTN 7.017% 12-15-2037 BEO TAXABLE	90,000
498,085	539,330	FLORIDA ST TPK AUTH TPK REV 6.8% 07-01-2039 BEO TAXABLE	500,000
99,016	103,399	IL ST 5.877 DUE 03-01-2019 BEO TAXABLE	95,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
7,336,092	7,244,745	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C	7,775,000
601,669	579,478	ILLINOIS ST 7.35% 07-01-2035 BEO TAXABLE	520,000
1,188,934	1,154,173	ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE	1,105,000
570,688	530,435	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE	420,000
1,760,810	1,853,134	METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	1,550,000
847,805	800,288	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	625,000
400,000	420,380	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.932 11-01-2036 BEO TAXABLE	400,000
785,254	712,311	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE	635,000
261,164	234,425	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.427% 03-15-2039 BEO TAXABLE	220,000
195,228	180,074	NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000
1,200,000	1,017,408	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	1,200,000
670,152	563,700	PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000
1,023,560	865,180	UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000
1,488,531	1,254,604	BARRICK PD 5.95% DUE 10-15-2039	1,450,000
1,999,700	2,033,482	BHP BILLITON FIN 5% DUE 09-30-2043	2,000,000
2,964,022	2,994,302	BHP BILLITON FIN 5% DUE 09-30-2043	2,945,000
2,858,908	2,465,877	RIO TINTO FIN USA 7.125% DUE 07-15-2028	2,005,000
1,374,562	1,256,500	PVTPL ESAL GMBH 6.25 02-05-2023	1,400,000
1,880,582	1,653,000	BANCO DO BRASIL S 3.875 DUE 10-10-2022	1,900,000
548,778	549,450	PVTPL SAMARCO MINERACAO S A NT 5.75% DUE10-24-2023 BEO	555,000
1,168,759	1,117,177	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	1,080,000
2,893,816	2,494,099	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	2,415,000
1,114,447	1,107,495	VALE S A 5.625% DUE 09-11-2042	1,220,000
533,493	544,670	VALE S A 5.625% DUE 09-11-2042	600,000
1,288,140	1,407,064	VALE S A 5.625% DUE 09-11-2042	1,550,000
781,276	750,062	AGRIUM INC 4.9% DUE 06-01-2043	810,000
867,794	776,037	AGRIUM INC 6.125% DUE 01-15-2041	721,000
1,496,955	1,355,837	BARRICK GOLD CORP 4.1% DUE 05-01-2023	1,500,000
1,555,282	1,460,448	BURLINGTON RES FIN CO 7.2 DUE 08-15-2031/08-14-2031 BEO	1,150,000
398,173	355,351	CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000
2,467,039	2,409,140	CDN NAT RES LTD 6.25% DUE 03-15-2038	2,150,000
1,058,630	938,394	CDN NAT RES LTD 6.5% DUE 02-15-2037	830,000
548,011	538,483	CDN NAT RES LTD 6.75% DUE 02-01-2039	455,000
2,946,660	2,897,136	CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000
1,497,321	1,492,460	CENOVUS ENERGY INC 5.2% DUE 09-15-2043	1,505,000
991,951	991,668	CENOVUS ENERGY INC 5.2% DUE 09-15-2043	1,000,000
2,803,043	2,461,456	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	2,100,000
440,657	386,800	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	330,000
194,469	173,438	ENCANA CORP 5.15 DUE 11-15-2041	185,000
571,415	547,153	ENCANA CORP 6.5% DUE 08-15-2034	500,000
1,121,606	1,078,346	ENCANA CORP 6.625% DUE 08-15-2037	975,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,106,186	1,017,516	ENCANA CORP 6.625% DUE 08-15-2037	920,000
169,329	152,041	GOLDCORP INC NEW 3.7% DUE 03-15-2023	170,000
994,310	894,357	GOLDCORP INC NEW 3.7% DUE 03-15-2023	1,000,000
325,136	283,012	NEXEN INC 5.875% DUE 03-10-2035	265,000
157,094	165,784	NEXEN INC 7.5% DUE 07-30-2039	130,000
2,115,990	1,906,335	PETRO-CDA 5.95% DUE 05-15-2035	1,760,000
212,837	217,693	POTASH CORP SASK 5.625% DUE 12-01-2040	205,000
644,472	613,572	PVTPL CANADIAN OIL SANDS LTD SR NT 6 DUE 04-01-2042	600,000
1,165,889	1,164,139	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	1,000,000
681,201	611,173	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	525,000
842,632	767,724	TALISMAN ENERGY 6.25% DUE 02-01-2038	755,000
505,795	463,784	TALISMAN ENERGY INC 02-01-2037 5.85 DUE 02-01-2037 BEO	480,000
382,371	337,632	TALISMAN ENERGY INC 7.25 DEB DUE 10-15-2027 BEO CALL	300,000
2,044,330	1,933,750	TECK RES LTD 5.4 DUE 02-01-2043	2,120,000
674,530	673,888	TECK RESOURCES LTD 6% DUE 08-15-2040	705,000
710,181	681,870	TECK RESOURCES LTD 6.25% DUE 07-15-2041	685,000
1,407,079	1,244,288	TECK RESOURCES LTD 6.25% DUE 07-15-2041	1,250,000
539,517	465,569	THOMSON REUTERS 4.5 DUE 05-23-2043	550,000
3,381,278	2,962,712	THOMSON REUTERS 4.5 DUE 05-23-2043	3,500,000
2,370,470	1,993,649	TRANSCANADA 6.2% DUE 10-15-2037	1,750,000
3,690,729	3,218,319	TRANSCANADA 6.2% DUE 10-15-2037	2,825,000
700,343	633,580	TRANSCANADA 7.25% DUE 08-15-2038	500,000
723,325	667,375	TRANSCANADA 7.625% DUE 01-15-2039	500,000
1,321,286	1,326,911	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO	1,350,000
924,900	928,838	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO	945,000
1,204,970	919,700	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.25 DUE 07-17-2042 BEO	1,150,000
139,493	139,954	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.25 DUE 07-17-2042 BEO	175,000
200,000	197,000	PVTPL AEROPUERTOS DOMIN SIGLO XXI S A GTD SR SECD NT 144A 9.25 DUE 11-13-19	200,000
2,209,121	1,968,491	ORANGE 5.375% DUE 01-13-2042	1,960,000
2,694,077	2,602,570	ORANGE NT STEP UP 03-01-2031 02-28-2031	1,885,000
933,243	861,379	PVTPL SCHNEIDER ELEC SA NT 2.95% DUE 09-27-2022 BEO	925,000
1,383,944	1,270,441	DAIMLERCHRYSLER N 8.5% DUE 01-18-2031	875,000
845,769	744,285	SIEMENS 6.125% DUE 08-17-2026	645,000
1,300,000	1,196,000	NOVATEK FIN LTD 4.422% DUE 12-13-2022	1,300,000
325,000	326,219	PVTPL EUROCHEM GLOBAL INVTS LTD LN PARTNNT 144A 3C7 5.125% DUE 12-12-2017 BEO	325,000
987,300	987,750	PVTPL NOVATEK FIN LTD LN PARTN NT 144A 6.604% DUE 02-03-2021 BEO	900,000
497,910	505,205	PVTPL PERRIGO CO LTD 5.3 11-15-2043	500,000
652,262	661,819	PVTPL PERRIGO CO LTD 5.3 11-15-2043	655,000
639,750	651,750	VIP FIN IRELAND 7.748% DUE 02-02-2021	600,000
334,230	337,244	XLIT LTD 5.25 12-15-2043	335,000
1,297,426	1,176,984	TEVA 2.95% DUE 12-18-2022	1,300,000

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

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<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
2,848,711	2,289,252	TEVA 6.15% DUE 02-01-2036	2,090,000
994,510	1,035,169	TELECOM ITALIA CAP 6% DUE 09-30-2034	1,195,000
848,071	786,304	COVIDIEN INTL FIN 2.95% DUE 06-15-2023	850,000
4,312,329	3,683,256	COVIDIEN INTL FIN 6.55% DUE 10-15-2037	3,000,000
2,204,957	1,841,628	COVIDIEN INTL FIN 6.55% DUE 10-15-2037	1,500,000
644,885	609,206	PVTPL SES SR NT 144A 5.3% DUE 04-04-2043BEO	650,000
779,773	768,498	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	925,000
3,152,524	2,949,372	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	3,550,000
2,190,080	1,798,797	AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040	1,700,000
844,165	767,134	AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040	725,000
4,372,749	3,703,406	AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040	3,500,000
2,278,488	2,136,245	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	1,975,000
1,217,860	1,081,643	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	1,000,000
198,980	184,630	AMERICA MOVIL SAB DE CV 3.125 DUE 07-16-2022 REG	200,000
835,754	870,083	COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	850,000
394,016	330,026	FOMENTO ECONOMICO 4.375% DUE 05-10-2043	400,000
2,721,786	2,368,122	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	2,230,000
1,181,993	1,047,203	COOPERATIEVE 5.25% DUE 05-24-2041	1,015,000
1,022,622	1,102,489	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,040,000
648,630	673,155	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	635,000
4,097,434	3,881,619	DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	2,620,000
2,067,086	2,031,528	DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000
490,502	431,398	KONINKLIJKE 6.875% DUE 03-11-2038	355,000
681,537	595,772	KONINKLIJKE NT 5 DUE 03-15-2042	600,000
1,161,246	992,954	KONINKLIJKE NT 5 DUE 03-15-2042	1,000,000
989,004	995,189	LYB INTL FIN B V 5.25% DUE 07-15-2043	990,000
1,344,082	1,321,239	PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO	1,100,000
229,565	206,040	PVTPL HEINEKEN N V SR NT 2.75 DUE 04-01-2023 BEO	230,000
72,706	62,329	PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO	74,000
474,494	470,336	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30	371,000
1,738,100	1,706,850	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	1,750,000
2,965,470	2,906,522	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	2,980,000
1,028,981	1,003,650	SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,200,000
1,329,920	1,255,359	SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040	1,130,000
644,717	654,966	TELEFONICA EUROPE 8.25% DUE 09-15-2030	550,000
478,576	476,339	TELEFONICA EUROPE 8.25% DUE 09-15-2030	400,000
500,000	500,000	VIMPELCOM HLDGS B 5.2% DUE 02-13-2019	500,000
600,000	565,500	VIMPELCOM HLDGS B 5.95% DUE 02-13-2023	600,000
772,343	687,151	NORSK HYDRO A S 7.25% DUE 09-23-2027	530,000
972,759	844,988	PVTPL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028	690,000
186,078	174,939	STATOIL ASA 3.95 DUE 05-15-2043	200,000

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<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
2,984,880	3,030,873	STATOIL ASA 4.8 DUE 11-08-2043	3,000,000
397,984	404,116	STATOIL ASA 4.8 DUE 11-08-2043	400,000
432,844	368,447	STATOIL ASA 5.1 DUE 08-17-2040	355,000
569,701	513,000	PVTPL ALICORP S A A SR NT 144A 3.875% DUE 03-20-2023 BEO	570,000
1,319,734	1,302,314	SOUTHN COPPER 6.75% DUE 04-16-2040	1,345,000
1,744,009	1,462,077	SOUTHN COPPER 6.75% DUE 04-16-2040	1,510,000
356,262	296,007	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	365,000
340,999	307,410	SOUTHN COPPER CORP 7.5% DUE 07-27-2035	295,000
309,063	308,520	GAZ CAPITAL SA 9.25% BDS 23/4/19 USD'REGS'	250,000
171,938	169,313	PVTPL TNK-BP FIN S A GTD NT SER 8 144A 7.25% DUE 02-02-2020 BEO	150,000
602,116	591,941	ENERGY EAST CORP 6.75% DUE 07-15-2036	545,000
577,007	672,427	TELEFONICA 7.045% DUE 06-20-2036	610,000
1,657,926	1,929,095	TELEFONICA 7.045% DUE 06-20-2036	1,750,000
1,569,041	1,670,060	PVTPL SWISS RE CAP I LP GTD PERP SUB TEPUP PFD SECS144A 6.854 5-29-49/5-25-16	1,580,000
3,056,063	2,910,529	TRANSOCEAN INC 6.8% DUE 03-15-2038	2,615,000
2,032,077	1,942,208	TRANSOCEAN INC 6.8% DUE 03-15-2038	1,745,000
1,546,875	1,483,382	TRANSOCEAN INC 7.35% DUE 12-15-2041	1,230,000
1,149,347	1,042,018	WEATHERFORD INTL LTD BERMUDA 5.95 DUE 04-15-2042	1,040,000
206,259	220,673	BARCLAYS BANK PLC 14%-VAR SUB PERP GBP50000	100,000
388,295	334,612	AON PLC 4.25% DUE 12-12-2042	390,000
778,511	736,445	AON PLC 4.45% DUE 05-24-2043	840,000
2,208,663	1,972,620	AON PLC 4.45% DUE 05-24-2043	2,250,000
2,946,277	2,621,047	ASTRAZENECA PLC 6.45% DUE 09-15-2037	2,195,000
539,539	497,637	BP CAP MKTS P L C 2.75% DUE 05-10-2023	545,000
2,061,356	1,938,524	BP CAP MKTS P L C 3.245 DUE 05-06-2022	2,000,000
838,400	806,251	BP CAP MKTS P L C 3.561% DUE 11-01-2021	800,000
430,000	434,417	BP CAP MKTS P L C 3.994% DUE 09-26-2023	430,000
2,000,000	2,020,542	BP CAP MKTS P L C 3.994% DUE 09-26-2023	2,000,000
926,378	872,963	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	585,000
1,034,597	903,144	DIAGEO CAP PLC 3.875% DUE 04-29-2043	1,050,000
3,151,225	2,600,892	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,125,000
2,965,858	2,447,898	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,000,000
5,321,691	5,139,245	HSBC HLDGS PLC 4 DUE 03-30-2022	5,000,000
3,428,045	3,506,215	HSBC HLDGS PLC 6.5% DUE 05-02-2036	2,960,000
3,437,723	3,341,229	HSBC HLDGS PLC 6.5% DUE 09-15-2037	2,825,000
2,521,854	2,483,746	HSBC HLDGS PLC 6.5% DUE 09-15-2037	2,100,000
1,245,880	1,230,153	HSBC HLDGS PLC 6.8% DUE 06-01-2038	1,000,000
886,931	907,026	HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000
869,719	922,012	MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000
524,538	523,947	PVTPL STANDARD CHARTERED PLC SUB NT 144A5.2% DUE 01-26-2024 BEO	525,000
2,414,249	2,134,785	PVTPL TESCO PLC CORP 6.15% DUE 11-15-2037 BEO	1,970,000

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2,836,057	2,624,582	RIO TINTO FIN USA 4.125 DUE 08-21-2042	2,985,000
593,944	554,557	RIO TINTO FIN USA PLC 2.875 08-21-2022	595,000
2,418,628	2,024,442	SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,630,000
1,307,987	1,144,970	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,325,000
878,377	864,128	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,000,000
2,487,619	2,268,336	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,625,000
1,956,189	1,647,326	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	1,520,000
1,019,974	1,034,483	WPP FIN 2010 GTD SR NT 5.625 DUE 11-15-2043 REG	1,045,000
1,778,122	1,680,539	1ST UN CORP BD STEP UP 08-01-2026	1,365,000
2,696,166	2,532,210	ABBVIE INC 4.4% DUE 11-06-2042	2,715,000
4,188,898	3,931,221	ABBVIE INC 4.4% DUE 11-06-2042	4,215,000
1,414,893	1,357,041	ABBVIE INC 4.4% DUE 11-06-2042	1,455,000
953,635	879,263	ACE INA HLDG INC 4.15% DUE 03-13-2043	970,000
1,475,070	1,410,190	ACTAVIS INC 4.625% DUE 10-01-2042	1,550,000
1,411,311	1,224,767	ADT CORP 4.125 DUE 06-15-2023	1,380,000
2,193,788	2,316,960	ADT CORP 4.875% DUE 07-15-2042	3,079,000
1,407,214	1,259,459	AETNA INC 4.125% DUE 11-15-2042	1,440,000
861,611	784,443	AGL CAP CORP 4.4% DUE 06-01-2043	870,000
1,743,315	1,577,903	AGL CAP CORP 4.4% DUE 06-01-2043	1,750,000
278,693	232,299	ALABAMA PWR CO 4.1 DUE 01-15-2042	260,000
1,074,719	902,183	ALABAMA PWR CO 5.2% DUE 06-01-2041	850,000
927,206	884,673	ALLSTATE CORP 4.5% DUE 06-15-2043	935,000
780,000	785,850	ALLSTATE CORP FLTG RT 5.75% DUE 08-15-2053	780,000
2,391,864	2,356,733	ALLSTATE CORP JR SUB DEB FIXED TO FLTG SER A DUE 05-15-2057/05-10-2007 REG	2,265,000
1,748,396	1,432,107	ALLTEL CORP 7.875% DUE 07-01-2032	1,100,000
1,629,615	1,627,394	ALLTEL CORP 7.875% DUE 07-01-2032	1,250,000
1,837,553	1,703,755	ALTRIA GROUP INC 10.2% DUE 02-06-2039	1,092,000
167,330	151,341	ALTRIA GROUP INC 10.2% DUE 02-06-2039	97,000
1,316,639	1,301,464	ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,525,000
2,265,309	2,284,421	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	2,275,000
3,982,960	4,016,564	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	4,000,000
630,199	582,703	ALTRIA GROUP INC 9.95% DUE 11-10-2038	382,000
2,533,909	2,412,008	AMERADA HESS CORP 7.3% DUE 08-15-2031	1,975,000
353,097	358,098	AMEREN ILL CO 4.8% DUE 12-15-2043	355,000
-	1	AMERN AIRLS 2011-2 8.625% DUE 04-15-2023	1
2,185,293	2,001,602	AMERN EXPRESS CO 4.05% DUE 12-03-2042	2,275,000
746,463	706,499	AMERN EXPRESS CO 4.05% DUE 12-03-2042	803,000
1,399,331	1,397,270	AMERN INTL GROUP 4.875% DUE 06-01-2022	1,300,000
4,474,934	4,299,292	AMERN INTL GROUP 4.875% DUE 06-01-2022	4,000,000
1,130,269	1,158,783	AMERN INTL GROUP 6.25% DUE 05-01-2036	1,000,000
1,025,278	990,759	AMERN INTL GROUP 6.25% DUE 05-01-2036	855,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,155,038	1,095,050	AMERN INTL GROUP 6.25% DUE 05-01-2036	945,000
2,313,363	2,316,448	AMERN INTL GROUP 6.4% DUE 12-15-2020	1,960,000
1,355,350	1,233,752	AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000
3,972,462	4,077,700	AMERN INTL GROUP 8.175 DUE 05-15-2068	3,370,000
4,171,581	4,156,350	AMERN INTL GROUP 8.175 DUE 05-15-2068	3,435,000
602,125	625,440	AMERN INTL GROUP 8.25% DUE 08-15-2018	500,000
1,100,040	1,147,050	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018	1,000,000
496,329	455,873	AMERN TOWER CORP 3.5% DUE 01-31-2023	500,000
1,983,309	1,999,092	AMERN TOWER CORP 4.7% DUE 03-15-2022	2,000,000
2,847,910	2,770,582	AMERN TOWER CORP 5.05% DUE 09-01-2020	2,620,000
1,213,394	1,094,691	AMERN WTR CAP CORP 4.3% DUE 12-01-2042	1,205,000
2,004,842	1,752,868	AMGEN INC 4.95% DUE 10-01-2041	1,845,000
1,930,390	1,897,925	AMGEN INC 5.15% DUE 11-15-2041	1,905,000
3,190,386	2,988,858	AMGEN INC 5.15% DUE 11-15-2041	3,000,000
1,002,293	911,602	AMGEN INC 5.15% DUE 11-15-2041	915,000
4,570,333	4,194,135	AMGEN INC 5.375 DUE 05-15-2043	4,085,000
992,854	1,026,716	AMGEN INC 5.375 DUE 05-15-2043	1,000,000
3,324,347	3,012,957	AMGEN INC 5.65% DUE 06-15-2042	2,845,000
505,767	498,207	AMGEN INC 5.75% DUE 03-15-2040	465,000
1,483,357	1,353,292	AMGEN INC 6.375% DUE 06-01-2037	1,180,000
2,185,907	2,029,758	ANADARKO PETE CO 6.2% DUE 03-15-2040	1,835,000
683,394	667,023	ANADARKO PETE CORP 6.45% DUE 09-15-2036	594,000
36,183	33,688	ANADARKO PETE CORP 6.45% DUE 09-15-2036	30,000
5,493,215	5,114,969	ANADARKO PETE CORP 6.45% DUE 09-15-2036	4,555,000
2,342,693	1,988,400	ANHEUSER BUSCH 6.375% DUE 01-15-2040	1,630,000
9,791,231	8,539,139	ANHEUSER BUSCH 6.375% DUE 01-15-2040	7,000,000
861,512	735,920	ANHEUSER BUSCH COS 5.75% DUE 04-01-2036	660,000
182,912	158,346	ANHEUSER BUSCH COS 6.45% DUE 09-01-2037	130,000
392,173	361,130	ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	295,000
1,771,163	1,486,249	ANHEUSER BUSCH COS 6.5% DUE 05-01-2042	1,215,000
288,801	251,229	ANHEUSER BUSCH COS 6.8% DUE 08-20-2032	205,000
1,172,943	1,022,335	ANHEUSER-BUSCH 4% DUE 01-17-2043	1,150,000
1,050,737	951,216	ANHEUSER-BUSCH 4% DUE 01-17-2043	1,070,000
1,774,086	1,521,062	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	1,040,000
1,598,799	1,493,368	AOL TIME WARNER 7.625% DUE 04-15-2031	1,180,000
1,985,129	1,854,054	AOL TIME WARNER 7.625% DUE 04-15-2031	1,465,000
5,048,283	4,814,891	AOL TIME WARNER 7.7% DUE 05-01-2032	3,750,000
1,626,483	1,515,086	AOL TIME WARNER 7.7% DUE 05-01-2032	1,180,000
938,228	916,055	AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027	765,000
1,412,617	1,240,742	AON CORP SR NT 6.25 DUE 09-30-2040	1,085,000
312,577	274,450	AON CORP SR NT 6.25 DUE 09-30-2040	240,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
409,646	409,076	APACHE CORP 4.25% DUE 01-15-2044	455,000
859,585	899,068	APACHE CORP 4.25% DUE 01-15-2044	1,000,000
857,050	831,638	APACHE CORP 4.25% DUE 01-15-2044	925,000
2,204,726	1,998,089	APACHE CORP 4.75% DUE 04-15-2043	2,060,000
1,137,137	969,946	APACHE CORP 4.75% DUE 04-15-2043	1,000,000
572,533	581,421	APACHE CORP 5.25% DUE 02-01-2042	560,000
318,296	271,659	APPALACHIAN PWR CO 5.8% DUE 10-01-2035	260,000
3,994,680	3,596,844	APPLE INC 2.4% DUE 05-03-2023	4,000,000
3,729,203	3,341,700	APPLE INC 3.85% DUE 05-04-2043	4,000,000
487,614	417,713	APPLE INC 3.85% DUE 05-04-2043	500,000
1,536,914	1,336,680	APPLE INC 3.85% DUE 05-04-2043	1,600,000
610,000	609,934	ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG	610,000
1,451,987	1,249,751	ARCHER DANIELS 4.016% DUE 04-16-2043	1,470,000
292,538	277,689	ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	290,000
779,725	682,541	ARIZONA PUB SVC CO 5.05 DUE 09-01-2041	665,000
985,000	953,296	ASCENSION HLTH 4.847% DUE 11-15-2053	985,000
4,909,221	4,318,861	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	3,245,000
3,088,073	2,768,330	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	2,080,000
-	-	AT&T INC 4.3 DUE 12-15-2042	-
2,784,538	2,649,833	AT&T INC 4.35% DUE 06-15-2045	3,130,000
3,714,016	3,386,368	AT&T INC 4.35% DUE 06-15-2045	4,000,000
2,831,658	2,874,300	AT&T INC 5.35% DUE 09-01-2040	2,905,000
4,906,302	3,957,728	AT&T INC 5.35% DUE 09-01-2040	4,000,000
5,072,374	4,551,387	AT&T INC 5.35% DUE 09-01-2040	4,600,000
24,685,936	21,735,257	AT&T INC 5.55% DUE 08-15-2041	21,417,000
465,809	471,910	AT&T INC 5.55% DUE 08-15-2041	465,000
3,965,765	3,592,059	AT&T INC 6.3% DUE 01-15-2038	3,250,000
4,597,242	3,868,372	AT&T INC 6.3% DUE 01-15-2038	3,500,000
3,617,108	3,978,896	AT&T INC 6.3% DUE 01-15-2038	3,600,000
2,796,252	2,812,335	AT&T INC 6.5% DUE 09-01-2037	2,500,000
711,119	720,915	AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG	635,000
1,114,055	1,096,420	AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	775,000
1,105,754	1,091,285	AUTOZONE INC 3.7 DUE 04-15-2022	1,131,000
336,091	323,022	AVON PRODS INC 6.95% DUE 03-15-2043	335,000
177,545	166,031	BANC ONE CORP 8% DUE 04-29-2027	130,000
1,987,660	1,892,534	BANK AMER CORP 3.3% DUE 01-11-2023	2,000,000
821,554	785,402	BANK AMER CORP 3.3% DUE 01-11-2023	830,000
254,793	256,082	BANK AMER CORP 4.1% DUE 07-24-2023	255,000
1,998,141	2,038,613	BANK AMER CORP 4.1% DUE 07-24-2023	2,030,000
2,273,223	2,263,710	BANK AMER CORP 5.7% DUE 01-24-2022	2,000,000
4,168,445	4,125,611	BANK AMER CORP 5.7% DUE 01-24-2022	3,645,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
492,574	514,661	BANK AMER CORP 5.875% DUE 02-07-2042	450,000
2,196,235	2,287,380	BANK AMER CORP 5.875% DUE 02-07-2042	2,000,000
1,184,593	1,183,719	BANK AMER CORP 5.875% DUE 02-07-2042	1,035,000
1,496,445	1,485,111	BANK NEW YORK INC 3.95 DUE 11-18-2025	1,500,000
1,929,281	1,400,346	BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,630,000
496,196	493,987	BARRICK N AMER FIN 5.7% DUE 05-30-2041	575,000
414,071	418,130	BARRICK N AMER FIN 5.75% DUE 05-01-2043	465,000
482,690	476,971	BAXTER INTL INC 3.65 DUE 08-15-2042	575,000
874,423	846,563	BAXTER INTL INC 4.5% DUE 06-15-2043	875,000
1,281,461	1,227,914	BB&T CORP SUB MEDIUM TERM NTS BOOK ENTRY 3.95 DUE 03-22-2022	1,250,000
481,038	436,793	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	485,000
1,942,111	1,783,232	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	1,950,000
52,321	48,467	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	53,000
2,995,164	2,773,338	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	3,000,000
1,126,573	1,076,980	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,165,000
1,703,429	1,659,288	BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000
569,656	489,495	BESTFOODS MEDIUM TERM NTS BOOK ENTRY 6.625% DUE 04-15-2028	400,000
1,387,260	1,340,977	BRISTOL MYERS 4.5% DUE 03-01-2044	1,400,000
677,919	652,094	BSTN PPTYS LTD 3.8% DUE 02-01-2024	680,000
1,074,533	1,075,532	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	1,090,000
1,330,844	1,332,081	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	1,350,000
1,050,705	904,441	BURL NORTHN 4.4 DUE 03-15-2042	1,015,000
4,617,835	4,009,838	BURL NORTHN 4.4 DUE 03-15-2042	4,500,000
1,305,682	1,139,133	BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,275,000
344,003	308,282	BURL NORTHN SANTA 4.45% DUE 03-15-2043	340,000
2,012,627	1,813,422	BURL NORTHN SANTA 4.45% DUE 03-15-2043	2,000,000
3,572,057	3,332,163	BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,675,000
1,450,775	1,434,412	BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,455,000
2,520,675	2,238,682	BURL NORTHN SANTA 5.75% DUE 05-01-2040	2,040,000
1,274,782	1,179,697	BURL NORTHN SANTA 5.75% DUE 05-01-2040	1,075,000
1,121,460	978,845	BURL RES FIN CO 7.4% DUE 12-01-2031	755,000
1,100,177	1,117,471	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000
1,491,180	1,523,825	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,500,000
673,826	672,804	CAMERON INTL CORP 5.125 DUE 12-15-2043	680,000
766,077	752,866	CAMPBELL SOUP CO 3.8% DUE 08-02-2042	970,000
630,960	585,698	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	630,000
303,588	387,677	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	417,000
2,418,391	2,370,684	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	2,550,000
181,386	168,080	CARDINAL HLTH INC 4.6% DUE 03-15-2043	180,000
640,099	604,847	CAROLINA PWR & LT 4.1 DUE 05-15-2042	655,000
894,328	738,744	CAROLINA PWR & LT 4.1 DUE 05-15-2042	800,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
637,844	513,805	CATERPILLAR INC 3.803% DUE 08-15-2042	611,000
664,873	651,716	CATERPILLAR INC 3.803% DUE 08-15-2042	775,000
1,367,827	1,324,674	CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	1,160,000
1,217,326	1,093,054	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	1,260,000
316,710	319,575	CBL & ASSOCS LTD PARTNERSHIP 5.25 DUE 12-01-2023	320,000
1,922,155	1,802,102	CBS CORP NEW 4.85% DUE 07-01-2042	2,000,000
927,820	816,586	CENTERPOINT ENERGY 5.85 DUE 01-15-2041	720,000
944,748	860,050	CF INDS INC 4.95% DUE 06-01-2043	945,000
1,157,285	1,092,127	CF INDS INC 4.95% DUE 06-01-2043	1,200,000
202,152	216,500	CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO	200,000
949,536	831,761	CIGNA CORP 5.375% DUE 02-15-2042	800,000
178,204	165,018	CIN FINL CORP 6.125% DUE 11-01-2034	155,000
1,747,647	1,669,865	CIN FINL CORP 6.92% DUE 05-15-2028	1,425,000
2,989,615	2,543,313	CINGULAR WIRELESS 7.125% DUE 12-15-2031	2,090,000
1,700,070	1,629,371	CISCO SYS INC 5.5% DUE 01-15-2040	1,540,000
3,195,870	2,623,922	CISCO SYS INC 5.5% DUE 01-15-2040	2,480,000
8,680,223	7,406,231	CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000
179,000	177,005	CITIGROUP INC 4.05% DUE 07-30-2022	179,000
1,448,671	1,469,821	CITIGROUP INC 4.5% DUE 01-14-2022	1,387,000
1,949,287	1,957,313	CITIGROUP INC 4.95% DUE 11-07-2043	1,965,000
858,651	858,390	CITIGROUP INC 5.5% DUE 09-13-2025	815,000
3,009,825	3,159,717	CITIGROUP INC 5.5% DUE 09-13-2025	3,000,000
51,475	51,983	CITIGROUP INC 5.85% DUE 12-11-2034	48,000
2,201,539	2,247,748	CITIGROUP INC 5.875 DUE 01-30-2042	2,000,000
3,562,858	3,467,151	CITIGROUP INC 5.875 DUE 01-30-2042	3,085,000
896,828	887,860	CITIGROUP INC 5.875 DUE 01-30-2042	790,000
1,920,993	1,896,324	CITIGROUP INC 5.875% DUE 02-22-2033	1,845,000
208,040	195,033	CITIGROUP INC 6% DUE 10-31-2033	185,000
2,005,265	1,999,069	CITIGROUP INC 6.125% DUE 08-25-2036	1,875,000
2,562,025	2,665,425	CITIGROUP INC 6.125% DUE 08-25-2036	2,500,000
2,552,862	2,651,231	CITIGROUP INC 6.125% DUE 11-21-2017	2,300,000
617,780	600,827	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	540,000
3,696,312	3,649,469	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	3,280,000
1,270,298	1,426,779	CITIGROUP INC 6.675% DUE 09-13-2043	1,240,000
361,000	415,377	CITIGROUP INC 6.675% DUE 09-13-2043	361,000
3,702,918	3,646,989	CITIGROUP INC 8.125% DUE 07-15-2039	2,600,000
2,413,860	2,349,502	CITIGROUP INC 8.125% DUE 07-15-2039	1,675,000
2,091,111	2,019,871	CITIGROUP INC 8.125% DUE 07-15-2039	1,440,000
2,135,023	2,204,333	CITIGROUP INC 8.5% DUE 05-22-2019	1,720,000
1,297,073	1,120,062	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,100,000
591,560	509,119	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
618,027	621,895	CLIFFS NAT RES INC 6.25% DUE 10-01-2040	730,000
406,964	340,764	CLIFFS NAT RES INC 6.25% DUE 10-01-2040	400,000
798,560	837,228	CME GROUP INC 5.3 09-15-2043	800,000
1,497,300	1,569,803	CME GROUP INC 5.3 09-15-2043	1,500,000
1,665,920	1,559,096	CMS ENERGY CORP SR NT 4.7 03-31-2043	1,671,000
2,808,808	2,441,181	COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000
1,999,721	1,773,434	COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000
527,304	519,408	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	575,000
1,930,240	1,806,638	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	2,000,000
1,988,517	1,973,953	COMCAST CORP NEW 4.25% DUE 01-15-2033	2,125,000
15,325,683	13,307,637	COMCAST CORP NEW 4.65% DUE 07-15-2042	14,300,000
2,637,063	2,596,385	COMCAST CORP NEW 4.65% DUE 07-15-2042	2,790,000
652,383	580,493	COMCAST CORP NEW 5.65% DUE 06-15-2035	545,000
1,003,202	1,163,105	COMCAST CORP NEW 6.4% DUE 03-01-2040	1,008,000
392,188	570,987	COMCAST CORP NEW 6.45% DUE 03-15-2037	492,000
2,868,849	2,576,405	COMCAST CORP NEW 6.45% DUE 03-15-2037	2,220,000
1,080,013	968,114	COMCAST CORP NEW 6.5% DUE 11-15-2035	830,000
5,431,909	4,904,725	COMCAST CORP NEW 6.5% DUE 11-15-2035	4,205,000
6,257,124	5,630,194	COMCAST CORP NEW 6.95% DUE 08-15-2037	4,580,000
2,943,264	2,827,390	COMCAST CORP NEW 6.95% DUE 08-15-2037	2,300,000
1,241,755	1,209,835	COMCAST CORP NEW 7.05% DUE 03-15-2033	1,000,000
856,059	763,638	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	645,000
1,098,643	946,316	COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	1,110,000
1,075,235	1,032,305	COMWLTH EDISON CO 4.6% DUE 08-15-2043	1,065,000
5,279,156	4,569,804	COMWLTH EDISON CO 5.9% DUE 03-15-2036	4,000,000
181,552	168,974	CONAGRA FOODS INC 3.2% DUE 01-25-2023	182,000
2,115,489	1,989,924	CONAGRA FOODS INC 4.65% DUE 01-25-2043	2,166,000
1,597,394	1,515,870	CONAGRA FOODS INC 4.65% DUE 01-25-2043	1,650,000
748,623	681,548	CONAGRA INC 7.125 SR NT DUE 10-1-2026/ 06 BEO PUTTABLE 10-1-2006 @ PAR HLD**PUT	570,000
1,137,847	987,964	CONOCO FDG CO 7.25% DUE 10-15-2031	765,000
2,900,867	2,663,619	CONOCO INC 6.95% DUE 04-15-2029	2,105,000
1,545,541	1,402,650	CONOCOPHILLIPS 5.9% DUE 05-15-2038	1,195,000
2,234,405	1,983,290	CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,700,000
1,253,923	1,254,017	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	1,000,000
1,330,602	1,241,477	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	990,000
862,589	740,825	CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO	660,000
322,522	286,744	CONS EDISON CO N Y 3.95% DUE 03-01-2043	325,000
2,799,320	2,646,867	CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000
1,242,852	1,098,850	CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000
1,851,446	1,815,382	CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000
1,175,662	1,073,555	CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,000,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
256,631	215,266	CONS EDISON CO N Y 5.5% DUE 12-01-2039	195,000
1,101,000	1,119,000	CONSTELLATION 4.25% DUE 05-01-2023	1,200,000
1,043,057	1,011,174	CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO	855,000
819,181	743,168	CONSUMERS ENERGY 2.85 DUE 05-15-2022	780,000
501,792	467,103	CORNING INC 4.75% DUE 03-15-2042	485,000
2,559,699	2,311,438	CORNING INC 4.75% DUE 03-15-2042	2,400,000
503,300	449,887	CORNING INC 5.75% DUE 08-15-2040	415,000
1,464,438	1,365,261	CORNING INC 7.25 DUE 08-15-2036 BEO	1,185,000
399,200	445,050	COVENTRY HLTH CARE 5.45% DUE 06-15-2021	400,000
701,638	699,107	CSX CORP 4.1 DUE 03-15-2044	825,000
1,444,773	1,415,161	CSX CORP 4.1 DUE 03-15-2044	1,670,000
295,912	284,183	CSX CORP 4.4 DUE 03-01-2043 REG	320,000
1,150,397	985,760	CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000
547,737	474,803	CSX CORP 6.22 DUE 04-30-2040	420,000
1,052,092	1,076,597	CUMMINS INC 4.875% DUE 10-01-2043	1,075,000
526,672	527,881	CVS CAREMARK CORP 4 DUE 12-05-2023	529,000
798,448	827,330	CVS CAREMARK CORP 5.3 DUE 12-05-2043	800,000
623,788	646,352	CVS CAREMARK CORP 5.3 DUE 12-05-2043	625,000
1,162,296	1,042,256	CVS CAREMARK CORP 5.75% DUE 05-15-2041	955,000
2,933,645	2,728,420	CVS CAREMARK CORP 5.75% DUE 05-15-2041	2,500,000
1,142,947	992,354	CVS CAREMARK CORP 6.125% DUE 09-15-2039	875,000
3,509,957	3,276,868	CVS CAREMARK CORP 6.25% DUE 06-01-2027	2,820,000
596,577	503,174	DARDEN RESTAURANTS 6.8% DUE 10-15-2037	500,000
1,100,253	1,034,708	DCP MIDSTREAM LLC 5.35% DUE 03-15-2020	990,000
211,428	220,529	DCP MIDSTREAM LLC 5.35% DUE 03-15-2020	211,000
2,447,334	2,123,165	DEERE & CO 3.9% DUE 06-09-2042	2,420,000
6,029,451	5,176,312	DEERE & CO 3.9% DUE 06-09-2042	5,900,000
1,120,361	953,953	DETROIT EDISON CO 5.7% DUE 10-01-2037	845,000
4,225,253	3,502,963	DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000
1,986,540	1,946,698	DEVELOPERS DIVERSIFIED REALTY CORP 3.5 DUE 01-15-2021	2,000,000
1,409,404	1,205,503	DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,300,000
3,445,694	3,167,984	DEVON ENERGY CORP 5.6 DUE 07-15-2041	3,040,000
1,000,195	996,807	DEVON FING CORP U 7.875% DUE 09-30-2031	775,000
1,397,816	1,374,030	DIAMOND OFFSHORE DRILLING INC 4.875 DUE 11-01-2043	1,400,000
1,467,707	1,442,732	DIAMOND OFFSHORE DRILLING INC 4.875 DUE 11-01-2043	1,470,000
1,874,996	1,697,226	DIGITAL RLTY TR LP 3.625 DUE 10-01-2022	1,900,000
503,568	525,390	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042	585,000
343,811	296,374	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042	330,000
1,959,265	1,876,765	DIRECTV HLDGS LLC 6.35% DUE 03-15-2040	1,805,000
1,753,493	1,575,064	DIRECTV HLDGS/FING 6 DUE 08-15-2040	1,595,000
4,149,517	3,826,566	DIRECTV HLDGS/FING 6 DUE 08-15-2040	3,875,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
896,508	887,679	DISCOVER BK NEW 4.2% DUE 08-08-2023	900,000
1,223,110	1,219,079	DISCOVER BK NEW 4.2% DUE 08-08-2023	1,236,000
784,418	872,240	DISCOVER BK NEW 7% DUE 04-15-2020	750,000
537,267	683,631	DISCOVER FINL SVCS 3.85% DUE 11-21-2022	721,000
797,682	805,945	DISCOVER FINL SVCS 3.85% DUE 11-21-2022	850,000
927,097	843,156	DISCOVERY 4.875% DUE 04-01-2043	914,000
2,594,856	2,212,866	DISCOVERY 6.35% DUE 06-01-2040	2,000,000
296,643	235,946	DISNEY WALT CO 4.125 DUE 12-01-2041	260,000
2,348,788	1,814,972	DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000
992,820	835,137	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000
488,953	417,569	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	500,000
2,036,080	1,856,318	DOMINION RES INC 5.25% DUE 08-01-2033	1,760,000
1,061,491	996,544	DOMTAR CORP 6.25% DUE 09-01-2042	1,040,000
995,810	958,215	DOMTAR CORP 6.25% DUE 09-01-2042	1,000,000
500,221	499,860	DOMTAR CORP 6.75 DUE 02-15-2044	490,000
1,453,591	1,245,403	DOW CHEM CO 5.25% DUE 11-15-2041	1,250,000
1,660,883	1,516,318	DOW CHEM CO NT 9.4 DUE 05-15-2039	1,015,000
3,319,041	3,073,112	DOW CHEMICAL CO 4.375% DUE 11-15-2042	3,500,000
1,838,618	1,640,297	DR PEPPER SNAPPLE 7.45% DUE 05-01-2038	1,285,000
562,620	533,720	DU PONT E I DE NEMOURS & CO NT 4.15 02-15-2043	605,000
1,996,963	1,949,631	DUKE ENERGY 4 DUE 09-30-2042	2,160,000
357,134	324,939	DUKE ENERGY 4 DUE 09-30-2042	360,000
1,402,497	1,187,178	DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000
2,221,233	1,880,862	DUKE ENERGY 4.25% DUE 12-15-2041	2,020,000
4,560,591	3,783,141	DUKE ENERGY 4.25% DUE 12-15-2041	4,063,000
2,722,143	2,392,956	DUKE ENERGY 6% DUE 01-15-2038	2,030,000
1,422,412	1,249,524	DUKE ENERGY 6% DUE 01-15-2038	1,060,000
6,186,271	5,693,585	DUKE ENERGY 6% DUE 01-15-2038	4,830,000
893,922	743,565	DUKE ENERGY 6.1% DUE 06-01-2037	650,000
809,102	729,058	DUKE ENERGY CORP 6.45% DUE 10-15-2032	620,000
102,789	103,030	DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023	103,000
194,117	201,988	DUKE ENERGY IND 4.9 DUE 07-15-2043	195,000
1,692,299	1,760,921	DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000
298,641	310,751	DUKE ENERGY IND 4.9 DUE 07-15-2043	300,000
827,959	762,280	EATON CORP OHIO 4 DUE 11-02-2032	830,000
1,890,436	1,744,979	EATON CORP OHIO 4 DUE 11-02-2032	1,900,000
523,558	479,701	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000
331,990	276,923	EBAY INC 4 DUE 07-15-2042	327,000
929,302	817,218	EBAY INC 4 DUE 07-15-2042	965,000
1,154,165	1,011,973	ECOLAB INC 5.5% DUE 12-08-2041	945,000
1,665,885	1,546,363	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	1,205,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,175,122	1,058,713	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000
2,268,823	2,152,228	EL PASO PIPELINE PART OP 5 10-1-2021	2,055,000
666,876	577,853	EL PASO PIPELN 4.7% DUE 11-01-2042	675,000
999,948	1,148,419	EL PASO PIPELN 6.5% DUE 04-01-2020	1,000,000
2,473,855	2,348,861	EMBARQ CORP 7.995% DUE 06-01-2036	2,320,000
68,159	68,529	ENERGY TRANSFER 5.15% DUE 02-01-2043	75,000
1,428,415	1,315,761	ENERGY TRANSFER 5.15% DUE 02-01-2043	1,440,000
1,399,551	1,435,537	ENERGY TRANSFER 5.95 DUE 10-01-2043	1,415,000
1,403,418	1,306,911	ENERGY TRANSFER 6.05% DUE 06-01-2041	1,275,000
1,232,114	1,224,908	ENERGY TRANSFER 6.05% DUE 06-01-2041	1,195,000
878,196	832,934	ENERGY TRANSFER 6.5% DUE 02-01-2042	775,000
1,708,083	1,692,738	ENERGY TRANSFER 6.5% DUE 02-01-2042	1,575,000
1,817,046	1,701,262	ENERGY TRANSFER 7.5% DUE 07-01-2038	1,450,000
778,767	759,726	ENERGY TRANSFER PARTNERS L P ENERGY TRANSFER PARTNERS 6.625% DUE 10-15-2036	705,000
841,671	785,045	ENTERGY MISS INC 3.1% DUE 07-01-2023	845,000
895,230	794,984	ENTERPRISE PRODS 4.45 DUE 02-15-2043	900,000
2,392,563	2,233,452	ENTERPRISE PRODS 4.85% DUE 03-15-2044	2,375,000
1,277,586	1,199,011	ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,275,000
252,211	247,762	ENTERPRISE PRODS 5.7% DUE 02-15-2042	235,000
1,871,162	1,692,160	ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,605,000
559,367	549,972	ENTERPRISE PRODS 5.95% DUE 02-01-2041	505,000
2,289,616	2,180,222	ENTERPRISE PRODS 6.125% DUE 10-15-2039	1,975,000
2,719,960	2,527,097	ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000
2,374,376	2,306,975	ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000
595,857	556,202	ENTERPRISE PRODS 7.55% DUE 04-15-2038	440,000
1,233,000	1,228,500	ENTERPRISE PRODS FLTG RT 7% DUE 06-01-2067	1,200,000
651,048	607,440	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	645,000
676,308	683,639	ERP OPER LTD PARTNERSHIP 7.57 NT DUE 08-15-2026/06 PUTTABLE 8-15-2006 @ **PUT	550,000
266,979	282,541	ERP OPERATING LP 4.625 DUE 12-15-2021 REG	268,000
576,097	480,482	ESTEE LAUDER COS 3.7% DUE 08-15-2042	590,000
194,169	225,042	EXELON CORP 5.625% DUE 06-15-2035	227,000
2,787,062	2,478,389	EXELON GENERATION 5.6 DUE 06-15-2042	2,655,000
1,848,988	1,701,530	FEDEX CORP 4.1% DUE 04-15-2043	2,000,000
1,022,356	872,034	FEDEX CORP 4.1% DUE 04-15-2043	1,025,000
903,713	870,429	FEDT RETAIL HLDGS 6.375% DUE 03-15-2037	780,000
3,082,767	3,008,948	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	2,260,000
4,635,326	5,006,038	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000
1,271,558	1,248,787	FIFTH THIRD BANCORP 4.3 DUE 01-16-2024	1,275,000
2,133,301	1,873,486	FIRSTENERGY 6.8% DUE 08-15-2039	1,850,000
530,607	494,973	FIRSTENERGY CORP 4.25 DUE 03-15-2023	531,000
2,124,057	1,898,262	FIRSTENERGY CORP 7.375% DUE 11-15-2031	1,747,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
496,264	423,768	FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000
1,513,006	1,484,821	FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000
3,655,975	3,057,340	FL PWR & LT CO 4.05% DUE 06-01-2042	3,345,000
8,515,396	7,312,024	FL PWR & LT CO 4.05% DUE 06-01-2042	8,000,000
1,858,659	1,655,881	FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000
603,518	526,004	FL PWR & LT CO 5.25% DUE 02-01-2041	485,000
2,016,435	1,984,266	FL PWR & LT CO 5.4% DUE 09-01-2035	1,800,000
560,193	542,771	FL PWR & LT CO 5.85% DUE 05-01-2037	470,000
2,694,914	2,296,767	FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000
485,825	464,138	FLORIDA PWR CORP 3.85% DUE 11-15-2042	530,000
1,882,605	1,645,689	FLORIDA PWR CORP 5.65% DUE 04-01-2040	1,450,000
2,772,718	2,459,868	FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,005,000
1,949,288	1,948,826	FORD MTR CO DEL 7.4% DUE 11-01-2046	1,630,000
788,535	807,029	FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000
4,770,791	4,586,382	FORD MTR CO DEL 7.45% DUE 07-16-2031	3,745,000
2,963,320	2,998,731	FORD MTR CO DEL NT 4.75 01-15-2043	3,325,000
1,481,149	1,460,683	FORD MTR CR CO LLC 4.25% DUE 09-20-2022	1,454,000
1,408,700	1,387,702	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	1,450,000
3,277,052	3,296,989	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	3,445,000
1,619,964	1,549,152	FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022	1,630,000
2,318,852	1,889,181	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	2,100,000
1,564,889	1,299,936	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	1,445,000
1,295,462	1,298,343	GAP INC 5.95% DUE 04-12-2021	1,175,000
432,178	412,080	GATX CORP 3.9% DUE 03-30-2023	435,000
498,235	559,310	GEN ELEC CAP CORP 5.3% DUE 02-11-2021	500,000
4,836,496	4,767,192	GEN ELEC CAP CORP 5.875% DUE 01-14-2038	4,185,000
4,488,772	4,157,766	GEN ELEC CAP CORP 5.875% DUE 01-14-2038	3,650,000
2,009,862	2,050,405	GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,800,000
21,671,144	21,301,432	GEN ELEC CAP CORP 5.875% DUE 01-14-2038	18,700,000
2,505,832	2,479,195	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	2,125,000
1,460,509	1,470,017	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	1,260,000
1,200,000	1,128,000	GEN ELEC CAP CORP FLTG RT 5.25% DUE 06-29-2049	1,200,000
5,244,142	5,155,240	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	4,010,000
1,353,894	1,446,296	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	1,125,000
5,832,720	5,806,302	GENERAL ELEC CAP CORP 3.15% DUE 09-07-2022	6,000,000
4,398,902	4,278,344	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	3,455,000
5,740,177	5,467,117	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	4,415,000
2,327,536	2,156,285	GENERAL ELEC CO 4.125% DUE 10-09-2042	2,334,000
2,485,001	2,281,929	GENERAL ELEC CO 4.125% DUE 10-09-2042	2,470,000
2,462,039	2,397,412	GENERAL ELEC CO 4.125% DUE 10-09-2042	2,595,000
468,814	415,952	GENERAL MLS INC 4.15% DUE 02-15-2043	470,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,864,481	1,987,290	GENWORTH FINL INC 7.625% DUE 09-24-2021	1,670,000
1,162,574	1,074,274	GILEAD SCIENCES 5.65% DUE 12-01-2041	965,000
933,360	926,143	GLAXOSMITHKLINE 2.8% DUE 03-18-2023	1,000,000
1,008,252	955,437	GLAXOSMITHKLINE 4.2% DUE 03-18-2043	1,045,000
2,014,128	1,828,588	GLAXOSMITHKLINE 4.2% DUE 03-18-2043	2,000,000
1,746,037	1,675,939	GLAXOSMITHKLINE 5.375% DUE 04-15-2034	1,540,000
2,035,248	2,030,334	GOLDMAN SACHS 6.125% DUE 02-15-2033	1,805,000
2,088,110	2,120,322	GOLDMAN SACHS 6.125% DUE 02-15-2033	1,885,000
5,355,763	5,283,754	GOLDMAN SACHS 6.25% DUE 02-01-2041	4,585,000
767,731	777,870	GOLDMAN SACHS 6.25% DUE 02-01-2041	675,000
1,102,062	1,152,400	GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000
4,274,001	4,461,305	GOLDMAN SACHS 6.75% DUE 10-01-2037	4,010,000
5,519,063	5,829,736	GOLDMAN SACHS 6.75% DUE 10-01-2037	5,240,000
6,182,205	6,478,350	GOLDMAN SACHS 6.75% DUE 10-01-2037	5,823,000
2,215,735	2,199,629	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	2,180,000
549,185	520,368	GOLDMAN SACHS FUTURE EQUITGOLDMAN SACHS 5.95 DUE 01-15-2027	490,000
2,306,925	2,313,183	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	2,160,000
1,268,296	1,287,041	GRUPO TELEvisa S A 8.5% DUE 03-11-2032	1,025,000
5,745,559	5,079,729	GTE CORP 6.94% DUE 04-15-2028	4,475,000
1,029,213	1,016,420	HALLIBURTON CO 4.75% DUE 08-01-2043	1,035,000
985,596	982,048	HALLIBURTON CO 4.75% DUE 08-01-2043	1,000,000
3,019,337	2,995,246	HALLIBURTON CO 4.75% DUE 08-01-2043	3,050,000
1,813,450	1,554,542	HALLIBURTON CO 7.45% DUE 09-15-2039	1,155,000
1,187,420	1,164,224	HALLIBURTON CO 7.45% DUE 09-15-2039	865,000
490,770	435,438	HARTFORD FINL SVCS 4.3 DUE 04-15-2043	495,000
150,889	204,957	HARTFORD FINL SVCS 5.375% DUE 03-15-2017	186,000
1,436,178	1,394,997	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	1,220,000
1,159,133	1,086,268	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000
2,700,885	2,480,097	HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000
1,633,054	1,633,817	HARTFORD FINL SVCS GRP 5.125 15 APR 2022	1,500,000
498,695	604,218	HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000
1,500,644	1,353,555	HASBRO INC 6.35% DUE 03-15-2040	1,285,000
500,000	470,000	HCA INC SR SECD NT 4.75 05-01-2023	500,000
1,888,226	1,680,814	HCP INC 6.75% DUE 02-01-2041	1,420,000
514,157	481,490	HEALTH CARE REIT INC 5.125 DUE 03-15-2043	520,000
1,593,480	1,601,732	HESS CORP 5.6% DUE 02-15-2041	1,537,000
2,274,874	2,254,336	HEWLETT PACKARD CO 6% DUE 09-15-2041	2,250,000
2,597,832	2,301,027	HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000
2,667,035	2,442,279	HOME DEPOT INC 4.2% DUE 04-01-2043	2,680,000
801,270	820,182	HOME DEPOT INC 4.875 DUE 02-15-2044	810,000
453,128	465,782	HOME DEPOT INC 4.875 DUE 02-15-2044	460,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
3,250,698	3,341,481	HOME DEPOT INC 4.875 DUE 02-15-2044	3,300,000
1,158,575	990,565	HOME DEPOT INC 5.4% DUE 09-15-2040	915,000
1,168,650	995,978	HOME DEPOT INC 5.4% DUE 09-15-2040	920,000
4,168,472	4,006,880	HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000
1,182,239	989,059	HONEYWELL INTL INC 5.7% DUE 03-15-2037	875,000
1,421,078	1,188,473	HOSPIRA INC NT 5.6 DUE 09-15-2040	1,300,000
997,930	983,360	HOWARD HUGHES MED 3.5% DUE 09-01-2023	1,000,000
695,323	665,099	HSBC BK USA 5.875 11-01-2034	605,000
3,524,953	3,547,183	HSBC BK USA N A 7 DUE 01-15-2039	2,835,000
1,783,884	1,808,000	HSBC BK USA N A 7 DUE 01-15-2039	1,445,000
694,237	694,813	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	655,000
1,597,248	1,627,003	HSBC USA INC NEW 2.625% DUE 09-24-2018	1,600,000
1,018,866	959,954	HUMANA INC 4.625 DUE 12-01-2042	1,065,000
636,538	641,089	HUMANA INC 8.15% DUE 06-15-2038	485,000
525,685	453,552	IL TOOL WKS INC 3.9% DUE 09-01-2042	530,000
1,295,398	1,358,235	ING U S INC 5.7% DUE 07-15-2043	1,300,000
388,619	407,470	ING U S INC 5.7% DUE 07-15-2043	390,000
1,723,733	1,818,990	ING U S INC 5.7% DUE 07-15-2043	1,741,000
797,976	707,050	INTEL CORP 4.25% DUE 12-15-2042	800,000
1,578,093	1,311,691	INTEL CORP 4.8% DUE 10-01-2041	1,345,000
2,499,946	2,397,493	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	2,685,000
1,306,660	1,071,505	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,200,000
1,602,891	1,519,339	INTERPUBLIC GROUP 3.75% DUE 02-15-2023	1,623,000
1,375,584	1,344,540	INTL BUSINESS 3.375% DUE 08-01-2023	1,380,000
1,094,981	944,434	INTL BUSINESS 6.5% DUE 01-15-2028	775,000
659,143	542,200	INTL BUSINESS MACHS CORP 5.875 DUE 11-29-2032 BEO	470,000
4,016,815	3,665,102	INTL PAPER CO 6 DUE 11-15-2041	3,375,000
1,559,705	1,494,014	INTL PAPER CO 7.3% DUE 11-15-2039	1,210,000
1,048,903	1,074,421	INVESCO FIN PLC 5.375% DUE 11-30-2043	1,065,000
575,894	469,609	JERSEY CENT PWR & 6.15% DUE 06-01-2037	455,000
1,916,654	1,676,915	JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,712,013
1,267,771	1,283,300	JOHNSON & JOHNSON 4.375 DUE 12-05-2033	1,275,000
362,930	367,376	JOHNSON & JOHNSON 4.375 DUE 12-05-2033	365,000
1,234,360	1,228,921	JOHNSON & JOHNSON 4.5 DUE 12-05-2043	1,238,000
2,952,122	2,402,548	JOHNSON & JOHNSON 5.85% DUE 07-15-2038	2,030,000
553,384	538,135	JOHNSON & JOHNSON 5.95% DUE 08-15-2037	455,000
698,034	593,010	JOHNSON Ctls INC 5.25% DUE 12-01-2041	610,000
1,725,000	1,649,531	JP MORGAN CHASE BK 6 DUE 12-31-2049	1,725,000
2,986,211	2,844,078	JPMORGAN CHASE & 3.2% DUE 01-25-2023	3,000,000
2,570,245	2,456,177	JPMORGAN CHASE & 3.25% DUE 09-23-2022	2,563,000
1,470,990	1,437,482	JPMORGAN CHASE & 3.25% DUE 09-23-2022	1,500,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
2,683,584	2,587,467	JPMORGAN CHASE & 3.25% DUE 09-23-2022	2,700,000
7,161,264	6,710,400	JPMORGAN CHASE & 3.375% DUE 05-01-2023	7,200,000
6,619,173	6,346,386	JPMORGAN CHASE & 4.5% DUE 01-24-2022	6,000,000
999,416	1,078,001	JPMORGAN CHASE & 4.625 DUE 05-10-2021	1,000,000
1,867,980	1,730,966	JPMORGAN CHASE & 5.6% DUE 07-15-2041	1,595,000
736,992	672,847	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000
1,210,112	1,194,976	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	1,110,000
3,682,531	3,767,943	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000
2,482,383	2,287,162	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,105,000
2,497,041	2,308,893	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000
2,360,307	2,504,554	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	2,370,000
2,846,644	2,783,813	JPMORGAN CHASE & FLTG RT 7.9% DUE 04-29-2049	2,525,000
735,066	743,700	JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 01-15-2087/02-02-2012 BEO	1,005,000
753,782	651,621	JUNIPER NETWORKS INC 5.95 DUE 03-15-2041	660,000
305,135	275,180	KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041	275,000
1,782,274	1,608,203	KELLOGG CO 7.45% DUE 04-01-2031	1,275,000
762,117	626,724	KIMBERLY CLARK 6.625% DUE 08-01-2037	500,000
1,018,164	955,885	KINDER MORGAN 5 DUE 08-15-2042	1,035,000
2,608,981	2,445,066	KINDER MORGAN 5.8% DUE 03-15-2035	2,385,000
3,471,136	3,079,960	KINDER MORGAN 6.375% DUE 03-01-2041	2,855,000
867,189	794,464	KINDER MORGAN 6.5% DUE 02-01-2037	725,000
3,969,848	3,705,592	KINDER MORGAN 6.5% DUE 09-01-2039	3,380,000
2,000,812	1,864,365	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	2,020,000
1,381,977	1,377,268	KOHL'S CORP 6.875% DUE 12-15-2037	1,235,000
2,705,324	2,459,551	KRAFT FOODS GROUP 5% DUE 06-04-2042	2,495,000
2,772,096	2,489,835	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	2,135,000
3,580,416	3,391,684	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	2,785,000
1,768,586	1,778,935	KRAFT FOODS INC 6.875% DUE 01-26-2039	1,455,000
2,831,393	2,483,744	KRAFT FOODS INC NT 7% DUE 08-11-2037	2,030,000
387,210	373,173	KRAFT FOODS INC NT 7% DUE 08-11-2037	305,000
2,083,252	2,044,656	KROGER CO 5.15% DUE 08-01-2043	2,096,000
340,066	306,765	KROGER CO 5.4% DUE 07-15-2040	310,000
1,184,712	1,153,092	LABORATORY CORP AMER HLDGS 4 DUE 11-01-2023	1,200,000
2,043,120	1,902,172	LIBERTY PPTY LTD PARTNERSHIP 3.375 DUE 06-15-2023	2,090,000
5,169,173	4,262,981	LILLY ELI & CO 5.95% DUE 11-15-2037	3,700,000
78,026	69,957	LITTON INDS INC 7.75% DUE 03-15-2026	56,000
968,448	898,523	LOEWS CORP 4.125 DUE 05-15-2043 REG	1,055,000
1,781,194	1,674,759	LORILLARD TOB CO 7% DUE 08-04-2041	1,540,000
836,710	740,578	LORILLARD TOB CO 8.125% DUE 05-01-2040	615,000
1,476,356	1,217,591	LOUISVILLE GAS & ELEC 5.125 11-15-2040	1,155,000
8,841,256	7,833,542	LOWES COS INC 4.65 DUE 04-15-2042	8,100,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,427,766	1,407,136	LOWES COS INC 4.65 DUE 04-15-2042	1,455,000
849,695	725,065	LOWES COS INC 5.125% DUE 11-15-2041	705,000
1,040,335	1,028,461	LOWES COS INC 5.125% DUE 11-15-2041	1,000,000
579,461	539,211	LOWES COS INC 5.8% DUE 04-15-2040	480,000
1,037,221	1,008,147	LOWES COS INC 6.5% DUE 03-15-2029	850,000
498,893	439,337	LOWES COS INC 6.65% DUE 09-15-2037	360,000
1,067,260	1,067,234	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,075,000
1,365,100	1,365,067	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,375,000
33,723	37,762	M & I MARSHALL & ILSLEY BK MILW WIS MTN 5 DUE 01-17-2017	35,000
1,825,909	1,639,259	M D C HLDGS INC 6% DUE 01-15-2043	1,900,000
2,422,657	2,077,021	MA ELEC CO 5.9% DUE 11-15-2039	1,850,000
521,188	497,929	MACYS RETAIL HLDGS 4.3 DUE 02-15-2043	590,000
1,642,940	1,531,587	MACYS RETAIL HLDGS 5.125% DUE 01-15-2042	1,605,000
919,352	838,643	MARATHON OIL CORP 6.6% DUE 10-01-2037	700,000
2,339,095	2,307,915	MARATHON PETE CORP 6.5% DUE 03-01-2041	2,025,000
2,219,458	2,062,877	MARATHON PETE CORP 6.5% DUE 03-01-2041	1,810,000
696,789	740,812	MARATHON PETE CORP 6.5% DUE 03-01-2041	650,000
710,050	678,016	MARKEL CORP 5% DUE 03-30-2043	725,000
275,636	249,997	MARSH & MCLENNAN COS INC 5.875 8/1/33	235,000
6,223,528	5,239,924	MCDONALDS CORP 6.3% DUE 10-15-2037	4,300,000
2,530,748	2,168,097	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	2,560,000
421,108	355,469	MEAD JOHNSON 5.9% DUE 11-01-2039	330,000
1,257,713	1,163,385	MEDTRONIC INC 4 DUE 04-01-2043	1,320,000
1,479,900	1,366,096	MEDTRONIC INC 4 DUE 04-01-2043	1,550,000
828,632	824,068	MEDTRONIC INC 4.5 DUE 03-15-2042 REG	870,000
915,579	729,576	MEDTRONIC INC 6.5% DUE 03-15-2039	600,000
744,748	682,798	MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52	830,000
398,784	385,162	MERCK & CO INC 3.6 DUE 09-15-2042	465,000
2,105,128	2,009,898	MERCK & CO INC 4.15% DUE 05-18-2043	2,200,000
1,012,794	1,004,949	MERCK & CO INC 4.15% DUE 05-18-2043	1,100,000
4,704,074	3,952,262	MERCK & CO INC 5.85% DUE 06-30-2039	3,400,000
3,684,045	3,277,886	MERCK & CO INC 6.4% DUE 03-01-2028	2,710,000
1,379,205	1,197,456	MERCK & CO INC 6.4% DUE 03-01-2028	990,000
642,080	623,436	MERCK & CO INC NEW 6.55% DUE 09-15-2037	500,000
1,959,690	1,620,932	MERCK & CO INC NEW 6.55% DUE 09-15-2037	1,300,000
1,011,518	1,308,185	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000
3,364,886	3,472,965	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	2,690,000
2,741,198	2,853,254	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	2,210,000
10,058,331	9,941,201	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	7,700,000
2,118,614	2,246,499	MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018	1,900,000
378,962	350,649	METLIFE INC 3.048% DUE 12-15-2022	376,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
6,779,498	6,087,375	METLIFE INC 4.125% DUE 08-13-2042	7,000,000
423,581	382,635	METLIFE INC 4.125% DUE 08-13-2042	440,000
2,320,381	2,291,662	METLIFE INC 4.875% DUE 11-13-2043	2,335,000
993,236	981,611	METLIFE INC 6.5% DUE 12-15-2032	825,000
1,468,975	1,452,875	METLIFE INC FLTG RT 10.75% DUE 08-01-2069	985,000
412,775	405,863	METLIFE INC FLTG RT 6.4% DUE 12-15-2066	395,000
3,053,670	3,005,438	METLIFE INC FLTG RT 6.4% DUE 12-15-2066	2,925,000
491,445	499,213	METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015	489,000
553,480	557,036	MICROSOFT CORP 4.875 12-15-2043	545,000
1,993,080	2,044,168	MICROSOFT CORP 4.875 12-15-2043	2,000,000
1,091,472	1,081,907	MICROSOFT CORP 3.5% DUE 11-15-2042	1,310,000
2,202,450	1,752,698	MICROSOFT CORP 4.5 DUE 10-01-2040	1,845,000
254,898	254,184	MICROSOFT CORP 5.2% DUE 06-01-2039	240,000
135,694	133,197	MID-AMERICA APTS L 4.3% DUE 10-15-2023	137,000
4,404,959	3,961,239	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	3,620,000
429,506	366,579	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	335,000
2,801,960	2,561,824	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	2,255,000
2,254,417	1,959,710	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,725,000
3,301,299	2,851,581	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	2,455,000
6,352,091	5,807,700	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	5,000,000
1,885,784	1,865,847	MIDAMERICAN ENERGY 8.48% DUE 09-15-2028	1,380,000
979,488	868,801	MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	775,000
1,988,180	2,016,660	MIDAMERICAN ENERGY SR NT 144A 5.15 11/15/2043	2,000,000
3,976,360	4,033,320	MIDAMERICAN ENERGY SR NT 144A 5.15 11/15/2043	4,000,000
195,461	180,903	MIDAMERICAN FDG 6.927% DUE 03-01-2029	150,000
1,737,774	1,392,368	MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	1,605,000
451,071	381,594	MOLSON COORS 5 DUE 05-01-2042	390,000
3,205,943	2,899,447	MONDELEZ INTERNATIONAL INC 6.875 DUE 02-01-2038	2,380,000
2,498,775	2,438,753	MONSANTO CO NEW 4.65% DUE 11-15-2043	2,500,000
679,524	663,630	MORGAN STANLEY 3.75% DUE 02-25-2023	682,000
1,399,202	1,354,851	MORGAN STANLEY 4.1% DUE 05-22-2023	1,400,000
793,135	813,811	MORGAN STANLEY 4.875% DUE 11-01-2022	795,000
1,941,128	1,955,831	MORGAN STANLEY 5% DUE 11-24-2025	1,950,000
2,065,559	2,081,204	MORGAN STANLEY 5% DUE 11-24-2025	2,075,000
367,861	381,415	MORGAN STANLEY 6.25% DUE 08-09-2026	330,000
9,056,547	9,370,248	MORGAN STANLEY 6.375% DUE 07-24-2042	8,000,000
1,746,447	1,756,922	MORGAN STANLEY 6.375% DUE 07-24-2042	1,500,000
2,995,409	3,180,028	MORGAN STANLEY 6.375% DUE 07-24-2042	2,715,000
916,556	884,867	MORGAN STANLEY 7.25% DUE 04-01-2032	715,000
497,925	568,343	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019	500,000
1,254,306	1,326,887	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008	1,134,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
175,195	140,343	MOSAIC CO NEW 4.875% DUE 11-15-2041	155,000
879,234	892,744	MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	880,000
1,634,086	1,493,366	MURPHY OIL CORP 5.125 12-01-2042	1,755,000
899,407	912,305	MYLAN INC 5.4 DUE 11-29-2043	905,000
596,292	604,843	MYLAN INC 5.4 DUE 11-29-2043	600,000
528,532	557,668	N SHORE LONG IS 6.15% DUE 11-01-2043	530,000
879,287	882,784	NATIONAL OILWELL VARCO I 3.95 12/1/42	1,000,000
1,308,033	1,202,266	NATIONAL RURAL UTILS COOP FIN CORP 4.023 DUE 11-01-2032 REG	1,290,000
947,911	914,418	NATIONAL RURAL UTILS COOP FIN CORP 3.4 DUE 11-15-2023	945,000
957,010	920,011	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	1,027,000
2,287,523	2,176,852	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,430,000
2,283,699	2,239,560	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,500,000
1,631,570	1,421,988	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	1,300,000
805,910	771,155	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	705,000
730,640	701,274	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	610,000
207,693	235,674	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	205,000
14,285,847	12,869,185	NEW YORK LIFE INS 6.75% DUE 11-15-2039	10,550,000
329,538	292,759	NEW YORK LIFE INS 6.75% DUE 11-15-2039	240,000
688,022	656,700	NEWFIELD EXPL CO 5.625% DUE 07-01-2024	660,000
1,184,835	951,464	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,285,000
384,432	296,176	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	400,000
1,755,708	1,362,161	NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,540,000
1,450,133	1,330,002	NEWS AMER HLDGS 6.4% DUE 12-15-2035	1,170,000
1,611,137	1,477,780	NEWS AMER HLDGS 6.4% DUE 12-15-2035	1,300,000
1,422,093	1,307,829	NEWS AMER HLDGS 7.75% DUE 12-01-2045	1,035,000
142,645	143,933	NEWS AMER HLDGS 9.5% DUE 07-15-2024	110,000
1,901,716	1,736,561	NEWS AMER INC 6.15% DUE 03-01-2037	1,580,000
796,422	730,597	NEWS AMER INC 6.2% DUE 12-15-2034	660,000
2,008,237	1,915,049	NEWS AMER INC 6.2% DUE 12-15-2034	1,730,000
1,657,964	1,698,366	NEWS AMER INC 6.65% DUE 11-15-2037	1,455,000
1,275,966	1,155,589	NEWS AMER INC 6.65% DUE 11-15-2037	990,000
1,294,475	1,172,945	NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,300,000
1,137,639	1,046,627	NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,160,000
1,429,301	1,248,037	NISOURCE FIN CORP 5.25% DUE 02-15-2043	1,310,000
359,997	309,628	NISOURCE FIN CORP 5.25% DUE 02-15-2043	325,000
1,095,000	1,656,258	NISOURCE FIN CORP 5.25% DUE 09-15-2017	1,500,000
532,996	981,888	NISOURCE FIN CORP 5.45% DUE 09-15-2020	883,000
864,267	891,179	NISOURCE FIN CORP 5.65% DUE 02-01-2045	870,000
1,490,115	1,536,516	NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,500,000
1,049,062	1,041,957	NISOURCE FIN CORP 5.95% DUE 06-15-2041	1,000,000
1,640,595	1,648,652	NOBLE ENERGY INC 5.25% DUE 11-15-2043	1,650,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
586,293	537,310	NOBLE HLDG INTL 5.25% DUE 03-15-2042	560,000
573,361	527,715	NOBLE HLDG INTL 5.25% DUE 03-15-2042	550,000
1,015,467	927,385	NOBLE HLDG INTL 6.05% DUE 03-01-2041	900,000
1,367,498	1,303,491	NOBLE HLDG INTL 6.05% DUE 03-01-2041	1,265,000
1,769,929	1,754,344	NORFOLK SOUTHN 3.95 DUE 10-01-2042	2,085,000
1,405,758	1,284,045	NORFOLK SOUTHN 5.59% DUE 05-17-2025	1,175,000
1,720,850	1,424,125	NORFOLK SOUTHN 6% DUE 05-23-2111	1,345,000
1,010,304	932,916	NORFOLK SOUTHN CORP 2.903 NTS DUE 02-15-2023 USD1000 REG	1,010,000
706,173	647,267	NORTHEAST UTILS 2.8% DUE 05-01-2023	708,000
1,536,651	1,318,526	NORTHN STS PWR CO 3.4 DUE 08-15-2042	1,640,000
3,302,466	3,184,201	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	3,360,000
800,000	787,571	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	800,000
1,200,000	1,181,357	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,200,000
931,585	837,015	NORTHWESTN MUT 6.063% DUE 03-30-2040	745,000
3,589,517	3,370,530	NORTHWESTN MUT 6.063% DUE 03-30-2040	3,000,000
395,000	330,222	NOVANT HEALTH INC 4.371% DUE 11-01-2043	395,000
1,319,284	1,329,775	NUCOR CORP 5.2% DUE 08-01-2043	1,365,000
1,688,555	1,402,683	NV PWR CO 5.45 DUE 05-15-2041	1,295,000
251,478	229,609	NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000
475,000	480,627	NYU HOSPS CTR 5.75% DUE 07-01-2043	475,000
569,364	501,487	OGLETHORPE PWR 4.2% DUE 12-01-2042	575,000
1,922,042	1,713,146	OGLETHORPE PWR 5.375% DUE 11-01-2040	1,670,000
549,813	472,900	OK GAS & ELEC CO 3.9% DUE 05-01-2043	550,000
1,416,795	1,255,608	ONCOR ELEC 4.55 DUE 12-01-2041	1,335,000
2,207,609	2,001,592	ONCOR ELEC 5.3 DUE 06-01-2042	1,925,000
64,886	60,918	ONCOR ELEC 7% DUE 05-01-2032	50,000
2,474,208	2,430,616	ONCOR ELEC 7% DUE 05-01-2032	1,995,000
493,785	477,418	ONCOR ELEC 7.25% DUE 01-15-2033	380,000
939,468	898,300	ONCOR ELEC 7.25% DUE 01-15-2033	715,000
995,581	963,167	ONCOR ELEC 7.5% DUE 09-01-2038	740,000
1,057,163	1,127,980	ONEOK PARTNERS L P 6.2% DUE 09-15-2043	1,045,000
852,026	770,331	ONEOK PARTNERS L P 6.65% DUE 10-01-2036	700,000
410,224	412,677	ONEOK PARTNERS L P 6.65% DUE 10-01-2036	375,000
4,433,785	3,854,700	ORACLE CORP 5.375 DUE 07-15-2040	3,610,000
678,903	667,365	ORACLE CORP 5.375 DUE 07-15-2040	625,000
9,047,094	7,901,602	ORACLE CORP 5.375 DUE 07-15-2040	7,400,000
4,936,342	4,153,895	ORACLE CORP 6.125% DUE 07-08-2039	3,565,000
613,902	541,812	ORACLE CORP 6.125% DUE 07-08-2039	465,000
779,979	740,072	OWENS CORNING NEW 4.2 DUE 12-15-2022	775,000
299,355	317,968	PA ELEC CO 6.15% DUE 10-01-2038	300,000
3,856,154	3,336,452	PAC GAS & ELEC CO 3.75 DUE 08-15-2042	4,000,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
702,250	684,749	PAC GAS & ELEC CO 4.45 DUE 04-15-2042	730,000
4,276,933	3,696,709	PAC GAS & ELEC CO 4.45 DUE 04-15-2042	3,941,000
249,138	235,046	PAC GAS & ELEC CO 4.5% DUE 12-15-2041	250,000
1,947,421	1,859,800	PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,949,000
1,298,947	1,240,503	PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,300,000
1,725,883	1,659,103	PAC GAS & ELEC CO 5.8% DUE 03-01-2037	1,505,000
3,416,509	2,949,650	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	2,575,000
2,261,036	2,290,990	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	2,000,000
910,414	870,576	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	760,000
1,824,895	1,485,537	PAC GAS & ELEC CO 6.25% DUE 03-01-2039	1,295,000
6,995,696	7,221,297	PAC LIFE INS CO - 9.25% DUE 06-15-2039	5,200,000
1,035,358	927,461	PACIFIC BELL 7.125% DUE 03-15-2026	775,000
3,094,389	3,083,322	PACIFIC GAS & ELEC CO 3.85 DUE 11-15-2023	3,100,000
3,993,880	4,130,628	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	4,000,000
1,148,241	1,187,556	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,150,000
683,952	707,370	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	685,000
995,748	892,010	PACIFICORP 5.75% DUE 04-01-2037	780,000
907,455	907,610	PACIFICORP 6.1% DUE 08-01-2036	775,000
2,921,313	2,503,767	PACIFICORP 6.25% DUE 10-15-2037	2,100,000
1,196,820	1,203,136	PACKAGING CORP OF AMERICA 4.5 DUE 11-01-2023	1,200,000
1,195,483	1,070,335	PEPSI BOTTLING 7% DUE 03-01-2029	850,000
823,694	823,107	PEPSICO INC 3.6% DUE 08-13-2042	1,000,000
1,489,702	1,337,549	PEPSICO INC 3.6% DUE 08-13-2042	1,625,000
591,896	479,977	PEPSICO INC SR NT 4.875 DUE 11-01-2040	480,000
847,595	799,298	PFIZER INC 4.3% DUE 06-15-2043	850,000
1,375,407	1,382,315	PFIZER INC 4.3% DUE 06-15-2043	1,470,000
2,789,618	2,318,585	PFIZER INC NT 7.2 DUE 03-15-2039	1,725,000
3,098,540	2,990,638	PFIZER INC NT 7.2 DUE 03-15-2039	2,225,000
8,109,423	6,989,356	PFIZER INC NT 7.2 DUE 03-15-2039	5,200,000
1,523,601	1,324,762	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	1,565,000
1,798,349	1,692,986	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	2,000,000
870,977	862,288	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	985,000
195,906	182,286	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	200,000
1,501,760	1,321,725	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	1,415,000
3,085,295	2,631,333	PHILIP MORRIS INTL 6.375% DUE 05-16-2038	2,220,000
858,384	861,848	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	870,000
1,715,030	1,708,837	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	1,725,000
2,112,468	2,049,792	PHILLIPS 66 5.875 DUE 05-01-2042	1,890,000
504,630	499,976	PHILLIPS 66 5.875 DUE 05-01-2042	461,000
253,191	268,172	PITNEY BOWES INC GLOBAL MEDIUM TERM NTS TRANCHE # TR 00002 5.25 DUE 01-15-2037	250,000
462,201	422,776	PLAINS ALL AMER PIPELINE 2.85 1-31-2023	465,000

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

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<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,820,520	1,594,327	PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,840,000
970,142	969,838	PNC BK N A 3.8 07-25-2023	1,000,000
749,783	735,167	PNC BK N A 4.2 DUE 11-01-2025	750,000
904,249	845,283	POTOMAC ELEC PWR 4.15% DUE 03-15-2043	925,000
1,083,412	918,165	POTOMAC ELEC PWR 6.5% DUE 11-15-2037	740,000
347,781	350,277	PPL ELEC UTILS 4.75 DUE 07-15-2043	350,000
1,987,320	2,001,582	PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000
1,244,181	1,088,090	PPL ELEC UTILS 5.2% DUE 07-15-2041	1,025,000
1,038,146	1,008,473	PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000
635,000	537,797	PRESIDENT & 3.619% DUE 10-01-2037	635,000
1,171,000	991,748	PRESIDENT & 3.619% DUE 10-01-2037	1,171,000
149,595	147,576	PRESIDENT & 5.625% DUE 10-01-2038	130,000
1,012,843	869,228	PROGRESS ENERGY 6% DUE 12-01-2039	775,000
1,366,449	1,188,880	PROGRESS ENERGY 6% DUE 12-01-2039	1,060,000
334,355	302,023	PROGRESS ENERGY 7% DUE 10-30-2031	250,000
1,472,604	1,449,709	PROGRESS ENERGY 7% DUE 10-30-2031	1,200,000
568,423	527,980	PROGRESS ENERGY 7.75% DUE 03-01-2031	410,000
348,241	352,570	PRUDENTIAL FINL 5.1% DUE 08-15-2043	355,000
980,961	993,156	PRUDENTIAL FINL 5.1% DUE 08-15-2043	1,000,000
563,121	543,900	PRUDENTIAL FINL 5.625 DUE 06-15-2043	555,000
295,675	298,431	PRUDENTIAL FINL 6.2% DUE 11-15-2040	260,000
710,480	686,925	PRUDENTIAL FINL INC JR SUB NT FIXED/FLTG DUE 03-15-2044/03-15-2024 REG	710,000
3,499,111	3,507,426	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037	2,925,000
1,155,630	1,107,463	PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041	1,000,000
336,000	644,539	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000
1,466,396	1,477,068	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	1,375,000
44,415	79,531	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	77,000
79,998	98,215	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY MTN 7.375% DUE 06-15-2019	80,000
1,096,588	1,061,541	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	985,000
1,189,503	1,131,592	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	1,050,000
3,174,140	3,125,350	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	2,900,000
1,075,665	972,788	PRUDENTIAL INS CO 8.3% DUE 07-01-2025	775,000
768,324	719,442	PSEG PWR LLC 8.625% DUE 04-15-2031	529,000
1,359,279	1,091,583	PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	1,225,000
896,886	751,698	PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	900,000
855,790	737,287	PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	730,000
2,148,719	1,833,476	PUBLIC SVC CO COLO 6.25% DUE 09-01-2037	1,500,000
1,016,262	989,450	PUBLIC SVC CO COLO 6.5% DUE 08-01-2038	795,000
798,750	666,944	PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000
861,348	798,665	PUGET SOUND ENERGY 7.02% DUE 12-01-2027	635,000
498,485	484,136	PVTPL 3.9% SNR NT 17/5/22 USD1000 '144A'3.9% DUE 05-17-2022 BEO	500,000

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<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
975,289	969,909	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO	800,000
1,282,632	1,158,438	PVTPL AMERICAN TRANSM SYS INC SR NT 144A5.25 DUE 01-15-2022/12-15-2009 BEO	1,100,000
1,414,659	1,181,639	PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,250,000
4,293,394	3,440,608	PVTPL COX COMMUNICATIONS INC NEW C CRP COXE 6.95 6.95% DUE 06-01-2038 BEO	3,280,000
1,702,502	1,679,044	PVTPL CROWN CASTLE S 2010-2 SR SECD REV NT CL C-2017 144A 5.495 DUE 1-15-2017	1,550,000
1,691,522	1,586,683	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040	1,415,000
126,938	126,944	PVTPL DCP MIDSTREAM LLC NT 144A 4.75% DUE 09-30-2021/09-19-2011 BEO	127,000
464,636	459,251	PVTPL DOMINION GAS HLDGS LLC SR NT 2013 SER C 144A 4.8 DUE 11-01-2043	475,000
623,390	620,853	PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO	565,000
1,336,224	1,341,331	PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO	1,175,000
898,581	721,772	PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	545,000
131,459	133,976	PVTPL INGERSOLL-RAND GLOBAL HLDG CO LTD GTD SR NT 144A 5.75% DUE 06-15-2043 BEO	132,000
198,632	194,365	PVTPL INGERSOLL-RAND GLOBAL HLDG CO LTD SR NT 144A 4.25% DUE 06-15-2023 BEO	199,000
1,732,000	1,852,000	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO	1,600,000
820,718	816,583	PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO	825,000
1,543,213	1,374,462	PVTPL KANSAS CITY SOUTH N RY CO 4.3% DUE 05-15-2043/04-29-2013 BEO	1,575,000
8,660,293	7,572,677	PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000
1,182,549	1,190,735	PVTPL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO	1,085,000
654,673	584,121	PVTPL MASS MUT LIFE INS CO 5.375 12-1-41	565,000
2,092,440	1,999,121	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,395,000
925,021	888,498	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	620,000
1,446,510	1,433,062	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,000,000
898,091	880,225	PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038	685,000
375,319	390,538	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000
1,292,656	1,345,071	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	1,295,000
428,532	421,575	PVTPL NABORS IND INC 5.1 DUE 09-15-2023 BEO	425,000
2,360,090	2,383,961	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,700,000
551,975	561,971	PVTPL NEWS AMERICA INC SR NT 5.4 DUE 10-01-2043	555,000
1,546,267	1,569,468	PVTPL NEWS AMERICA INC SR NT 5.4 DUE 10-01-2043	1,550,000
1,301,236	1,294,833	PVTPL NORDSTROM INC SR NT 5 DUE 01-15-2044	1,310,000
4,791,648	4,148,458	PVTPL NORTH N NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000
500,000	504,990	PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000
600,865	565,456	PVTPL PACIFIC LIFECORP SR NT 144A 5.125%DUE 01-30-2043 BEO	615,000
1,441,326	1,346,980	PVTPL PACIFIC LIFECORP SR NT 144A 5.125%DUE 01-30-2043 BEO	1,465,000
297,909	334,671	PVTPL PACIFIC LIFECORP SR NT 144A 6% DUE02-10-2020 BEO	300,000
1,315,356	1,333,644	PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP SR NT 4.875% DUE 07-11-2022 BEO	1,300,000
178,800	172,494	PVTPL QVC INC SR SECD NT 144A 7.375% DUE10-15-2020/03-23-2010 BEO	160,000
221,000	215,569	PVTPL QVC INC SR SECD NT 144A 7.5% DUE 10-01-2019/09-25-2009 BEO	200,000
244,067	237,028	PVTPL RBS CTZNS FINL GROUP INC SUB NT 4.15% DUE 09-28-2022 BEO	245,000
2,233,711	1,894,908	PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO	1,445,000
7,771,591	6,819,046	PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO	5,200,000

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882,864	781,488	PVTPL S C JOHNSON & SON INC SR NT 144A 4% DUE 05-15-2043/05-14-2013 BEO	900,000
1,162,091	1,117,405	PVTPL SABMILLER HOLDINGS INC 4.95 DUE 01-15-2042 BEO	1,125,000
2,938,840	2,731,435	PVTPL SABMILLER HOLDINGS INC 4.95 DUE 01-15-2042 BEO	2,750,000
1,019,000	1,055,000	PVTPL SB CAP S A LN PARTN NT 144A 3C7 6.125% DUE 02-07-2022 BEO	1,000,000
1,863,170	1,692,902	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	1,970,000
2,163,159	1,993,671	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	2,320,000
1,638,000	1,673,438	PVTPL ZFS FIN USA TR V 6.5% DUE 05-09-2037/05-09-2007 BEO	1,575,000
1,021,852	1,018,648	QUEST DIAGNOSTICS 5.75% DUE 01-30-2040	1,040,000
1,589,340	1,477,208	QVC INC 4.375% DUE 03-15-2023	1,580,000
2,329,842	2,209,154	QVC INC 5.95% DUE 03-15-2043	2,435,000
1,519,200	1,498,040	REGIONS BK BIRMINGHAM ALA MEDIUM TERM SUTRANCHE # SB 00002 7.5 DUE 05-15-2018	1,266,000
219,183	290,538	REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	275,000
1,241,774	1,161,185	REPUBLIC SVCS INC 5.7% DUE 05-15-2041	1,085,000
1,599,870	1,469,847	REPUBLIC SVCS INC 6.2% DUE 03-01-2040	1,295,000
999,220	1,032,306	REYNOLDS AMERICAN INC 4.85 DUE 09-15-2023 REG	1,000,000
2,207,897	2,110,950	REYNOLDS AMERN INC 4.75% DUE 11-01-2042	2,375,000
1,436,689	1,297,679	REYNOLDS AMERN INC 4.75% DUE 11-01-2042	1,460,000
271,780	294,800	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000
1,740,893	1,647,532	ROCK-TENN CO 4% DUE 03-01-2023	1,725,000
478,032	481,885	ROCKWELL COLLINS INC DEL 4.8 DUE 12-15-2043	480,000
899,091	855,752	ROWAN COS INC 5.4% DUE 12-01-2042	925,000
418,822	388,558	ROWAN COS INC 5.4% DUE 12-01-2042	420,000
599,226	547,910	RPM INTL INC 3.45% DUE 11-15-2022	600,000
731,325	718,180	S CAROLINA ELEC & 4.6% DUE 06-15-2043	735,000
873,869	861,644	S CAROLINA ELEC & 5.45% DUE 02-01-2041	790,000
345,817	354,092	S.E. SUP HEADER 4.85% DUE 08-15-2014	346,000
4,368,431	3,974,542	SAN DIEGO GAS & 3% DUE 08-15-2021	4,033,000
999,840	999,503	SAN DIEGO GAS & 3.6% DUE 09-01-2023	1,000,000
1,836,300	1,804,184	SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000
973,886	969,749	SAN DIEGO GAS & 3.95% DUE 11-15-2041	1,075,000
901,008	787,937	SBC COMMUNICATIONS 6.15% DUE 09-15-2034	725,000
1,334,920	1,309,095	SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033	1,050,000
751,784	635,846	SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033	510,000
2,385,860	2,373,155	SCHLUMBERGER INVT 3.65% DUE 12-01-2023	2,394,000
1,415,172	1,407,636	SCHLUMBERGER INVT 3.65% DUE 12-01-2023	1,420,000
772,365	768,252	SCHLUMBERGER INVT 3.65% DUE 12-01-2023	775,000
899,685	828,653	SEMPRA ENERGY 2.875 DUE 10-01-2022	900,000
2,690,955	2,666,072	SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023	2,700,000
2,021,066	1,686,139	SEMPRA ENERGY 6% DUE 10-15-2039	1,535,000
596,343	514,860	SHERWIN WILLIAMS CO 4 DUE 12-15-2042	600,000
1,261,622	1,170,577	SIMON PPTY GROUP L 2.75% DUE 02-01-2023	1,281,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
498,945	487,342	SIMON PPTY GROUP L 3.375 DUE 03-15-2022	500,000
536,834	532,128	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000
1,192,895	1,064,257	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	1,100,000
867,308	846,632	SIMON PPTY GROUP L 6.75% DUE 02-01-2040	675,000
1,137,125	1,163,250	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,100,000
700,000	726,426	SLM CORP MTN 5.5 01-15-2019	700,000
1,681,181	1,764,637	SLM CORP TRANCHE # TR 00109 4.625 09-25-2017	1,700,000
1,408,958	1,207,441	SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	1,300,000
1,994,552	1,708,994	SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	1,840,000
671,723	654,945	SOUTHERN PWR CO 5.15% DUE 09-15-2041	669,000
1,887,156	1,862,464	SOUTHERN PWR CO 5.25% DUE 07-15-2043	1,875,000
1,278,006	1,132,776	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,285,000
1,813,080	1,520,681	SOUTHN CAL EDISON 3.9% DUE 12-01-2041	1,720,000
736,921	611,210	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000
1,388,939	1,180,642	SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000
2,062,365	1,728,517	SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,565,000
1,339,293	1,312,056	SOUTHN CAL EDISON 5.625% DUE 02-01-2036	1,175,000
2,523,552	2,153,182	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	1,850,000
1,600,124	1,501,408	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	1,290,000
816,598	727,629	SOUTHN CAL GAS 3.75 DUE 09-15-2042	825,000
1,060,320	1,058,369	SOUTHN CAL GAS 3.75 DUE 09-15-2042	1,200,000
1,114,438	1,089,857	SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000
1,498,125	1,603,566	SPECTRA ENERGY 5.95% DUE 09-25-2043	1,500,000
1,373,281	1,469,936	SPECTRA ENERGY 5.95% DUE 09-25-2043	1,375,000
297,001	322,322	SPECTRA ENERGY CAP 5.65% DUE 03-01-2020	296,000
1,571,766	1,487,964	ST JUDE MED INC 4.75% DUE 04-15-2043	1,570,000
1,028,272	1,009,352	ST JUDE MED INC 4.75% DUE 04-15-2043	1,065,000
600,732	570,685	ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO	455,000
1,496,400	1,488,207	ST STR CORP 3.7 DUE 11-20-2023	1,500,000
3,257,310	3,268,980	STARBUCKS CORP 3.85% DUE 10-01-2023	3,250,000
1,743,220	1,730,095	STATE STR CAP TR IV STATE STREET CAPITALTRUST IV DUE 06-01-2077/06-15-2012 BEO	2,290,000
1,730,486	1,534,600	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,725,000
1,455,544	1,368,174	SUNTRUST BK ATLANTA GA MEDIUM TERM SR BK2.75 DUE 05-01-2023 REG	1,509,000
1,197,720	1,212,884	SYMANTEC CORP 2.75% DUE 06-15-2017	1,200,000
294,448	288,195	SYS ENERGY RES INC 4.1 DUE 04-01-2023	295,000
3,423,759	3,175,620	TAMPA ELEC CO 4.1% DUE 06-15-2042	3,529,000
293,113	287,254	TANGER PPTYS LTD PARTNERSHIP 3.875 DUE 12-01-2023	298,000
2,809,693	2,355,015	TARGET CORP 4% DUE 07-01-2042	2,715,000
2,594,728	2,237,915	TARGET CORP 4% DUE 07-01-2042	2,580,000
4,511,021	3,903,341	TARGET CORP 4% DUE 07-01-2042	4,500,000
1,104,467	1,066,142	TARGET CORP 6.5% DUE 10-15-2037	900,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
1,487,153	1,352,837	TCI COMMUNICATIONS 7.125% DUE 02-15-2028	1,100,000
938,947	854,747	TCI COMMUNICATIONS 7.125% DUE 02-15-2028	695,000
768,505	764,334	TCI COMMUNICATIONS 7.875% DUE 02-15-2026	590,000
2,205,070	2,024,398	TEACHERS INS & 6.85% DUE 12-16-2039	1,640,000
1,530,630	1,542,986	TEACHERS INS & 6.85% DUE 12-16-2039	1,250,000
185,498	184,233	THERMO FISHER SCIENTIFIC INC 4.15 DUE 02-01-2024	186,000
76,945	77,860	THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	77,000
799,424	808,940	THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	800,000
1,323,324	1,363,617	TIME WARNER CABLE 4.5% DUE 09-15-2042	1,800,000
2,310,933	1,874,973	TIME WARNER CABLE 4.5% DUE 09-15-2042	2,475,000
651,851	643,930	TIME WARNER CABLE 4.5% DUE 09-15-2042	850,000
1,803,048	1,704,521	TIME WARNER CABLE 4.5% DUE 09-15-2042	2,250,000
613,592	551,028	TIME WARNER CABLE 5.5% DUE 09-01-2041	665,000
325,276	331,446	TIME WARNER CABLE 5.5% DUE 09-01-2041	400,000
2,900,263	2,439,430	TIME WARNER CABLE 5.875% DUE 11-15-2040	2,820,000
2,964,547	2,271,742	TIME WARNER CABLE 6.55% DUE 05-01-2037	2,455,000
2,618,632	2,199,564	TIME WARNER CABLE 6.55% DUE 05-01-2037	2,377,000
1,325,733	1,031,164	TIME WARNER CABLE 6.75% DUE 06-15-2039	1,095,000
585,575	596,421	TIME WARNER CABLE 8.75% DUE 02-14-2019	500,000
1,355,126	1,347,231	TIME WARNER CABLE INC 8.25 DUE 04-01-2019 REG	1,150,000
1,133,811	1,032,355	TIME WARNER COMPANIES 6.95 DUE 01-15-2028 REG	875,000
1,398,357	1,272,129	TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG	1,040,000
1,640,385	1,634,223	TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,500,000
3,941,550	3,797,164	TIME WARNER INC 4.9% DUE 06-15-2042	4,000,000
35,772	36,414	TIME WARNER INC 5.375% DUE 10-15-2041	36,000
1,498,798	1,416,104	TIME WARNER INC 5.375% DUE 10-15-2041	1,400,000
1,743,986	1,571,568	TIME WARNER INC 6.1 07-15-2040	1,440,000
2,007,120	1,828,040	TIME WARNER INC 6.1 07-15-2040	1,675,000
506,494	517,780	TIME WARNER INC 6.2% DUE 03-15-2040	470,000
604,832	903,900	TIME WARNER INC 6.5% DUE 11-15-2036	800,000
1,003,364	969,302	TN GAS PIPELN CO 7% DUE 03-15-2027	825,000
856,674	824,340	TN GAS PIPELN CO 7% DUE 10-15-2028	700,000
1,079,746	990,445	TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000
2,153,614	1,959,776	TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000
560,353	493,323	TOSCO CORP NEVADA 7.8% DUE 01-01-2027	375,000
1,062,176	938,621	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	1,055,000
1,189,673	1,167,584	TRAVELERS COS INC 4.6% DUE 08-01-2043	1,195,000
4,300,499	3,774,663	TRAVELERS COS INC 5.35% DUE 11-01-2040	3,500,000
406,770	401,588	TRAVELERS COS INC 6.25% DUE 06-15-2037	335,000
427,372	335,798	TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	370,000
1,476,581	1,334,883	UNION ELEC CO 3.9 DUE 09-15-2042	1,525,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
755,405	685,451	UNION PAC CORP 4.25% DUE 04-15-2043	770,000
3,543,196	3,280,201	UNION PAC CORP 4.3% DUE 06-15-2042	3,625,000
539,773	526,025	UNION PAC CORP 4.75 DUE 12-15-2043	540,000
3,165,823	2,801,101	UNION PAC CORP 4.75% DUE 09-15-2041	2,890,000
546,766	510,848	UNITEDHEALTH GROUP 2.875% DUE 03-15-2023	549,000
96,753	83,958	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000
25,749	25,442	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	30,000
519,133	511,535	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	570,000
5,903,047	5,564,066	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	6,200,000
1,019,564	919,866	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	1,025,000
1,481,280	1,416,929	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,500,000
400,031	354,232	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	375,000
575,415	500,532	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	455,000
2,656,288	2,337,651	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000
1,909,025	1,649,071	UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,390,000
1,114,063	1,094,919	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	905,000
1,730,549	1,663,551	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000
1,955,443	1,718,754	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000
865,894	854,362	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	935,000
3,008,946	2,558,517	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	2,800,000
567,000	642,262	UNUM GROUP 7.125% DUE 09-30-2016	567,000
5,634,590	5,347,812	UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	5,233,000
388,028	418,763	US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	384,186
641,901	547,195	UTD PARCEL SVC INC 3.625% DUE 10-01-2042	650,000
578,759	496,684	UTD PARCEL SVC INC 3.625% DUE 10-01-2042	590,000
986,125	820,443	UTD PARCEL SVC INC 6.2% DUE 01-15-2038	675,000
346,495	312,825	UTD STATES 6.7% DUE 12-15-2033	330,000
3,947,100	3,527,959	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,633,000
5,838,243	4,952,544	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	5,100,000
5,335,561	4,695,206	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	4,835,000
643,731	606,566	UTD TECHNOLOGIES 5.4% DUE 05-01-2035	540,000
925,050	917,198	UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO	750,000
846,048	795,186	UTD TECHNOLOGIES NT 5.7 DUE 04-15-2040	700,000
4,519,168	3,971,887	VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000
1,530,496	1,350,176	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000
5,039,743	4,567,452	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	2,960,000
2,572,688	2,500,455	VALERO ENERGY CORP 10.5% DUE 03-15-2039	1,665,000
3,183,609	2,988,723	VALERO ENERGY CORP 6.625% DUE 06-15-2037	2,620,000
1,321,582	1,313,523	VALERO ENERGY CORP 7.5% DUE 04-15-2032	1,080,000
1,369,885	1,407,564	VENTAS RLTY LTD 5.7% DUE 09-30-2043	1,375,000
283,940	291,750	VENTAS RLTY LTD 5.7% DUE 09-30-2043	285,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
2,211,721	1,927,657	VERIZON 3.85% DUE 11-01-2042	2,360,000
2,417,350	2,450,412	VERIZON 3.85% DUE 11-01-2042	3,000,000
2,284,296	1,983,746	VERIZON 4.75% DUE 11-01-2041	2,165,000
10,585,491	8,704,660	VERIZON 4.75% DUE 11-01-2041	9,500,000
1,586,947	1,318,714	VERIZON 6.25% DUE 04-01-2037	1,190,000
5,034,482	5,277,945	VERIZON 6.4% DUE 02-15-2038	4,700,000
3,082,074	2,571,594	VERIZON 6.4% DUE 02-15-2038	2,290,000
1,097,982	1,130,563	VERIZON 6.9% DUE 04-15-2038	950,000
1,465,026	1,229,573	VERIZON 7.35% DUE 04-01-2039	990,000
2,905,203	2,608,185	VERIZON 7.35% DUE 04-01-2039	2,100,000
243,708	359,829	VERIZON 8.95% DUE 03-01-2039	250,000
2,093,196	2,254,753	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG	2,100,000
2,601,282	2,635,037	VERIZON COMMUNICATIONS 6 DUE 04-01-2041	2,400,000
446,460	472,111	VERIZON COMMUNICATIONS 6 DUE 04-01-2041	430,000
1,216,782	1,400,847	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	1,218,000
5,644,350	6,498,184	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	5,650,000
2,597,400	2,990,315	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	2,600,000
10,687,481	12,518,561	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	10,700,000
350,589	410,656	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	351,000
13,911,140	15,297,214	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	13,075,000
2,860,106	2,404,676	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	2,265,000
3,537,753	3,535,351	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	3,330,000
3,918,989	3,646,532	VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO	2,855,000
3,030,986	2,794,024	VIACOM INC NEW 4.375% DUE 03-15-2043	3,309,000
646,645	635,611	VIACOM INC NEW 4.5 DUE 02-27-2042	745,000
1,440,619	1,524,272	VIACOM INC NEW 5.85% DUE 09-01-2043	1,450,000
477,994	504,587	VIACOM INC NEW 5.85% DUE 09-01-2043	480,000
569,726	567,711	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	570,000
641,374	536,187	VODAFONE GROUP PLC 6.25% DUE 11-30-2032	490,000
2,989,590	2,669,949	WAL-MART STORES 4% DUE 04-11-2043	3,000,000
2,440,916	2,336,205	WAL-MART STORES 4% DUE 04-11-2043	2,625,000
2,539,480	2,275,472	WAL-MART STORES 5% DUE 10-25-2040	2,175,000
5,598,283	5,029,722	WAL-MART STORES 5.25% DUE 09-01-2035	4,630,000
639,265	548,598	WAL-MART STORES 5.25% DUE 09-01-2035	505,000
6,723,215	5,913,997	WAL-MART STORES 5.25% DUE 09-01-2035	5,444,000
1,586,709	1,321,632	WAL-MART STORES 5.625% DUE 04-01-2040	1,170,000
11,485,188	10,423,651	WAL-MART STORES 5.625% DUE 04-15-2041	9,180,000
4,485,841	3,809,861	WAL-MART STORES 6.2% DUE 04-15-2038	3,170,000
3,634,880	3,004,623	WAL-MART STORES 6.2% DUE 04-15-2038	2,500,000
3,766,984	3,127,325	WAL-MART STORES 6.5% DUE 08-15-2037	2,500,000
1,963,197	1,951,451	WAL-MART STORES 6.5% DUE 08-15-2037	1,560,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
3,480,274	3,488,521	WAL-MART STORES INC 4.75 DUE 10-02-2043	3,475,000
976,547	871,678	WAL-MART STORES NT 4.875 DUE 07-08-2040	855,000
259,711	243,747	WALGREEN CO 3.1 BDS 09/15/2022 USD1000	260,000
608,451	533,308	WALGREEN CO 4.4% DUE 09-15-2042	600,000
1,502,073	1,418,598	WALGREEN CO 4.4% DUE 09-15-2042	1,596,000
1,308,925	1,302,821	WASTE MGMT INC DEL 7.75% DUE 05-15-2032	1,000,000
4,128,820	3,778,181	WASTE MGMT INC DEL 7.75% DUE 05-15-2032	2,900,000
1,174,368	1,184,346	WEATHERFORD INTL 7% DUE 03-15-2038	1,070,000
2,221,191	2,097,966	WELLPOINT INC 4.625 DUE 05-15-2042	2,270,000
1,225,320	1,085,951	WELLPOINT INC 4.625 DUE 05-15-2042	1,175,000
117,034	106,467	WELLPOINT INC 4.65% DUE 01-15-2043	115,000
2,554,883	2,467,262	WELLPOINT INC 4.65% DUE 01-15-2043	2,665,000
1,547,908	1,537,053	WELLPOINT INC 5.1% DUE 01-15-2044	1,550,000
198,210	177,496	WELLPOINT INC 5.95% DUE 12-15-2034	164,000
1,196,448	1,228,807	WELLS FARGO & CO 5.375% DUE 11-02-2043	1,200,000
2,492,600	2,560,015	WELLS FARGO & CO 5.375% DUE 11-02-2043	2,500,000
2,186,974	2,216,973	WELLS FARGO & CO 5.375% DUE 11-02-2043	2,165,000
5,060,093	4,977,388	WELLS FARGO & CO 5.606% DUE 01-15-2044	4,792,000
3,742,067	3,618,786	WELLS FARGO & CO 5.606% DUE 01-15-2044	3,484,000
3,420,081	3,450,472	WELLS FARGO & CO NEW MEDIUM TERM SR 4.125 DUE 08-15-2023	3,500,000
3,481,174	3,408,293	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023	3,605,000
1,759,967	1,440,042	WESTAR ENERGY INC 4.125 DUE 03-01-2042	1,580,000
686,007	560,523	WESTAR ENERGY INC 4.125 DUE 03-01-2042	615,000
749,985	738,061	WESTAR ENERGY INC 4.625% DUE 09-01-2043	750,000
1,330,659	1,240,747	WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG	1,300,000
1,204,217	1,231,994	WESTN GAS PARTNERS 5.375% DUE 06-01-2021	1,150,000
407,411	382,891	WESTVACO CORP DEL 7.95% DUE 02-15-2031	330,000
640,683	617,053	WHIRLPOOL CORP 5.15% DUE 03-01-2043	640,000
647,413	543,074	WI ELEC PWR CO 3.65% DUE 12-15-2042	650,000
431,970	873,469	WI ENERGY CORP FLTG RT 6.25% DUE 05-15-2067	847,000
977,858	819,148	WILLIAMS COS INC 7.5% DUE 01-15-2031	775,000
3,092,872	2,737,820	WILLIAMS COS INC 8.75% DUE 03-15-2032	2,345,000
2,657,318	2,730,455	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	2,675,000
1,075,342	1,107,493	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	1,085,000
2,231,853	1,880,748	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,750,000
1,548,576	1,612,070	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000
727,127	650,201	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	605,000
1,691,170	1,700,559	WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044	1,685,000
2,563,623	2,331,873	WYETH 6% DUE 02-15-2036	2,010,000
2,198,834	1,836,152	WYETH 6.5% DUE 02-01-2034	1,500,000
1,154,084	996,908	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	860,000

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
619,403	584,021	WYNDHAM WORLDWIDE CORP 3.9% DUE 03-01-2023 REG	620,000
368,426	301,874	XCEL ENERGY INC 4.8% DUE 09-15-2041	310,000
546,582	535,583	XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000
1,134,489	1,102,820	YUM BRANDS INC 5.35 DUE 11-01-2043	1,135,000
444,037	407,626	YUM BRANDS INC 6.875% DUE 11-15-2037	358,000
278,917	227,724	YUM BRANDS INC 6.875% DUE 11-15-2037	200,000
1,093,983	1,090,747	ZOETIS INC 4.7 02-01-2043	1,167,000
1,992,177	1,883,338	ZOETIS INC 4.7 02-01-2043	2,015,000
32,237,107	32,168,695	MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO	3,120,145
599,686,674	572,136,441	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO	51,404,891
9,514,210	9,514,053	MFO PIMCO SHORT TERM FLOATING NAV PORT	950,455
92,675	93,845	AWAS FIN LUXEMBOURG S A R L INCREMENTAL TERM LOAN DUE 07-16-2018 BEO	93,611
197,500	198,586	VALEANT PHARMACEUTICALS INTL INC SER D TLB DUE 02-13-2019 BEO	197,500
970,389	1,015,552	FNMA POOL #468861 3.84% DUE 08-01-2021 BEO	969,177
1,994,688	1,980,782	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	2,000,000
425,406	436,905	1345 AVE OF THE 5.27799987793% DUE 08-10-2035	400,000
294,080	293,149	CMO TIAA SEASONED COML MTG TR 2007-C4 MTG PTHRU CTF CL A-3 DUE 8-15-39 REG	285,287
403,999	427,612	PVTPL CMO JP MORGAN CHASE COML MTG SECS TR 2011-C A-3 4.1063 DUE 07-15-2046 BEO	400,000
979,375	979,375	PVTPL SPRINGLEAF FDG TR 2013-BA CL A-1 3.92 DUE 09-15-2017	1,000,000
686,065	686,245	SLM STUDENT LN TR SER 2006-3 CL A4 FLT RT 07-25-2019 REG	689,459
294,112	313,694	SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	294,112
778,583	909,789	UN PAC RR CO PASS 7.6% DUE 01-02-2020	778,583
124,511	128,867	WELLS FARGO MTG BACKED SECS 2004-H TR MTG PASSTHRU CTF CL A-1 VAR 6-25-34	127,219
904,500	927,000	RSHB CAP S A 5.298% DUE 12-27-2017	900,000
138,343	137,646	GRANITE MASTER ISS FRN M/BKD 12/54 EUR'A5'REGS	100,515
246,718	246,882	MONONGAHELA PWR CO 4.1% DUE 04-15-2024	247,000
753,365	639,208	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG	500,000
543,793	600,341	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG	450,000
(39,865,000)	(39,498,047)	FUT MAR 14 10 YR T-NOTES	(321)
13,900,625	13,720,938	FUT MAR 14 5 YR T NOTE	115
21,852,846	21,527,500	FUT MAR 14 CBT UL T-BONDS	158
365,392	338,920	FVA USD 3M30Y S ATM OCD0F7714	3,200,000
562,000	562,000	CCP DUE FROM BARCLAYS	562,000
416,000	416,000	CCP DUE TO/FROM CREDIT SUISSE	416,000
260,000	260,000	OTC DER CASH COLL REC FROM DEUTSCHE	260,000
20,000	20,000	OTC DERICASH COLL RECEI FROM CITIBANK	20,000
180,000	180,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY	180,000
(2,985,967)	(3,076,743)	FUT DEC 14 LIF 3M STRLG	(15)
(6,553,243)	(6,742,531)	FUT JUN 15 LIF 3M STRLG	(33)
(6,363,364)	(6,551,462)	FUT MAR 15 LIF 3M STRLG	(32)
(3,965,184)	(4,077,066)	FUT SEP 15 LIF 3M STRLG	(20)

EIN: 85-0097942

Plan #: 006

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

Investments held at Northern Trust

<u>Cost</u>	<u>Current Value</u>	<u>Description</u>	<u>Share/Par Value</u>
39,865,000	39,498,047	FUT MAR 14 10 YR T-NOTES	321
(13,900,625)	(13,720,938)	FUT MAR 14 5 YR T NOTE	(115)
(21,852,846)	(21,527,500)	FUT MAR 14 CBT UL T-BONDS	(158)
(290,000)	(290,000)	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	(290,000)
(30,000)	(30,000)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY	(30,000)
(350,000)	(350,000)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(350,000)
(270,000)	(270,000)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISSE EUROPE	(270,000)
22,262,495	22,264,889	UNITED STATES TREAS BILLS 01-16-2014 UNITED STATES TREAS BILLS	22,265,000
2,985,967	3,076,743	FUT DEC 14 LIF 3M STRLG	15
6,553,243	6,742,531	FUT JUN 15 LIF 3M STRLG	33
6,363,364	6,551,462	FUT MAR 15 LIF 3M STRLG	32
3,965,184	4,077,066	FUT SEP 15 LIF 3M STRLG	20
2,319,170	2,319,170	COLTV SHORT TERM INVT FD	2,319,170
28	28	COLTV SHORT TERM INVT FD	28
4,452,699	4,452,699	COLTV SHORT TERM INVT FD	4,452,699
3,522	3,522	COLTV SHORT TERM INVT FD	3,522
1,999,187	1,999,187	COLTV SHORT TERM INVT FD	1,999,187
-	-	United States dollar	-
39,104	39,104	Canadian dollar	39,104
355,359	355,359	Swiss franc	355,359
70,743	70,743	Euro	70,743
146,125	146,125	Euro	146,125
35,092	35,092	British pound sterling	35,092
22,723	22,723	Japanese yen	22,723
12,547,297	12,547,297	United States dollar	12,547,297
434,349	434,349	United States dollar	434,349
8,569,494	8,569,494	United States dollar	8,569,494
1,403,088	1,403,088	United States dollar	1,403,088
(19,157)	(19,157)	Euro	(19,157)
10,000	10,000	United States dollar	10,000
7,360	7,360	British pound sterling	7,360
(0)	(0)	United States dollar	(0)
(82,947)	(82,947)	United States dollar	(82,947)
26	26	Canadian dollar	26
707,670	707,670	United States dollar	707,670
<u>\$ 4,288,754,935</u>	<u>\$ 4,715,330,554</u>		

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1 JAN 13 - 31 DEC 13

Account Name TOTAL Account number SNDNOP
FUND/NO PRUDENTIAL ACCT.

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
CF BLACKROCK EQUITY INDEX FD CUSIP: 066969CF1	-849,001.44	31 Jan 13		482.89		0.00	150,910,936.93	409,971,257.38	259,060,320.45
CF BLACKROCK RUSSELL 1000 GROWTH INDEX FUND CUSIP: 876325424	-15,987,169.58	31 Jan 13		14.40		0.00	131,744,806.75	230,206,752.80	98,461,946.05
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP: 067997BR6	31,514,624.16	12 Feb 13	15.79			0.00	497,681,528.99	497,681,528.99	0.00
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309 CUSIP: SS5999577	27,764,790.33	9 May 13	10.00			0.00	277,647,903.34	277,647,903.34	0.00
CF RESTRUCTURING EQUITY FUND CUSIP: 123499998	275,000,000.00	2 May 13	1.00			0.00	275,000,000.00	275,000,000.00	0.00
CF RESTRUCTURING EQUITY FUND CUSIP: 123499998	-275,000,000.00	9 May 13		1.00		0.00	275,000,000.00	277,651,903.34	2,651,903.34
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND CUSIP: 677994BG9	5,392,690.62	15 Feb 13	70.13			0.00	378,194,785.52	378,194,785.52	0.00
CF SSGA MSCI EAFE INDEX SL (FD12SL) FD CUSIP: 352999OI2	-5,392,690.63	15 Feb 13		70.13		0.00	375,182,320.39	378,194,785.52	3,012,465.13
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	303,644,179.51	18 Mar 13	1.00			0.00	303,644,179.51	303,644,179.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	488,288,024.93	22 Mar 13	1.00			0.00	488,288,024.93	488,288,024.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	-300,601,861.78	22 Mar 13		1.00		0.00	300,601,861.78	300,601,861.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	-390,000,000.00	25 Mar 13		1.00		0.00	390,000,000.00	390,000,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	-270,000,000.00	26 Mar 13		1.00		0.00	270,000,000.00	270,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

5500 Supplemental Schedules

1 JAN 13 - 31 DEC 13

Account Name TOTAL Account number SNDNOP
FUND/NO PRUDENTIAL ACCT.

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 06 FEB 2013 AUD / USD EX.RATE 0.9694385 WITH BANK OF	6,014,000.00	6 Feb 13				0.00	6,203,591.35	6,178,783.84	-24,807.51
FX DEAL TRANSACTED ON 07 FEB 2013 AUD / USD EX.RATE 0.9728336 WITH BANK OF	6,210,871.29	7 Feb 13				0.00	6,384,309.87	6,381,049.41	-3,260.46
FX DEAL TRANSACTED ON 07 FEB 2013 USD / AUD EX.RATE 1.02772 WITH BANK OF	-6,014,000.00	7 Feb 13				0.00	-6,180,708.08	-6,178,783.84	1,924.24
FX DEAL TRANSACTED ON 08 FEB 2013 AUD / USD EX.RATE 0.9693435 WITH BANK OF	135,826.52	8 Feb 13				0.00	140,122.17	140,023.56	-98.61
FX DEAL TRANSACTED ON 25 MAR 2013 USD / AUD EX.RATE 1.045583 WITH BANK OF	-38,463.51	25 Mar 13				0.00	-40,216.78	-40,327.07	-110.29
British pound sterling - GBP									
FX DEAL TRANSACTED ON 06 FEB 2013 GBP / USD EX.RATE 0.6388919 WITH BANK OF	9,600,000.00	6 Feb 13				0.00	15,026,016.00	15,036,479.91	10,463.91
FX DEAL TRANSACTED ON 07 FEB 2013 GBP / USD EX.RATE 0.636982 WITH BANK OF	10,392,959.16	7 Feb 13				0.00	16,315,937.77	16,278,491.84	-37,445.93
FX DEAL TRANSACTED ON 07 FEB 2013 USD / GBP EX.RATE 1.56959 WITH BANK OF	-9,600,000.00	7 Feb 13				0.00	-15,068,064.00	-15,036,479.91	31,584.09
FX DEAL TRANSACTED ON 25 MAR 2013 USD / GBP EX.RATE 1.518385 WITH BANK OF	-196,993.14	25 Mar 13				0.00	-299,111.40	-298,533.26	578.14
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 06 FEB 2013 CAD / USD EX.RATE 0.99685 WITH BANK OF	71,986,000.00	6 Feb 13				0.00	72,213,472.44	71,506,903.75	-706,568.69
FX DEAL TRANSACTED ON 07 FEB 2013 CAD / USD EX.RATE 0.997786 WITH BANK OF	75,919,679.91	7 Feb 13				0.00	76,088,141.64	75,414,403.41	-673,738.23

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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Account Name TOTAL Account number SNDNOP
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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 USD / CAD EX.RATE 1.0020191 WITH BANK OF	-71,986,000.00	7 Feb 13				0.00	-72,131,344.66	-71,506,903.75	624,440.91
FX DEAL TRANSACTED ON 12 FEB 2013 CAD / USD EX.RATE 1.004212 WITH BANK OF	359,158.32	12 Feb 13				0.00	357,651.91	358,280.53	628.62
Danish krone - DKK									
FX DEAL TRANSACTED ON 06 FEB 2013 USD / DKK EX.RATE 0.1815022 WITH BANK OF	-6,310,000.00	6 Feb 13				0.00	-1,145,278.90	-1,131,422.53	13,856.37
FX DEAL TRANSACTED ON 07 FEB 2013 DKK / USD EX.RATE 5.57056 WITH BANK OF	6,310,000.00	7 Feb 13				0.00	1,132,740.69	1,131,422.53	-1,318.16
FX DEAL TRANSACTED ON 07 FEB 2013 USD / DKK EX.RATE 0.1794793 WITH BANK OF	-6,659,162.50	7 Feb 13				0.00	-1,195,181.87	-1,194,029.55	1,152.32
Euro - EUR									
FX DEAL TRANSACTED ON 05 MAR 2013 USD / EUR EX.RATE 1.30403 WITH BANK OF	-67,735.76	5 Mar 13				0.00	-88,329.44	-88,056.48	272.96
FX DEAL TRANSACTED ON 06 FEB 2013 EUR / USD EX.RATE 0.7386397 WITH BANK OF	15,467,000.00	6 Feb 13				0.00	20,939,843.28	20,693,299.80	-246,543.48
FX DEAL TRANSACTED ON 07 FEB 2013 EUR / USD EX.RATE 0.7466158 WITH BANK OF	14,556,556.44	7 Feb 13				0.00	19,496,716.89	19,475,217.33	-21,499.56
FX DEAL TRANSACTED ON 07 FEB 2013 EUR / USD EX.RATE 0.7466214 WITH BANK OF	1,817,191.37	7 Feb 13				0.00	2,433,886.15	2,431,493.00	-2,393.15
FX DEAL TRANSACTED ON 07 FEB 2013 USD / EUR EX.RATE 1.33911 WITH BANK OF	-15,467,000.00	7 Feb 13				0.00	-20,712,014.37	-20,693,299.80	18,714.57
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 06 FEB 2013 HKD / USD EX.RATE 7.75416 WITH BANK OF	9,480,000.00	6 Feb 13				0.00	1,222,569.56	1,222,366.21	-203.35

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 HKD / USD EX.RATE 7.75375 WITH BANK OF	10,246,634.75	7 Feb 13				0.00	1,321,506.98	1,321,217.31	-289.67
FX DEAL TRANSACTED ON 07 FEB 2013 USD / HKD EX.RATE 0.1289441 WITH BANK OF	-9,480,000.00	7 Feb 13				0.00	-1,222,389.85	-1,222,366.21	23.64
Japanese yen - JPY									
FX DEAL TRANSACTED ON 06 FEB 2013 JPY / USD EX.RATE 93.543 WITH BANK OF AMERICA,	1,544,999,000.00	6 Feb 13				0.00	16,516,457.67	16,536,433.69	19,976.02
FX DEAL TRANSACTED ON 07 FEB 2013 JPY / USD EX.RATE 93.3709 WITH BANK OF	1,699,660,600.00	7 Feb 13				0.00	18,203,322.41	18,265,118.48	61,796.07
FX DEAL TRANSACTED ON 07 FEB 2013 USD / JPY EX.RATE 0.0107078 WITH BANK OF	-1,544,999,000.00	7 Feb 13				0.00	-16,543,516.44	-16,536,433.69	7,082.75
FX DEAL TRANSACTED ON 08 FEB 2013 USD / JPY EX.RATE 0.0107877 WITH BANK OF	-36,955,186.00	8 Feb 13				0.00	-398,662.17	-395,411.79	3,250.38
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 06 FEB 2013 ILS / USD EX.RATE 3.693035 WITH BANK OF	2,035,000.00	6 Feb 13				0.00	551,037.29	549,888.54	-1,148.75
FX DEAL TRANSACTED ON 07 FEB 2013 ILS / USD EX.RATE 3.696261 WITH BANK OF	2,167,308.41	7 Feb 13				0.00	586,351.56	588,303.04	1,951.48
FX DEAL TRANSACTED ON 07 FEB 2013 USD / ILS EX.RATE 0.270475 WITH BANK OF	-2,035,000.00	7 Feb 13				0.00	-550,416.53	-549,888.54	527.99
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 06 FEB 2013 NZD / USD EX.RATE 1.1871127 WITH BANK OF	509,000.00	6 Feb 13				0.00	428,771.42	425,091.35	-3,680.07
FX DEAL TRANSACTED ON 07 FEB 2013 NZD / USD EX.RATE 1.2048048 WITH BANK OF	206,187.49	7 Feb 13				0.00	171,137.68	172,197.48	1,059.80

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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1 JAN 13 - 31 DEC 13

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 USD / NZD EX.RATE 0.829845 WITH BANK OF	-206,000.00	7 Feb 13				0.00	-170,948.07	-172,040.90	-1,092.83
FX DEAL TRANSACTED ON 08 FEB 2013 NZD / USD EX.RATE 1.1970213 WITH BANK OF	348,509.33	8 Feb 13				0.00	291,147.13	293,235.74	2,088.61
FX DEAL TRANSACTED ON 08 FEB 2013 USD / NZD EX.RATE 0.8353 WITH BANK OF AMERICA,	-303,000.00	8 Feb 13				0.00	-253,095.90	-253,050.45	45.45
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 06 FEB 2013 NOK / USD EX.RATE 5.49 WITH BANK OF AMERICA,	13,718,000.00	6 Feb 13				0.00	2,498,724.95	2,487,465.66	-11,259.29
FX DEAL TRANSACTED ON 07 FEB 2013 NOK / USD EX.RATE 5.520107 WITH BANK OF	14,515,680.23	7 Feb 13				0.00	2,629,601.28	2,632,107.90	2,506.62
FX DEAL TRANSACTED ON 07 FEB 2013 USD / NOK EX.RATE 0.1811197 WITH BANK OF	-13,718,000.00	7 Feb 13				0.00	-2,484,600.30	-2,487,465.66	-2,865.36
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 05 MAR 2013 USD / SGD EX.RATE 0.8025302 WITH BANK OF	-324,390.00	5 Mar 13				0.00	-260,332.79	-260,146.76	186.03
FX DEAL TRANSACTED ON 06 FEB 2013 SGD / USD EX.RATE 1.2381 WITH BANK OF AMERICA,	3,476,000.00	6 Feb 13				0.00	2,807,527.66	2,807,641.05	113.39
FX DEAL TRANSACTED ON 07 FEB 2013 SGD / USD EX.RATE 1.239748 WITH BANK OF	3,693,798.50	7 Feb 13				0.00	2,979,475.26	2,983,561.65	4,086.39
FX DEAL TRANSACTED ON 07 FEB 2013 USD / SGD EX.RATE 0.8064549 WITH BANK OF	-3,476,000.00	7 Feb 13				0.00	-2,803,237.11	-2,807,641.05	-4,403.94
Swedish krona - SEK									
FX DEAL TRANSACTED ON 06 FEB 2013 SEK / USD EX.RATE 6.3451 WITH BANK OF AMERICA,	8,481,000.00	6 Feb 13				0.00	1,336,621.96	1,324,318.21	-12,303.75

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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Account Name TOTAL Account number SNDNOP
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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 SEK / USD EX.RATE 6.424836 WITH BANK OF	8,898,210.90	7 Feb 13				0.00	1,384,970.91	1,389,466.18	4,495.27
FX DEAL TRANSACTED ON 07 FEB 2013 USD / SEK EX.RATE 0.1556149 WITH BANK OF	-8,481,000.00	7 Feb 13				0.00	-1,319,769.94	-1,324,318.21	-4,548.27
Swiss franc - CHF									
FX DEAL TRANSACTED ON 06 FEB 2013 USD / CHF EX.RATE 1.0983338 WITH BANK OF	-4,487,000.00	6 Feb 13				0.00	-4,928,223.88	-4,879,825.99	48,397.89
FX DEAL TRANSACTED ON 07 FEB 2013 CHF / USD EX.RATE 0.917695 WITH BANK OF	4,487,000.00	7 Feb 13				0.00	4,889,424.05	4,879,825.99	-9,598.06
FX DEAL TRANSACTED ON 07 FEB 2013 USD / CHF EX.RATE 1.0894694 WITH BANK OF	-4,661,364.19	7 Feb 13				0.00	-5,078,413.69	-5,069,455.35	8,958.34
United States dollar - USD									
FX DEAL TRANSACTED ON 05 MAR 2013 USD / EUR EX.RATE 1.30403 WITH BANK OF	88,329.44	5 Mar 13				0.00	88,329.44	88,329.44	0.00
FX DEAL TRANSACTED ON 05 MAR 2013 USD / SGD EX.RATE 0.8025302 WITH BANK OF	260,332.79	5 Mar 13				0.00	260,332.79	260,332.79	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 AUD / USD EX.RATE 0.9694385 WITH BANK OF	-6,203,591.35	6 Feb 13				0.00	-6,203,591.35	-6,203,591.35	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 CAD / USD EX.RATE 0.99685 WITH BANK OF	-72,213,472.44	6 Feb 13				0.00	-72,213,472.44	-72,213,472.44	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 EUR / USD EX.RATE 0.7386397 WITH BANK OF	-20,939,843.28	6 Feb 13				0.00	-20,939,843.28	-20,939,843.28	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 GBP / USD EX.RATE 0.6388919 WITH BANK OF	-15,026,016.00	6 Feb 13				0.00	-15,026,016.00	-15,026,016.00	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 HKD / USD EX.RATE 7.75416 WITH BANK OF	-1,222,569.56	6 Feb 13				0.00	-1,222,569.56	-1,222,569.56	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 ILS / USD EX.RATE 3.693035 WITH BANK OF	-551,037.29	6 Feb 13				0.00	-551,037.29	-551,037.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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Account Name TOTAL Account number SNDNOP
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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 06 FEB 2013 JPY / USD EX.RATE 93.543 WITH BANK OF AMERICA,	-16,516,457.67	6 Feb 13				0.00	-16,516,457.67	-16,516,457.67	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 NOK / USD EX.RATE 5.49 WITH BANK OF AMERICA,	-2,498,724.95	6 Feb 13				0.00	-2,498,724.95	-2,498,724.95	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 NZD / USD EX.RATE 1.1871127 WITH BANK OF	-428,771.42	6 Feb 13				0.00	-428,771.42	-428,771.42	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 SEK / USD EX.RATE 6.3451 WITH BANK OF AMERICA,	-1,336,621.96	6 Feb 13				0.00	-1,336,621.96	-1,336,621.96	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 SGD / USD EX.RATE 1.2381 WITH BANK OF AMERICA,	-2,807,527.66	6 Feb 13				0.00	-2,807,527.66	-2,807,527.66	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 USD / CHF EX.RATE 1.0983338 WITH BANK OF	4,928,223.88	6 Feb 13				0.00	4,928,223.88	4,928,223.88	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 USD / DKK EX.RATE 0.1815022 WITH BANK OF	1,145,278.90	6 Feb 13				0.00	1,145,278.90	1,145,278.90	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 AUD / USD EX.RATE 0.9728336 WITH BANK OF	-6,384,309.87	7 Feb 13				0.00	-6,384,309.87	-6,384,309.87	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 CAD / USD EX.RATE 0.997786 WITH BANK OF	-76,088,141.64	7 Feb 13				0.00	-76,088,141.64	-76,088,141.64	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 CHF / USD EX.RATE 0.917695 WITH BANK OF	-4,889,424.05	7 Feb 13				0.00	-4,889,424.05	-4,889,424.05	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 DKK / USD EX.RATE 5.57056 WITH BANK OF	-1,132,740.69	7 Feb 13				0.00	-1,132,740.69	-1,132,740.69	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 EUR / USD EX.RATE 0.7466158 WITH BANK OF	-19,496,716.89	7 Feb 13				0.00	-19,496,716.89	-19,496,716.89	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 EUR / USD EX.RATE 0.7466214 WITH BANK OF	-2,433,886.15	7 Feb 13				0.00	-2,433,886.15	-2,433,886.15	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 GBP / USD EX.RATE 0.636982 WITH BANK OF	-16,315,937.77	7 Feb 13				0.00	-16,315,937.77	-16,315,937.77	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 HKD / USD EX.RATE 7.75375 WITH BANK OF	-1,321,506.98	7 Feb 13				0.00	-1,321,506.98	-1,321,506.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 ILS / USD EX.RATE 3.696261 WITH BANK OF	-586,351.56	7 Feb 13				0.00	-586,351.56	-586,351.56	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 JPY / USD EX.RATE 93.3709 WITH BANK OF	-18,203,322.41	7 Feb 13				0.00	-18,203,322.41	-18,203,322.41	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 NOK / USD EX.RATE 5.520107 WITH BANK OF	-2,629,601.28	7 Feb 13				0.00	-2,629,601.28	-2,629,601.28	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 NZD / USD EX.RATE 1.2048048 WITH BANK OF	-171,137.68	7 Feb 13				0.00	-171,137.68	-171,137.68	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 SEK / USD EX.RATE 6.424836 WITH BANK OF	-1,384,970.91	7 Feb 13				0.00	-1,384,970.91	-1,384,970.91	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 SGD / USD EX.RATE 1.239748 WITH BANK OF	-2,979,475.26	7 Feb 13				0.00	-2,979,475.26	-2,979,475.26	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / AUD EX.RATE 1.02772 WITH BANK OF	6,180,708.08	7 Feb 13				0.00	6,180,708.08	6,180,708.08	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / CAD EX.RATE 1.0020191 WITH BANK OF	72,131,344.66	7 Feb 13				0.00	72,131,344.66	72,131,344.66	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / CHF EX.RATE 1.0894694 WITH BANK OF	5,078,413.69	7 Feb 13				0.00	5,078,413.69	5,078,413.69	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / DKK EX.RATE 0.1794793 WITH BANK OF	1,195,181.87	7 Feb 13				0.00	1,195,181.87	1,195,181.87	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / EUR EX.RATE 1.33911 WITH BANK OF	20,712,014.37	7 Feb 13				0.00	20,712,014.37	20,712,014.37	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / GBP EX.RATE 1.56959 WITH BANK OF	15,068,064.00	7 Feb 13				0.00	15,068,064.00	15,068,064.00	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / HKD EX.RATE 0.1289441 WITH BANK OF	1,222,389.85	7 Feb 13				0.00	1,222,389.85	1,222,389.85	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / ILS EX.RATE 0.270475 WITH BANK OF	550,416.53	7 Feb 13				0.00	550,416.53	550,416.53	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / JPY EX.RATE 0.0107078 WITH BANK OF	16,543,516.44	7 Feb 13				0.00	16,543,516.44	16,543,516.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 USD / NOK EX.RATE 0.1811197 WITH BANK OF	2,484,600.30	7 Feb 13				0.00	2,484,600.30	2,484,600.30	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / NZD EX.RATE 0.829845 WITH BANK OF	170,948.07	7 Feb 13				0.00	170,948.07	170,948.07	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / SEK EX.RATE 0.1556149 WITH BANK OF	1,319,769.94	7 Feb 13				0.00	1,319,769.94	1,319,769.94	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / SGD EX.RATE 0.8064549 WITH BANK OF	2,803,237.11	7 Feb 13				0.00	2,803,237.11	2,803,237.11	0.00
FX DEAL TRANSACTED ON 08 FEB 2013 AUD / USD EX.RATE 0.9693435 WITH BANK OF	-140,122.17	8 Feb 13				0.00	-140,122.17	-140,122.17	0.00
FX DEAL TRANSACTED ON 08 FEB 2013 NZD / USD EX.RATE 1.1970213 WITH BANK OF	-291,147.13	8 Feb 13				0.00	-291,147.13	-291,147.13	0.00
FX DEAL TRANSACTED ON 08 FEB 2013 USD / JPY EX.RATE 0.0107877 WITH BANK OF	398,662.17	8 Feb 13				0.00	398,662.17	398,662.17	0.00
FX DEAL TRANSACTED ON 08 FEB 2013 USD / NZD EX.RATE 0.8353 WITH BANK OF AMERICA,	253,095.90	8 Feb 13				0.00	253,095.90	253,095.90	0.00
FX DEAL TRANSACTED ON 12 FEB 2013 CAD / USD EX.RATE 1.004212 WITH BANK OF	-357,651.91	12 Feb 13				0.00	-357,651.91	-357,651.91	0.00
FX DEAL TRANSACTED ON 25 MAR 2013 USD / AUD EX.RATE 1.045583 WITH BANK OF	40,216.78	25 Mar 13				0.00	40,216.78	40,216.78	0.00
FX DEAL TRANSACTED ON 25 MAR 2013 USD / GBP EX.RATE 1.518385 WITH BANK OF	299,111.40	25 Mar 13				0.00	299,111.40	299,111.40	0.00
Total BANK OF AMERICA, N.A							.000.00	-899,015.16	-899,015.16

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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Account Name TOTAL Account number SNDNOP
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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
	Total dispositions	1	21,175,000.00		0.00	20,680,581.18	21,175,000.00
MFO PIMCO SHORT TERM FLOATING NAV PORT CUSIP: 72201P613	Total acquisitions	101	348,912,597.52		0.00	348,912,597.52	348,912,597.52
	Total dispositions	49	341,199,681.00		0.00	341,204,408.90	341,199,681.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	Total acquisitions	130	131,352,339.01		0.00	131,352,339.01	131,352,339.01
	Total dispositions	164	123,653,509.88		0.00	128,005,328.78	123,653,509.88
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: B8JB195	Total acquisitions	127	151,468,856.10		0.00	151,468,856.10	151,468,856.10
	Total dispositions	211	165,424,924.60		0.00	167,089,640.79	165,424,924.60
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SEDOL: B8W8CX4	Total acquisitions	195	180,195,112.75		0.00	180,195,112.75	180,195,112.75
	Total dispositions	151	165,605,142.94		0.00	169,409,544.97	165,605,142.94
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	Total acquisitions	104	114,960,147.01		0.00	114,960,147.01	114,960,147.01
	Total dispositions	84	114,945,587.23		0.00	114,960,147.01	114,945,587.23

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/MLPFS INC/FIXED .12% FROM 03-26-2013 TO 03-27-2013 CUSIP: 77799MAR5	Total acquisitions	1	217,000,000.00		0.00	217,000,000.00	217,000,000.00
	Total dispositions	1			0.00	217,000,000.00	217,000,000.00
CF BLACKROCK EQUITY INDEX FD CUSIP: 066969CF1	Total dispositions	8	761,684,963.64		0.00	275,460,927.65	761,684,963.64
CF BLACKROCK RUSSELL 1000 GROWTH INDEX FUND CUSIP: 876325424	Total dispositions	2	232,585,881.88		0.00	133,106,356.30	232,585,881.88
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP: 067997BR6	Total acquisitions	3	505,375,346.37		0.00	505,375,346.37	505,375,346.37
	Total dispositions	6			0.00	300,388,019.71	322,000,000.00
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309 CUSIP: SS5999577	Total acquisitions	1	277,647,903.34		0.00	277,647,903.34	277,647,903.34
	Total dispositions	1			0.00	27,412,280.70	25,000,000.00
CF RESTRUCTURING EQUITY FUND CUSIP: 123499998	Total acquisitions	1	275,000,000.00		0.00	275,000,000.00	275,000,000.00
	Total dispositions	1			0.00	275,000,000.00	277,651,903.34
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND CUSIP: 677994BG9	Total acquisitions	12	576,696,061.64		0.00	576,696,061.64	576,696,061.64
	Total dispositions	5			0.00	270,067,548.40	277,870,000.00
CF SSGA MSCI EAFE INDEX SL (FD12SL) FD CUSIP: 352999OI2	Total acquisitions	1	13,684.41		0.00	13,684.41	13,684.41
	Total dispositions	1			0.00	375,182,320.39	378,194,785.52
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	351	1,319,733,754.99		0.00	1,319,733,754.99	1,319,733,754.99
	Total dispositions	292			0.00	1,323,248,461.86	1,323,248,461.86
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	Total acquisitions	17	210,502,780.57		0.00	210,502,780.57	210,502,780.57
	Total dispositions	12			0.00	213,131,232.23	213,000,000.00
MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	Total acquisitions	12	482,972,596.46		0.00	482,972,596.46	482,972,596.46

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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FUND/NO PRUDENTIAL ACCT.

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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Account Name TOTAL Account number SNDNOP
FUNDING PRUDENTIAL ACCT.

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
CF BLACKROCK EQUITY INDEX FD CUSIP: 066969CF1	-849,001.44	31 Jan 13		482.89		0.00	150,910,936.93	409,971,257.38	259,060,320.45
CF BLACKROCK RUSSELL 1000 GROWTH INDEX FUND CUSIP: 876325424	-15,987,169.58	31 Jan 13		14.40		0.00	131,744,806.75	230,206,752.80	98,461,946.05
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP: 067997BR6	31,514,624.16	12 Feb 13	15.79			0.00	497,681,528.99	497,681,528.99	0.00
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309 CUSIP: SS599577	27,764,790.33	9 May 13	10.00			0.00	277,647,903.34	277,647,903.34	0.00
CF RESTRUCTURING EQUITY FUND CUSIP: 123499998	275,000,000.00	2 May 13	1.00			0.00	275,000,000.00	275,000,000.00	0.00
CF RESTRUCTURING EQUITY FUND CUSIP: 123499998	-275,000,000.00	9 May 13		1.00		0.00	275,000,000.00	277,651,903.34	2,651,903.34
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND CUSIP: 677994BG9	5,392,690.62	15 Feb 13	70.13			0.00	378,194,785.52	378,194,785.52	0.00
CF SSGA MSCI EAFE INDEX SL (FD12SL) FD CUSIP: 3529950I2	-5,392,690.63	15 Feb 13		70.13		0.00	375,182,320.39	378,194,785.52	3,012,465.13
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	303,644,179.51	18 Mar 13	1.00			0.00	303,644,179.51	303,644,179.51	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	488,288,024.93	22 Mar 13	1.00			0.00	488,288,024.93	488,288,024.93	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	-300,601,861.78	22 Mar 13		1.00		0.00	300,601,861.78	300,601,861.78	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	-390,000,000.00	25 Mar 13		1.00		0.00	390,000,000.00	390,000,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	-270,000,000.00	26 Mar 13		1.00		0.00	270,000,000.00	270,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

Northern Trust - Dol

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 06 FEB 2013 AUD / USD EX.RATE 0.9694385 WITH BANK OF	6,014,000.00	6 Feb 13				0.00	6,203,591.35	6,178,783.84	-24,807.51
FX DEAL TRANSACTED ON 07 FEB 2013 AUD / USD EX.RATE 0.9728336 WITH BANK OF	6,210,871.29	7 Feb 13				0.00	6,384,309.87	6,381,049.41	-3,260.46
FX DEAL TRANSACTED ON 07 FEB 2013 USD / AUD EX.RATE 1.02772 WITH BANK OF	-6,014,000.00	7 Feb 13				0.00	-6,180,708.08	-6,178,783.84	1,924.24
FX DEAL TRANSACTED ON 08 FEB 2013 AUD / USD EX.RATE 0.9693435 WITH BANK OF	135,826.52	8 Feb 13				0.00	140,122.17	140,023.56	-98.61
FX DEAL TRANSACTED ON 25 MAR 2013 USD / AUD EX.RATE 1.045583 WITH BANK OF	-38,463.51	25 Mar 13				0.00	-40,216.78	-40,327.07	-110.29
British pound sterling - GBP									
FX DEAL TRANSACTED ON 06 FEB 2013 GBP / USD EX.RATE 0.6388919 WITH BANK OF	9,600,000.00	6 Feb 13				0.00	15,026,016.00	15,036,479.91	10,463.91
FX DEAL TRANSACTED ON 07 FEB 2013 GBP / USD EX.RATE 0.636982 WITH BANK OF	10,392,959.16	7 Feb 13				0.00	16,315,937.77	16,278,491.84	-37,445.93
FX DEAL TRANSACTED ON 07 FEB 2013 USD / GBP EX.RATE 1.56959 WITH BANK OF	-9,600,000.00	7 Feb 13				0.00	-15,068,064.00	-15,036,479.91	31,584.09
FX DEAL TRANSACTED ON 25 MAR 2013 USD / GBP EX.RATE 1.518385 WITH BANK OF	-196,993.14	25 Mar 13				0.00	-299,111.40	-298,533.26	578.14
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 06 FEB 2013 CAD / USD EX.RATE 0.99685 WITH BANK OF	71,986,000.00	6 Feb 13				0.00	72,213,472.44	71,506,903.75	-706,568.69
FX DEAL TRANSACTED ON 07 FEB 2013 CAD / USD EX.RATE 0.997786 WITH BANK OF	75,919,679.91	7 Feb 13				0.00	76,088,141.64	75,414,403.41	-673,738.23

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

Northern Trust - Dol

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 USD / CAD EX.RATE 1.0020191 WITH BANK OF	-71,986,000.00	7 Feb 13				0.00	-72,131,344.66	-71,506,903.75	624,440.91
FX DEAL TRANSACTED ON 12 FEB 2013 CAD / USD EX.RATE 1.004212 WITH BANK OF	359,158.32	12 Feb 13				0.00	357,651.91	358,280.53	628.62
Danish krone - DKK									
FX DEAL TRANSACTED ON 06 FEB 2013 USD / DKK EX.RATE 0.1815022 WITH BANK OF	-6,310,000.00	6 Feb 13				0.00	-1,145,278.90	-1,131,422.53	13,856.37
FX DEAL TRANSACTED ON 07 FEB 2013 DKK / USD EX.RATE 5.57056 WITH BANK OF	6,310,000.00	7 Feb 13				0.00	1,132,740.69	1,131,422.53	-1,318.16
FX DEAL TRANSACTED ON 07 FEB 2013 USD / DKK EX.RATE 0.1794793 WITH BANK OF	-6,659,162.50	7 Feb 13				0.00	-1,195,181.87	-1,194,029.55	1,152.32
Euro - EUR									
FX DEAL TRANSACTED ON 05 MAR 2013 USD / EUR EX.RATE 1.30403 WITH BANK OF	-67,735.76	5 Mar 13				0.00	-88,329.44	-88,056.48	272.96
FX DEAL TRANSACTED ON 06 FEB 2013 EUR / USD EX.RATE 0.7386397 WITH BANK OF	15,467,000.00	6 Feb 13				0.00	20,939,843.28	20,693,299.80	-246,543.48
FX DEAL TRANSACTED ON 07 FEB 2013 EUR / USD EX.RATE 0.7466158 WITH BANK OF	14,556,556.44	7 Feb 13				0.00	19,496,716.89	19,475,217.33	-21,499.56
FX DEAL TRANSACTED ON 07 FEB 2013 EUR / USD EX.RATE 0.7466214 WITH BANK OF	1,817,191.37	7 Feb 13				0.00	2,433,886.15	2,431,493.00	-2,393.15
FX DEAL TRANSACTED ON 07 FEB 2013 USD / EUR EX.RATE 1.33911 WITH BANK OF	-15,467,000.00	7 Feb 13				0.00	-20,712,014.37	-20,693,299.80	18,714.57
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 06 FEB 2013 HKD / USD EX.RATE 7.75416 WITH BANK OF	9,480,000.00	6 Feb 13				0.00	1,222,569.56	1,222,366.21	-203.35

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 HKD / USD EX.RATE 7.75375 WITH BANK OF	10,246,634.75	7 Feb 13				0.00	1,321,506.98	1,321,217.31	-289.67
FX DEAL TRANSACTED ON 07 FEB 2013 USD / HKD EX.RATE 0.1289441 WITH BANK OF	-9,480,000.00	7 Feb 13				0.00	-1,222,389.85	-1,222,366.21	23.64
Japanese yen - JPY									
FX DEAL TRANSACTED ON 06 FEB 2013 JPY / USD EX.RATE 93.543 WITH BANK OF AMERICA,	1,544,999,000.00	6 Feb 13				0.00	16,516,457.67	16,536,433.69	19,976.02
FX DEAL TRANSACTED ON 07 FEB 2013 JPY / USD EX.RATE 93.3709 WITH BANK OF	1,699,660,600.00	7 Feb 13				0.00	18,203,322.41	18,265,118.48	61,796.07
FX DEAL TRANSACTED ON 07 FEB 2013 USD / JPY EX.RATE 0.0107078 WITH BANK OF	-1,544,999,000.00	7 Feb 13				0.00	-16,543,516.44	-16,536,433.69	7,082.75
FX DEAL TRANSACTED ON 08 FEB 2013 USD / JPY EX.RATE 0.0107877 WITH BANK OF	-36,955,186.00	8 Feb 13				0.00	-398,662.17	-395,411.79	3,250.38
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 06 FEB 2013 ILS / USD EX.RATE 3.693035 WITH BANK OF	2,035,000.00	6 Feb 13				0.00	551,037.29	549,888.54	-1,148.75
FX DEAL TRANSACTED ON 07 FEB 2013 ILS / USD EX.RATE 3.696261 WITH BANK OF	2,167,308.41	7 Feb 13				0.00	586,351.56	588,303.04	1,951.48
FX DEAL TRANSACTED ON 07 FEB 2013 USD / ILS EX.RATE 0.270475 WITH BANK OF	-2,035,000.00	7 Feb 13				0.00	-550,416.53	-549,888.54	527.99
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 06 FEB 2013 NZD / USD EX.RATE 1.1871127 WITH BANK OF	509,000.00	6 Feb 13				0.00	428,771.42	425,091.35	-3,680.07
FX DEAL TRANSACTED ON 07 FEB 2013 NZD / USD EX.RATE 1.2048048 WITH BANK OF	206,187.49	7 Feb 13				0.00	171,137.68	172,197.48	1,059.80

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 USD / NZD EX.RATE 0.829845 WITH BANK OF	-206,000.00	7 Feb 13				0.00	-170,948.07	-172,040.90	-1,092.83
FX DEAL TRANSACTED ON 08 FEB 2013 NZD / USD EX.RATE 1.1970213 WITH BANK OF	348,509.33	8 Feb 13				0.00	291,147.13	293,235.74	2,088.61
FX DEAL TRANSACTED ON 08 FEB 2013 USD / NZD EX.RATE 0.8353 WITH BANK OF AMERICA,	-303,000.00	8 Feb 13				0.00	-253,095.90	-253,050.45	45.45
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 06 FEB 2013 NOK / USD EX.RATE 5.49 WITH BANK OF AMERICA,	13,718,000.00	6 Feb 13				0.00	2,498,724.95	2,487,465.66	-11,259.29
FX DEAL TRANSACTED ON 07 FEB 2013 NOK / USD EX.RATE 5.520107 WITH BANK OF	14,515,680.23	7 Feb 13				0.00	2,629,601.28	2,632,107.90	2,506.62
FX DEAL TRANSACTED ON 07 FEB 2013 USD / NOK EX.RATE 0.1811197 WITH BANK OF	-13,718,000.00	7 Feb 13				0.00	-2,484,600.30	-2,487,465.66	-2,865.36
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 05 MAR 2013 USD / SGD EX.RATE 0.8025302 WITH BANK OF	-324,390.00	5 Mar 13				0.00	-260,332.79	-260,146.76	186.03
FX DEAL TRANSACTED ON 06 FEB 2013 SGD / USD EX.RATE 1.2381 WITH BANK OF AMERICA,	3,476,000.00	6 Feb 13				0.00	2,807,527.66	2,807,641.05	113.39
FX DEAL TRANSACTED ON 07 FEB 2013 SGD / USD EX.RATE 1.239748 WITH BANK OF	3,693,798.50	7 Feb 13				0.00	2,979,475.26	2,983,561.65	4,086.39
FX DEAL TRANSACTED ON 07 FEB 2013 USD / SGD EX.RATE 0.8064549 WITH BANK OF	-3,476,000.00	7 Feb 13				0.00	-2,803,237.11	-2,807,641.05	-4,403.94
Swedish krona - SEK									
FX DEAL TRANSACTED ON 06 FEB 2013 SEK / USD EX.RATE 6.3451 WITH BANK OF AMERICA,	8,481,000.00	6 Feb 13				0.00	1,336,621.96	1,324,318.21	-12,303.75

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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Account number SMDNOP

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 SEK / USD EX.RATE 6.424836 WITH BANK OF	8,898,210.90	7 Feb 13				0.00	1,384,970.91	1,389,466.18	4,495.27
FX DEAL TRANSACTED ON 07 FEB 2013 USD / SEK EX.RATE 0.1556149 WITH BANK OF	-8,481,000.00	7 Feb 13				0.00	-1,319,769.94	-1,324,318.21	-4,548.27
Swiss franc - CHF									
FX DEAL TRANSACTED ON 06 FEB 2013 USD / CHF EX.RATE 1.0983338 WITH BANK OF	-4,487,000.00	6 Feb 13				0.00	-4,928,223.88	-4,879,825.99	48,397.89
FX DEAL TRANSACTED ON 07 FEB 2013 CHF / USD EX.RATE 0.917695 WITH BANK OF	4,487,000.00	7 Feb 13				0.00	4,889,424.05	4,879,825.99	-9,598.06
FX DEAL TRANSACTED ON 07 FEB 2013 USD / CHF EX.RATE 1.0894694 WITH BANK OF	-4,661,364.19	7 Feb 13				0.00	-5,078,413.69	-5,069,455.35	8,958.34
United States dollar - USD									
FX DEAL TRANSACTED ON 05 MAR 2013 USD / EUR EX.RATE 1.30403 WITH BANK OF	88,329.44	5 Mar 13				0.00	88,329.44	88,329.44	0.00
FX DEAL TRANSACTED ON 05 MAR 2013 USD / SGD EX.RATE 0.8025302 WITH BANK OF	260,332.79	5 Mar 13				0.00	260,332.79	260,332.79	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 AUD / USD EX.RATE 0.9694385 WITH BANK OF	-6,203,591.35	6 Feb 13				0.00	-6,203,591.35	-6,203,591.35	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 CAD / USD EX.RATE 0.99685 WITH BANK OF	-72,213,472.44	6 Feb 13				0.00	-72,213,472.44	-72,213,472.44	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 EUR / USD EX.RATE 0.7386397 WITH BANK OF	-20,939,843.28	6 Feb 13				0.00	-20,939,843.28	-20,939,843.28	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 GBP / USD EX.RATE 0.6388919 WITH BANK OF	-15,026,016.00	6 Feb 13				0.00	-15,026,016.00	-15,026,016.00	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 HKD / USD EX.RATE 7.75416 WITH BANK OF	-1,222,569.56	6 Feb 13				0.00	-1,222,569.56	-1,222,569.56	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 ILS / USD EX.RATE 3.693035 WITH BANK OF	-551,037.29	6 Feb 13				0.00	-551,037.29	-551,037.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 06 FEB 2013 JPY / USD EX.RATE 93.543 WITH BANK OF AMERICA,	-16,516,457.67	6 Feb 13				0.00	-16,516,457.67	-16,516,457.67	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 NOK / USD EX.RATE 5.49 WITH BANK OF AMERICA,	-2,498,724.95	6 Feb 13				0.00	-2,498,724.95	-2,498,724.95	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 NZD / USD EX.RATE 1.1871127 WITH BANK OF	-428,771.42	6 Feb 13				0.00	-428,771.42	-428,771.42	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 SEK / USD EX.RATE 6.3451 WITH BANK OF AMERICA,	-1,336,621.96	6 Feb 13				0.00	-1,336,621.96	-1,336,621.96	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 SGD / USD EX.RATE 1.2381 WITH BANK OF AMERICA,	-2,807,527.66	6 Feb 13				0.00	-2,807,527.66	-2,807,527.66	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 USD / CHF EX.RATE 1.0983338 WITH BANK OF	4,928,223.88	6 Feb 13				0.00	4,928,223.88	4,928,223.88	0.00
FX DEAL TRANSACTED ON 06 FEB 2013 USD / DKK EX.RATE 0.1815022 WITH BANK OF	1,145,278.90	6 Feb 13				0.00	1,145,278.90	1,145,278.90	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 AUD / USD EX.RATE 0.9728336 WITH BANK OF	-6,384,309.87	7 Feb 13				0.00	-6,384,309.87	-6,384,309.87	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 CAD / USD EX.RATE 0.997786 WITH BANK OF	-76,088,141.64	7 Feb 13				0.00	-76,088,141.64	-76,088,141.64	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 CHF / USD EX.RATE 0.917695 WITH BANK OF	-4,889,424.05	7 Feb 13				0.00	-4,889,424.05	-4,889,424.05	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 DKK / USD EX.RATE 5.57056 WITH BANK OF	-1,132,740.69	7 Feb 13				0.00	-1,132,740.69	-1,132,740.69	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 EUR / USD EX.RATE 0.7466158 WITH BANK OF	-19,496,716.89	7 Feb 13				0.00	-19,496,716.89	-19,496,716.89	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 EUR / USD EX.RATE 0.7466214 WITH BANK OF	-2,433,886.15	7 Feb 13				0.00	-2,433,886.15	-2,433,886.15	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 GBP / USD EX.RATE 0.636982 WITH BANK OF	-16,315,937.77	7 Feb 13				0.00	-16,315,937.77	-16,315,937.77	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 HKD / USD EX.RATE 7.75375 WITH BANK OF	-1,321,506.98	7 Feb 13				0.00	-1,321,506.98	-1,321,506.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 ILS / USD EX.RATE 3.696261 WITH BANK OF	-586,351.56	7 Feb 13				0.00	-586,351.56	-586,351.56	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 JPY / USD EX.RATE 93.3709 WITH BANK OF	-18,203,322.41	7 Feb 13				0.00	-18,203,322.41	-18,203,322.41	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 NOK / USD EX.RATE 5.520107 WITH BANK OF	-2,629,601.28	7 Feb 13				0.00	-2,629,601.28	-2,629,601.28	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 NZD / USD EX.RATE 1.2048048 WITH BANK OF	-171,137.68	7 Feb 13				0.00	-171,137.68	-171,137.68	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 SEK / USD EX.RATE 6.424836 WITH BANK OF	-1,384,970.91	7 Feb 13				0.00	-1,384,970.91	-1,384,970.91	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 SGD / USD EX.RATE 1.239748 WITH BANK OF	-2,979,475.26	7 Feb 13				0.00	-2,979,475.26	-2,979,475.26	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / AUD EX.RATE 1.02772 WITH BANK OF	6,180,708.08	7 Feb 13				0.00	6,180,708.08	6,180,708.08	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / CAD EX.RATE 1.0020191 WITH BANK OF	72,131,344.66	7 Feb 13				0.00	72,131,344.66	72,131,344.66	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / CHF EX.RATE 1.0894694 WITH BANK OF	5,078,413.69	7 Feb 13				0.00	5,078,413.69	5,078,413.69	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / DKK EX.RATE 0.1794793 WITH BANK OF	1,195,181.87	7 Feb 13				0.00	1,195,181.87	1,195,181.87	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / EUR EX.RATE 1.33911 WITH BANK OF	20,712,014.37	7 Feb 13				0.00	20,712,014.37	20,712,014.37	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / GBP EX.RATE 1.56959 WITH BANK OF	15,068,064.00	7 Feb 13				0.00	15,068,064.00	15,068,064.00	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / HKD EX.RATE 0.1289441 WITH BANK OF	1,222,389.85	7 Feb 13				0.00	1,222,389.85	1,222,389.85	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / ILS EX.RATE 0.270475 WITH BANK OF	550,416.53	7 Feb 13				0.00	550,416.53	550,416.53	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / JPY EX.RATE 0.0107078 WITH BANK OF	16,543,516.44	7 Feb 13				0.00	16,543,516.44	16,543,516.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 FEB 2013 USD / NOK EX.RATE 0.1811197 WITH BANK OF	2,484,600.30	7 Feb 13				0.00	2,484,600.30	2,484,600.30	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / NZD EX.RATE 0.829845 WITH BANK OF	170,948.07	7 Feb 13				0.00	170,948.07	170,948.07	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / SEK EX.RATE 0.1556149 WITH BANK OF	1,319,769.94	7 Feb 13				0.00	1,319,769.94	1,319,769.94	0.00
FX DEAL TRANSACTED ON 07 FEB 2013 USD / SGD EX.RATE 0.8064549 WITH BANK OF	2,803,237.11	7 Feb 13				0.00	2,803,237.11	2,803,237.11	0.00
FX DEAL TRANSACTED ON 08 FEB 2013 AUD / USD EX.RATE 0.9693435 WITH BANK OF	-140,122.17	8 Feb 13				0.00	-140,122.17	-140,122.17	0.00
FX DEAL TRANSACTED ON 08 FEB 2013 NZD / USD EX.RATE 1.1970213 WITH BANK OF	-291,147.13	8 Feb 13				0.00	-291,147.13	-291,147.13	0.00
FX DEAL TRANSACTED ON 08 FEB 2013 USD / JPY EX.RATE 0.0107877 WITH BANK OF	398,662.17	8 Feb 13				0.00	398,662.17	398,662.17	0.00
FX DEAL TRANSACTED ON 08 FEB 2013 USD / NZD EX.RATE 0.8353 WITH BANK OF AMERICA,	253,095.90	8 Feb 13				0.00	253,095.90	253,095.90	0.00
FX DEAL TRANSACTED ON 12 FEB 2013 CAD / USD EX.RATE 1.004212 WITH BANK OF	-357,651.91	12 Feb 13				0.00	-357,651.91	-357,651.91	0.00
FX DEAL TRANSACTED ON 25 MAR 2013 USD / AUD EX.RATE 1.045583 WITH BANK OF	40,216.78	25 Mar 13				0.00	40,216.78	40,216.78	0.00
FX DEAL TRANSACTED ON 25 MAR 2013 USD / GBP EX.RATE 1.518385 WITH BANK OF	299,111.40	25 Mar 13				0.00	299,111.40	299,111.40	0.00
Total BANK OF AMERICA, N.A							.000.00	-899,015.16	-899,015.16

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate Acquisition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
MFO PIMCO SHORT TERM FLOATING NAV PORT CUSIP: 72201P613	101	348,912,597.52		0.00	348,912,597.52	348,912,597.52
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SEDOL: B89T3Q0	130	131,352,339.01		0.00	131,352,339.01	131,352,339.01
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SEDOL: B8JB195	127	151,468,856.10		0.00	151,468,856.10	151,468,856.10
UNITED STATES TREAS BDS 2.875 DUE 05-15-2043 SEDOL: B8W8CX4	195	180,195,112.75		0.00	180,195,112.75	180,195,112.75
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2	104	114,960,147.01		0.00	114,960,147.01	114,960,147.01
	84	114,945,587.23		0.00	114,960,147.01	114,945,587.23

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate Acquisition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO WMLPFS INC/FIXED, 12% FROM 03-26-2013 TO 03-27-2013 CUSIP: 77799MAR5	1	217,000,000.00		0.00	217,000,000.00	217,000,000.00
	1	217,000,000.00		0.00	217,000,000.00	217,000,000.00
CF BLACKROCK EQUITY INDEX FD CUSIP: 066969CF1	8	761,684,963.64		0.00	275,460,927.65	761,684,963.64
CF BLACKROCK RUSSELL 1000 GROWTH INDEX FUND CUSIP: 876325424	2	232,585,881.88		0.00	133,106,356.30	232,585,881.88
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP: 067997BR6	3	505,375,346.37		0.00	505,375,346.37	505,375,346.37
	6	322,000,000.00		0.00	300,388,019.71	322,000,000.00
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309 CUSIP: SS5999577	1	277,647,903.34		0.00	277,647,903.34	277,647,903.34
	1	25,000,000.00		0.00	27,412,280.70	25,000,000.00
CF RESTRUCTURING EQUITY FUND CUSIP: 123499998	1	275,000,000.00		0.00	275,000,000.00	275,000,000.00
	1	277,651,903.34		0.00	275,000,000.00	277,651,903.34
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND CUSIP: 677994BG9	12	576,696,061.64		0.00	576,696,061.64	576,696,061.64
	5			0.00	270,067,548.40	277,870,000.00
CF SSGA MSCI EAFE INDEX SL (FD12SL) FD CUSIP: 352999OI2	1	13,684.41		0.00	13,684.41	13,684.41
	1	378,194,785.52		0.00	375,182,320.39	378,194,785.52
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	351	1,319,733,754.99		0.00	1,319,733,754.99	1,319,733,754.99
	292	1,323,248,461.86		0.00	1,323,248,461.86	1,323,248,461.86
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	17	210,502,780.57		0.00	210,502,780.57	210,502,780.57
	12	213,000,000.00		0.00	213,131,232.23	213,000,000.00
MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	12	482,972,596.46		0.00	482,972,596.46	482,972,596.46

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

Northern Trust - Dol

Generated by Northern Trust from periodic data on 25 Feb 14

5500 Supplemental Schedules

1 JAN 13 - 31 DEC 13

Account Name TOTAL ACCOUNT number SNDNOP
FUNDING PRUDENTIAL ACCT.

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 4,408,722,854.97

Northern Trust

- Dol

Generated by Northern Trust from periodic data on 25 Feb 14

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2013 This Form is Open to Public Inspection
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For calendar plan year 2013 or fiscal plan year beginning <u>01/01/2013</u> and ending <u>12/31/2013</u>			
► Round off amounts to nearest dollar. ► Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.			
A Name of plan <u>Sandia Corporation Retirement Income Plan</u>	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:60%;">B Three-digit plan number (PN) ►</td> <td style="width:40%; text-align: center;">006</td> </tr> </table>	B Three-digit plan number (PN) ►	006
B Three-digit plan number (PN) ►	006		
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>Sandia Corporation</u>	D Employer Identification Number (EIN) <u>85-0097942</u>		
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500			

Part I Basic Information			
1 Enter the valuation date: Month <u>1</u> Day <u>1</u> Year <u>2013</u>			
2 Assets:			
a Market value	2a		4,650,540,076
b Actuarial value	2b		4,350,758,692
3 Funding target/participant count breakdown:		(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment.....	3a	7,338	2,348,045,283
b For terminated vested participants.....	3b	2,196	105,021,305
c For active participants:			
(1) Non-vested benefits	3c(1)		87,628,231
(2) Vested benefits	3c(2)		1,417,618,742
(3) Total active.....	3c(3)	6,755	1,505,246,973
d Total.....	3d	16,289	3,958,313,561
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b		
5 Effective interest rate	5	6.69 %	
6 Target normal cost	6	85,529,679	

Statement by Enrolled Actuary	
<small>To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.</small>	
SIGN HERE	<div style="display: flex; justify-content: space-between;"> <div style="width:60%;"> <u>Brian P. Levine ^{BPL}</u> Signature of actuary Brian P. Levine Type or print name of actuary Hewitt Associates LLC Firm name 2711 North Haskell Avenue Suite 800 Dallas TX 75204 Address of the firm </div> <div style="width:35%; text-align: center;"> <u>10/02/2014</u> Date <u>14-06424</u> Most recent enrollment number <u>(214) 989-2661</u> Telephone number (including area code) </div> </div>

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	51,014,674	117,719,086
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	98,027,141
9	Amount remaining (line 7 minus line 8)	51,014,674	19,691,945
10	Interest on line 9 using prior year's actual return of <u>14.06</u> %	6,580,893	2,768,687
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		162,217,718
b	Interest on (a) using prior year's effective interest rate of <u>7.03</u> % except as otherwise provided (see instructions)		18,295,214
c	Total available at beginning of current plan year to add to prefunding balance		180,512,932
d	Portion of (c) to be added to prefunding balance		180,512,932
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d - line 12)	57,595,567	202,973,564

Part III Funding Percentages			
14	Funding target attainment percentage	14	103.33 %
15	Adjusted funding target attainment percentage	15	109.91 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	98.06 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
02/12/2013	209,000				
02/19/2013	2,862				
04/07/2014	175,000,000				
Totals ►			18(b)	175,211,862	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:	
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a 0
b Contributions made to avoid restrictions adjusted to valuation date	19b 0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c 161,466,853

20 Quarterly contributions and liquidity shortfalls:			
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No		
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No		
c If line 20a is "Yes," see instructions and complete the following table as applicable:			
Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:			
a Segment rates:	1st segment: 5.23 %	2nd segment: 6.51 %	3rd segment: 7.16 %
			☐ N/A, full yield curve used
b Applicable month (enter code):			21b 4
22 Weighted average retirement age			22 58
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute		

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	85,529,679	
b Excess assets, if applicable, but not greater than line 31a	31b	85,529,679	
32 Amortization installments:			
	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	57,595,567	39,059,784	96,655,351
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	161,466,853	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	161,466,853	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Schedule SB, line 7— Explanation of Discrepancy in Prior Year Funding Standard
Carryover Balance or Prefunding Balance

Due to the merger of the Pension Security Plan into the plan at the end of the prior plan year, the amount shown on line 7(a) of the 2013 Schedule SB does not match line 13(a) of the 2012 Schedule SB.

2012 Schedule SB, Line 13 for Pension Security Plan

Plan Name	Plan Number	Line 13(a)	Line 13(b)
Sandia Corporation Pension Security Plan (PSP)	005	\$ 51,014,674	\$ 0

Interest on amounts remaining (line 7 minus line 8) was determined based on the 2012 actual return (12.90%) for the Pension Security Plan prior to the merger.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Schedule SB, line 15—Reconciliation of Differences Between Valuation Results and
Amounts Used to Calculate AFTAP

The AFTAP for the Plan was originally issued September 27, 2013. The AFTAP was revised and reissued September 22, 2014 to reflect the Highway and Transportation Funding Act of 2014 (HATFA). The inputs used in each certification are outlined below:

	Certification Date	
	9/27/2013	9/22/2014
Funding Target	\$ 4,124,065,783	\$ 3,958,313,561
Value of Plan Assets	4,350,758,692	4,350,758,692
Funding Standard Carryover Balance ¹	57,595,567	57,595,567
Prefunding Balance ¹	202,973,564	202,973,564
Annuities Purchased for NHCE's	0	0
Security Posted	0	0
Certified AFTAP ¹	105.49%	109.91%

¹Since the Value of Plan Assets is greater than the Funding Target, the applicable Funding Standard Carryover Balance and Prefunding Balance are both \$0 in each case.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2013

Date	Amount	Days to Discount to 1/1/2013 at 6.69%	Interest Adjusted Contribution
February 12, 2013	\$ 209,000	42	\$ 207,448
February 19, 2013	2,862	49	2,837
April 7, 2014	<u>175,000,000</u>	461	<u>161,256,568</u>
Total Contribution	\$ 175,211,862		\$ 161,466,853

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

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

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

Retirement Income Plan (RIP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	3.50%	1.0000	1.63
47.5	3.50%	0.9650	1.60
48.5	3.50%	0.9312	1.58
49.5	3.50%	0.8986	1.56
50.5	3.50%	0.8672	1.53
51.5	3.50%	0.8368	1.51
52.5	3.50%	0.8075	1.48
53.5	3.50%	0.7793	1.46
54.5	3.50%	0.7520	1.43
55.5	7.00%	0.7257	2.82
56.5	7.00%	0.6749	2.67
57.5	10.00%	0.6276	3.61
58.5	10.00%	0.5649	3.30
59.5	10.00%	0.5084	3.02
60.5	15.00%	0.4576	4.15
61.5	25.00%	0.3889	5.98
62.5	35.00%	0.2917	6.38
63.5	25.00%	0.1896	3.01
64.5	25.00%	0.1422	2.29
65.5	35.00%	0.1066	2.44
66.5	25.00%	0.0693	1.15
67.5	20.00%	0.0520	0.70
68.5	20.00%	0.0416	0.57
69.5	30.00%	0.0333	0.69
70	100.00%	0.0233	1.63
Weighted Average			58.19

Pension Security Plan (PSP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	7.00%	1.0000	3.26
47.5	7.00%	0.9300	3.09
48.5	7.00%	0.8649	2.94
49.5	7.00%	0.8044	2.79
50.5	7.75%	0.7481	2.93
51.5	8.50%	0.6901	3.02
52.5	8.75%	0.6314	2.90
53.5	9.00%	0.5762	2.77
54.5	9.25%	0.5243	2.64
55.5	10.00%	0.4758	2.64
56.5	11.00%	0.4282	2.66
57.5	12.00%	0.3811	2.63
58.5	13.00%	0.3354	2.55
59.5	14.25%	0.2918	2.47
60.5	20.00%	0.2502	3.03
61.5	27.50%	0.2002	3.39
62.5	45.00%	0.1451	4.08
63.5	20.00%	0.0798	1.01
64.5	25.00%	0.0639	1.03
65.5	30.00%	0.0479	0.94
66.5	30.00%	0.0335	0.67
67.5	30.00%	0.0235	0.48
68.5	30.00%	0.0164	0.34
69.5	30.00%	0.0115	0.24
70	100.00%	0.0080	0.56
Weighted Average			55.06

Average Retirement			
Retirement Table	Count	Age	Weight
RIP	6,080	58.19	90.01%
PSP	675	55.06	9.99%
	6,755		
Weighted Average Retirement Age			57.88

For RIP, the retirement rates during 2012 and 2013 were assumed to be half of the retirement rates shown above.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2012), each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA
1st Segment Rate	5.23%
2nd Segment Rate	6.51%
3rd Segment Rate	7.16%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2012), without regard to the interest rate stabilization corridor
1st Segment Rate	1.75%
2nd Segment Rate	4.62%
3rd Segment Rate	5.72%
Salary Increases	
RIP	See Table 1
PSP	2.50%
Optional Payment Form Election Percentage	
Married Males	35% life annuity 65% joint and 100% survivor annuity with a pop-up
Married Females	85% life annuity 15% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2–3
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2013 static mortality table for annuitants and non- annuitants per §1.430(h)(3)-1(e)

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Withdrawal Rates	See Tables 4–5
Disability Rates	See Table 6
Decrement Timing	Middle of year decrements, with 100% retirement occurring at beginning of year
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation Compensation	2012 pensionable earnings rolled forward one year with the salary increase assumptions
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$205,000 and the IRC section 401(a)(17) compensation limit of \$255,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Table 1

Salary Merit Increase Rates—RIP

Age	Rate	Age	Rate
21	12.50%	51	3.00%
22	12.50%	52	3.00%
23	12.00%	53	3.00%
24	11.00%	54	3.00%
25	8.00%	55	3.00%
26	7.25%	56	3.00%
27	7.00%	57	3.00%
28	6.75%	58	3.00%
29	6.00%	59	3.00%
30	6.00%	60	3.00%
31	5.50%	61	3.00%
32	5.25%	62	3.00%
33	4.75%	63	3.00%
34	4.50%	64	3.00%
35	4.50%	65	3.00%
36	4.50%	66	3.00%
37	4.50%	67	3.00%
38	4.50%	68	3.00%
39	4.50%	69	3.00%
40	3.50%	70+	3.00%
41	3.50%		
42	3.50%		
43	3.50%		
44	3.50%		
45	3.00%		
46	3.00%		
47	3.00%		
48	3.00%		
49	3.00%		
50	3.00%		

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Table 2

Retirement Rates—PSP

Age	Rate
45	0.00%
46	7.00%
47	7.00%
48	7.00%
49	7.00%
50	7.75%
51	8.50%
52	8.75%
53	9.00%
54	9.25%
55	10.00%
56	11.00%
57	12.00%
58	13.00%
59	14.25%
60	20.00%
61	27.50%
62	45.00%
63	20.00%
64	25.00%
65	30.00%
66	30.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Table 3

Retirement Rates—RIP¹

Age	Rate
45	0.00%
46	3.50%
47	3.50%
48	3.50%
49	3.50%
50	3.50%
51	3.50%
52	3.50%
53	3.50%
54	3.50%
55	7.00%
56	7.00%
57	10.00%
58	10.00%
59	10.00%
60	15.00%
61	25.00%
62	35.00%
63	25.00%
64	25.00%
65	35.00%
66	25.00%
67	20.00%
68	20.00%
69	30.00%
70+	100.00%

¹The retirement rates during 2012 and 2013 are assumed to be half of the retirement rates shown above.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Table 4

Withdrawal Rates—RIP

Age	Rate	Age	Rate
15	14.50%	45	2.87%
16	14.50%	46	2.81%
17	14.50%	47	2.75%
18	14.50%	48	2.66%
19	14.50%	49	2.55%
20	14.50%	50	2.50%
21	14.50%	51	2.50%
22	13.50%	52	2.50%
23	12.50%	53	2.50%
24	10.75%	54	2.50%
25	9.37%	55	2.50%
26	8.25%	56	2.50%
27	7.50%	57	2.50%
28	6.83%	58	2.50%
29	6.00%	59	2.50%
30	5.27%	60	2.50%
31	4.69%	61	2.50%
32	4.23%	62	2.50%
33	3.98%	63	2.50%
34	3.90%	64	2.50%
35	3.81%	65	2.50%
36	3.69%	66	2.50%
37	3.57%	67	2.50%
38	3.43%	68	2.50%
39	3.28%	69	2.50%
40	3.16%	70+	2.50%
41	3.07%		
42	2.99%		
43	2.94%		
44	2.91%		

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Table 5—Page 1 of 2

Withdrawal Rates—PSP

Age	Years of Service	
	0-2	3+
15	16.75%	13.75%
16	16.75%	13.75%
17	16.75%	13.75%
18	16.75%	13.75%
19	16.75%	13.75%
20	16.75%	13.75%
21	16.75%	13.75%
22	14.75%	11.75%
23	13.00%	10.00%
24	10.45%	7.45%
25	8.95%	5.95%
26	8.80%	5.80%
27	8.40%	5.40%
28	8.00%	5.00%
29	7.60%	4.60%
30	7.40%	4.40%
31	7.25%	4.25%
32	7.10%	4.10%
33	7.00%	4.00%
34	6.90%	3.90%
35	6.85%	3.85%
36	6.75%	3.75%
37	6.55%	3.55%
38	6.40%	3.40%
39	6.30%	3.30%
40	6.15%	3.15%
41	6.00%	3.00%
42	5.95%	2.95%
43	5.95%	2.95%
44	5.90%	2.90%

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Table 6—Page 2 of 2

Withdrawal Rates—PSP

Age	Years of Service	
	0-2	3+
45	5.90%	2.90%
46	5.85%	2.85%
47	5.75%	2.75%
48	5.65%	2.65%
49	5.60%	2.60%
50	5.55%	2.55%
51	5.50%	2.50%
52	5.50%	2.50%
53	5.50%	2.50%
54	5.50%	2.50%
55	5.50%	2.50%
56	5.50%	2.50%
57	5.50%	2.50%
58	5.50%	2.50%
59	5.50%	2.50%
60	5.50%	2.50%
61	5.50%	2.50%
62	5.50%	2.50%
63	5.50%	2.50%
64	5.50%	2.50%
65	5.50%	2.50%
66	5.50%	2.50%
67	5.50%	2.50%
68	5.50%	2.50%
69	5.50%	2.50%
70+	5.50%	2.50%

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Table 6

Disability Rates

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

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Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2013

Attained Age	Number of Participants and Average Compensation									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25		12	1							
25-29		68 \$85,061	102 \$81,321	4						
30-34		82 \$100,617	353 \$98,466	178 \$98,116	5					
35-39		61 \$88,283	339 \$101,976	284 \$106,631	23 \$106,737	5				
40-44		32 \$103,926	216 \$95,980	327 \$110,986	97 \$122,772	24 \$106,645				
45-49		32 \$79,390	238 \$95,426	275 \$102,762	175 \$135,964	190 \$123,234	71 \$128,423			
50-54		32 \$93,212	216 \$93,340	265 \$100,750	189 \$118,405	334 \$130,525	386 \$136,207	129 \$125,218	1	
55-59		16	120 \$89,050	202 \$93,798	121 \$122,049	179 \$122,506	295 \$126,743	249 \$133,819	107 \$113,262	
60-64		6	73 \$94,839	126 \$87,328	53 \$112,081	71 \$107,538	91 \$118,779	93 \$147,506	61 \$149,725	9
65-69		1	15	28 \$98,548	11	13	10	9	11	6
70+			4	2	5	4	2	1	3	13

N-6,755

Schedule SB Attachment (Form 5500)—2013 Plan Year
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Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following non-prescribed assumption changes:

- A change in the salary scale assumption for the Retirement Income Plan.
- A change in the disability rates assumption.

These changes were made to better reflect the anticipated plan experience. Neither of these assumption changes reduced the funding shortfall by more than the thresholds stated in Internal Revenue Code Section 430(h)(5); as such, approval of the Commissioner is not required.

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Schedule SB, Part V—Summary of Plan Provisions

Plan Provisions for the Retirement Income Plan

History of the Plan

The contributory pension plan, established effective June 1, 1950, by the Sandia Corporation, was amended effective January 1, 1967, to permit employees to elect to have a portion of their pension determined on the basis of the performance of a variable annuity fund.

Effective July 1, 1975, the pension plan became noncontributory, the accrual of variable annuity benefits was discontinued, and new Bell System benefit structures adopted. Participants who elected to be participants in the amended plan and consented to the cancellation of their variable annuities are known as "Prior Plan Employees."

On January 1, 1982, the pension plan was divided into the Sandia Corporation Retirement Income Plan (RIP) and the Sandia Corporation Pension Security Plan (PSP). Effective October 1, 1993, Sandia's contract was assumed by Lockheed Martin and a new final average pay benefit structure was adopted.

Effective January 1, 1998, all regular employees who were formerly covered under the Pension Security Plan that are not members of a bargaining unit were reclassified as participants under the Retirement Income Plan.

Effective January 1, 2000, the following groups were also reclassified under the Retirement Income Plan:

- i. Participants that retired or terminated as regular employees not in a bargaining unit; and
- ii. Beneficiaries of deceased participants that retired, terminated vested, or deceased as regular Pension Security Plan employees not in a bargaining unit.

During February 2002, Sandia adopted amendments, some of which were retroactively effective on December 19, 2000, January 1, 2002 and February 13, 2002, as follows:

- i. Incorporated a new benefit formula and early retirement reductions;
- ii. Changed the qualified joint and survivor annuity, as well as the qualified pre-retirement survivor annuity, to a joint and 100% survivor annuity; and
- iii. Provided benefit improvements to retired participants and beneficiaries of deceased participants.

During 2002, Sandia adopted an amendment, which modified the definition of covered participants to include Limited Term Employees ("LTEs") and Post-Docs.

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Effective January 1, 2009, the plan was amended to limit participation to employees hired on or before December 31, 2008. The plan was also amended to eliminate disability benefits for participants who become disabled after December 31, 2008.

Effective January 1, 2012, the plan was amended to implement a 2.25% modified career average benefit formula for the portion of pension benefit service on or after that date. The current benefit formula was frozen for benefit service and average annual earnings through December 31, 2011.

Effective January 1, 2013, the Sandia Corporation Pension Security Plan was merged into the Retirement Income Plan. The benefit formula for bargained plan participants in MTC, SPA, and OPEIU reflects the current Retirement Income Plan benefit formula retroactively and prospectively. That benefit formula consists of a 2% final average pay component through December 31, 2011, and a 2.25% career average pay component beginning on January 1, 2012. All benefits previously accrued under the PSP formula will be protected, as necessary. This formula change was approved during 2011, and previously reflected in the Pension Security Plan actuarial valuation as of October 1, 2011.

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Retirement Income Plan
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Effective Date	January 1, 1998. Amended and restated January 1, 2008. Amended January 1, 2012. Amended for plan merger January 1, 2013.
Plan Year	January 1 through December 31.
Participation	Regular, Limited-Term, and Post-Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither a New Hire nor a Post-2008 Rehire is eligible to participate.
Employee Contributions	Contributions, if any, made by a Participant under a Previous Plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a Participant attains age 65 or the fifth anniversary of the Participant's commencement of employment.
Service	Age 50 with 25 years of Eligibility Service, age 55 with 20 years of Eligibility Service, age 60 with 15 years of Eligibility Service, age 65 with 10 years of Eligibility Service or any age with 30 years of Eligibility Service. Only participants who meet these requirements while still in active service are eligible for a Service Retirement.
Early	The same as Service Retirement. Age 55 with 20 years of Eligibility Service or age 50 with 25 years of Eligibility Service for the purpose of a deferred vested pension.
Disability	Fifteen years of Eligibility Service, provided qualifying disability occurred before January 1, 2009
Vesting	Five years of Eligibility Service.

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Retirement Benefits

Normal

An individual who first became a pension plan participant after June 30, 1975 or is otherwise not eligible for the

Prior

Plan minimum benefit shall have the pension amount determined solely by the following formula:

I. For Retirements on or after January 1, 2012:

$[(a) \times (b)] + (c)$ where

(a) equals the employee's Pensionable Pay earned on or after January 1, 2012

(b) equals 2.25%

(c) equals the employee's pension amount determined by formula II (below), but using only the employee's Average Annual Earnings and Benefit Service determined through December 31, 2011

II. For Retirements on or after December 18, 2000, but prior to December 31, 2011:

$[(a) \times (b) \times (c)]$ where

(a) equals the employee's Average Annual Earnings

(b) equals 2.0%

(c) equals Benefit Service as of retirement

Plan participants that retire prior to December 18, 2006, will receive a benefit equal to the greater of II (above) and III (below).

III. For Retirements on or after October 1, 1993, but prior to December 31, 2000:

$[(d) \times (e) \times (f)]$ where

(d) equals the employee's Average Annual Earnings.

(e) equals 1.5%

(f) equals Benefit Service as of retirement

An individual who is a Prior Plan employee shall have the pension determined as the greater of the above formula and the formula in effect prior to October 1, 1993.

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Eligible former employees of Lockheed Martin Corporation Specialty Components ("Pinellas") and The Lockheed Martin Corporation receive a benefit equal to the above described benefit based on total service (service accrued while a Sandia employee plus service accrued at former company), not less than the accrued regular benefit under Pinellas or Lockheed Martin (whichever applicable) at the date of transfer. In addition, the Pinellas participants receive a benefit based on their Personal and Voluntary Pension Accounts.

Early

The accrued normal retirement benefit calculated using Formula I or II above is reduced 1/3% for each month that retirement precedes age 62.

The accrued normal retirement benefit calculated using Formula III above is reduced 0.5% for each month that retirement precedes age 55 for participants who retire after attaining age 50 with 25 years of Eligibility Service, and 0.25% for each month that retirement precedes age 55 after attaining any age with 30 years of Eligibility Service. There are no reductions for participants who retire after attaining age 55 with 20 years of Eligibility Service or age 60 with 15 years of Eligibility Service.

Disability

Accrued normal retirement benefit, payable without a reduction for early commencement, for the duration of disability.

Effective January 1, 2009, this special disability benefit was eliminated. Benefits for participants who become disabled after this date will be paid according to the vesting provisions of the plan.

Vesting

Any participant who is at least age 22, and leaves employment before age 65 with at least 5 years of vesting service is entitled to a deferred vested pension at age 65. Any participant who leaves employment on or after age 65 with at least 5 years of vesting service is entitled to a vested pension commencing immediately. A participant eligible for early retirement may elect to receive a reduced benefit. The reductions are based on tabular factors for deferred vested participants that vary based on the participant's age at the benefit commencement date.

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Preretirement Spouse's Benefits

Eligibility

The spouse of an active participant who dies after becoming eligible for a deferred vested pension.

Benefit

The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date are dependent on the deceased's years of employment as follows:

- a) Fifteen or more years or service pension eligible:
90%¹ of accrued benefit payments commence upon the participant's death without early retirement reductions.
- b) Less than 15 years or not yet service pension eligible:
86%¹ of accrued benefit; payments commence on the deceased's 65th birthday.

Death Benefit

Eligibility

A beneficiary of a Prior Plan Employee if there is no surviving spouse.

Benefit

An amount equal to the participant's employee contributions plus accumulated interest reduced by any benefit payments made to the participant. If death occurs after retirement and the participant did not have an eligible survivor at retirement, then the amount will not be less than the accrued December 31, 1975, annual annuity.

Return of Employee Contributions

A participant who terminates employment and is not eligible for a Service Pension or a Disability Pension may, with spousal consent, elect to receive a single sum payment equal to the Participant's Prior Plan Employee Contributions plus interest on any date between the participant's termination of employment and the participant's benefit commencement date. This single sum payment will reduce the participant's accrued benefit under the plan.

¹ Effective February 13, 2002, the qualified pre-retirement survivor annuity (QPSA) was changed to the joint and 100% survivor annuity from the joint and 50% survivor annuity. Prior to changes effective February 13, 2002, the applicable reductions were 46.5% and 45% for retirements and terminations of employment, respectively, on or after April 21, 1994. For retirements and terminations of employment prior to April 21, 1994 the reductions were 45% and 44%, respectively.

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Normal Form of Payment	Life annuity for single participants, 100% joint and survivor annuity with a pop-up for married participants.
Optional Forms of Payment	50% joint and survivor annuity with a pop-up.
Actuarial Equivalence	Participant's benefit is reduced 14% for 100% joint and survivor annuity with a pop-up and 7% for 50% joint and survivor annuity with a pop-up. For a Service or a Disability Pension, 14% is replaced by 10% and 7% is replaced by 5%.
Cost Of Living Increases	Since January 1, 1982, the following benefit increases for certain retirees and survivors have occurred:

Effective Date	Increase %	Proration Period
Oct. 1, 1982	7.50%	18 months after Mar. 31, 1981
Jan. 1, 1985	5.00%	27 months after Sept. 30, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
July 1, 1991	5.00% ¹	42 months after Dec. 31, 1987
July 1, 1991	6.50% ²	N/A
Jan. 1, 1996	6.00%	Retired Prior to 1991
	4.00%	Retired in 1991
	2.00%	Retired in 1992
	0.00%	Retired after 1992
		Participants Eligible³
Oct. 1, 2000	18.00%	Retired Prior to 1983
	17.00%	Retired in 1983
	Graded down	through 1997
	3.00%	
	0.00%	Retired after 1997
Jan. 1, 2002	15.00% ⁴	N/A ⁵

Transferred Service	In the event of the transfer of a participant in this plan to the Sandia Corporation Pension Security Plan ("PSP"), or from PSP to this plan, the obligation with respect to the employee's pension benefits under this plan or under
---------------------	---

¹ Applies to retirees and survivors whose original date of retirement falls between October 1, 1980 and January 1, 1991.

² Applies to retirees and survivors whose original date of retirement falls before October 1, 1980.

³ Applies to retirees (and survivors) who retire with a service or disability pension. Also retired participants eligible with at least 20 years of service are subject to a minimum monthly benefit of \$500 (\$300 for survivors). The minimum monthly benefit is prorated if service is less than 20 years.

⁴ Plus an increase due to change in QJSA reductions.

⁵ Applies to retirees (and survivors) who retire with a service or disability pension.

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the PSP, as applicable, will be transferred from the pension plan from which the employee transfers to the pension plan to which the employee transfers as soon as administratively possible. Upon the transfer of such obligation, assets shall be transferred in connection with such obligation transferred, as required by and as determined in accordance with applicable IRS rules.

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Definitions

Pensionable Pay

Only an Eligible Employee's base salary or, in the case of an hourly paid Eligible Employee, the amount of base wages; (without including special circumstances). Notwithstanding the foregoing, Pensionable Pay includes non-base compensation awards including Individual Performance Awards, Sandia Awards for Excellence, Special Recognition Awards, promotion and appointment awards, and sign on bonuses. In addition, Pensionable Pay includes incentive compensation awards under the Lockheed Martin Corporation Management Incentive Compensation Plan and the Lockheed Martin Deferred Management Incentive Compensation Plan. Compensation deferred under the Lockheed Martin Deferred Management Incentive Plan is recognized in and for the years such compensation is awarded and deferred.

Average Annual Earnings

The highest average of three consecutive 12 months of Pensionable Pay during the ten-year period ending on the earlier of the participant's termination date or retirement date. The determination of the Average Annual Earnings will be frozen at December 31, 2011.

For retirements on or after October 1, 1993, but prior to December 19, 2000: the highest average of five consecutive 12 months of Pensionable Pay during the ten-year period ending on the earlier of the participant's termination date or retirement date.

Eligibility Service

One year of Service is credited for each plan year in which an employee completes at least 1,000 hours of service.

Benefit Service

All service with the Company excluding periods of break-in-service.

Administrative Expenses

The plan pays administrative expenses for actuarial services, legal services, services for plan administration, and PBGC premiums.

Plan Changes Since the Prior Year

Effective January 1, 2013, the Sandia Corporation Pension Security Plan was merged into the Retirement Income Plan.

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Retirement Income Plan
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Plan Provisions for the Pension Security Plan

History of the Plan

The contributory pension plan established effective June 1, 1950, by the Sandia Corporation was amended effective January 1, 1967, to permit employees to elect to have a portion of their pension determined on the basis of the performance of a variable annuity fund.

Effective July 1, 1975, the pension plan became noncontributory, the accrual of variable annuity benefits was discontinued, and new Bell System benefit structures adopted. Participants who elected to be participants in the amended plan and consented to the cancellation of their variable annuities are known as "Prior Plan Employees."

On January 1, 1982, the pension plan was divided into the Sandia Corporation Retirement Income Plan (RIP) and the Sandia Corporation Pension Security Plan (PSP). Effective October 1, 1993, Sandia's contract was assumed by Lockheed Martin and PSP pension bands were increased.

Effective January 1, 1998, all regular employees who were not members of a bargaining unit were reclassified as participants under the Retirement Income Plan. Effective January 1, 2000 the following groups were also reclassified under the Retirement Income Plan:

- i. Participants that retired or terminated as regular employees not in a bargaining unit; and
- ii. Beneficiaries of deceased participants that retired, terminated vested, or deceased as regular employees not in a bargaining unit.

During 2007, Sandia adopted an amendment, which was retroactively effective on October 1, 2006 and December 1, 2006, that increased pension band values.

During 2009, Sandia adopted amendments, which retroactively increased pension band values effective on October 1, 2008, and December 1, 2008. The amendments limited participation to employees hired on or before July 1, 2009, for OPEIU, and July 1, 2010, for MTC and SPA. The plan was also amended to eliminate disability benefits for participants who became disabled on or after July 1, 2009, for OPEIU, and July 1, 2010, for MTC and SPA.

Effective July 1, 2010, the plan was amended to limit participation to MTC and SPA employees hired on or before June 30, 2010. The plan was also amended to eliminate disability benefits for MTC and SPA employees who become disabled after July 1, 2010.

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During 2011, the Sandia bargaining agreements with MTC, SPA, and OPEIU approved a plan change, effective January 1, 2013, that would provide benefits under the Sandia Corporation Retirement Income Plan (RIP) benefit formula to bargained employees retroactively and prospectively. That benefit formula consists of a 2% final average pay component through December 31, 2011, and a 2.25% career average pay component beginning on January 1, 2012. All benefits previously accrued under the PSP formula will be protected, as necessary.

Effective January 1, 2013, the Pension Security Plan was merged into the Sandia Corporation Retirement Income Plan.

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Effective Date	January 1, 1998. Amended and restated January 1, 2008. Last amended effective December 1, 2009. Amended effective January 1, 2013, and merged into the Retirement Income Plan
Plan Year	January 1 through December 31.
Participation	Regular and Limited Term employees in a bargaining unit with one year of service and at least age 21 are eligible to participate. Effective July 1, 2009 (OPEIU), or July 1, 2010 (MTC and SPA), neither a New Hire nor a Post-June 2009 Rehire (OPEIU) nor a Post-June 2010 Rehire (MTC and SPA) is eligible to participate.
Employee Contributions	Contributions, if any, made by a Participant under a Previous Plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a Participant attains age 65 or the fifth anniversary of the Participant's commencement of employment.
Service	Age 50 with 25 years of Eligibility Service, age 55 with 20 years of Eligibility Service, age 60 with 15 years of Eligibility Service, age 65 with 10 years of Eligibility Service or any age with 30 years of Eligibility Service. Only participants who meet these requirements while still in active service are eligible for a Service Retirement.
Early	The same as Service Retirement. Age 55 with 20 years of Service or age 50 with 25 years of Eligibility Service for the purpose of a deferred vested pension.
Disability	Fifteen years of Eligibility Service, provided qualifying disability occurred prior to July 1, 2009 (OPEIU), or July 1, 2010 (MTC and SPA).
Vesting	Five years of Eligibility Service.

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Retirement Benefits
Normal

An individual who first became a pension plan participant after June 30, 1975, or is otherwise not eligible for the prior plan minimum benefit shall have the monthly pension amount determined solely by the following formula (called Formula #4):

I. For Retirements prior to January 1, 2013:

$[(a) \times (b)] + [(c) \times (d)]$ where

(a) equals Pension Band Amount (see below)

(b) equals Benefit Service

(c) equals .001

(d) equals average annual amount of supplemental salary payments (e.g. shift premium) paid to an employee during the last 36 month period.

Pension Band Amount is a monthly dollar amount per year of service which is a function of Pension Band Number, which is in turn a function of job title and classification as shown below:

Office and Professional Employees
International Union (OPEIU) and Metal Trades
Council (MTC)
Retirement On or After¹:

Pension Band	10/1/2007	10/1/2008	10/1/2009	10/1/2010
101	\$37.31	\$38.80	\$40.36	\$41.97
103	40.49	42.11	43.80	45.55
105	43.60	45.34	47.16	49.05
106	45.22	47.03	48.91	50.87
107	46.82	48.69	50.64	52.67
108	48.37	50.31	52.32	54.41
109	49.98	51.98	54.06	56.22
110	51.52	53.58	55.73	57.95
112	54.66	56.85	59.12	61.49
113	56.27	58.52	60.86	63.30
114	60.97	63.41	65.95	68.58
116	60.97	63.41	65.95	68.58
119	65.71	68.34	71.07	73.92
122	70.43	73.25	76.18	79.23

¹ Reflects monthly amounts in effect as of most recent bargaining agreements. Amounts are assumed to increase 4% per year beyond the last known amount.

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Security Police Association (SPA)
Retirement on or After¹:

Pension					
Band	12/1/2008	12/1/2009	12/1/2010	12/1/2011	12/1/2012
107	\$48.46	\$50.40	\$52.42	\$54.51	\$56.15
109	51.73	53.80	55.95	58.19	59.94
113	58.24	60.57	62.99	65.51	67.48
116	63.10	65.63	68.26	70.99	73.12

An individual who is a prior plan employee shall have the pension determined as the greater of the above Formula #4 and Formula #1. Formula #1 is 1% of the first \$3,000 of annual earnings, plus 2% of the excess, for each year of plan participation. Accruals under Formula #1 are suspended as of December 31, 1989.

Former employees of Lockheed Martin Corporation Specialty Components ("Pinellas") and the Lockheed Martin Corporation receive a benefit equal to the above described benefit based on total service (service accrued while a Sandia employee plus service accrued at former company), not less than the accrued regular benefit under Pinellas or Lockheed Martin (whichever applicable) at the date of transfer. In addition, the Pinellas participants receive a benefit based on their Personal and Voluntary Pension Accounts.

II. For Retirements after December 31, 2012, attributable for periods of service beginning on January 1, 2012:

$[(a) \times (b)] + (c)$ where:

(a) equals the employee's Pensionable Pay earned on or after January 1, 2012

(b) equals 2.25%

(c) equals the employee's pension amount determined by formula III (below), but using only the employee's Average Annual Earnings and Benefit Service determined through December 31, 2011.

¹ Reflects monthly amounts in effect as of most recent bargaining agreements. Amounts are assumed to increase 4% per year beyond the last known amount.

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III. For Retirements after December 31, 2012,
attributable for periods of service prior to January 1,
2012:

$[(a) \times (b) \times (c)]$ where:

(a) equals the employee's Average Annual Earnings

(e) Equals 2.0%

(f) Equals Benefit Service as of retirement

Early

For Retirements prior to January 1, 2013:

The accrued normal retirement benefit is reduced 0.5%
for each month that retirement precedes age 55 for
participants who are eligible for Service Retirement and
have less than 30 years of Eligibility Service.

For Retirements after December 31, 2012:

The accrued normal retirement benefit calculated using
Formula II and III above is reduced 1/3% for each month
that retirement precedes age 62.

Disability

Accrued normal retirement benefit, payable without a
reduction for early commencement.

Effective July 1, 2009, for OPEIU, and July 1, 2010, for
MTC and SPA, this special disability benefit was
eliminated. Benefits for participants who become
disabled after these dates will be paid according to the
vesting provisions of the plans.

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Vesting

Any participant who is at least age 22, and leaves employment before age 65 with at least 5 years of vesting service is entitled to a deferred vested pension at age 65. Any participant who leaves employment on or after age 65 with at least 5 years of vesting service is entitled to a vested pension commencing immediately. A participant eligible for early retirement may elect to receive a reduced benefit. The reductions are based on tabular factors for deferred vested participants that vary based on the participant's age at the benefit commencement date.

Preretirement Spouse's Benefits
Eligibility

The spouse of an active participant who dies after becoming eligible for a deferred vested pension.

Benefit

The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date are dependent on the deceased's years of employment as follows:

- a) Fifteen or more years or service pension eligible:
90%¹ of accrued benefit payments commence upon the participant's death without early retirement reductions
- b) Less than 15 years or not yet service pension eligible:
86%¹ of accrued benefit; payments commence on the deceased's 65th birthday.

¹ Effective February 13, 2002, the qualified pre-retirement survivor annuity (QPSA) was changed to the joint and 100% survivor annuity from the joint and 50% survivor annuity. Prior to changes effective February 13, 2002, the applicable reductions were 46.5% and 45% for retirements and terminations of employment, respectively, on or after April 21, 1994. For retirements and terminations of employment prior to April 21, 1994 the reductions were 45% and 44%, respectively.

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Death Benefit

Eligibility

A beneficiary of a Prior Plan Employee if there is no surviving spouse.

Benefit

An amount equal to the participant's employee contributions plus accumulated interest reduced by any benefit payments made to the participant. If death occurs after retirement and the participant did not have an eligible survivor at retirement, then the amount will not be less than the accrued December 31, 1975, annual annuity.

Return of Employee Contributions

A participant who terminates employment and is not eligible for a Service Pension or a Disability Pension may, with spousal consent, elect to receive a single sum payment equal to the Participant's Prior Plan Employee

Contributions plus interest on any date between the participant's termination of employment and the participant's benefit commencement date. This single sum payment will reduce the participant's accrued benefit under the plan.

Normal Form of Payment

Life annuity for single participants, 100% joint and survivor annuity with a pop-up for married participants.

Optional Forms of Payment

50% joint and survivor annuity with a pop-up.

Actuarial Equivalence

Participant's benefit is reduced 14% for 100% joint and survivor annuity with a pop-up and 7% for 50% joint and survivor annuity with a pop-up. For a Service or a Disability Pension, 14% is replaced by 10% and 7% is replaced by 5%.

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Cost Of Living Increases

Since January 1, 1982, the following benefit increases for certain retirees and survivors have occurred:

Effective Date	Increase %	Pro-ration Period
Jan. 1, 1983	7.50%	18 months after June 30, 1981
Jan. 1, 1985	4.50%	24 months after Dec. 31, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
Jan. 1, 1991	5.00%	36 months after Dec. 31, 1987
Participants Eligible¹		
Jan. 1, 1996	6.00%	Retired prior to 1991
	4.00%	Retired in 1991
	2.00%	Retired in 1992
	0.00%	Retired after 1992
Participants Eligible²		
Oct. 1, 2000	18.00%	Retired prior to 1983
	17.00% grading down to 3.00%	Retired in 1983 through 1997
	0.00%	Retired after 1997
Jan. 1, 2002	15.00% ³	N/A ⁴

Transferred Service

In the event of the transfer of a participant in this plan to the Sandia Corporation Retirement Income Plan (RIP), or from RIP to this plan, the obligation with respect to the employee's pension benefits under this plan or under the RIP, as applicable, will be transferred from the pension plan from which the employee transfers to the pension plan to which the employee transfers as soon as administratively possible. Upon the transfer of such obligation, assets shall be transferred in connection with such obligation transferred, as required by and as determined in accordance with applicable IRS rules.

¹ Applies to retirees (and survivors) who retired with a service or disability pension.

² Applies to retirees (and survivors) who retire with a service or disability pension. Also, retired participants eligible with at least 20 years of service are subject to a minimum monthly benefit of \$500 (\$300 for survivors). The minimum monthly benefit is prorated if service is less than 20 years.

³ Plus an increase, effective August 1, 2002, due to change in QJSA reductions.

⁴ Applies to retirees (and survivors) who retire with a service or disability pension before August 1, 2002.

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Definitions

Pensionable Pay

Only an Eligible Employee's base salary or, in the case of an hourly paid Eligible Employee, the amount of base wages; (without including special circumstances). Notwithstanding the foregoing, Pensionable Pay includes non-base compensation awards including Individual Performance Awards, Sandia Awards for Excellence, Special Recognition Awards, promotion and appointment awards, and sign on bonuses. In addition, Pensionable Pay includes incentive compensation awards under the Lockheed Martin Corporation Management Incentive Compensation Plan and the Lockheed Martin Deferred Management Incentive Compensation Plan. Compensation deferred under the Lockheed Martin Deferred Management Incentive Plan is recognized in and for the years such compensation is awarded and deferred.

Average Annual Earnings

The highest average of three consecutive 12 months of Pensionable Pay during the ten-year period ending on the earlier of the participant's termination date or retirement date. The determination of the Average Annual Earnings will be frozen at December 31, 2011.

Eligibility Service

One year of service is credited for each plan year in which an employee completes at least 1,000 hours of service.

Benefit Service

All service with the Company excluding periods of break-in-service.

Administrative Expenses

The plan pays administrative expenses for actuarial services, legal services, services for plan administration, and PBGC premiums.

Plan Changes Since the Prior Year

The funding valuation reflects the following plan changes:

Effective January 1, 2013, the Sandia Corporation Pension Security Plan was merged into the Retirement Income Plan

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

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

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Schedule SB, line 7— Explanation of Discrepancy in Prior Year Funding Standard
Carryover Balance or Prefunding Balance

Due to the merger of the Pension Security Plan into the plan at the end of the prior plan year, the amount shown on line 7(a) of the 2013 Schedule SB does not match line 13(a) of the 2012 Schedule SB.

2012 Schedule SB, Line 13 for Pension Security Plan

Plan Name	Plan Number	Line 13(a)	Line 13(b)
Sandia Corporation Pension Security Plan (PSP)	005	\$ 51,014,674	\$ 0

Interest on amounts remaining (line 7 minus line 8) was determined based on the 2012 actual return (12.90%) for the Pension Security Plan prior to the merger.

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Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2013

Date	Amount	Days to Discount to 1/1/2013 at 6.69%	Interest Adjusted Contribution
February 12, 2013	\$ 209,000	42	\$ 207,448
February 19, 2013	2,862	49	2,837
April 7, 2014	<u>175,000,000</u>	461	<u>161,256,568</u>
Total Contribution	\$ 175,211,862		\$ 161,466,853

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

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

Retirement Income Plan (RIP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	3.50%	1.0000	1.63
47.5	3.50%	0.9650	1.60
48.5	3.50%	0.9312	1.58
49.5	3.50%	0.8986	1.56
50.5	3.50%	0.8672	1.53
51.5	3.50%	0.8368	1.51
52.5	3.50%	0.8075	1.48
53.5	3.50%	0.7793	1.46
54.5	3.50%	0.7520	1.43
55.5	7.00%	0.7257	2.82
56.5	7.00%	0.6749	2.67
57.5	10.00%	0.6276	3.61
58.5	10.00%	0.5649	3.30
59.5	10.00%	0.5084	3.02
60.5	15.00%	0.4576	4.15
61.5	25.00%	0.3889	5.98
62.5	35.00%	0.2917	6.38
63.5	25.00%	0.1896	3.01
64.5	25.00%	0.1422	2.29
65.5	35.00%	0.1066	2.44
66.5	25.00%	0.0693	1.15
67.5	20.00%	0.0520	0.70
68.5	20.00%	0.0416	0.57
69.5	30.00%	0.0333	0.69
70	100.00%	0.0233	1.63
Weighted Average			58.19

Pension Security Plan (PSP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	7.00%	1.0000	3.26
47.5	7.00%	0.9300	3.09
48.5	7.00%	0.8649	2.94
49.5	7.00%	0.8044	2.79
50.5	7.75%	0.7481	2.93
51.5	8.50%	0.6901	3.02
52.5	8.75%	0.6314	2.90
53.5	9.00%	0.5762	2.77
54.5	9.25%	0.5243	2.64
55.5	10.00%	0.4758	2.64
56.5	11.00%	0.4282	2.66
57.5	12.00%	0.3811	2.63
58.5	13.00%	0.3354	2.55
59.5	14.25%	0.2918	2.47
60.5	20.00%	0.2502	3.03
61.5	27.50%	0.2002	3.39
62.5	45.00%	0.1451	4.08
63.5	20.00%	0.0798	1.01
64.5	25.00%	0.0639	1.03
65.5	30.00%	0.0479	0.94
66.5	30.00%	0.0335	0.67
67.5	30.00%	0.0235	0.48
68.5	30.00%	0.0164	0.34
69.5	30.00%	0.0115	0.24
70	100.00%	0.0080	0.56
Weighted Average			55.06

Average Retirement			
Retirement Table	Count	Age	Weight
RIP	6,080	58.19	90.01%
PSP	675	55.06	9.99%
	6,755		
Weighted Average Retirement Age			57.88

For RIP, the retirement rates during 2012 and 2013 were assumed to be half of the retirement rates shown above.

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2012), each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA
1st Segment Rate	5.23%
2nd Segment Rate	6.51%
3rd Segment Rate	7.16%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2012), without regard to the interest rate stabilization corridor
1st Segment Rate	1.75%
2nd Segment Rate	4.62%
3rd Segment Rate	5.72%
Salary Increases	
RIP	See Table 1
PSP	2.50%
Optional Payment Form Election Percentage	
Married Males	35% life annuity 65% joint and 100% survivor annuity with a pop-up
Married Females	85% life annuity 15% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2–3
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2013 static mortality table for annuitants and non- annuitants per §1.430(h)(3)-1(e)

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Withdrawal Rates	See Tables 4–5
Disability Rates	See Table 6
Decrement Timing	Middle of year decrements, with 100% retirement occurring at beginning of year
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation Compensation	2012 pensionable earnings rolled forward one year with the salary increase assumptions
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$205,000 and the IRC section 401(a)(17) compensation limit of \$255,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>

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Table 1

Salary Merit Increase Rates—RIP

Age	Rate	Age	Rate
21	12.50%	51	3.00%
22	12.50%	52	3.00%
23	12.00%	53	3.00%
24	11.00%	54	3.00%
25	8.00%	55	3.00%
26	7.25%	56	3.00%
27	7.00%	57	3.00%
28	6.75%	58	3.00%
29	6.00%	59	3.00%
30	6.00%	60	3.00%
31	5.50%	61	3.00%
32	5.25%	62	3.00%
33	4.75%	63	3.00%
34	4.50%	64	3.00%
35	4.50%	65	3.00%
36	4.50%	66	3.00%
37	4.50%	67	3.00%
38	4.50%	68	3.00%
39	4.50%	69	3.00%
40	3.50%	70+	3.00%
41	3.50%		
42	3.50%		
43	3.50%		
44	3.50%		
45	3.00%		
46	3.00%		
47	3.00%		
48	3.00%		
49	3.00%		
50	3.00%		

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Table 2

Retirement Rates—PSP

Age	Rate
45	0.00%
46	7.00%
47	7.00%
48	7.00%
49	7.00%
50	7.75%
51	8.50%
52	8.75%
53	9.00%
54	9.25%
55	10.00%
56	11.00%
57	12.00%
58	13.00%
59	14.25%
60	20.00%
61	27.50%
62	45.00%
63	20.00%
64	25.00%
65	30.00%
66	30.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

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Table 3

Retirement Rates—RIP¹

Age	Rate
45	0.00%
46	3.50%
47	3.50%
48	3.50%
49	3.50%
50	3.50%
51	3.50%
52	3.50%
53	3.50%
54	3.50%
55	7.00%
56	7.00%
57	10.00%
58	10.00%
59	10.00%
60	15.00%
61	25.00%
62	35.00%
63	25.00%
64	25.00%
65	35.00%
66	25.00%
67	20.00%
68	20.00%
69	30.00%
70+	100.00%

¹The retirement rates during 2012 and 2013 are assumed to be half of the retirement rates shown above.

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Table 4

Withdrawal Rates—RIP

Age	Rate	Age	Rate
15	14.50%	45	2.87%
16	14.50%	46	2.81%
17	14.50%	47	2.75%
18	14.50%	48	2.66%
19	14.50%	49	2.55%
20	14.50%	50	2.50%
21	14.50%	51	2.50%
22	13.50%	52	2.50%
23	12.50%	53	2.50%
24	10.75%	54	2.50%
25	9.37%	55	2.50%
26	8.25%	56	2.50%
27	7.50%	57	2.50%
28	6.83%	58	2.50%
29	6.00%	59	2.50%
30	5.27%	60	2.50%
31	4.69%	61	2.50%
32	4.23%	62	2.50%
33	3.98%	63	2.50%
34	3.90%	64	2.50%
35	3.81%	65	2.50%
36	3.69%	66	2.50%
37	3.57%	67	2.50%
38	3.43%	68	2.50%
39	3.28%	69	2.50%
40	3.16%	70+	2.50%
41	3.07%		
42	2.99%		
43	2.94%		
44	2.91%		

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Withdrawal Rates—PSP

Age	Years of Service	
	0-2	3+
15	16.75%	13.75%
16	16.75%	13.75%
17	16.75%	13.75%
18	16.75%	13.75%
19	16.75%	13.75%
20	16.75%	13.75%
21	16.75%	13.75%
22	14.75%	11.75%
23	13.00%	10.00%
24	10.45%	7.45%
25	8.95%	5.95%
26	8.80%	5.80%
27	8.40%	5.40%
28	8.00%	5.00%
29	7.60%	4.60%
30	7.40%	4.40%
31	7.25%	4.25%
32	7.10%	4.10%
33	7.00%	4.00%
34	6.90%	3.90%
35	6.85%	3.85%
36	6.75%	3.75%
37	6.55%	3.55%
38	6.40%	3.40%
39	6.30%	3.30%
40	6.15%	3.15%
41	6.00%	3.00%
42	5.95%	2.95%
43	5.95%	2.95%
44	5.90%	2.90%

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Withdrawal Rates—PSP

Age	Years of Service	
	0-2	3+
45	5.90%	2.90%
46	5.85%	2.85%
47	5.75%	2.75%
48	5.65%	2.65%
49	5.60%	2.60%
50	5.55%	2.55%
51	5.50%	2.50%
52	5.50%	2.50%
53	5.50%	2.50%
54	5.50%	2.50%
55	5.50%	2.50%
56	5.50%	2.50%
57	5.50%	2.50%
58	5.50%	2.50%
59	5.50%	2.50%
60	5.50%	2.50%
61	5.50%	2.50%
62	5.50%	2.50%
63	5.50%	2.50%
64	5.50%	2.50%
65	5.50%	2.50%
66	5.50%	2.50%
67	5.50%	2.50%
68	5.50%	2.50%
69	5.50%	2.50%
70+	5.50%	2.50%

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Table 6

Disability Rates

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

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Schedule SB, Part V—Summary of Plan Provisions

Plan Provisions for the Retirement Income Plan

History of the Plan

The contributory pension plan, established effective June 1, 1950, by the Sandia Corporation, was amended effective January 1, 1967, to permit employees to elect to have a portion of their pension determined on the basis of the performance of a variable annuity fund.

Effective July 1, 1975, the pension plan became noncontributory, the accrual of variable annuity benefits was discontinued, and new Bell System benefit structures adopted. Participants who elected to be participants in the amended plan and consented to the cancellation of their variable annuities are known as "Prior Plan Employees."

On January 1, 1982, the pension plan was divided into the Sandia Corporation Retirement Income Plan (RIP) and the Sandia Corporation Pension Security Plan (PSP). Effective October 1, 1993, Sandia's contract was assumed by Lockheed Martin and a new final average pay benefit structure was adopted.

Effective January 1, 1998, all regular employees who were formerly covered under the Pension Security Plan that are not members of a bargaining unit were reclassified as participants under the Retirement Income Plan.

Effective January 1, 2000, the following groups were also reclassified under the Retirement Income Plan:

- i. Participants that retired or terminated as regular employees not in a bargaining unit; and
- ii. Beneficiaries of deceased participants that retired, terminated vested, or deceased as regular Pension Security Plan employees not in a bargaining unit.

During February 2002, Sandia adopted amendments, some of which were retroactively effective on December 19, 2000, January 1, 2002 and February 13, 2002, as follows:

- i. Incorporated a new benefit formula and early retirement reductions;
- ii. Changed the qualified joint and survivor annuity, as well as the qualified pre-retirement survivor annuity, to a joint and 100% survivor annuity; and
- iii. Provided benefit improvements to retired participants and beneficiaries of deceased participants.

During 2002, Sandia adopted an amendment, which modified the definition of covered participants to include Limited Term Employees ("LTEs") and Post-Docs.

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Effective January 1, 2009, the plan was amended to limit participation to employees hired on or before December 31, 2008. The plan was also amended to eliminate disability benefits for participants who become disabled after December 31, 2008.

Effective January 1, 2012, the plan was amended to implement a 2.25% modified career average benefit formula for the portion of pension benefit service on or after that date. The current benefit formula was frozen for benefit service and average annual earnings through December 31, 2011.

Effective January 1, 2013, the Sandia Corporation Pension Security Plan was merged into the Retirement Income Plan. The benefit formula for bargained plan participants in MTC, SPA, and OPEIU reflects the current Retirement Income Plan benefit formula retroactively and prospectively. That benefit formula consists of a 2% final average pay component through December 31, 2011, and a 2.25% career average pay component beginning on January 1, 2012. All benefits previously accrued under the PSP formula will be protected, as necessary. This formula change was approved during 2011, and previously reflected in the Pension Security Plan actuarial valuation as of October 1, 2011.

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Effective Date	January 1, 1998. Amended and restated January 1, 2008. Amended January 1, 2012. Amended for plan merger January 1, 2013.
Plan Year	January 1 through December 31.
Participation	Regular, Limited-Term, and Post-Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither a New Hire nor a Post-2008 Rehire is eligible to participate.
Employee Contributions	Contributions, if any, made by a Participant under a Previous Plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a Participant attains age 65 or the fifth anniversary of the Participant's commencement of employment.
Service	Age 50 with 25 years of Eligibility Service, age 55 with 20 years of Eligibility Service, age 60 with 15 years of Eligibility Service, age 65 with 10 years of Eligibility Service or any age with 30 years of Eligibility Service. Only participants who meet these requirements while still in active service are eligible for a Service Retirement.
Early	The same as Service Retirement. Age 55 with 20 years of Eligibility Service or age 50 with 25 years of Eligibility Service for the purpose of a deferred vested pension.
Disability	Fifteen years of Eligibility Service, provided qualifying disability occurred before January 1, 2009
Vesting	Five years of Eligibility Service.

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Retirement Benefits

Normal

An individual who first became a pension plan participant after June 30, 1975 or is otherwise not eligible for the

Prior

Plan minimum benefit shall have the pension amount determined solely by the following formula:

I. For Retirements on or after January 1, 2012:

$[(a) \times (b)] + (c)$ where

(a) equals the employee's Pensionable Pay earned on or after January 1, 2012

(b) equals 2.25%

(c) equals the employee's pension amount determined by formula II (below), but using only the employee's Average Annual Earnings and Benefit Service determined through December 31, 2011

II. For Retirements on or after December 18, 2000, but prior to December 31, 2011:

$[(a) \times (b) \times (c)]$ where

(a) equals the employee's Average Annual Earnings

(b) equals 2.0%

(c) equals Benefit Service as of retirement

Plan participants that retire prior to December 18, 2006, will receive a benefit equal to the greater of II (above) and III (below).

III. For Retirements on or after October 1, 1993, but prior to December 31, 2000:

$[(d) \times (e) \times (f)]$ where

(d) equals the employee's Average Annual Earnings.

(e) equals 1.5%

(f) equals Benefit Service as of retirement

An individual who is a Prior Plan employee shall have the pension determined as the greater of the above formula and the formula in effect prior to October 1, 1993.

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Retirement Income Plan
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Eligible former employees of Lockheed Martin Corporation Specialty Components ("Pinellas") and The Lockheed Martin Corporation receive a benefit equal to the above described benefit based on total service (service accrued while a Sandia employee plus service accrued at former company), not less than the accrued regular benefit under Pinellas or Lockheed Martin (whichever applicable) at the date of transfer. In addition, the Pinellas participants receive a benefit based on their Personal and Voluntary Pension Accounts.

Early

The accrued normal retirement benefit calculated using Formula I or II above is reduced 1/3% for each month that retirement precedes age 62.

The accrued normal retirement benefit calculated using Formula III above is reduced 0.5% for each month that retirement precedes age 55 for participants who retire after attaining age 50 with 25 years of Eligibility Service, and 0.25% for each month that retirement precedes age 55 after attaining any age with 30 years of Eligibility Service. There are no reductions for participants who retire after attaining age 55 with 20 years of Eligibility Service or age 60 with 15 years of Eligibility Service.

Disability

Accrued normal retirement benefit, payable without a reduction for early commencement, for the duration of disability.

Effective January 1, 2009, this special disability benefit was eliminated. Benefits for participants who become disabled after this date will be paid according to the vesting provisions of the plan.

Vesting

Any participant who is at least age 22, and leaves employment before age 65 with at least 5 years of vesting service is entitled to a deferred vested pension at age 65. Any participant who leaves employment on or after age 65 with at least 5 years of vesting service is entitled to a vested pension commencing immediately. A participant eligible for early retirement may elect to receive a reduced benefit. The reductions are based on tabular factors for deferred vested participants that vary based on the participant's age at the benefit commencement date.

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Retirement Income Plan
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Preretirement Spouse's Benefits

Eligibility

The spouse of an active participant who dies after becoming eligible for a deferred vested pension.

Benefit

The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date are dependent on the deceased's years of employment as follows:

- a) Fifteen or more years or service pension eligible:
90%¹ of accrued benefit payments commence upon the participant's death without early retirement reductions.
- b) Less than 15 years or not yet service pension eligible:
86%¹ of accrued benefit; payments commence on the deceased's 65th birthday.

Death Benefit

Eligibility

A beneficiary of a Prior Plan Employee if there is no surviving spouse.

Benefit

An amount equal to the participant's employee contributions plus accumulated interest reduced by any benefit payments made to the participant. If death occurs after retirement and the participant did not have an eligible survivor at retirement, then the amount will not be less than the accrued December 31, 1975, annual annuity.

Return of Employee Contributions

A participant who terminates employment and is not eligible for a Service Pension or a Disability Pension may, with spousal consent, elect to receive a single sum payment equal to the Participant's Prior Plan Employee Contributions plus interest on any date between the participant's termination of employment and the participant's benefit commencement date. This single sum payment will reduce the participant's accrued benefit under the plan.

¹ Effective February 13, 2002, the qualified pre-retirement survivor annuity (QPSA) was changed to the joint and 100% survivor annuity from the joint and 50% survivor annuity. Prior to changes effective February 13, 2002, the applicable reductions were 46.5% and 45% for retirements and terminations of employment, respectively, on or after April 21, 1994. For retirements and terminations of employment prior to April 21, 1994 the reductions were 45% and 44%, respectively.

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Normal Form of Payment	Life annuity for single participants, 100% joint and survivor annuity with a pop-up for married participants.
Optional Forms of Payment	50% joint and survivor annuity with a pop-up.
Actuarial Equivalence	Participant's benefit is reduced 14% for 100% joint and survivor annuity with a pop-up and 7% for 50% joint and survivor annuity with a pop-up. For a Service or a Disability Pension, 14% is replaced by 10% and 7% is replaced by 5%.
Cost Of Living Increases	Since January 1, 1982, the following benefit increases for certain retirees and survivors have occurred:

Effective Date	Increase %	Proration Period
Oct. 1, 1982	7.50%	18 months after Mar. 31, 1981
Jan. 1, 1985	5.00%	27 months after Sept. 30, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
July 1, 1991	5.00% ¹	42 months after Dec. 31, 1987
July 1, 1991	6.50% ²	N/A
Jan. 1, 1996	6.00%	Retired Prior to 1991
	4.00%	Retired in 1991
	2.00%	Retired in 1992
	0.00%	Retired after 1992
		Participants Eligible³
Oct. 1, 2000	18.00%	Retired Prior to 1983
	17.00%	Retired in 1983
	Graded down	through 1997
	3.00%	
	0.00%	Retired after 1997
Jan. 1, 2002	15.00% ⁴	N/A ⁵

Transferred Service	In the event of the transfer of a participant in this plan to the Sandia Corporation Pension Security Plan ("PSP"), or from PSP to this plan, the obligation with respect to the employee's pension benefits under this plan or under
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¹ Applies to retirees and survivors whose original date of retirement falls between October 1, 1980 and January 1, 1991.

² Applies to retirees and survivors whose original date of retirement falls before October 1, 1980.

³ Applies to retirees (and survivors) who retire with a service or disability pension. Also retired participants eligible with at least 20 years of service are subject to a minimum monthly benefit of \$500 (\$300 for survivors). The minimum monthly benefit is prorated if service is less than 20 years.

⁴ Plus an increase due to change in QJSA reductions.

⁵ Applies to retirees (and survivors) who retire with a service or disability pension.

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the PSP, as applicable, will be transferred from the pension plan from which the employee transfers to the pension plan to which the employee transfers as soon as administratively possible. Upon the transfer of such obligation, assets shall be transferred in connection with such obligation transferred, as required by and as determined in accordance with applicable IRS rules.

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Definitions

Pensionable Pay

Only an Eligible Employee's base salary or, in the case of an hourly paid Eligible Employee, the amount of base wages; (without including special circumstances). Notwithstanding the foregoing, Pensionable Pay includes non-base compensation awards including Individual Performance Awards, Sandia Awards for Excellence, Special Recognition Awards, promotion and appointment awards, and sign on bonuses. In addition, Pensionable Pay includes incentive compensation awards under the Lockheed Martin Corporation Management Incentive Compensation Plan and the Lockheed Martin Deferred Management Incentive Compensation Plan. Compensation deferred under the Lockheed Martin Deferred Management Incentive Plan is recognized in and for the years such compensation is awarded and deferred.

Average Annual Earnings

The highest average of three consecutive 12 months of Pensionable Pay during the ten-year period ending on the earlier of the participant's termination date or retirement date. The determination of the Average Annual Earnings will be frozen at December 31, 2011.

For retirements on or after October 1, 1993, but prior to December 19, 2000: the highest average of five consecutive 12 months of Pensionable Pay during the ten-year period ending on the earlier of the participant's termination date or retirement date.

Eligibility Service

One year of Service is credited for each plan year in which an employee completes at least 1,000 hours of service.

Benefit Service

All service with the Company excluding periods of break-in-service.

Administrative Expenses

The plan pays administrative expenses for actuarial services, legal services, services for plan administration, and PBGC premiums.

Plan Changes Since the Prior Year

Effective January 1, 2013, the Sandia Corporation Pension Security Plan was merged into the Retirement Income Plan.

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Plan Provisions for the Pension Security Plan

History of the Plan

The contributory pension plan established effective June 1, 1950, by the Sandia Corporation was amended effective January 1, 1967, to permit employees to elect to have a portion of their pension determined on the basis of the performance of a variable annuity fund.

Effective July 1, 1975, the pension plan became noncontributory, the accrual of variable annuity benefits was discontinued, and new Bell System benefit structures adopted. Participants who elected to be participants in the amended plan and consented to the cancellation of their variable annuities are known as "Prior Plan Employees."

On January 1, 1982, the pension plan was divided into the Sandia Corporation Retirement Income Plan (RIP) and the Sandia Corporation Pension Security Plan (PSP). Effective October 1, 1993, Sandia's contract was assumed by Lockheed Martin and PSP pension bands were increased.

Effective January 1, 1998, all regular employees who were not members of a bargaining unit were reclassified as participants under the Retirement Income Plan. Effective January 1, 2000 the following groups were also reclassified under the Retirement Income Plan:

- i. Participants that retired or terminated as regular employees not in a bargaining unit; and
- ii. Beneficiaries of deceased participants that retired, terminated vested, or deceased as regular employees not in a bargaining unit.

During 2007, Sandia adopted an amendment, which was retroactively effective on October 1, 2006 and December 1, 2006, that increased pension band values.

During 2009, Sandia adopted amendments, which retroactively increased pension band values effective on October 1, 2008, and December 1, 2008. The amendments limited participation to employees hired on or before July 1, 2009, for OPEIU, and July 1, 2010, for MTC and SPA. The plan was also amended to eliminate disability benefits for participants who became disabled on or after July 1, 2009, for OPEIU, and July 1, 2010, for MTC and SPA.

Effective July 1, 2010, the plan was amended to limit participation to MTC and SPA employees hired on or before June 30, 2010. The plan was also amended to eliminate disability benefits for MTC and SPA employees who become disabled after July 1, 2010.

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During 2011, the Sandia bargaining agreements with MTC, SPA, and OPEIU approved a plan change, effective January 1, 2013, that would provide benefits under the Sandia Corporation Retirement Income Plan (RIP) benefit formula to bargained employees retroactively and prospectively. That benefit formula consists of a 2% final average pay component through December 31, 2011, and a 2.25% career average pay component beginning on January 1, 2012. All benefits previously accrued under the PSP formula will be protected, as necessary.

Effective January 1, 2013, the Pension Security Plan was merged into the Sandia Corporation Retirement Income Plan.

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Retirement Income Plan
EIN: 850097942 PN: 006

Effective Date	January 1, 1998. Amended and restated January 1, 2008. Last amended effective December 1, 2009. Amended effective January 1, 2013, and merged into the Retirement Income Plan
Plan Year	January 1 through December 31.
Participation	Regular and Limited Term employees in a bargaining unit with one year of service and at least age 21 are eligible to participate. Effective July 1, 2009 (OPEIU), or July 1, 2010 (MTC and SPA), neither a New Hire nor a Post-June 2009 Rehire (OPEIU) nor a Post-June 2010 Rehire (MTC and SPA) is eligible to participate.
Employee Contributions	Contributions, if any, made by a Participant under a Previous Plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a Participant attains age 65 or the fifth anniversary of the Participant's commencement of employment.
Service	Age 50 with 25 years of Eligibility Service, age 55 with 20 years of Eligibility Service, age 60 with 15 years of Eligibility Service, age 65 with 10 years of Eligibility Service or any age with 30 years of Eligibility Service. Only participants who meet these requirements while still in active service are eligible for a Service Retirement.
Early	The same as Service Retirement. Age 55 with 20 years of Service or age 50 with 25 years of Eligibility Service for the purpose of a deferred vested pension.
Disability	Fifteen years of Eligibility Service, provided qualifying disability occurred prior to July 1, 2009 (OPEIU), or July 1, 2010 (MTC and SPA).
Vesting	Five years of Eligibility Service.

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Retirement Benefits
Normal

An individual who first became a pension plan participant after June 30, 1975, or is otherwise not eligible for the prior plan minimum benefit shall have the monthly pension amount determined solely by the following formula (called Formula #4):

I. For Retirements prior to January 1, 2013:

$[(a) \times (b)] + [(c) \times (d)]$ where

(a) equals Pension Band Amount (see below)

(b) equals Benefit Service

(c) equals .001

(d) equals average annual amount of supplemental salary payments (e.g. shift premium) paid to an employee during the last 36 month period.

Pension Band Amount is a monthly dollar amount per year of service which is a function of Pension Band Number, which is in turn a function of job title and classification as shown below:

Office and Professional Employees
International Union (OPEIU) and Metal Trades
Council (MTC)
Retirement On or After¹:

Pension Band	10/1/2007	10/1/2008	10/1/2009	10/1/2010
101	\$37.31	\$38.80	\$40.36	\$41.97
103	40.49	42.11	43.80	45.55
105	43.60	45.34	47.16	49.05
106	45.22	47.03	48.91	50.87
107	46.82	48.69	50.64	52.67
108	48.37	50.31	52.32	54.41
109	49.98	51.98	54.06	56.22
110	51.52	53.58	55.73	57.95
112	54.66	56.85	59.12	61.49
113	56.27	58.52	60.86	63.30
114	60.97	63.41	65.95	68.58
116	60.97	63.41	65.95	68.58
119	65.71	68.34	71.07	73.92
122	70.43	73.25	76.18	79.23

¹ Reflects monthly amounts in effect as of most recent bargaining agreements. Amounts are assumed to increase 4% per year beyond the last known amount.

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Security Police Association (SPA)
Retirement on or After¹:

Pension					
Band	12/1/2008	12/1/2009	12/1/2010	12/1/2011	12/1/2012
107	\$48.46	\$50.40	\$52.42	\$54.51	\$56.15
109	51.73	53.80	55.95	58.19	59.94
113	58.24	60.57	62.99	65.51	67.48
116	63.10	65.63	68.26	70.99	73.12

An individual who is a prior plan employee shall have the pension determined as the greater of the above Formula #4 and Formula #1. Formula #1 is 1% of the first \$3,000 of annual earnings, plus 2% of the excess, for each year of plan participation. Accruals under Formula #1 are suspended as of December 31, 1989.

Former employees of Lockheed Martin Corporation Specialty Components ("Pinellas") and the Lockheed Martin Corporation receive a benefit equal to the above described benefit based on total service (service accrued while a Sandia employee plus service accrued at former company), not less than the accrued regular benefit under Pinellas or Lockheed Martin (whichever applicable) at the date of transfer. In addition, the Pinellas participants receive a benefit based on their Personal and Voluntary Pension Accounts.

II. For Retirements after December 31, 2012, attributable for periods of service beginning on January 1, 2012:

$[(a) \times (b)] + (c)$ where:

(a) equals the employee's Pensionable Pay earned on or after January 1, 2012

(b) equals 2.25%

(c) equals the employee's pension amount determined by formula III (below), but using only the employee's Average Annual Earnings and Benefit Service determined through December 31, 2011.

¹ Reflects monthly amounts in effect as of most recent bargaining agreements. Amounts are assumed to increase 4% per year beyond the last known amount.

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III. For Retirements after December 31, 2012,
attributable for periods of service prior to January 1,
2012:

$[(a) \times (b) \times (c)]$ where:

(a) equals the employee's Average Annual Earnings

(e) Equals 2.0%

(f) Equals Benefit Service as of retirement

Early

For Retirements prior to January 1, 2013:

The accrued normal retirement benefit is reduced 0.5%
for each month that retirement precedes age 55 for
participants who are eligible for Service Retirement and
have less than 30 years of Eligibility Service.

For Retirements after December 31, 2012:

The accrued normal retirement benefit calculated using
Formula II and III above is reduced 1/3% for each month
that retirement precedes age 62.

Disability

Accrued normal retirement benefit, payable without a
reduction for early commencement.

Effective July 1, 2009, for OPEIU, and July 1, 2010, for
MTC and SPA, this special disability benefit was
eliminated. Benefits for participants who become
disabled after these dates will be paid according to the
vesting provisions of the plans.

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Vesting

Any participant who is at least age 22, and leaves employment before age 65 with at least 5 years of vesting service is entitled to a deferred vested pension at age 65. Any participant who leaves employment on or after age 65 with at least 5 years of vesting service is entitled to a vested pension commencing immediately. A participant eligible for early retirement may elect to receive a reduced benefit. The reductions are based on tabular factors for deferred vested participants that vary based on the participant's age at the benefit commencement date.

Preretirement Spouse's Benefits
Eligibility

The spouse of an active participant who dies after becoming eligible for a deferred vested pension.

Benefit

The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date are dependent on the deceased's years of employment as follows:

- a) Fifteen or more years or service pension eligible:
90%¹ of accrued benefit payments commence upon the participant's death without early retirement reductions
- b) Less than 15 years or not yet service pension eligible:
86%¹ of accrued benefit; payments commence on the deceased's 65th birthday.

¹ Effective February 13, 2002, the qualified pre-retirement survivor annuity (QPSA) was changed to the joint and 100% survivor annuity from the joint and 50% survivor annuity. Prior to changes effective February 13, 2002, the applicable reductions were 46.5% and 45% for retirements and terminations of employment, respectively, on or after April 21, 1994. For retirements and terminations of employment prior to April 21, 1994 the reductions were 45% and 44%, respectively.

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Death Benefit

Eligibility

A beneficiary of a Prior Plan Employee if there is no surviving spouse.

Benefit

An amount equal to the participant's employee contributions plus accumulated interest reduced by any benefit payments made to the participant. If death occurs after retirement and the participant did not have an eligible survivor at retirement, then the amount will not be less than the accrued December 31, 1975, annual annuity.

Return of Employee Contributions

A participant who terminates employment and is not eligible for a Service Pension or a Disability Pension may, with spousal consent, elect to receive a single sum payment equal to the Participant's Prior Plan Employee

Contributions plus interest on any date between the participant's termination of employment and the participant's benefit commencement date. This single sum payment will reduce the participant's accrued benefit under the plan.

Normal Form of Payment

Life annuity for single participants, 100% joint and survivor annuity with a pop-up for married participants.

Optional Forms of Payment

50% joint and survivor annuity with a pop-up.

Actuarial Equivalence

Participant's benefit is reduced 14% for 100% joint and survivor annuity with a pop-up and 7% for 50% joint and survivor annuity with a pop-up. For a Service or a Disability Pension, 14% is replaced by 10% and 7% is replaced by 5%.

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Retirement Income Plan
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Cost Of Living Increases

Since January 1, 1982, the following benefit increases for certain retirees and survivors have occurred:

Effective Date	Increase %	Pro-ration Period
Jan. 1, 1983	7.50%	18 months after June 30, 1981
Jan. 1, 1985	4.50%	24 months after Dec. 31, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
Jan. 1, 1991	5.00%	36 months after Dec. 31, 1987
Participants Eligible¹		
Jan. 1, 1996	6.00%	Retired prior to 1991
	4.00%	Retired in 1991
	2.00%	Retired in 1992
	0.00%	Retired after 1992
Participants Eligible²		
Oct. 1, 2000	18.00%	Retired prior to 1983
	17.00% grading down to 3.00%	Retired in 1983 through 1997
	0.00%	Retired after 1997
Jan. 1, 2002	15.00% ³	N/A ⁴

Transferred Service

In the event of the transfer of a participant in this plan to the Sandia Corporation Retirement Income Plan (RIP), or from RIP to this plan, the obligation with respect to the employee's pension benefits under this plan or under the RIP, as applicable, will be transferred from the pension plan from which the employee transfers to the pension plan to which the employee transfers as soon as administratively possible. Upon the transfer of such obligation, assets shall be transferred in connection with such obligation transferred, as required by and as determined in accordance with applicable IRS rules.

¹ Applies to retirees (and survivors) who retired with a service or disability pension.

² Applies to retirees (and survivors) who retire with a service or disability pension. Also, retired participants eligible with at least 20 years of service are subject to a minimum monthly benefit of \$500 (\$300 for survivors). The minimum monthly benefit is prorated if service is less than 20 years.

³ Plus an increase, effective August 1, 2002, due to change in QJSA reductions.

⁴ Applies to retirees (and survivors) who retire with a service or disability pension before August 1, 2002.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
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Definitions

Pensionable Pay

Only an Eligible Employee's base salary or, in the case of an hourly paid Eligible Employee, the amount of base wages; (without including special circumstances). Notwithstanding the foregoing, Pensionable Pay includes non-base compensation awards including Individual Performance Awards, Sandia Awards for Excellence, Special Recognition Awards, promotion and appointment awards, and sign on bonuses. In addition, Pensionable Pay includes incentive compensation awards under the Lockheed Martin Corporation Management Incentive Compensation Plan and the Lockheed Martin Deferred Management Incentive Compensation Plan. Compensation deferred under the Lockheed Martin Deferred Management Incentive Plan is recognized in and for the years such compensation is awarded and deferred.

Average Annual Earnings

The highest average of three consecutive 12 months of Pensionable Pay during the ten-year period ending on the earlier of the participant's termination date or retirement date. The determination of the Average Annual Earnings will be frozen at December 31, 2011.

Eligibility Service

One year of service is credited for each plan year in which an employee completes at least 1,000 hours of service.

Benefit Service

All service with the Company excluding periods of break-in-service.

Administrative Expenses

The plan pays administrative expenses for actuarial services, legal services, services for plan administration, and PBGC premiums.

Plan Changes Since the Prior Year

The funding valuation reflects the following plan changes:

Effective January 1, 2013, the Sandia Corporation Pension Security Plan was merged into the Retirement Income Plan

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
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Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

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

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
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Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following non-prescribed assumption changes:

- A change in the salary scale assumption for the Retirement Income Plan.
- A change in the disability rates assumption.

These changes were made to better reflect the anticipated plan experience. Neither of these assumption changes reduced the funding shortfall by more than the thresholds stated in Internal Revenue Code Section 430(h)(5); as such, approval of the Commissioner is not required.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Income Plan
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Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2013

Attained Age	Number of Participants and Average Compensation									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25		12	1							
25-29		68 \$85,061	102 \$81,321	4						
30-34		82 \$100,617	353 \$98,466	178 \$98,116	5					
35-39		61 \$88,283	339 \$101,976	284 \$106,631	23 \$106,737	5				
40-44		32 \$103,926	216 \$95,980	327 \$110,986	97 \$122,772	24 \$106,645				
45-49		32 \$79,390	238 \$95,426	275 \$102,762	175 \$135,964	190 \$123,234	71 \$128,423			
50-54		32 \$93,212	216 \$93,340	265 \$100,750	189 \$118,405	334 \$130,525	386 \$136,207	129 \$125,218	1	
55-59		16	120 \$89,050	202 \$93,798	121 \$122,049	179 \$122,506	295 \$126,743	249 \$133,819	107 \$113,262	
60-64		6	73 \$94,839	126 \$87,328	53 \$112,081	71 \$107,538	91 \$118,779	93 \$147,506	61 \$149,725	9
65-69		1	15	28 \$98,548	11	13	10	9	11	6
70+			4	2	5	4	2	1	3	13

N-6,755

Attachment to 2013 Form 5500
Schedule H, line 4i - Schedule of Assets (Held at End of Year)

Plan Name SANDIA CORPORATION RETIREMENT INCOME PLAN

EIN: 85-0097942

Plan Sponsor's Name SANDIA CORPORATION

PN: 006

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value.	(d) Cost	(e) Current value
	PRUDENTIAL INSURANCE	SHORT TERM FUND INTEREST-BEARING CASH ACCOUNT, VARIABLE INTEREST, 1,890,976 UNITS AT 12/31/13	25,388,026	25,388,026
	PRUDENTIAL INSURANCE	CONSERVATIVE STOCK FUND COMMON STOCK ACCOUNT, 25,650 UNITS AT 12/31/13	608,355	2,585,853
	PRUDENTIAL INSURANCE	UNALLOCATED INSURANCE CONTRACT VARIABLE RATE, 6.7% AT 12/31/13	22,908,498	22,908,498
	INVESTMENTS HELD AT NORTHERN TRUST	SEE ATTACHED SCHEDULE	4,288,754,935	5,715,330,554