Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code).

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

OMB Nos. 1210-0110
1210-0089

2014

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
SANDIA CORPORATION RETIREMENT INCOME PLAN

1b Three-digit plan number (PN) ▶ 006

1c Effective date of plan 06/01/1950

2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan)
SANDIA CORPORATION

P.O. BOX 5800, MAIL STOP 1382
ALBUQUERQUE, NM 87185-1382

2b Employer Identification Number (EIN)
85-0097942

2c Plan Sponsor's telephone number
505-845-8350

2d Business code (see instructions)
541700

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2015	LEAH MITCHELL
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2015	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

EMPLOYEE BENEFITS COMMITTEE OF SANDIA CORPORATION

PO BOX 5800, MS 1382
ALBUQUERQUE, NM 87185-1382

3b Administrator's EIN: 85-0097942

3c Administrator's telephone number: 505-845-8350

4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:

a Sponsor's name

4b EIN

4c PN

5	Total number of participants at the beginning of the plan year	**5**	16049
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	6508
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	6223
b	Retired or separated participants receiving benefits	**6b**	6342
c	Other retired or separated participants entitled to future benefits	**6c**	2188
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	14753
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	1108
f	Total. Add lines **6d** and **6e**.	**6f**	15861
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)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] 1 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

Part III	**Form M-1 Compliance Information (to be completed by welfare benefit plans)**

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

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

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

11c Enter the Receipt Confirmation Code for the 2014 Form M-1 annual report. If the plan was not required to file the 2014 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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.

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	009007	15861	01/01/2014	12/31/2014

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	21927121
5	Current value of plan's interest under this contract in separate accounts at year end	5	24619612

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

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

(3) ☐ other (specify) ▶

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

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

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

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

b	Balance at the end of the previous year			7b	22908498
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)	1758301		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)	942739		
	▶ MARKET VALUE CREDIT				
	(6) Total additions			7c(6)	2701040
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	25609538
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	3562662		
	(2) Administration charge made by carrier	7e(2)	119755		
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	3682417
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	21927121

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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

▶ **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
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 or 5500-SF
SANDIA CORPORATION

D Employer Identification Number (EIN)
85-0097942

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2014

2 Assets:

a Market value	**2a**	4958930298
b Actuarial value	**2b**	4811529046

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	7387	2387551074	2387551074
b For terminated vested participants	2154	112019467	112019467
c For active participants	6508	1578699002	1661978536
d Total	16049	4078269543	4161549077

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**	6.51%
6 Target normal cost	**6**	93387982

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary

09/21/2015
Date

BRIAN P. LEVINE
Type or print name of actuary

14-06424
Most recent enrollment number

HEWITT ASSOCIATES LLC
Firm name

214-989-2661
Telephone number (including area code)

2711 NORTH HASKELL AVENUE
SUITE 800
DALLAS, TX 75204
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	57595567	202973564
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	57595567	202973564
10	Interest on line 9 using prior year's actual return of 8.35%	4809230	16948293
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		161466853
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.69 %		10802132
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		172268985
	d Portion of (c) to be added to prefunding balance		172268985
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	62404797	392190842

Part III Funding Percentages

14	Funding target attainment percentage	14	104.69 %
15	Adjusted funding target attainment percentage	15	115.61 %
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	104.78 %
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
08/27/2014	79701				
04/06/2015	150000000				
			Totals ► 18(b)	150079701	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	138615433

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.99 %	6.32 %	6.99 %	☐ 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**	93387982
b Excess assets, if applicable, but not greater than line 31a	**31b**	93387982

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

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

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

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	138615433

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

a Total (excess, if any, of line 37 over line 36)	**38a**	138615433
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 C (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Service Provider Information

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

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

OMB No. 1210-0110

2014

This Form is Open to Public Inspection.

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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)

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).. . . . . [X] 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

PRUDENTIAL INSURANCE COMPANY

22-1211670

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

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

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

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

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

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

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

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

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

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

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

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

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

PRUDENTIAL INSURANCE COMPANY

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 19 21 28 52 62 68	TRUSTEE	369962	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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?
19 21 50 62 99	TRUSTEE	601667	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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 52 68	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	1606378	Yes [ ] No [X]

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

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

NISA INVESTMENT ADVISORS LLC

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 51 68	NONE	1285695	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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?
28 51 68 99	NONE	129380	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

RUSSELL INVESTMENTS

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 50	NONE	450469	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

ARONSON & JOHNSON & ORTIZ, LP

23-2312104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	568272	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PYRAMIS GLOBAL ADVISORS TRUST CO

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 51	NONE	912655	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DIMENSIONAL FUND ADVISORS LP

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 51 52 68	NONE	371063	Yes [X] No [ ]	Yes [X] No [ ]	300440	Yes [ ] No [X]

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

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

PACIFIC INVESTMENT MGMT COMPANY

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 51 68	NONE	1519795	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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 51 68	NONE	1453604	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

BLACKROCK

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 99	NONE	1071677	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

SANDIA CORPORATION

85-0097942

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35 50	EMPLOYER	1223861	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HARDING LOEVNER EM COL INV FD

27-6075499

(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 52	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	1636898	Yes [ ] No [X]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2014

This Form is Open to Public Inspection.

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

A Name of plan
SANDIA CORPORATION RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
SANDIA CORPORATION

D Employer Identification Number (EIN)
85-0097942

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

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
22-1211670-044	P	21985373

a Name of MTIA, CCT, PSA, or 103-12 IE: CONSERVATIVE STOCK FD (CORE EQUITY)

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
22-1211670-007	P	2634239

a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE SHORT-TERM INV FD

b Name of sponsor of entity listed in (a): NORTHERN TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-084	C	8033868

a Name of MTIA, CCT, PSA, or 103-12 IE: CF BLACKROCK RUSSELL 3000 INDEX FD

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

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)
94-3302956-001	C	287940629

a Name of MTIA, CCT, PSA, or 103-12 IE: CF HARDING LOEVNER EM COLTV INV FD

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
27-6075499-002	C	178306380

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI CANADA INDX SEC LEND F

b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-0337987-125	C	25844671

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI CANADA SMALL CAP INDX

b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-0337987-078	C	4110233

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MCSI EAFE INDX SEC LEND F

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) 242209314

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI EAFE SM CAP INDX SL FD

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) 35079109

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SILCHESTER INTL VAL EQUITY GR TR

b Name of sponsor of entity listed in (a): SILCHESTER INTERNATIONAL INVESTOR INC

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) 276094048

a Name of MTIA, CCT, PSA, or 103-12 IE: CF DFA US SMALL CAP TR

b Name of sponsor of entity listed in (a): DIMENSIONAL FUND ADVISORS LP

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) 108662109

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	175000000	150000000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	47590965	69219651
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	24744327	37851032
(2) U.S. Government securities	1c(2)	140460022	525365100
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1144919353	1264802323
(B) All other	1c(3)(B)	840510972	1071234113
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	511088552	396169730
(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	781524204
(10) Value of interest in pooled separate accounts	1c(10)	27973879	24619612
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	456427107	384756157
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	613819189	747118161
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	22908498	21927121
(15) Other	1c(15)	371308453	601649329

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	5350997497	6076236533
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	2266597	3126702
i Acquisition indebtedness	1i		
j Other liabilities	1j	389111832	642938024
k Total liabilities (add all amounts in lines 1g through1j)	1k	391378429	646064726
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	4959619068	5430171807

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)	150079701	
(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)		150079701
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	95295	
(B) U.S. Government securities	2b(1)(B)	10867759	
(C) Corporate debt instruments	2b(1)(C)	106986355	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2793634	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		120743043
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	6420348	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	34722780	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		41143128
(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)	338882595	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		338882595

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		7889514
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		1203499
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-65042
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		64432128
c Other income	2c		4848060
d Total income. Add all **income** amounts in column (b) and enter total	2d		729156626
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	241854644	
(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)		241854644
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)	514636	
(3) Investment advisory and management fees	2i(3)	9793983	
(4) Other	2i(4)	6616979	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		16925598
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		258780242
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		470376384
l Transfers of assets:			
(1) To this plan	2l(1)		176355
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

(1) [X] 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 [X] 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:

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

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

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? If "Yes," enter the amount of any plan assets that reverted to the employer this year..... ☐ **Yes** ☒ **No** **Amount:**

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

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

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

Part V Trust Information (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

2014

This Form is Open to Public Inspection.

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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 Distributions

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 22-1211670

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 0

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

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☒ **No**

Part IV ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 a Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of 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: 41% Investment-Grade Debt: 59% 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, 2014 and 2013
With Report of Independent Auditors

SANDIA CORPORATION RETIREMENT INCOME PLAN
For the Years Ended December 31, 2014 and 2013

TABLE OF CONTENTS

	Page(s)
REPORT OF INDEPENDENT AUDITORS	1–3
FINANCIAL STATEMENTS	
Statements of Net Assets Available for Benefits	4
Statements of Changes in Net Assets Available for Benefits	5
Notes to Financial Statements	6–21
SUPPLEMENTAL SCHEDULES	
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)	22–91
Schedule H, Line 4(j)—Schedule of Reportable Transactions	92–95

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.

Mitchell & Titus, LLP
1101 New York Avenue, NW
Washington, DC 20005

Tel: +1 202 293 7500
Fax: +1 202 465 3149
mitchelltitus.com

REPORT OF INDEPENDENT AUDITORS

Sandia Investment Committee
Retirement Income Plan

Report on the Financial Statements

We have audited 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, 2014 and 2013, and the related statements of changes in net assets available for benefits for the years ended December 31, 2014 and 2013 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 for the 2014 Financial Statements

Our responsibility is to express an opinion on the 2014 financial statements based on our audit. We conducted our audit in accordance with auditing standards generally accepted in the United States. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement.

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

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

Mitchell &Titus

Auditor's Responsibility for the 2013 Financial Statements

Our responsibility is to express an opinion on the 2013 financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States. Because of the matter described in the Basis for Disclaimer of Opinion on the 2013 Financial Statements 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 on the 2013 Financial Statements

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 certified investment information described in Note 4 was excluded from the scope of our audit of the 2013 financial statements, except for comparing such information with the related information included in the financial statements.

Opinion on the 2014 Financial Statements

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Sandia Corporation Retirement Income Plan at December 31, 2014, and the changes in its net assets available for benefits for the year then ended, and the financial status of the Sandia Corporation Retirement Plan at December 31, 2013, and the changes in its financial status for the year then ended, in conformity with U.S. generally accepted accounting principles.

Disclaimer of Opinion on 2013 Financial Statements

Because of the significance of the matter described in the Basis for Disclaimer of Opinion on the 2013 Financial Statements 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 the 2013 financial statements.

Supplemental Schedules

Our 2014 audit was conducted for the purpose of forming an opinion on the financial statements as a whole. The accompanying supplemental schedules of assets (held at end of year) as of December 31, 2014, 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. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and

Mitchell &Titus

other additional procedures in accordance with auditing standards generally accepted in the United States. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements as a whole.

Report on Compliance of Form and Content of the 2013 Financial Statements with Department of Labor's Rules and Regulations

The form and content of the information included in the 2013 financial statements, 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

July 27, 2015

SANDIA CORPORATION RETIREMENT INCOME PLAN
Statements of Net Assets Available for Benefits
As of December 31, 2014 and 2013

	2014	2013
ASSETS		
Assets held in insurance company pooled separate accounts, at fair value		
Short-term fund	$ 21,985,373	$ 25,388,026
Conservative stock fund	2,634,239	2,585,853
	24,619,612	27,973,879
Assets held in unallocated insurance contract, (fixed dollar account)	21,927,121	22,908,498
Investments		
Common stocks	396,169,730	511,088,552
Fixed income	2,868,426,209	2,134,666,278
Derivatives	3,947,747	1,798,466
Cash and cash equivalents	37,851,032	24,744,327
Common/collective trusts	781,524,204	974,246,180
103-12 entities	384,756,157	456,427,107
Mutual funds	747,118,161	613,819,189
Total investments	5,266,339,973	4,767,672,476
Investments held as collateral on securities on loan	590,676,909	362,193,602
Receivables		
Contributions from employer	150,000,000	175,000,000
Accrued income	33,776,283	29,482,030
Due from brokers for sale of securities	17,065,220	11,983,924
Receivable for currency forward contract	18,378,148	6,125,011
Total assets	6,076,236,533	5,352,457,043
LIABILITIES		
Administrative expenses payable	3,126,702	2,266,596
Collateral of securities on loan	590,676,909	362,193,602
Due to broker for securities purchased	31,382,547	19,558,517
Payable for foreign currency forward	18,224,524	6,173,399
Derivatives	2,654,044	2,645,860
Total liabilities	646,064,726	392,837,974
Net assets available for benefits	$ 5,430,171,807	$ 4,959,619,069

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

SANDIA CORPORATION RETIREMENT INCOME PLAN
Statements of Changes in Net Assets Available for Benefits
For the Years Ended December 31, 2014 and 2013

	2014	2013
ADDITIONS		
Investment income		
Interest and dividend income	$ 166,733,602	$ 127,771,753
Net appreciation in fair value of pooled separate accounts	1,203,499	2,284,426
Net appreciation in fair value of investments	411,139,195	250,165,407
Total investment income	579,076,296	380,221,586
Sponsor contributions	150,079,701	175,211,862
Transfers from LMC Retirement Program	176,355	356,996
Other	628	6,839
Total additions	729,332,980	555,797,283
DEDUCTIONS		
Benefit payments	241,854,644	236,572,743
Administrative expenses	16,925,598	13,439,994
Transfers to LMC Retirement Program	-	110,869
Total deductions	258,780,242	250,123,606
Net increase	470,552,738	305,673,677
Net assets available for benefits		
Beginning of year	4,959,619,069	4,653,945,392
End of year	$ 5,430,171,807	$ 4,959,619,069

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

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 and Security Police Association represented employees hired on or after July 1, 2010.

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 2014 and 2013. Sandia Corporation may, at its discretion, contribute amounts in excess of the minimum required contribution.

The Sponsor made contributions of $150,079,701 and $175,211,862 for the years ended December 31, 2014 and 2013, 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 2.10% and 1.04% for the years ended December 31, 2014 and 2013, respectively, were $1,605,014 and $1,578,621 at January 1, 2014 and 2013, respectively.

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

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 pays 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.

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.

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.

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

Plan Termination *(continued)*

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.

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, less funds used to pay retirement benefits and administrative expenses. These investments are carried at contract value, which approximates fair value.

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

Investment Contracts *(continued)*

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

Investments held directly by the Plan 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.

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

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, 2014 and 2013, 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, 2014 and 2013 as indicated below.

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

Derivative Instruments *(continued)*

	2014		2013	
	Notional Amount	Amount Included in Fair Value of Asset	Notional Amount	Amount Included in Fair Value of Asset
Cash and cash equivalents				
Futures contracts	$(206,577,900)	$ -	$ 20,447,803	$ -
Foreign currency				
Forward contracts–Payable	-	(18,224,524)	-	(6,173,398)
Forward contracts–Receivable	-	18,378,148	-	6,125,010
Fixed income				
Futures contracts	18,291,484	-	(4,249,609)	-
Alternative investments				
Swaps contracts	-	1,951,124	-	1,180,420
Options contracts	-	1,386,963	-	279,126
Forward contracts	-	609,660	-	338,920
Derivatives Assets	-	3,947,747	-	1,798,466
Derivatives Liabilities	-	(2,654,044)	-	(2,645,860)
Net Derivatives	$ -	$ 1,293,703	$ -	$ (847,394)

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 benefits 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.

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

Risks and Uncertainties *(continued)*

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.

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, 2014, 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 (Enter date given by auditors), 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.

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

Accounting Standards

In May 2015, the Financial Accounting Standards Board (FASB) issued new guidance that eliminates the current requirement to categorize within the fair value hierarchy investments with fair values measured at net asset value (NAV) using the practical expedient in Accounting Standards Codification (ASC) 820 "Fair Value Measurement". The new guidance will require entities to disclose the fair values of such investments as a reconciling item between the balance sheet amounts and the amounts reported in the fair value hierarchy table. Entities will be required to continue to disclose information describing the nature and risks of the investments measured using the NAV practical expedient. The new disclosures are required for the Plan beginning on January 1, 2017. Early adoption is permitted. The new guidance only impacts footnote disclosures and will not impact the financial statements.

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.

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

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% (6.5% in 2013) for the year ended December 31, 2014, (b) a change in the mortality assumption from the 2013 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e) to the RP-2014 Fully Generational Mortality Table using MP-2014 Projection Scale for employees and healthy annuitants and the RP-2014 Fully Generational Disabled Retirement Mortality Table using MP-2014 Projection Scale for disabled participants, 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.

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

	December 31, 2014
Vested benefits of participants currently receiving payments	$ 2,495,447,183
Other vested benefits	1,817,538,193
Non-vested benefits	80,127,298
Total	$ 4,393,112,674

The net change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2013 is the result of the following:

Change in actuarial assumptions and methods	$ 254,589,482
Interest Accumulation	253,964,731
Benefits accrued	97,723,163
Benefits paid	(236,899,446)
Net increase	369,377,930
Actuarial present value of accumulated plan benefits	
Beginning of year	4,023,734,744
End of year	$ 4,393,112,674

NOTE 4 INVESTMENTS

All investment information disclosed in the accompanied financial statements and supplemental schedules, including investments held at December 31, 2013, and net appreciation (depreciation) in fair value of investments, interest, and dividends for the year ended December 31, 2013, 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.

The following table presents the fair value of investments in the Plan as of December 31.

	2014	2013
Short-term fund	$ 21,985,373	$ 25,388,026
Conservative stock fund	2,634,239	2,585,853
Fixed dollar account	21,927,121	22,908,498
Equity		
U.S. equity securities	393,294,416	507,912,830
International equity securities	2,875,314	3,175,722
Fixed income		
Government debt securities	525,365,100	140,460,022
Corporate debt securities	2,336,036,436	1,985,430,325
Other fixed income	7,024,673	8,775,931
Derivatives	3,947,747	1,798,466
Common/collective trusts	781,524,204	974,246,180
103-12 entities	384,756,157	456,427,107
Mutual funds	747,118,161	613,819,189
Cash and cash equivalents	37,851,032	24,744,327
Total investments	$ 5,266,339,973	$ 4,767,672,476

NOTE 4 INVESTMENTS *(continued)*

Investment income for the year ended December 31, 2014 was as follows.

	2014	2013
Investment income		
Net appreciation (depreciation) in fair value of pooled separate accounts	$ 1,203,499	$ 2,284,426
Net appreciation (depreciation) in the fair value of investments		
Equity		
U.S. equity securities	36,483,375	175,169,197
International equity securities	945,798	(16,319,116)
Fixed income		
Corporate debt securities	220,378,428	(171,267,272)
Government debt securities	66,807,816	(45,264,280)
Other fixed income	6,442,121	5,853,964
Derivatives	7,344,223	(308,368)
103-12 entities	(65,042)	131,995,751
Mutual funds	64,432,128	(45,060,323)
Common/collective trusts	7,889,514	215,414,235
Cash and cash equivalents	480,834	(48,381)
Total	412,342,694	252,449,833
Dividend income	41,143,128	35,975,580
Interest income	120,743,043	90,329,828
Other investment income	4,847,432	1,466,345
Total investment income of the Plan	$ 579,076,297	$ 380,221,586

The fair value of individual investments that represented 5% or more of the Plan's net assets available for benefits as of December 31, 2014 and 2013 are as follows:

	2014	2013
BlackRock Russell 3000 Index Fund	$ 287,940,629	$ 255,645,372
Harding Loevner EM Coll Inv Fund		254,239,393
Silchester International Value Fund	276,094,048	280,223,643
SSGA MSCI EAFE Index Funds		363,302,134
PIMCO Long Corporate Bond	647,101,436	572,136,441

NOTE 4 INVESTMENTS *(continued)*

In 2014, the Plan participated in a securities lending program under which securities of the Trust are 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, 2014 and 2013 was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2014 and 2013 was invested in a separate account and a commingled fixed-income fund, respectively. There are limitations on the aggregate fair value of securities that may be loaned to any one broker and to all brokers as a group. At December 31, 2014 and 2013, loaned securities had a fair value of $577,387,037 and $354,265,729, 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.

For the Years Ended December 31, 2014 and 2013	Gross Amounts of Recognized Liabilities	Net Amount of Liabilities Presented in the Financial Statements	Gross Amounts not Offset in the Financial Statements	Net Amount
2014	$590,676,909	$590,676,909	$577,387,037	$13,289,872
2013	$362,193,602	$362,193,602	$354,265,729	$7,927,873

Cash received as collateral for securities loaned at December 31, 2014 and 2013 totaled $575,299,596 and $349,846,160, 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, 2014 and 2013 totaled $15,377,313 and $12,347,442, respectively. These funds were invested in a separate account which held Treasury notes at December 31, 2014 and 2013. The securities were valued at fair value. Such investments were considered Level 2 investments.

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, 2014 and 2013.

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.

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.

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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 investments are comprised of put options and bond futures that are valued based on quoted market prices. The Level 2 investments are comprised of put and call options, swap assets and swap liabilities, and forward contracts 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).

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.

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

Cash and cash equivalent derivatives valued at $37,851,032 and $71,463, respectively, 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, 2014 were as follows:

	Level 1	Level 2	Level 3	Total
Pooled separate accounts	$ -	$ 24,619,612	$ -	$ 24,619,612
Assets held in unallocated insurance contract	-	-	21,927,121	21,927,121
Equities				
U.S. equity securities	393,294,416	-	-	393,294,416
International equity securities	2,875,314	-	-	2,875,314
Fixed income				
Government debt securities	-	525,365,100	-	525,365,100
Corporate debt securities	-	2,336,036,436	-	2,336,036,436
Other fixed income	-	7,024,673	-	7,024,673
Derivatives	145,750	3,730,534	-	3,876,284
Common/collective trusts	-	781,524,204	-	781,524,204
103-12 entities		384,756,157	-	384,756,157
Mutual funds	-	747,118,161	-	747,118,161
Total	$ 396,315,480	$ 4,810,174,877	$ 21,927,121	$ 5,228,417,478

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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
Equities				
U.S. equity securities	507,912,830	-	-	507,912,830
International equity securities	3,175,722	-	-	3,175,722
Fixed income				
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	1,519,340		1,798,466
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	$ 511,367,678	$ 4,206,006,112	$ 22,908,498	$ 4,742,928,149

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, 2014:

The Plan's Level 3 Asset Reconciliation
Year Ended December 31, 2014

Balance, beginning of year	$ 22,908,498
Realized gains/(losses)	942,739
Income	1,758,301
Disbursements	(3,562,661)
Fees	(119,755)
Balance, end of year	$ 21,927,122

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The tables below set forth a summary of changes in the fair value of Other Investments (managed by Prudential) 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	$ 22,908,498

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 2014 and 2013, the Plan paid Prudential $24,918 and 23,742 in trustee and transactional fees, respectively. The Plan also owed the trustee $489,717 and $463,066 in fees as of December 31, 2014 and 2013, respectively.

SUPPLEMENTAL SCHEDULE

SANDIA CORPORATION RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)
As of December 31, 2014

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
**Pooled separate accounts with Prudential Insurance Company of America*			
Short-term fund	Interest-bearing cash account, variable interest, 1,638,786 units at 12/31/14	$ 21,985,373	$ 21,985,373
Conservative stock fund	Common stock account, 23,394 units at 12/31/14	583,409	2,634,239
*Unallocated insurance contract with Prudential Insurance Company of America	Variable rate, 6.95% at 12/31/14	21,927,121	21,927,121
Investments held at Northern Trust	See attached schedule	4,574,490,968	5,219,793,240
		$4,618,986,871	$5,266,339,973

*Party-in-interest.

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
267,640	313,875	#REORG/ALLIANT NAME CHANGE ORBITAL ATK, INC 2915AD1 02-10-2015	2,700.00
499,157	549,064	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1FAZ9 4-6-15	430,000.00
796,422	842,750	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1FAZ9 4-6-15	660,000.00
1,901,716	1,980,223	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1GA39 4-6-15	1,580,000.00
1,275,966	1,321,907	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1KA49 4-6-15	990,000.00
2,485,642	2,763,988	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1KA49 4-6-15	2,070,000.00
803,792	880,017	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1PA99 4-6-15	585,000.00
1,450,133	1,527,037	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1EA19 4-6-15	1,170,000.00
1,611,137	1,696,708	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1EA19 4-6-15	1,300,000.00
425,406	469,041	1345 AVE OF THE 5.27799987793% DUE 08-10-2035	400,000.00
807,645	818,686	1ST UN CORP BD STEP UP 08-01-2026	620,000.00
559,558	611,951	21ST CENTY FOX 4.75% DUE 09-15-2044	560,000.00
1,546,267	1,845,337	21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG	1,550,000.00
1,748,862	1,826,054	ABBVIE INC 4.4% DUE 11-06-2042	1,770,000.00
3,717,680	3,863,600	ABBVIE INC 4.4% DUE 11-06-2042	3,745,000.00
1,370,701	1,470,414	ACE INA HLDG INC 4.15% DUE 03-13-2043	1,400,000.00
1,567,532	1,598,209	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	1,575,000.00
2,843,946	2,942,734	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	2,900,000.00
802,961	818,246	ACTAVIS INC 4.625% DUE 10-01-2042	835,000.00
1,475,070	1,518,899	ACTAVIS INC 4.625% DUE 10-01-2042	1,550,000.00
2,193,788	2,278,460	ADT CORP 4.875% DUE 07-15-2042	3,079,000.00
1,787,106	1,949,832	AES CORP COM	141,600.00
1,085,395	1,199,205	AETNA INC	13,500.00
4,147,926	5,054,427	AETNA INC	56,900.00
170,705	180,860	AETNA INC 4.125% DUE 11-15-2042	180,000.00
1,407,214	1,446,879	AETNA INC 4.125% DUE 11-15-2042	1,440,000.00
796,648	813,153	AETNA INC NEW 3.5% DUE 11-15-2024 REG	800,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
673,380	744,263	AETNA INC NEW 4.75% DUE 03-15-2044	675,000.00
861,611	916,762	AGL CAP CORP 4.4% DUE 06-01-2043	870,000.00
1,743,315	1,844,061	AGL CAP CORP 4.4% DUE 06-01-2043	1,750,000.00
363,142	394,242	AGRIUM INC 5.25% DUE 01-15-2045	365,000.00
867,794	855,404	AGRIUM INC 6.125% DUE 01-15-2041	721,000.00
278,693	268,833	ALABAMA PWR CO 4.1 DUE 01-15-2042	260,000.00
1,081,324	1,144,362	ALABAMA PWR CO 4.15% DUE 08-15-2044	1,090,000.00
1,230,130	1,301,843	ALABAMA PWR CO 4.15% DUE 08-15-2044	1,240,000.00
4,464,180	4,724,429	ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000.00
1,074,719	1,025,468	ALABAMA PWR CO 5.2% DUE 06-01-2041	850,000.00
606,932	1,260,936	ALASKA AIR GROUP INC COM	21,100.00
1,470,200	1,858,536	ALASKA AIR GROUP INC COM	31,100.00
370,000	392,115	ALCOA INC 5.125% DUE 10-01-2024	370,000.00
1,068,021	1,021,613	ALCOA INC COM STK	64,700.00
199,824	204,807	ALEXANDRIA REAL 4.5 DUE 07-30-2029	200,000.00
111,213	120,510	ALLEGHANY CORP DEL COM	260.00
224,343	381,096	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	10,050.00
1,659,078	1,722,120	ALLISON TRANSMISSION HOLDING	50,800.00
1,118,430	1,241,272	ALLSTATE CORP 4.5% DUE 06-15-2043	1,125,000.00
1,096,114	1,173,175	ALLSTATE CORP COM	16,700.00
1,700,505	2,943,475	ALLSTATE CORP COM	41,900.00
780,000	821,925	ALLSTATE CORP FLTG RT 5.75% DUE 08-15-2053	780,000.00
1,131,375	1,106,438	ALLSTATE CORP FLTG RT 5.75% DUE 08-15-2053	1,050,000.00
2,391,864	2,491,500	ALLSTATE CORP JR SUB DEB FIXED TO FLTG SER A DUE 05-15-2057/05-10-2007 REG	2,265,000.00
1,748,396	1,619,428	ALLTEL CORP 7.875% DUE 07-01-2032	1,100,000.00
708,102	755,840	ALLY FINL INC COM	32,000.00
167,330	168,891	ALTRIA GROUP INC 10.2% DUE 02-06-2039	97,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,065,101	1,183,514	ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,235,000.00
1,316,639	1,461,424	ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,525,000.00
2,088,112	2,373,393	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	2,085,000.00
2,265,309	2,589,673	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	2,275,000.00
517,563	655,291	ALTRIA GROUP INC COM	13,300.00
1,983,500	2,099,476	AMAZON COM INC 4.8% DUE 12-05-2034	2,000,000.00
2,638,367	2,760,811	AMAZON COM INC 4.8% DUE 12-05-2034	2,630,000.00
501,726	657,836	AMDOCS ORD GBP0.01	14,100.00
1,104,717	1,180,372	AMDOCS ORD GBP0.01	25,300.00
1,874,106	2,465,232	AMER ELEC PWR CO INC COM	40,600.00
3,082,410	3,594,624	AMER ELEC PWR CO INC COM	59,200.00
1,221,048	1,317,250	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000.00
1,710,572	1,721,571	AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040	1,455,000.00
2,190,080	2,011,457	AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040	1,700,000.00
4,372,749	4,141,235	AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040	3,500,000.00
2,533,909	2,453,730	AMERADA HESS CORP 7.3% DUE 08-15-2031	1,975,000.00
353,097	411,247	AMEREN ILL CO 4.8% DUE 12-15-2043	355,000.00
332,426	344,317	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	280,000.00
2,278,488	2,428,665	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	1,975,000.00
457,215	477,747	AMERICAN CAP LTD COM STK	32,700.00
3,185,873	3,411,009	AMERICAN INTERNATIONAL GROUP INC COM	60,900.00
3,381,000	3,892,695	AMERICAN INTERNATIONAL GROUP INC COM	69,500.00
824,712	910,470	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000.00
1,064,692	1,097,675	AMERIPRISE FINL INC COM	8,300.00
1,152,879	2,254,000	AMERISOURCEBERGEN CORP COM	25,000.00
393,132	398,292	AMERN EXPRESS CO 3.625% DUE 12-05-2024	395,000.00
576,146	600,403	AMERN EXPRESS CO 4.05% DUE 12-03-2042	595,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,185,293	2,295,657	AMERN EXPRESS CO 4.05% DUE 12-03-2042	2,275,000.00
1,822,911	1,917,567	AMERN INTL GROUP 4.5% DUE 07-16-2044	1,815,000.00
4,275,934	4,542,997	AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000.00
4,937,282	5,171,621	AMERN INTL GROUP 4.5% DUE 07-16-2044	4,895,000.00
4,474,934	4,493,376	AMERN INTL GROUP 4.875% DUE 06-01-2022	4,000,000.00
731,485	790,501	AMERN INTL GROUP 6.25% DUE 05-01-2036	610,000.00
1,130,269	1,295,903	AMERN INTL GROUP 6.25% DUE 05-01-2036	1,000,000.00
2,313,363	2,337,241	AMERN INTL GROUP 6.4% DUE 12-15-2020	1,960,000.00
1,355,350	1,402,991	AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000.00
352,307	391,595	AMERN INTL GROUP 8.175 DUE 05-15-2068	289,000.00
2,501,354	2,875,310	AMERN INTL GROUP 8.175 DUE 05-15-2068	2,122,000.00
1,170,152	1,237,221	AMERN TOWER CORP 4.7% DUE 03-15-2022	1,180,000.00
813,517	842,011	AMERN TOWER CORP 5% DUE 02-15-2024	794,000.00
2,847,910	2,842,551	AMERN TOWER CORP 5.05% DUE 09-01-2020	2,620,000.00
1,385,460	1,366,609	AMGEN INC 4.95% DUE 10-01-2041	1,275,000.00
1,883,811	1,989,420	AMGEN INC 5.15% DUE 11-15-2041	1,765,000.00
3,158,590	3,477,258	AMGEN INC 5.15% DUE 11-15-2041	3,085,000.00
992,854	1,161,742	AMGEN INC 5.375 DUE 05-15-2043	1,000,000.00
3,004,001	3,119,277	AMGEN INC 5.375 DUE 05-15-2043	2,685,000.00
2,833,582	2,885,263	AMGEN INC 5.65% DUE 06-15-2042	2,425,000.00
1,483,357	1,485,213	AMGEN INC 6.375% DUE 06-01-2037	1,180,000.00
598,642	609,426	AMGEN INC 6.4% DUE 02-01-2039	480,000.00
3,659,045	5,839,571	AMGEN INC COM	36,660.00
537,669	509,582	ANADARKO PETE CO 6.2% DUE 03-15-2040	435,000.00
1,770,304	1,815,751	ANADARKO PETE CO 6.2% DUE 03-15-2040	1,550,000.00
683,394	713,806	ANADARKO PETE CORP 6.45% DUE 09-15-2036	594,000.00
1,132,881	1,135,601	ANADARKO PETE CORP 6.45% DUE 09-15-2036	945,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,809,921	2,799,947	ANADARKO PETE CORP 6.45% DUE 09-15-2036	2,330,000.00
2,342,693	2,119,704	ANHEUSER BUSCH 6.375% DUE 01-15-2040	1,630,000.00
9,791,231	9,103,024	ANHEUSER BUSCH 6.375% DUE 01-15-2040	7,000,000.00
861,512	809,798	ANHEUSER BUSCH COS 5.75% DUE 04-01-2036	660,000.00
182,912	170,975	ANHEUSER BUSCH COS 6.45% DUE 09-01-2037	130,000.00
392,173	401,658	ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	295,000.00
1,771,163	1,635,949	ANHEUSER BUSCH COS 6.5% DUE 05-01-2042	1,215,000.00
288,801	281,422	ANHEUSER BUSCH COS 6.8% DUE 08-20-2032	205,000.00
895,797	978,905	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	900,000.00
463,045	496,197	ANHEUSER-BUSCH 4% DUE 01-17-2043	500,000.00
1,172,943	1,141,252	ANHEUSER-BUSCH 4% DUE 01-17-2043	1,150,000.00
1,236,761	1,260,339	ANHEUSER-BUSCH 4% DUE 01-17-2043	1,270,000.00
1,774,086	1,605,572	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	1,040,000.00
1,480,794	2,186,658	ANTHEM INC COM	17,400.00
1,598,799	1,645,079	AOL TIME WARNER 7.625% DUE 04-15-2031	1,180,000.00
1,985,129	2,042,408	AOL TIME WARNER 7.625% DUE 04-15-2031	1,465,000.00
1,626,483	1,667,150	AOL TIME WARNER 7.7% DUE 05-01-2032	1,180,000.00
1,763,534	1,850,819	AOL TIME WARNER 7.7% DUE 05-01-2032	1,310,000.00
938,228	998,362	AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027	765,000.00
445,131	438,587	AON CORP SR NT 6.25 DUE 09-30-2040	345,000.00
1,412,617	1,379,326	AON CORP SR NT 6.25 DUE 09-30-2040	1,085,000.00
388,295	379,074	AON PLC 4.25% DUE 12-12-2042	390,000.00
556,079	598,002	AON PLC 4.45% DUE 05-24-2043	600,000.00
2,208,663	2,242,508	AON PLC 4.45% DUE 05-24-2043	2,250,000.00
875,816	919,047	AON PLC 4.6% DUE 06-14-2044	885,000.00
1,438,451	1,479,821	AON PLC 4.6% DUE 06-14-2044	1,425,000.00
857,050	808,391	APACHE CORP 4.25% DUE 01-15-2044	925,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,304,314	2,184,840	APACHE CORP 4.25% DUE 01-15-2044	2,500,000.00
1,137,137	937,795	APACHE CORP 4.75% DUE 04-15-2043	1,000,000.00
1,551,870	1,359,803	APACHE CORP 4.75% DUE 04-15-2043	1,450,000.00
1,283,628	1,185,236	APACHE CORP 5.1% DUE 09-01-2040	1,210,000.00
572,533	560,335	APACHE CORP 5.25% DUE 02-01-2042	560,000.00
318,296	319,431	APPALACHIAN PWR CO 5.8% DUE 10-01-2035	260,000.00
1,029,135	1,078,682	APPLE INC 3.45% DUE 05-06-2024	1,030,000.00
487,614	500,362	APPLE INC 3.85% DUE 05-04-2043	500,000.00
1,536,914	1,601,157	APPLE INC 3.85% DUE 05-04-2043	1,600,000.00
3,729,203	4,002,892	APPLE INC 3.85% DUE 05-04-2043	4,000,000.00
1,593,535	2,295,904	APPLE INC COM STK	20,800.00
7,626,314	11,231,165	APPLE INC COM STK	101,750.00
410,000	455,533	ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG	410,000.00
1,451,987	1,474,994	ARCHER DANIELS 4.016% DUE 04-16-2043	1,470,000.00
528,436	535,600	ARCHER-DANIELS-MIDLAND CO COM	10,300.00
3,357,749	4,867,200	ARCHER-DANIELS-MIDLAND CO COM	93,600.00
1,032,004	1,043,280	ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	985,000.00
735,340	724,560	ARRIS GROUP INC NEW COM USD0.01	24,000.00
1,064,468	1,164,747	ARROW ELECTR INC COM	20,120.00
627,204	706,003	ASCENSION HLTH 4.847% DUE 11-15-2053	625,000.00
391,748	381,718	ASPEN TECHNOLOGY INC COM	10,900.00
838,375	1,142,097	ASSURANT INC COM	16,690.00
446,376	491,211	ASSURED GUARANTY LTD COMMON STK	18,900.00
593,197	616,315	ASTRAZENECA PLC 4% DUE 09-18-2042	620,000.00
1,056,873	1,098,212	ASTRAZENECA PLC 6.45% DUE 09-15-2037	815,000.00
3,088,073	3,064,920	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	2,080,000.00
4,909,221	4,781,569	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	3,245,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
934,884	944,640	AT&T INC 4.35% DUE 06-15-2045	1,002,000.00
2,036,488	2,116,483	AT&T INC 4.35% DUE 06-15-2045	2,245,000.00
412,247	416,753	AT&T INC 4.8% DUE 06-15-2044	409,000.00
498,180	509,478	AT&T INC 4.8% DUE 06-15-2044	500,000.00
2,606,473	2,300,995	AT&T INC 5.35% DUE 09-01-2040	2,125,000.00
3,085,639	3,313,432	AT&T INC 5.35% DUE 09-01-2040	3,060,000.00
5,072,374	4,980,977	AT&T INC 5.35% DUE 09-01-2040	4,600,000.00
744,114	780,010	AT&T INC 5.55% DUE 08-15-2041	700,000.00
3,658,043	3,805,335	AT&T INC 5.55% DUE 08-15-2041	3,415,000.00
24,685,936	23,864,963	AT&T INC 5.55% DUE 08-15-2041	21,417,000.00
4,597,242	4,234,748	AT&T INC 6.3% DUE 01-15-2038	3,500,000.00
3,617,108	4,355,741	AT&T INC 6.3% DUE 01-15-2038	3,600,000.00
860,127	950,060	AT&T INC 6.5% DUE 09-01-2037	769,000.00
3,043,172	3,278,384	AT&T INC COM	97,600.00
1,114,055	1,200,561	AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	775,000.00
763,562	792,986	ATMOS ENERGY CORP 4.125% DUE 10-15-2044	765,000.00
93,646	93,646	Australian dollar	93,645.53
1,105,754	1,163,170	AUTOZONE INC 3.7 DUE 04-15-2022	1,131,000.00
1,543,687	1,717,947	AVIS BUDGET GROUP INC COM STK	25,900.00
38,415	44,741	AVNET INC COM	1,040.00
77,878	77,288	AWAS FIN LUXEMBOURG S A R L INCREMENTAL TERM LOAN DUE 07-16-2018 BEO	78,664.58
955,773	1,157,189	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	22,650.00
1,227,255	1,353,885	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	26,500.00
189,001	205,797	AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	190,000.00
1,442,373	1,570,556	AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	1,450,000.00
571,993	614,087	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	575,000.00
994,770	1,067,978	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,000,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,865,571	1,497,069	BAKER HUGHES INC COM	26,700.00
177,545	175,395	BANC ONE CORP 8% DUE 04-29-2027	130,000.00
1,880,582	1,743,250	BANCO DO BRASIL S 3.875 DUE 10-10-2022	1,900,000.00
821,554	830,064	BANK AMER CORP 3.3% DUE 01-11-2023	830,000.00
783,199	785,233	BANK AMER CORP 4.25% DUE 10-22-2026	787,000.00
932,506	932,901	BANK AMER CORP 4.25% DUE 10-22-2026	935,000.00
2,094,833	2,100,274	BANK AMER CORP 4.25% DUE 10-22-2026	2,105,000.00
1,445,932	1,590,892	BANK AMER CORP 4.875% DUE 04-01-2044	1,440,000.00
2,372,768	2,623,867	BANK AMER CORP 4.875% DUE 04-01-2044	2,375,000.00
2,354,319	2,575,598	BANK AMER CORP 5% DUE 01-21-2044	2,300,000.00
2,444,708	2,743,571	BANK AMER CORP 5% DUE 01-21-2044	2,450,000.00
4,168,445	4,222,503	BANK AMER CORP 5.7% DUE 01-24-2022	3,645,000.00
492,574	563,113	BANK AMER CORP 5.875% DUE 02-07-2042	450,000.00
836,193	900,981	BANK AMER CORP 5.875% DUE 02-07-2042	720,000.00
1,648,800	1,691,991	BANK AMER CORP BDS 4 04-01-2024	1,625,000.00
1,496,445	1,605,591	BANK NEW YORK INC 3.95 DUE 11-18-2025	1,500,000.00
912,334	930,096	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	913,000.00
1,458,934	1,487,339	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	1,460,000.00
440,659	410,862	BARCLAYS BANK PLC 14%-VAR T1 PERP GBP1000	200,000.00
2,371,390	2,288,790	BARCLAYS PLC 4.375% DUE 09-11-2024	2,375,000.00
1,496,955	1,459,797	BARRICK GOLD CORP 4.1% DUE 05-01-2023	1,500,000.00
941,727	1,060,338	BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,080,000.00
1,929,281	1,600,324	BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,630,000.00
2,213,425	2,093,282	BARRICK PD 5.95% DUE 10-15-2039	2,185,000.00
1,399,806	1,470,124	BAXTER INTL INC 3.65 DUE 08-15-2042	1,544,000.00
1,590,546	1,664,509	BAXTER INTL INC 4.5% DUE 06-15-2043	1,550,000.00
500,000	738,130	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE	500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
829,914	893,250	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	600,000.00
220,000	236,931	BECTON DICKINSON & 4.685% DUE 12-15-2044	220,000.00
320,000	344,628	BECTON DICKINSON & 4.685% DUE 12-15-2044	320,000.00
1,165,888	1,249,275	BECTON DICKINSON & 4.685% DUE 12-15-2044	1,160,000.00
329,739	328,362	BECTON DICKINSON & 5% DUE 11-12-2040	305,000.00
1,109,967	1,161,377	BED BATH & BEYOND 5.165% DUE 08-01-2044	1,110,000.00
52,321	57,006	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	53,000.00
1,130,408	1,220,791	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	1,135,000.00
540,318	570,260	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	545,000.00
991,410	1,046,348	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	1,000,000.00
2,365,504	2,496,586	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000.00
2,995,164	3,280,833	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	3,000,000.00
1,703,429	1,919,501	BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000.00
1,395,992	1,441,440	BERKSHIRE HATHAWAY INC-CL B	9,600.00
398,196	403,840	BERRY PLASTICS GROUP INC COM	12,800.00
569,656	528,083	BESTFOODS MEDIUM TERM NTS BOOK ENTRY 6.625% DUE 04-15-2028	400,000.00
1,999,700	2,267,042	BHP BILLITON FIN 5% DUE 09-30-2043	2,000,000.00
2,817,851	3,156,856	BHP BILLITON FIN 5% DUE 09-30-2043	2,785,000.00
1,122,972	2,240,370	BIOGEN INC COMMON STOCK	6,600.00
1,883,459	1,898,400	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	21,000.00
1,648,843	1,642,205	BK OF TOKYO 3.25% DUE 09-08-2024	1,655,000.00
1,904,139	1,950,072	BLOCK H & R INC COM	57,900.00
801,260	809,137	BOEING CO 6.875% DUE 03-15-2039	555,000.00
3,829,194	3,738,508	BONOS Y OBLIG DEL TBOND 2.75% 31/10/2024	2,800,000.00
206,602	209,587	BOOZ ALLEN HAMILTON HLDG CORP COM STK	7,900.00
2,061,356	1,966,078	BP CAP MKTS P L C 3.245 DUE 05-06-2022	2,000,000.00
830,000	825,276	BP CAP MKTS P L C 3.535% DUE 11-04-2024	830,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,315,000	1,307,516	BP CAP MKTS P L C 3.535% DUE 11-04-2024	1,315,000.00
2,975,730	3,033,600	BRANDYWINE OPER 4.55% DUE 10-01-2029	3,000,000.00
1,387,260	1,529,906	BRISTOL MYERS 4.5% DUE 03-01-2044	1,400,000.00
1,494	1,494	British pound sterling	1,494.10
1,402,340	1,389,495	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	885,000.00
1,231,511	1,301,616	BRIXMOR PPTY GROUP INC COM	52,400.00
368,011	371,942	BROADCOM CORP 4.5% DUE 08-01-2034	355,000.00
611,569	628,048	BROADRIDGE FINL SOLUTIONS INC COM STK	13,600.00
1,328,499	1,533,280	BROCADE COMMUNICATIONS SYS INC COM NEW STK	129,500.00
677,919	698,815	BSTN PPTYS LTD 3.8% DUE 02-01-2024	680,000.00
1,373,295	1,318,041	BUCKEYE PARTNERS L 5.6% DUE 10-15-2044	1,375,000.00
690,067	700,370	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	700,000.00
1,330,844	1,350,713	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	1,350,000.00
1,609,934	1,727,290	BUNGE LTD	19,000.00
2,009,249	2,190,931	BUNGE LTD	24,100.00
1,301,434	1,332,349	BURL NORTHN 4.4 DUE 03-15-2042	1,270,000.00
4,617,835	4,720,923	BURL NORTHN 4.4 DUE 03-15-2042	4,500,000.00
1,833,695	1,859,284	BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,810,000.00
877,024	924,599	BURL NORTHN SANTA 4.45% DUE 03-15-2043	885,000.00
2,012,627	2,089,490	BURL NORTHN SANTA 4.45% DUE 03-15-2043	2,000,000.00
3,572,057	3,839,438	BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,675,000.00
1,450,775	1,618,462	BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,455,000.00
535,849	584,528	BURL NORTHN SANTA 5.4% DUE 06-01-2041	490,000.00
658,144	684,737	BURL NORTHN SANTA 5.75% DUE 05-01-2040	555,000.00
2,520,675	2,516,872	BURL NORTHN SANTA 5.75% DUE 05-01-2040	2,040,000.00
1,121,460	1,064,256	BURL RES FIN CO 7.4% DUE 12-01-2031	755,000.00
730,928	788,885	BURLINGTON NORTHN SANTA 4.55 09-01-2044	735,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,100,177	1,268,431	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000.00
1,604,373	1,729,679	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,500,000.00
865,445	888,228	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	790,000.00
798,336	899,471	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	800,000.00
1,555,282	1,582,156	BURLINGTON RES FIN CO 7.2 DUE 08-15-2031/08-14-2031 BEO	1,150,000.00
838,795	833,100	C R BARD	5,000.00
2,844,400	2,934,680	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	2,000,000.00
6,438,974	7,680,038	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	5,132,000.00
257,679	277,041	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	175,000.00
3,811,145	4,250,597	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	2,685,000.00
657,664	813,524	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000.00
20,377	22,144	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	15,000.00
202,252	206,676	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	140,000.00
8,608,567	9,464,442	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	6,140,000.00
118,763	130,061	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.14% European 317U480H4 12-01-2015	64,000,000.00
131,959	130,061	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.14% European 317U480H4 12-01-2015	64,000,000.00
89,587	61,178	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.125% European 317U535H9 12-16-2015	31,700,000.00
13,635	14,856	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.15% European 317U875G9 08-28-2015	6,400,000.00
1,389,011	1,380,912	CALPINE CORP COM NEW STK	62,400.00
684,539	690,435	CAMERON INTL CORP 5.125 DUE 12-15-2043	690,000.00
1,769,792	1,828,170	CAMERON INTL CORP COM STK	36,600.00
3,137,883	2,342,655	CAMERON INTL CORP COM STK	46,900.00
533,095	618,174	CAMPBELL SOUP CO 3.8% DUE 08-02-2042	675,000.00
-	-	Canadian dollar	-
35,871	35,871	Canadian dollar	35,871.05
1,483,649	1,517,075	CAP 1 FINL CORP 3.75 DUE 04-24-2024	1,485,000.00
2,820,129	3,277,235	CAP 1 FNCL COM	39,700.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,188,891	3,351,530	CAP 1 FNCL COM	40,600.00
303,588	414,682	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	417,000.00
2,418,391	2,535,825	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	2,550,000.00
2,212,930	2,801,331	CARDINAL HLTH INC	34,700.00
2,188,626	2,193,789	CARDINAL HLTH INC 3.5% DUE 11-15-2024	2,200,000.00
1,156,756	1,235,584	CAREFUSION CORP 4.875 DUE 05-15-2044	1,160,000.00
640,099	694,502	CAROLINA PWR & LT 4.1 DUE 05-15-2042	655,000.00
894,328	848,246	CAROLINA PWR & LT 4.1 DUE 05-15-2042	800,000.00
637,844	600,452	CATERPILLAR INC 3.803% DUE 08-15-2042	611,000.00
381,378	395,114	CATERPILLAR INC 4.3% DUE 05-15-2044	370,000.00
2,383,152	2,562,905	CATERPILLAR INC 4.3% DUE 05-15-2044	2,400,000.00
1,141,290	1,245,896	CATERPILLAR INC 4.75% DUE 05-15-2064	1,145,000.00
2,392,224	2,611,486	CATERPILLAR INC 4.75% DUE 05-15-2064	2,400,000.00
1,367,827	1,506,683	CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	1,160,000.00
666,631	685,040	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	690,000.00
740,608	1,071,798	CBOE HOLDINGS INC COM	16,900.00
1,462,841	1,568,993	CBRE GROUP INC CL A CL A	45,810.00
1,159,567	1,193,169	CBS CORP NEW FIXED 4.9% DUE 08-15-2044	1,175,000.00
183,000	183,000	CCP DUE TO/FROM CREDIT SUISSE	183,000.00
398,173	366,517	CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000.00
1,308,954	1,180,150	CDN NAT RES LTD 6.5% DUE 02-15-2037	1,030,000.00
325,193	314,903	CDN NAT RES LTD 6.75% DUE 02-01-2039	270,000.00
2,946,660	3,312,330	CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000.00
209,440	295,953	CDS / STS CITIUS33 SELL PROTECTION ON CDX NAIGS19V1 5Y 12-20-2017 SWPC31H79	15,400,000.00
-	29,304	CDS BARCGB33 SELL PROTECTION ON AMB PPTYL P 12-20-2018 SWPC877Z0	1,800,000.00
6,528	14,820	CDS BNPAFRPP SELL PROT ON TELEFONICA EMISIONES 20/06/2019 SWPC03K90	800,000.00
17,084	33,020	CDS BOFAUS6NGFX SELL PROTECTION ON ORANGE 20/06/2019 SWPC04EI5	1,000,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
-	-	CDS BOFAUS6NGFX SELL PROTECTION ON RUSSIAN FEDN 06-20-2019 SWPC04FL7	200,000.00
25,140	13,219	CDS BOFAUS6NGFX SELL PROTECTION ON SPAIN(KINGDOM OF) 09-20-2019 SWPC05D51	1,300,000.00
-	-	CDS BOFAUS6NGFX SELL PROTECTION ON GAZ CAP SA LUXEMBOUR 06-20-2019 SWPC04FK9	150,000.00
32,949	53,288	CDS CHASUS33 SELL PROT ON CHINA(PEOPLE'SREPUB 06-20-2019 SWPC03RB8	4,300,000.00
-	-	CDS CHASUS33 SELL PROTECTION ON CDS_DUMMY_INDEX 06-20-2019 SWPC04KJ6	200,000.00
-	-	CDS CHASUS33 SELL PROTECTION ON TECK RESOURCES LIMIT 06-20-2019 SWPC03TK6	1,900,000.00
-	-	CDS CITIUS33 SELL PROTECTION ON CDS_DUMMY_INDEX 06-20-2019 SWPC04JO7	100,000.00
34,250	25,546	CDS CITIUS33 SELL PROTECTION ON PEOPLE'SREP OF CHIN 12-20-2019 SWPC07DX6	2,900,000.00
-	-	CDS CITIUS33 SELL PROTECTION ON TECK RESOURCES LIMIT 03-20-2019 SWPC01QI8	1,100,000.00
111,040	181,852	CDS CSFPGB2L SELL PROTECTION ON FINMECCANICA FIN 20/06/2018 SWPC346Y6	1,100,000.00
-	-	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2018 SWPC829X4	6,200,000.00
25,110	26,442	CDS DEUTGB2L SELL PROTECTION ON FORD MTRCO DEL 12-20-2017 SWPC861U9	200,000.00
-	-	CDS DEUTGB2L SELL PROTECTION ON ITALY REP 03-20-2019 SWPC03AR1	1,800,000.00
721	-	CDS DEUTGB2L SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03RW2	2,700,000.00
28,535	25,149	CDS DEUTGB2L SELL PROTECTION ON ITALY REP 09-20-2017 SWPC05LC7	4,100,000.00
-	-	CDS GSILGB2X SELL PROTECTION ON CDS_DUMMY_INDEX 06-20-2019 SWPC04FH6	200,000.00
267,742	289,815	CDS GSILGB2X SELL PROTECTION ON FORD MOTOR CR LLC 09-20-2017 SWPC423T3	2,300,000.00
-	-	CDS GSILGB2X SELL PROTECTION ON GAZ CAPITAL SA 06-20-2019 SWPC04FJ2	250,000.00
-	-	CDS GSILGB2X SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03U24	1,000,000.00
-	1,425	CDS GSILGB2X SELL PROTECTION ON NEWMONT MNG CORP 06-20-2018 SWPC599X2	450,000.00
5,594	-	CDS MRMDUS33 SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03RS1	4,600,000.00
-	-	CDS MSCSUS33 SELL PROTECTION ON CDS_DUMMY_INDEX 06-20-2019 SWPC04FM5	100,000.00
18,788	11,185	CDS MSCSUS33 SELL PROTECTION ON SPAIN(KINGDOM OF) 09-20-2019 SWPC05DR3	1,100,000.00
37,863	22,371	CDS MSCSUS33 SELL PROTECTION ON SPAIN(KINGDOM OF) 09-20-2019 SWPC05DR3	2,200,000.00
-	-	CDS MSCSUS33 SELL PROTECTION ON BARRICK GOLD CORP 12-20-2018 SWPC00WA0	1,300,000.00
-	-	CDS MSCSUS33 SELL PROTECTION ON BARRICK GOLD CORP 12-20-2018 SWPC00WA0	2,300,000.00
27,993	-	CDS MSCSUS33 SELL PROTECTION ON ITALY REP 09-20-2019 SWPC05GC3	3,900,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
62,072	-	CDS MSCSUS33 SELL PROTECTION ON ITALY REP 09-20-2019 SWPC05ZM0	7,900,000.00
-	-	CDS MSCSUS33 SELL PROTECTION ON TECK RESOURCES LIMIT 06-20-2019 SWPC04EH7	300,000.00
96,940	95,936	CELANESE CORP DEL COM SER A STK	1,600.00
383,637	399,347	CELGENE CORP 4.625% DUE 05-15-2044	385,000.00
696,625	755,434	CELGENE CORP 5.7% DUE 10-15-2040	625,000.00
666,582	645,260	CENOVUS ENERGY INC 5.2% DUE 09-15-2043	670,000.00
991,951	963,074	CENOVUS ENERGY INC 5.2% DUE 09-15-2043	1,000,000.00
1,377,435	1,201,861	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	1,055,000.00
2,803,043	2,392,331	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	2,100,000.00
927,820	921,316	CENTERPOINT ENERGY 5.85 DUE 01-15-2041	720,000.00
1,149,304	1,169,530	CENTERPOINT ENERGY 6.625% DUE 11-01-2037	875,000.00
1,195,800	1,278,434	CENTURYLINK INC COM	32,300.00
3,231,070	3,352,426	CENTURYLINK INC COM	84,700.00
204,987,327	287,940,629	CF BLACKROCK RUSSELL 3000 INDEX FD	12,980,408.70
22,924,873	108,662,110	CF DFA US SMALL CAP TR	48,784.72
177,242,922	178,306,379	CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,724,292.19
1,058,890	1,280,938	CF INDS HLDGS INC COM	4,700.00
1,157,285	1,196,213	CF INDS INC 4.95% DUE 06-01-2043	1,200,000.00
2,199,776	2,203,025	CF INDS INC 4.95% DUE 06-01-2043	2,210,000.00
895,320	941,399	CF INDS INC 5.15% DUE 03-15-2034	900,000.00
41,067,264	276,094,048	CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	2,796,100.69
24,073,908	25,844,671	CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	289,910.72
4,433,719	4,110,233	CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	435,452.20
214,284,328	242,209,314	CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	3,054,457.47
30,203,792	35,079,109	CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	3,066,355.68
223,952	347,758	CHEVRON CORP COM	3,100.00
2,710,568	2,563,160	CHICAGO ILL 5.432% 01-01-2042 BEO TAXABLE	2,740,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,156,411	3,275,185	CHICAGO ILL 6.314% 01-01-2044 BEO TAXABLE	3,105,000.00
1,554,592	1,607,544	CHICAGO ILL 7.781% 01-01-2035 BEO TAXABLE	1,345,000.00
2,974,587	3,703,199	CHIPOTLE MEXICAN GRILL INC COM STK	5,410.00
216,251	228,675	CHUBB CORP 6% DUE 05-11-2037	175,000.00
1,522,744	1,828,315	CHUBB CORP COM	17,670.00
202,152	214,410	CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO	200,000.00
422,670	483,677	CIGNA CORPORATION	4,700.00
805,044	1,265,793	CIGNA CORPORATION	12,300.00
178,204	185,611	CIN FINL CORP 6.125% DUE 11-01-2034	155,000.00
1,747,647	1,809,029	CIN FINL CORP 6.92% DUE 05-15-2028	1,425,000.00
2,989,615	2,793,486	CINGULAR WIRELESS 7.125% DUE 12-15-2031	2,090,000.00
1,596,504	1,766,938	CISCO SYS INC 5.5% DUE 01-15-2040	1,450,000.00
3,195,870	3,022,073	CISCO SYS INC 5.5% DUE 01-15-2040	2,480,000.00
8,680,223	8,530,046	CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000.00
1,418,786	1,588,237	CISCO SYSTEMS INC	57,100.00
1,220,250	1,233,000	CIT GROUP INC 5% DUE 08-01-2023	1,200,000.00
1,210,804	1,234,014	CIT GROUP INC NEW COM NEW COM NEW	25,800.00
1,738,888	1,741,091	CITIGROUP INC 4.3% DUE 11-20-2026	1,745,000.00
1,354,224	1,451,761	CITIGROUP INC 5.3 DUE 05-06-2044	1,325,000.00
3,018,697	3,287,007	CITIGROUP INC 5.3 DUE 05-06-2044	3,000,000.00
3,009,825	3,319,515	CITIGROUP INC 5.5% DUE 09-13-2025	3,000,000.00
51,475	58,286	CITIGROUP INC 5.85% DUE 12-11-2034	48,000.00
226,893	251,567	CITIGROUP INC 5.875 DUE 01-30-2042	200,000.00
1,830,512	1,993,670	CITIGROUP INC 5.875 DUE 01-30-2042	1,585,000.00
2,201,539	2,515,672	CITIGROUP INC 5.875 DUE 01-30-2042	2,000,000.00
1,051,728	1,097,427	CITIGROUP INC 6% DUE 10-31-2033	930,000.00
1,797,320	1,984,798	CITIGROUP INC 6.125% DUE 08-25-2036	1,665,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,562,025	2,980,178	CITIGROUP INC 6.125% DUE 08-25-2036	2,500,000.00
1,485,978	1,613,288	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	1,295,000.00
3,696,312	4,086,165	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	3,280,000.00
959,095	1,113,319	CITIGROUP INC 6.675% DUE 09-13-2043	861,000.00
2,091,111	2,204,545	CITIGROUP INC 8.125% DUE 07-15-2039	1,440,000.00
3,078,948	3,245,580	CITIGROUP INC 8.125% DUE 07-15-2039	2,120,000.00
3,702,918	3,980,428	CITIGROUP INC 8.125% DUE 07-15-2039	2,600,000.00
5,160,462	5,227,026	CITIGROUP INC COM NEW COM NEW	96,600.00
525,000	539,567	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	525,000.00
591,560	582,292	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000.00
1,297,073	1,281,041	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,100,000.00
406,964	208,000	CLIFFS NAT RES INC 6.25% DUE 10-01-2040	400,000.00
798,560	969,346	CME GROUP INC 5.3 09-15-2043	800,000.00
1,497,300	1,817,523	CME GROUP INC 5.3 09-15-2043	1,500,000.00
12,106	-	CME_IRS CME_CSFBUS EUR P 1.25%/R 6M EURIB 18/03/2025 SWU00A9B2	1,400,000.00
-	-	CME_IRS CME_CSFBUS USD P 3.1%/R 3M LIBOR 12/19/2024 SWU00BG71	13,500,000.00
-	82,746	CME_IRS CME_MSCSUS USD P 3M LIBOR/R 1.45% 09/05/2018 SWU005JM8	22,400,000.00
-	-	CME_IRS CME_SBSIUS EUR P 1.25%/R 6M EURIB 18/03/2025 SWU00A9B2	1,400,000.00
91,489	88,765	CMO TIAA SEASONED COML MTG TR 2007-C4 MTG PTHRU CTF CL A-3 DUE 8-15-39 REG	88,753.37
831,173	914,741	COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	790,000.00
2,808,808	2,762,422	COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000.00
31	31	COLTV SHORT TERM INVT FD	30.74
3,525	3,525	COLTV SHORT TERM INVT FD	3,525.28
1,220,808	1,220,808	COLTV SHORT TERM INVT FD	1,220,808.25
1,271,385	1,271,385	COLTV SHORT TERM INVT FD	1,271,385.16
2,145,123	2,145,123	COLTV SHORT TERM INVT FD	2,145,123.23
3,392,995	3,392,995	COLTV SHORT TERM INVT FD	3,392,995.45

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,999,721	2,014,827	COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000.00
171,150	173,012	COM FWD ATM T0 BUY 8.15 0.0 06 MAY 2015 OCD0RWIP1	2,100,000.00
431,950	436,648	COM FWD ATM T0 BUY 8.15 0.0 06 MAY 2015 OCD0RWIQ9	5,300,000.00
-	-	COM FWD ATM TO SELL 8.15 06 MAY 2015 O CD0RWIQ9 BOFAUS6NGFX	(10,600,000.00)
-	-	COM FWD ATM TO SELL 8.15 06 MAY 2015 OCD0RWIP1 NGFPUS33	(2,100,000.00)
527,304	612,552	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	575,000.00
1,930,240	2,130,614	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	2,000,000.00
2,233,319	2,342,247	COMCAST CORP NEW 4.2% DUE 08-15-2034	2,240,000.00
1,988,517	2,250,220	COMCAST CORP NEW 4.25% DUE 01-15-2033	2,125,000.00
1,312,766	1,510,427	COMCAST CORP NEW 4.65% DUE 07-15-2042	1,380,000.00
15,325,683	15,651,522	COMCAST CORP NEW 4.65% DUE 07-15-2042	14,300,000.00
1,003,202	1,363,713	COMCAST CORP NEW 6.4% DUE 03-01-2040	1,008,000.00
955,654	1,008,080	COMCAST CORP NEW 6.4% DUE 05-15-2038	755,000.00
392,188	654,567	COMCAST CORP NEW 6.45% DUE 03-15-2037	492,000.00
4,771,369	5,035,640	COMCAST CORP NEW 6.45% DUE 03-15-2037	3,785,000.00
5,431,909	5,613,650	COMCAST CORP NEW 6.5% DUE 11-15-2035	4,205,000.00
2,943,264	3,240,461	COMCAST CORP NEW 6.95% DUE 08-15-2037	2,300,000.00
6,257,124	6,452,744	COMCAST CORP NEW 6.95% DUE 08-15-2037	4,580,000.00
1,241,755	1,391,361	COMCAST CORP NEW 7.05% DUE 03-15-2033	1,000,000.00
1,949,555	2,007,614	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	1,470,000.00
483,933	488,434	COMERICA INC 3.8% DUE 07-22-2026	485,000.00
1,297,140	1,309,204	COMERICA INC 3.8% DUE 07-22-2026	1,300,000.00
1,098,643	1,099,503	COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	1,110,000.00
895,499	945,750	COMPUTER SCI CORP COM	15,000.00
1,075,235	1,194,000	COMWLTH EDISON CO 4.6% DUE 08-15-2043	1,065,000.00
5,279,156	5,217,832	COMWLTH EDISON CO 5.9% DUE 03-15-2036	4,000,000.00
748,623	727,843	CONAGRA INC 7.125 SR NT DUE 10-1-2026/ 06 BEO PUTTABLE 10-1-2006 @ PAR HLD**PUT	570,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,137,847	1,066,001	CONOCO FDG CO 7.25% DUE 10-15-2031	765,000.00
2,900,867	2,804,247	CONOCO INC 6.95% DUE 04-15-2029	2,105,000.00
1,545,541	1,486,059	CONOCOPHILLIPS 5.9% DUE 05-15-2038	1,195,000.00
2,234,405	2,122,924	CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,700,000.00
469,807	482,259	CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	470,000.00
1,359,442	1,395,473	CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	1,360,000.00
571,826	601,500	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	575,000.00
1,312,714	1,380,835	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	1,320,000.00
1,243,162	1,235,641	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	930,000.00
1,253,923	1,328,646	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	1,000,000.00
862,589	814,035	CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO	660,000.00
322,522	324,134	CONS EDISON CO N Y 3.95% DUE 03-01-2043	325,000.00
2,799,320	2,992,008	CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000.00
525,537	549,638	CONS EDISON CO N Y 4.2% DUE 03-15-2042	530,000.00
1,242,852	1,244,462	CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000.00
633,381	695,446	CONS EDISON CO N Y 4.625% DUE 12-01-2054	635,000.00
1,851,446	2,044,869	CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000.00
256,631	234,061	CONS EDISON CO N Y 5.5% DUE 12-01-2039	195,000.00
1,898,404	2,054,793	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	1,900,000.00
2,088,159	2,292,716	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	2,120,000.00
1,043,057	1,189,004	CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO	855,000.00
819,181	779,786	CONSUMERS ENERGY 2.85 DUE 05-15-2022	780,000.00
633,203	550,329	CONTL RES INC 4.9% DUE 06-01-2044	635,000.00
1,495,755	1,299,990	CONTL RES INC 4.9% DUE 06-01-2044	1,500,000.00
1,803,690	1,555,655	CONTL RES INC 4.9% DUE 06-01-2044	1,795,000.00
1,181,993	1,213,954	COOPERATIEVE 5.25% DUE 05-24-2041	1,015,000.00
1,022,622	1,241,202	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,040,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,559,699	2,561,801	CORNING INC 4.75% DUE 03-15-2042	2,400,000.00
1,464,438	1,539,469	CORNING INC 7.25 DUE 08-15-2036 BEO	1,185,000.00
1,959,003	2,055,375	COSTCO WHOLESALE CORP NEW COM	14,500.00
2,204,957	1,959,377	COVIDIEN INTL FIN 6.55% DUE 10-15-2037	1,500,000.00
4,312,329	3,918,753	COVIDIEN INTL FIN 6.55% DUE 10-15-2037	3,000,000.00
497,180	508,620	CR SUISSE AG FIXED 3.625% DUE 09-09-2024	500,000.00
557,299	569,654	CR SUISSE AG FIXED 3.625% DUE 09-09-2024	560,000.00
293,698	246,669	CRED AGRICOLE SA 6.5% 23/12/2049	200,000.00
507,537	569,599	CSX CORP 4.1 DUE 03-15-2044	575,000.00
701,638	817,251	CSX CORP 4.1 DUE 03-15-2044	825,000.00
1,039,176	1,109,300	CSX CORP 4.4 DUE 03-01-2043 REG	1,065,000.00
1,150,397	1,156,172	CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000.00
1,052,092	1,250,221	CUMMINS INC 4.875% DUE 10-01-2043	1,075,000.00
283,941	322,764	CVS CAREMARK CORP 5.3 DUE 12-05-2043	270,000.00
623,788	747,140	CVS CAREMARK CORP 5.3 DUE 12-05-2043	625,000.00
1,590,202	1,620,573	CVS HEALTH CORPORATION 3.375% DUE 08-12-2024	1,605,000.00
1,383,944	1,338,307	DAIMLERCHRYSLER N 8.5% DUE 01-18-2031	875,000.00
211,428	220,840	DCP MIDSTREAM LLC 5.35% DUE 03-15-2020	211,000.00
1,100,253	1,036,171	DCP MIDSTREAM LLC 5.35% DUE 03-15-2020	990,000.00
1,845,894	1,762,571	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000.00
1,830,444	1,829,438	DEERE & CO 3.9% DUE 06-09-2042	1,810,000.00
3,372,405	3,335,439	DEERE & CO 3.9% DUE 06-09-2042	3,300,000.00
489,060	515,577	DELMARVA POWER & LIGHT COMPANY 4 DUE 06-01-2042	500,000.00
561,778	636,300	DELPHI AUTOMOTIVE PLC	8,750.00
428,344	576,507	DELTA AIR LINES INC DEL COM NEW COM NEW	11,720.00
2,045,945	3,123,565	DELTA AIR LINES INC DEL COM NEW COM NEW	63,500.00
121,091	122,838	DENVER COLO PUB SCHS CTFS PARTN 7.017% 12-15-2037 BEO TAXABLE	90,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,120,361	1,105,477	DETROIT EDISON CO 5.7% DUE 10-01-2037	845,000.00
4,225,253	4,074,596	DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000.00
4,097,434	4,234,840	DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	2,620,000.00
2,067,086	2,127,108	DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000.00
1,986,540	2,022,112	DEVELOPERS DIVERSIFIED REALTY CORP 3.5 DUE 01-15-2021	2,000,000.00
205,359	216,437	DEVON ENERGY CORP 4.75% DUE 05-15-2042	215,000.00
1,409,404	1,308,687	DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,300,000.00
3,445,694	3,377,127	DEVON ENERGY CORP 5.6 DUE 07-15-2041	3,040,000.00
1,000,195	1,057,214	DEVON FING CORP U 7.875% DUE 09-30-2031	775,000.00
1,034,597	1,033,865	DIAGEO CAP PLC 3.875% DUE 04-29-2043	1,050,000.00
1,467,707	1,252,318	DIAMOND OFFSHORE DRILLING INC 4.875 DUE 11-01-2043	1,470,000.00
601,708	655,380	DICKS SPORTING GOODS INC OC-COM	13,200.00
1,874,996	1,871,071	DIGITAL RLTY TR LP 3.625 DUE 10-01-2022	1,900,000.00
1,751,465	2,098,140	DIRECTV COM COM	24,200.00
503,568	604,516	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042	585,000.00
3,359,976	3,330,519	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042	3,223,000.00
1,889,726	2,014,455	DIRECTV HLDGS LLC 6.35% DUE 03-15-2040	1,735,000.00
732,746	707,344	DIRECTV HLDGS LLC 6.375% DUE 03-01-2041	605,000.00
1,007,666	966,898	DIRECTV HLDGS LLC 6.375% DUE 03-01-2041	827,000.00
1,154,337	1,176,821	DIRECTV HLDGS/FING 6 DUE 08-15-2040	1,050,000.00
896,508	944,397	DISCOVER BK NEW 4.2% DUE 08-08-2023	900,000.00
1,223,110	1,296,972	DISCOVER BK NEW 4.2% DUE 08-08-2023	1,236,000.00
1,345,977	1,399,409	DISCOVER BK NEW 4.25% DUE 03-13-2026	1,350,000.00
784,418	883,907	DISCOVER BK NEW 7% DUE 04-15-2020	750,000.00
537,267	733,547	DISCOVER FINL SVCS 3.85% DUE 11-21-2022	721,000.00
797,682	864,792	DISCOVER FINL SVCS 3.85% DUE 11-21-2022	850,000.00
521,614	524,737	DISCOVER FINL SVCS 3.95% DUE 11-06-2024	522,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,297,221	3,078,030	DISCOVER FINL SVCS COM STK	47,000.00
1,094,587	1,128,968	DISCOVERY 4.875% DUE 04-01-2043	1,095,000.00
1,618,197	1,659,944	DISCOVERY 4.875% DUE 04-01-2043	1,610,000.00
194,614	178,561	DISCOVERY 6.35% DUE 06-01-2040	150,000.00
296,643	274,353	DISNEY WALT CO 4.125 DUE 12-01-2041	260,000.00
2,348,788	2,110,408	DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000.00
488,953	491,808	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	500,000.00
992,820	983,616	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000.00
1,041,846	1,090,890	DOLLAR TREE INC COM STK	15,500.00
437,228	460,907	DOMINION GAS HLDGS 4.6% DUE 12-15-2044	440,000.00
464,636	511,894	DOMINION GAS HLDGS 4.8% DUE 11-01-2043	475,000.00
1,469,572	1,569,670	DOMINION RES INC 4.7% DUE 12-01-2044	1,475,000.00
859,170	880,085	DOMINION RES INC 5.25% DUE 08-01-2033	750,000.00
2,036,080	2,065,267	DOMINION RES INC 5.25% DUE 08-01-2033	1,760,000.00
995,810	1,072,571	DOMTAR CORP 6.25% DUE 09-01-2042	1,000,000.00
1,061,491	1,115,474	DOMTAR CORP 6.25% DUE 09-01-2042	1,040,000.00
500,221	554,916	DOMTAR CORP 6.75 DUE 02-15-2044	490,000.00
1,042,217	1,063,332	DOW CHEM CO 4.625% DUE 10-01-2044	1,050,000.00
1,453,591	1,348,145	DOW CHEM CO 5.25% DUE 11-15-2041	1,250,000.00
1,660,883	1,646,871	DOW CHEM CO NT 9.4 DUE 05-15-2039	1,015,000.00
2,629,177	2,682,878	DOW CHEMICAL CO 4.375% DUE 11-15-2042	2,770,000.00
1,838,618	1,866,014	DR PEPPER SNAPPLE 7.45% DUE 05-01-2038	1,285,000.00
384,164	530,432	DR PEPPER SNAPPLE GROUP INC COM STK	7,400.00
1,231,997	1,254,400	DR PEPPER SNAPPLE GROUP INC COM STK	17,500.00
388,290	404,845	DST SYS INC COM	4,300.00
2,995,470	3,255,915	DTE ELEC CO 4.3% DUE 07-01-2044	3,000,000.00
639,333	652,005	DU PONT E I DE NEMOURS & CO NT 4.9 DUE 01-15-2041	595,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
357,134	369,414	DUKE ENERGY 4 DUE 09-30-2042	360,000.00
1,996,963	2,216,486	DUKE ENERGY 4 DUE 09-30-2042	2,160,000.00
1,402,497	1,369,952	DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000.00
2,221,233	2,170,433	DUKE ENERGY 4.25% DUE 12-15-2041	2,020,000.00
4,560,591	4,365,580	DUKE ENERGY 4.25% DUE 12-15-2041	4,063,000.00
799,840	878,404	DUKE ENERGY 4.375% DUE 03-30-2044	800,000.00
1,040,792	1,143,023	DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000.00
2,722,143	2,671,817	DUKE ENERGY 6% DUE 01-15-2038	2,030,000.00
8,346,181	8,726,181	DUKE ENERGY 6% DUE 01-15-2038	6,630,000.00
893,922	845,488	DUKE ENERGY 6.1% DUE 06-01-2037	650,000.00
999,410	1,040,225	DUKE ENERGY CORP 3.75% DUE 04-15-2024	1,000,000.00
809,102	839,278	DUKE ENERGY CORP 6.45% DUE 10-15-2032	620,000.00
102,789	109,199	DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023	103,000.00
298,641	353,344	DUKE ENERGY IND 4.9 DUE 07-15-2043	300,000.00
1,692,299	2,002,284	DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000.00
282,554	289,378	DUKE RLTY LTD FIXED 3.75% DUE 12-01-2024	286,000.00
851,900	837,660	DYNEGY INC NEW DEL COM	27,600.00
781,624	808,405	EASTMAN CHEM CO 4.65% DUE 10-15-2044	790,000.00
2,282,817	2,391,445	EASTMAN CHEM CO 4.65% DUE 10-15-2044	2,337,000.00
483,970	505,632	EASTMAN CHEM CO 4.8% DUE 09-01-2042	500,000.00
1,777,510	1,638,576	EASTMAN CHEM CO COM	21,600.00
663,365	676,411	EATON CORP OHIO 4 DUE 11-02-2032	665,000.00
1,890,436	1,932,602	EATON CORP OHIO 4 DUE 11-02-2032	1,900,000.00
523,558	535,958	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000.00
296,357	307,756	EDISON INTL COM	4,700.00
1,778,362	2,815,640	EDISON INTL COM	43,000.00
2,801,212	3,706,758	EDWARDS LIFESCIENCES CORP COM	29,100.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,175,122	1,084,860	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000.00
1,665,885	1,584,553	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	1,205,000.00
666,876	609,517	EL PASO PIPELN 4.7% DUE 11-01-2042	675,000.00
999,948	1,130,780	EL PASO PIPELN 6.5% DUE 04-01-2020	1,000,000.00
469,556	644,106	ELECTR ARTS COM	13,700.00
1,527,223	1,427,101	ENABLE MIDSTREAM 5% DUE 05-15-2044	1,515,000.00
895,437	777,026	ENBRIDGE INC 4.5% DUE 06-10-2044	900,000.00
1,890,367	1,640,388	ENBRIDGE INC 4.5% DUE 06-10-2044	1,900,000.00
571,415	542,759	ENCANA CORP 6.5% DUE 08-15-2034	500,000.00
350,861	332,165	ENCANA CORP 6.625% DUE 08-15-2037	305,000.00
1,106,186	1,001,939	ENCANA CORP 6.625% DUE 08-15-2037	920,000.00
602,116	694,769	ENERGY EAST CORP 6.75% DUE 07-15-2036	545,000.00
1,428,415	1,425,063	ENERGY TRANSFER 5.15% DUE 02-01-2043	1,440,000.00
1,399,551	1,551,969	ENERGY TRANSFER 5.95 DUE 10-01-2043	1,415,000.00
1,403,418	1,391,651	ENERGY TRANSFER 6.05% DUE 06-01-2041	1,275,000.00
1,708,083	1,810,385	ENERGY TRANSFER 6.5% DUE 02-01-2042	1,575,000.00
1,817,046	1,799,644	ENERGY TRANSFER 7.5% DUE 07-01-2038	1,450,000.00
778,767	794,665	ENERGY TRANSFER PARTNERS L P ENERGY TRANSFER PARTNERS 6.625% DUE 10-15-2036	705,000.00
1,901,576	1,906,399	ENSCO PLC FORMERLY 5.75% DUE 10-01-2044	1,900,000.00
1,264,976	1,495,908	ENTERGY CORP NEW COM	17,100.00
2,245,118	2,816,856	ENTERGY CORP NEW COM	32,200.00
841,671	834,807	ENTERGY MISS INC 3.1% DUE 07-01-2023	845,000.00
299,043	301,142	ENTERPRISE PRODS 3.75% DUE 02-15-2025	300,000.00
668,468	686,666	ENTERPRISE PRODS 4.45 DUE 02-15-2043	695,000.00
1,277,586	1,329,467	ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,275,000.00
1,773,015	1,835,185	ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,760,000.00
1,248,063	1,343,989	ENTERPRISE PRODS 5.1% DUE 02-15-2045	1,250,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,730,074	1,768,689	ENTERPRISE PRODS 5.1% DUE 02-15-2045	1,645,000.00
1,871,162	1,856,113	ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,605,000.00
559,367	593,725	ENTERPRISE PRODS 5.95% DUE 02-01-2041	505,000.00
1,883,862	1,962,893	ENTERPRISE PRODS 6.125% DUE 10-15-2039	1,625,000.00
2,719,960	2,708,803	ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000.00
595,857	601,128	ENTERPRISE PRODS 7.55% DUE 04-15-2038	440,000.00
2,374,376	2,493,313	ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000.00
1,233,000	1,246,500	ENTERPRISE PRODS FLTG RT 7% DUE 06-01-2067	1,200,000.00
1,269,844	1,207,969	ENTERPRISE PRODS OPER L P JR SUB NT FIXED/FLTG RATE DUE 08-01-2066 REG	1,125,000.00
916,243	935,249	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	900,000.00
1,667,663	1,592,811	EOG RESOURCES INC COM	17,300.00
819,200	859,809	ERP OPER LTD 4.5% DUE 07-01-2044	825,000.00
1,144,538	1,198,522	ERP OPER LTD 4.5% DUE 07-01-2044	1,150,000.00
1,499,385	1,573,711	ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000.00
676,308	738,672	ERP OPER LTD PARTNERSHIP 7.57 NT DUE 08-15-2026/06 PUTTABLE 8-15-2006 @ **PUT	550,000.00
576,097	560,980	ESTEE LAUDER COS 3.7% DUE 08-15-2042	590,000.00
-	-	Euro	-
137,239	137,239	Euro	137,238.88
155,254	155,254	Euro	155,254.30
169,128	169,128	Euro	169,128.08
864,249	1,442,441	EVEREST RE GROUP COM	8,470.00
590,871	617,912	EVEREST REINS 4.868 DUE 06-01-2044	590,000.00
772,761	923,656	EXELIS INC	52,690.00
194,169	265,394	EXELON CORP 5.625% DUE 06-15-2035	227,000.00
757,221	783,321	EXELON CORP 5.625% DUE 06-15-2035	670,000.00
1,243,943	1,325,692	EXELON GENERATION 5.6 DUE 06-15-2042	1,185,000.00
1,575,237	1,622,154	EXELON GENERATION 5.6 DUE 06-15-2042	1,450,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,233,620	2,242,107	EXPRESS SCRIPTS 3.5% DUE 06-15-2024	2,250,000.00
2,499,466	2,861,846	EXPRESS SCRIPTS HLDG CO COM	33,800.00
3,263,719	3,041,605	EXXON MOBIL CORP COM	32,900.00
2,712,485	3,087,830	EXXON MOBIL CORP COM	33,400.00
133,893	179,446	FACEBOOK INC CL A CL A	2,300.00
321,295	338,233	FED RLTY INVT TR 4.5% DUE 12-01-2044	325,000.00
1,113,610	1,228,763	FEDEX CORP 3.875% DUE 08-01-2042	1,275,000.00
1,022,356	1,018,905	FEDEX CORP 4.1% DUE 04-15-2043	1,025,000.00
1,016,943	1,093,459	FEDEX CORP 4.1% DUE 04-15-2043	1,100,000.00
744,624	837,133	FEDEX CORP BOND 5.1 DUE 01-15-2044	725,000.00
721,509	798,836	FEDEX CORP COM	4,600.00
2,626,727	2,934,854	FEDEX CORP COM	16,900.00
903,713	987,010	FEDT RETAIL HLDGS 6.375% DUE 03-15-2037	780,000.00
2,086,104	2,275,809	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	1,515,000.00
4,635,326	5,648,212	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000.00
496,264	472,043	FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000.00
1,513,006	1,715,921	FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000.00
3,655,975	3,542,151	FL PWR & LT CO 4.05% DUE 06-01-2042	3,345,000.00
8,515,396	8,471,512	FL PWR & LT CO 4.05% DUE 06-01-2042	8,000,000.00
239,208	251,693	FL PWR & LT CO 4.05% DUE 10-01-2044	240,000.00
1,858,659	1,822,675	FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000.00
2,016,435	2,193,282	FL PWR & LT CO 5.4% DUE 09-01-2035	1,800,000.00
560,193	615,724	FL PWR & LT CO 5.85% DUE 05-01-2037	470,000.00
2,694,914	2,605,167	FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000.00
209,183	206,830	FLEXTRONICS INTL LTD COM STK	18,500.00
1,379,673	1,688,180	FLEXTRONICS INTL LTD COM STK	151,000.00
485,825	534,461	FLORIDA PWR CORP 3.85% DUE 11-15-2042	530,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,207,464	1,208,396	FLORIDA PWR CORP 5.65% DUE 04-01-2040	930,000.00
2,772,718	2,779,343	FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,005,000.00
498,085	578,515	FLORIDA ST TPK AUTH TPK REV 6.8% 07-01-2039 BEO TAXABLE	500,000.00
955,380	1,037,172	FNMA POOL #468861 3.84% DUE 08-01-2021 BEO	954,186.85
2,062,813	2,084,844	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	2,000,000.00
1,129,842	1,158,733	FOMENTO ECONOMICO 4.375% DUE 05-10-2043	1,240,000.00
1,318,811	1,337,084	FOOT LOCKER INC COM	23,800.00
2,009,516	2,325,852	FOOT LOCKER INC COM	41,400.00
926,123	921,139	FORD MTR CO DEL 6.625% DUE 10-01-2028	750,000.00
788,535	971,989	FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000.00
1,949,288	2,347,172	FORD MTR CO DEL 7.4% DUE 11-01-2046	1,630,000.00
2,515,971	2,681,250	FORD MTR CO DEL 7.45% DUE 07-16-2031	1,975,000.00
2,606,830	3,086,226	FORD MTR CO DEL NT 4.75 01-15-2043	2,925,000.00
1,481,149	1,542,789	FORD MTR CR CO LLC 4.25% DUE 09-20-2022	1,454,000.00
363,313	368,490	FOREST CY ENTERPRISES INC CL A	17,300.00
670,347	652,446	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	690,000.00
3,277,052	3,257,502	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	3,445,000.00
1,619,964	1,540,531	FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022	1,630,000.00
746,370	731,179	FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG	750,000.00
1,712,875	1,686,586	FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG	1,730,000.00
(72,680,163)	(72,616,200)	FUT DEC 16 EURO DOLLARS	(296.00)
72,680,163	72,616,200	FUT DEC 16 EURO DOLLARS	296.00
(25,135,622)	(25,232,578)	FUT MAR 15 10 YR T-NOTES	(199.00)
25,135,622	25,232,578	FUT MAR 15 10 YR T-NOTES	199.00
(23,791,643)	(23,785,938)	FUT MAR 15 5 YR T NOTE	(200.00)
23,791,643	23,785,938	FUT MAR 15 5 YR T NOTE	200.00
(29,933,410)	(30,724,875)	FUT MAR 15 CBT UL T-BONDS	(186.00)

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
29,933,410	30,724,875	FUT MAR 15 CBT UL T-BONDS	186.00
(10,795,589)	(10,986,750)	FUT MAR 15 U.S. T-BONDS	(76.00)
10,795,589	10,986,750	FUT MAR 15 U.S. T-BONDS	76.00
(84,099,342)	(83,997,000)	FUT MAR 16 EURO DOLLARS	(340.00)
84,099,342	83,997,000	FUT MAR 16 EURO DOLLARS	340.00
(49,960,348)	(49,964,700)	FUT MAR 17 EURO DOLLARS	(204.00)
49,960,348	49,964,700	FUT MAR 17 EURO DOLLARS	204.00
55,647	23,875	FUT PUT DEC 15 EURO DOLLARS 9800	382.00
261,447	171,900	FUT PUT DEC 15 EURO DOLLARS 9900	382.00
100,197	145,750	FUT PUT MAR 15 1 YR MIDCURVE 9875	530.00
1,564,889	1,517,483	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	1,445,000.00
2,318,852	2,205,338	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	2,100,000.00
184,302	190,151	GE GLOBAL INS HLDG 7% DUE 02-15-2026	150,000.00
2,258,317	2,458,656	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	1,885,000.00
2,505,832	2,771,695	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	2,125,000.00
1,200,000	1,201,124	GEN ELEC CAP CORP FLTG RT 5.25% DUE 06-29-2049	1,200,000.00
1,353,894	1,591,320	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	1,125,000.00
5,967,041	6,485,515	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	4,585,000.00
1,182,848	1,169,770	GENERAL DYNAMICS CORP COM	8,500.00
4,928,621	4,913,034	GENERAL DYNAMICS CORP COM	35,700.00
4,869,697	5,190,352	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	3,800,000.00
5,740,177	6,030,369	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	4,415,000.00
1,887,929	2,023,838	GENERAL ELEC CO 4.125% DUE 10-09-2042	1,955,000.00
2,327,536	2,416,182	GENERAL ELEC CO 4.125% DUE 10-09-2042	2,334,000.00
2,485,001	2,556,971	GENERAL ELEC CO 4.125% DUE 10-09-2042	2,470,000.00
767,940	851,897	GENERAL ELEC CO 4.5% DUE 03-11-2044	775,000.00
2,953,679	3,204,232	GENERAL ELEC CO 4.5% DUE 03-11-2044	2,915,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
6,619,160	7,314,223	GENERAL ELEC CO 4.5% DUE 03-11-2044	6,654,000.00
468,814	469,166	GENERAL MLS INC 4.15% DUE 02-15-2043	470,000.00
493,795	521,045	GENERAL MTRS CO 5% DUE 04-01-2035	500,000.00
1,201,119	1,276,550	GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000.00
1,479,063	1,571,950	GENERAL MTRS CO 5.2% DUE 04-01-2045	1,490,000.00
1,864,481	1,632,913	GENWORTH FINL INC 7.625% DUE 09-24-2021	1,670,000.00
885,000	952,481	GEORGE WASH UNIV 4.3% DUE 09-15-2044	885,000.00
1,150,000	1,237,688	GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000.00
1,356,987	1,458,911	GILEAD SCIENCES 4.5% DUE 02-01-2045	1,365,000.00
2,129,303	2,249,822	GILEAD SCIENCES 4.5% DUE 02-01-2045	2,105,000.00
1,660,063	1,769,260	GILEAD SCIENCES 4.8% DUE 04-01-2044	1,595,000.00
1,169,566	1,238,178	GILEAD SCIENCES 5.65% DUE 12-01-2041	1,000,000.00
415,431	424,170	GILEAD SCIENCES INC	4,500.00
4,826,606	4,401,942	GILEAD SCIENCES INC	46,700.00
570,024	595,946	GLAXOSMITHKLINE 4.2% DUE 03-18-2043	580,000.00
2,014,128	2,054,986	GLAXOSMITHKLINE 4.2% DUE 03-18-2043	2,000,000.00
1,746,037	1,875,049	GLAXOSMITHKLINE 5.375% DUE 04-15-2034	1,540,000.00
599,455	619,141	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	465,000.00
2,965,858	2,662,974	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,000,000.00
3,151,225	2,829,410	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,125,000.00
994,310	974,920	GOLDCORP INC NEW 3.7% DUE 03-15-2023	1,000,000.00
457,778	461,960	GOLDCORP INC NEW 5.45% DUE 06-09-2044	460,000.00
2,996,040	3,076,794	GOLDMAN SACHS 3.85% DUE 07-08-2024	3,000,000.00
2,088,110	2,310,461	GOLDMAN SACHS 6.125% DUE 02-15-2033	1,885,000.00
3,110,427	3,291,029	GOLDMAN SACHS 6.125% DUE 02-15-2033	2,685,000.00
1,102,062	1,264,144	GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000.00
3,226,100	3,394,227	GOLDMAN SACHS 6.25% DUE 02-01-2041	2,685,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
5,355,763	5,796,100	GOLDMAN SACHS 6.25% DUE 02-01-2041	4,585,000.00
2,878,734	3,275,462	GOLDMAN SACHS 6.75% DUE 10-01-2037	2,605,000.00
4,365,748	5,211,819	GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000.00
6,182,205	7,321,695	GOLDMAN SACHS 6.75% DUE 10-01-2037	5,823,000.00
1,050,061	1,225,293	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,030,000.00
1,169,252	1,302,617	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000.00
403,483	411,893	GOLDMAN SACHS FUTURE EQUITGOLDMAN SACHS 5.95 DUE 01-15-2027	360,000.00
1,407,027	1,565,272	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	1,295,000.00
1,353,599	1,492,491	GOLDMAN SACHS GROUP INC COM	7,700.00
1,711,849	2,399,615	GOLDMAN SACHS GROUP INC COM	12,380.00
94,535	82,664	GRANITE MASTER ISS FRN M/BKD 12/54 EUR'A5'REGS	68,685.83
1,031,900	1,063,016	GRUPO TELEVISA S A 5% DUE 05-13-2045	1,045,000.00
734,906	733,522	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	605,000.00
2,721,786	2,703,726	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	2,230,000.00
136,183	131,378	GRUPO TELEVISA S A 8.5% DUE 03-11-2032	95,000.00
1,268,296	1,417,500	GRUPO TELEVISA S A 8.5% DUE 03-11-2032	1,025,000.00
5,745,559	5,596,712	GTE CORP 6.94% DUE 04-15-2028	4,475,000.00
985,596	1,035,442	HALLIBURTON CO 4.75% DUE 08-01-2043	1,000,000.00
4,192,355	4,354,034	HALLIBURTON CO 4.75% DUE 08-01-2043	4,205,000.00
2,488,747	2,486,268	HALLIBURTON CO 7.45% DUE 09-15-2039	1,770,000.00
1,408,783	1,223,163	HALLIBURTON CO COM	31,100.00
213,914	213,420	HARMAN INTL INDS INC NEW COM STK USD0.01	2,000.00
407,071	416,556	HARRIS CORP COM	5,800.00
1,159,133	1,186,546	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000.00
1,206,625	1,280,221	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	1,025,000.00
2,700,885	2,843,062	HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000.00
1,633,054	1,686,132	HARTFORD FINL SVCS GRP 5.125 15 APR 2022	1,500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
498,695	673,117	HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000.00
1,479,601	1,548,536	HASBRO INC 6.35% DUE 03-15-2040	1,265,000.00
1,498,312	1,776,038	HCA HLDGS INC COM	24,200.00
500,000	508,750	HCA INC SR SECD NT 4.75 05-01-2023	500,000.00
1,888,226	1,927,509	HCP INC 6.75% DUE 02-01-2041	1,420,000.00
734,751	831,618	HD SUPPLY HLDGS INC. COM	28,200.00
514,157	572,393	HEALTH CARE REIT INC 5.125 DUE 03-15-2043	520,000.00
487,639	562,065	HEALTH NET INC COM	10,500.00
735,666	776,185	HEALTH NET INC COM	14,500.00
38,360	39,676	HESS CORP 5.6% DUE 02-15-2041	37,000.00
1,948,794	2,041,423	HEWLETT PACKARD CO 6% DUE 09-15-2041	1,815,000.00
3,200,988	4,839,678	HEWLETT PACKARD CO COM	120,600.00
887,075	889,669	HILTON WORLDWIDE HLDGS INC COM	34,100.00
2,597,832	2,632,616	HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000.00
2,667,035	2,794,222	HOME DEPOT INC 4.2% DUE 04-01-2043	2,680,000.00
822,032	912,585	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	835,000.00
2,264,281	2,513,707	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	2,300,000.00
453,128	534,652	HOME DEPOT INC 4.875 DUE 02-15-2044	460,000.00
3,250,698	3,835,547	HOME DEPOT INC 4.875 DUE 02-15-2044	3,300,000.00
1,158,575	1,124,390	HOME DEPOT INC 5.4% DUE 09-15-2040	915,000.00
1,168,650	1,130,534	HOME DEPOT INC 5.4% DUE 09-15-2040	920,000.00
476,369	509,339	HOME DEPOT INC 5.875% DUE 12-16-2036	390,000.00
4,168,472	4,507,268	HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000.00
1,182,239	1,126,790	HONEYWELL INTL INC 5.7% DUE 03-15-2037	875,000.00
1,421,078	1,451,366	HOSPIRA INC NT 5.6 DUE 09-15-2040	1,300,000.00
695,323	755,803	HSBC BK USA 5.875 11-01-2034	605,000.00
1,783,884	2,068,675	HSBC BK USA N A 7 DUE 01-15-2039	1,445,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,524,953	4,058,612	HSBC BK USA N A 7 DUE 01-15-2039	2,835,000.00
694,237	811,267	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	655,000.00
1,083,086	1,226,570	HSBC HLDGS PLC 5.25% DUE 03-14-2044	1,095,000.00
11,797,715	13,085,651	HSBC HLDGS PLC 5.25% DUE 03-14-2044	11,682,000.00
354,161	393,937	HSBC HLDGS PLC 6.1% DUE 01-14-2042	295,000.00
3,428,045	3,801,629	HSBC HLDGS PLC 6.5% DUE 05-02-2036	2,960,000.00
389,406	411,164	HSBC HLDGS PLC 6.5% DUE 09-15-2037	320,000.00
1,344,989	1,439,072	HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,120,000.00
1,245,880	1,326,174	HSBC HLDGS PLC 6.8% DUE 06-01-2038	1,000,000.00
1,439,143	1,518,469	HSBC HLDGS PLC 6.8% DUE 06-01-2038	1,145,000.00
886,931	996,626	HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000.00
1,493,610	1,547,772	HSBC USA INC 3.5% DUE 06-23-2024	1,500,000.00
2,049,813	2,185,079	HUMANA INC 4.95% DUE 10-01-2044	2,055,000.00
1,068,520	2,269,354	HUMANA INC COM	15,800.00
616,282	658,868	HUNTINGTON BANCSHARES INC COM	62,630.00
613,658	1,034,632	HUNTINGTON INGALLS INDS INC COM	9,200.00
1,127,242	1,349,520	HUNTINGTON INGALLS INDS INC COM	12,000.00
1,496,865	1,473,246	HUSKY ENERGY INC 4% DUE 04-15-2024	1,500,000.00
1,350,000	1,355,906	ICAHN ENTERPRISES 5.875% DUE 02-01-2022	1,350,000.00
936,360	945,724	ICAHN ENTERPRISES L P CORP SR NT 6 DUE 08-01-2020	918,000.00
5,786,366	6,116,943	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C	6,130,000.00
525,685	533,923	IL TOOL WKS INC 3.9% DUE 09-01-2042	530,000.00
971,270	965,940	ILL TOOL WKS INC COM	10,200.00
601,669	609,612	ILLINOIS ST 7.35% 07-01-2035 BEO TAXABLE	520,000.00
1,188,934	1,236,617	ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE	1,105,000.00
1,723,733	2,085,708	ING U S INC 5.7% DUE 07-15-2043	1,741,000.00
438,385	448,392	INGERSOLL-RAND 4.65% DUE 11-01-2044	441,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
492,065	503,297	INGERSOLL-RAND 4.65% DUE 11-01-2044	495,000.00
131,459	155,578	INGERSOLL-RAND 5.75% DUE 06-15-2043	132,000.00
797,976	824,490	INTEL CORP 4.25% DUE 12-15-2042	800,000.00
698,115	653,453	INTEL CORP 4.8% DUE 10-01-2041	595,000.00
3,790,099	4,438,267	INTEL CORP COM	122,300.00
361,507	450,108	INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO	365,000.00
1,306,660	1,194,914	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,200,000.00
3,442,094	3,624,574	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	3,640,000.00
1,602,891	1,622,520	INTERPUBLIC GROUP 3.75% DUE 02-15-2023	1,623,000.00
1,683,507	1,730,941	INTL PAPER CO 4.8% DUE 06-15-2044	1,695,000.00
4,016,815	3,951,214	INTL PAPER CO 6 DUE 11-15-2041	3,375,000.00
1,018,320	1,047,469	INTL PAPER CO 7.3% DUE 11-15-2039	790,000.00
606,718	599,235	INTUIT COM	6,500.00
1,048,903	1,280,652	INVESCO FIN PLC 5.375% DUE 11-30-2043	1,065,000.00
126,174	474,713	IRS AUD LIBOR/6M 4.0% CHASUS33 18/06/2019 SWU007LX7	10,000,000.00
100,044	370,276	IRS AUD LIBOR/6M 4.0% GSCMUS33 18/06/2019 SWU007LW9	7,800,000.00
2,589	-	IRS BRL / 1M 11.47% BOFAUS3DCRD 02/01/2017 SWU005HD0	2,425,583.46
777,272	780,859	JABIL CIRCUIT INC COM	35,770.00
20,180	20,180	Japanese yen	20,180.46
111,437	102,008	JEFFERIES GROUP 6.5% DUE 01-20-2043	100,000.00
575,894	541,841	JERSEY CENT PWR & 6.15% DUE 06-01-2037	455,000.00
1,890,145	1,919,085	JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,688,334.78
1,267,771	1,428,129	JOHNSON & JOHNSON 4.375 DUE 12-05-2033	1,275,000.00
725,020	772,058	JOHNSON & JOHNSON 4.5 DUE 12-05-2043	670,000.00
793,362	819,621	JOHNSON CTLS INC 4.95% DUE 07-02-2064	795,000.00
1,275,000	1,259,063	JP MORGAN CHASE BK 6 DUE 12-31-2049	1,275,000.00
1,470,990	1,508,738	JPMORGAN CHASE & 3.25% DUE 09-23-2022	1,500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,570,245	2,577,929	JPMORGAN CHASE & 3.25% DUE 09-23-2022	2,563,000.00
2,683,584	2,715,728	JPMORGAN CHASE & 3.25% DUE 09-23-2022	2,700,000.00
7,161,264	7,123,061	JPMORGAN CHASE & 3.375% DUE 05-01-2023	7,200,000.00
1,816,058	1,868,075	JPMORGAN CHASE & 3.625% DUE 05-13-2024	1,825,000.00
1,496,190	1,501,515	JPMORGAN CHASE & 4.125% DUE 12-15-2026	1,500,000.00
1,765,504	1,771,788	JPMORGAN CHASE & 4.125% DUE 12-15-2026	1,770,000.00
2,156,010	2,233,758	JPMORGAN CHASE & 5.6% DUE 07-15-2041	1,845,000.00
3,336,332	3,201,993	JPMORGAN CHASE & 7.9% DUE 04-29-2049	2,975,000.00
711,246	715,608	JPMORGAN CHASE & CO 3.875 09-10-2024	715,000.00
420,889	454,814	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	410,000.00
5,175,740	5,546,515	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	5,000,000.00
201,685	217,468	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	185,000.00
736,992	734,688	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000.00
3,682,531	4,114,254	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000.00
2,497,041	2,543,865	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000.00
2,883,550	2,950,884	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,465,000.00
1,941,859	1,976,935	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	1,700,000.00
2,360,307	2,756,080	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	2,370,000.00
3,135,606	3,391,836	JPMORGAN CHASE & CO COM	54,200.00
6,019,295	6,802,446	JPMORGAN CHASE & CO COM	108,700.00
1,659,281	1,731,162	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	1,325,000.00
735,066	824,100	JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 01-15-2087/02-02-2012 BEO	1,005,000.00
576,758	506,246	JUNIPER NETWORKS INC 5.95 DUE 03-15-2041	505,000.00
305,135	317,201	KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041	275,000.00
1,223,129	1,179,105	KELLOGG CO 7.45% DUE 04-01-2031	875,000.00
3,147,163	3,593,150	KEYCORP NEW COM	258,500.00
762,117	712,220	KIMBERLY CLARK 6.625% DUE 08-01-2037	500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
534,479	522,702	KINDER MORGAN 5 DUE 08-15-2042	550,000.00
1,018,164	983,631	KINDER MORGAN 5 DUE 08-15-2042	1,035,000.00
1,599,267	1,708,494	KINDER MORGAN 5.4% DUE 09-01-2044	1,705,000.00
1,985,451	1,927,554	KINDER MORGAN 5.8% DUE 03-15-2035	1,815,000.00
3,471,136	3,179,628	KINDER MORGAN 6.375% DUE 03-01-2041	2,855,000.00
867,189	814,920	KINDER MORGAN 6.5% DUE 02-01-2037	725,000.00
2,560,435	2,426,102	KINDER MORGAN 6.5% DUE 09-01-2039	2,180,000.00
689,871	652,083	KINDER MORGAN 6.95% DUE 01-15-2038	565,000.00
449,660	474,964	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	500,000.00
1,397,369	1,363,145	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	1,435,000.00
373,943	380,646	KINDER MORGAN INC 5.3% DUE 12-01-2034	375,000.00
443,745	451,700	KINDER MORGAN INC 5.3% DUE 12-01-2034	445,000.00
1,949,487	1,984,434	KINDER MORGAN INC 5.3% DUE 12-01-2034	1,955,000.00
1,011,579	1,039,592	KINDER MORGAN INC 5.55% DUE 06-01-2045	1,015,000.00
951,159	1,073,467	KOHLS CORP 6.875% DUE 12-15-2037	850,000.00
490,502	482,129	KONINKLIJKE 6.875% DUE 03-11-2038	355,000.00
681,537	671,524	KONINKLIJKE NT 5 DUE 03-15-2042	600,000.00
1,161,246	1,119,206	KONINKLIJKE NT 5 DUE 03-15-2042	1,000,000.00
1,947,608	1,928,057	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000.00
2,861,695	2,914,474	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	2,205,000.00
901,743	2,574,821	KROGER CO COM	40,100.00
1,543,213	1,607,028	KS CY SOUTHN RY CO 4.3% DUE 05-15-2043	1,575,000.00
332,980	340,767	L-3 COMMUNICATIONS HLDG CORP COM	2,700.00
1,184,712	1,230,768	LABORATORY CORP AMER HLDGS 4 DUE 11-01-2023	1,200,000.00
1,331,269	1,431,968	LEAR CORP COM NEW COM NEW	14,600.00
1,674,306	2,461,808	LEAR CORP COM NEW COM NEW	25,100.00
583,440	674,876	LEGG MASON INC 5.625 DUE 01-15-2044 REG	590,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,350,352	1,118,417	LEXMARK INTL INC NEW CL A	27,100.00
2,043,120	2,037,568	LIBERTY PPTY LTD PARTNERSHIP 3.375 DUE 06-15-2023	2,090,000.00
404,233	435,338	LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO	350,000.00
488,510	532,870	LINCOLN NATL CORP 6.3% DUE 10-09-2037	420,000.00
438,004	911,186	LINCOLN NATL CORP COM	15,800.00
78,026	75,627	LITTON INDS INC 7.75% DUE 03-15-2026	56,000.00
712,183	1,309,476	LOCKHEED MARTIN CORP COM	6,800.00
289,157	298,800	LOEWS CORP 4.125 DUE 05-15-2043 REG	315,000.00
1,950,876	2,555,364	LORILLARD INC COM STK	40,600.00
1,781,194	1,944,489	LORILLARD TOB CO 7% DUE 08-04-2041	1,540,000.00
836,710	859,323	LORILLARD TOB CO 8.125% DUE 05-01-2040	615,000.00
570,688	620,365	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE	420,000.00
1,476,356	1,415,191	LOUISVILLE GAS & ELEC 5.125 11-15-2040	1,155,000.00
608,353	644,177	LOWES COS INC 4.25% DUE 09-15-2044	610,000.00
1,396,220	1,478,439	LOWES COS INC 4.25% DUE 09-15-2044	1,400,000.00
348,355	394,841	LOWES COS INC 4.65 DUE 04-15-2042	355,000.00
1,584,218	1,710,607	LOWES COS INC 4.65 DUE 04-15-2042	1,538,000.00
8,841,256	9,009,047	LOWES COS INC 4.65 DUE 04-15-2042	8,100,000.00
849,695	824,466	LOWES COS INC 5.125% DUE 11-15-2041	705,000.00
1,040,335	1,169,456	LOWES COS INC 5.125% DUE 11-15-2041	1,000,000.00
1,009,519	1,076,722	LOWES COS INC 5.8% DUE 04-15-2040	850,000.00
1,037,221	1,076,885	LOWES COS INC 6.5% DUE 03-15-2029	850,000.00
1,067,260	1,226,962	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,075,000.00
1,365,100	1,569,370	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,375,000.00
1,057,492	1,100,779	LYB INTL FIN B V 4.875% DUE 03-15-2044	1,070,000.00
418,863	412,925	LYB INTL FIN B V 5.25% DUE 07-15-2043	380,000.00
989,004	1,075,780	LYB INTL FIN B V 5.25% DUE 07-15-2043	990,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
647,312	629,031	LYONDELLBASELL 5.75% DUE 04-15-2024	550,000.00
1,094,116	912,985	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	11,500.00
1,879,644	1,905,360	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	24,000.00
1,460,727	1,261,600	M D C HLDGS INC 6% DUE 01-15-2043	1,520,000.00
2,422,657	2,419,339	MA ELEC CO 5.9% DUE 11-15-2039	1,850,000.00
810,000	936,790	MA INST TECH 4.678% DUE 07-01-2114	810,000.00
1,525,692	1,834,425	MACYS INC COM STK	27,900.00
564,135	558,856	MACYS RETAIL HLDGS 4.5% DUE 12-15-2034	555,000.00
931,511	986,351	MACYS RETAIL HLDGS 5.125% DUE 01-15-2042	910,000.00
427,803	439,943	MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	415,000.00
1,436,582	2,239,014	MAGNA INTERNATIONAL INC COMMON STOCK	20,600.00
919,352	824,461	MARATHON OIL CORP 6.6% DUE 10-01-2037	700,000.00
563,881	547,755	MARATHON PETE CORP 4.75% DUE 09-15-2044	580,000.00
340,513	329,583	MARATHON PETE CORP 5% DUE 09-15-2054	350,000.00
696,789	773,619	MARATHON PETE CORP 6.5% DUE 03-01-2041	650,000.00
2,219,458	2,154,231	MARATHON PETE CORP 6.5% DUE 03-01-2041	1,810,000.00
3,401,010	3,397,972	MARATHON PETE CORP 6.5% DUE 03-01-2041	2,855,000.00
2,324,336	2,364,812	MARATHON PETE CORP COM	26,200.00
732,185	739,672	MARSH & MCLENNAN 3.5% DUE 03-10-2025	735,000.00
996,170	1,006,356	MARSH & MCLENNAN 3.5% DUE 03-10-2025	1,000,000.00
275,636	289,512	MARSH & MCLENNAN COS INC 5.875 8/1/33	235,000.00
768,514	767,301	MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024	770,000.00
1,249,616	1,288,204	MASTERCARD INC 3.375 DUE 04-01-2024 BEO	1,255,000.00
105,347	109,680	MAXIMUS INC COM	2,000.00
6,223,528	5,618,720	MCDONALDS CORP 6.3% DUE 10-15-2037	4,300,000.00
2,530,748	2,443,523	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	2,560,000.00
843,981	861,368	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	655,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,950,912	1,997,584	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	1,519,000.00
1,525,155	1,788,498	MCGRAW HILL FINANCIAL INC	20,100.00
1,012,800	2,573,992	MCKESSON CORP	12,400.00
810,000	892,272	MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO	810,000.00
320,975	351,226	MEAD CORP 7.55% DUE 03-01-2047	280,000.00
978,999	1,029,086	MEAD JOHNSON 4.6% DUE 06-01-2044	980,000.00
421,108	406,255	MEAD JOHNSON 5.9% DUE 11-01-2039	330,000.00
1,479,900	1,477,832	MEDTRONIC INC 4 DUE 04-01-2043	1,550,000.00
2,109,453	2,145,240	MEDTRONIC INC 4 DUE 04-01-2043	2,250,000.00
414,316	443,451	MEDTRONIC INC 4.5 DUE 03-15-2042 REG	435,000.00
560,819	568,149	MEDTRONIC INC 6.5% DUE 03-15-2039	435,000.00
915,579	783,653	MEDTRONIC INC 6.5% DUE 03-15-2039	600,000.00
744,748	825,199	MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52	830,000.00
547,369	559,679	MERCK & CO INC 3.6 DUE 09-15-2042	580,000.00
1,012,794	1,170,302	MERCK & CO INC 4.15% DUE 05-18-2043	1,100,000.00
2,691,701	2,646,414	MERCK & CO INC NEW COM	46,600.00
1,011,518	1,432,255	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000.00
2,479,360	2,574,044	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	2,180,000.00
3,364,886	3,799,098	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	2,690,000.00
11,223,530	12,103,445	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	8,570,000.00
2,118,614	2,182,302	MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018	1,900,000.00
789,856	812,845	METHANEX CORP 5.65% DUE 12-01-2044	795,000.00
378,962	375,316	METLIFE INC 3.048% DUE 12-15-2022	376,000.00
6,779,498	7,010,612	METLIFE INC 4.125% DUE 08-13-2042	7,000,000.00
1,183,134	1,315,689	METLIFE INC 4.875% DUE 11-13-2043	1,165,000.00
429,230	436,205	METLIFE INC 5.875% DUE 02-06-2041	350,000.00
1,497,709	1,633,125	METLIFE INC FLTG RT 10.75% DUE 08-01-2069	1,005,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
412,775	440,425	METLIFE INC FLTG RT 6.4% DUE 12-15-2066	395,000.00
3,053,670	3,261,375	METLIFE INC FLTG RT 6.4% DUE 12-15-2066	2,925,000.00
491,445	533,200	METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015	489,000.00
1,029,570	1,134,504	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,020,000.00
1,577,589	1,701,756	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,530,000.00
1,760,810	2,159,445	METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	1,550,000.00
92,275,642	92,096,649	MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO	8,941,422.21
617,038,881	647,101,436	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO	52,652,679.90
7,919,637	7,920,076	MFO PIMCO SHORT TERM FLOATING NAV PORT	791,374.51
3,091,765	3,634,840	MICHAEL KORS HOLDINGS LTD COM NPV	48,400.00
1,474,688	1,529,937	MICRON TECH INC COM	43,700.00
82,105	94,166	MICROSOFT CORP 4.875 12-15-2043	80,000.00
1,993,080	2,354,142	MICROSOFT CORP 4.875 12-15-2043	2,000,000.00
1,091,472	1,241,575	MICROSOFT CORP 3.5% DUE 11-15-2042	1,310,000.00
1,546,948	1,662,030	MICROSOFT CORP 4.5 DUE 10-01-2040	1,500,000.00
2,202,450	2,044,297	MICROSOFT CORP 4.5 DUE 10-01-2040	1,845,000.00
5,543,085	6,331,135	MICROSOFT CORP COM	136,300.00
135,694	144,151	MID-AMERICA APTS L 4.3% DUE 10-15-2023	137,000.00
993,990	1,099,631	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000.00
1,988,180	2,263,054	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	2,000,000.00
3,976,360	4,526,108	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000.00
429,506	416,897	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	335,000.00
4,404,959	4,504,981	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	3,620,000.00
1,385,448	1,400,811	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,115,000.00
2,254,417	2,167,174	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,725,000.00
3,301,299	3,213,084	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	2,455,000.00
6,352,091	6,543,960	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	5,000,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,885,784	2,056,350	MIDAMERICAN ENERGY 8.48% DUE 09-15-2028	1,380,000.00
979,488	994,218	MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	775,000.00
195,461	199,136	MIDAMERICAN FDG 6.927% DUE 03-01-2029	150,000.00
869,719	974,172	MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000.00
1,737,774	1,626,850	MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	1,605,000.00
451,071	423,333	MOLSON COORS 5 DUE 05-01-2042	390,000.00
419,264	434,188	MOLSON COORS 5 DUE 05-01-2042	400,000.00
2,514,490	2,556,432	MONSANTO CO NEW 3.375% DUE 07-15-2024	2,516,000.00
258,323	270,920	MONSANTO CO NEW 4.2% DUE 07-15-2034	260,000.00
1,219,086	1,278,534	MONSANTO CO NEW 4.2% DUE 07-15-2034	1,227,000.00
1,271,561	1,328,055	MONSANTO CO NEW 4.4% DUE 07-15-2044	1,280,000.00
1,523,820	1,593,666	MONSANTO CO NEW 4.4% DUE 07-15-2044	1,536,000.00
1,820,769	1,893,516	MONSANTO CO NEW 4.4% DUE 07-15-2044	1,825,000.00
2,498,775	2,665,683	MONSANTO CO NEW 4.65% DUE 11-15-2043	2,500,000.00
1,721,711	1,813,948	MONSANTO CO NEW 4.7% DUE 07-15-2064	1,730,000.00
1,902,394	2,013,168	MONSANTO CO NEW 4.7% DUE 07-15-2064	1,920,000.00
106,951	108,350	MONSTER BEVERAGE CORP COM	1,000.00
198,648	303,380	MONSTER BEVERAGE CORP COM	2,800.00
1,989,502	2,020,633	MOODYS CORP COM	21,090.00
679,524	699,610	MORGAN STANLEY 3.75% DUE 02-25-2023	682,000.00
833,956	846,480	MORGAN STANLEY 3.875% DUE 04-29-2024	825,000.00
1,399,202	1,417,413	MORGAN STANLEY 4.1% DUE 05-22-2023	1,400,000.00
558,286	563,346	MORGAN STANLEY 4.35 DUE 09-08-2026	560,000.00
793,135	844,352	MORGAN STANLEY 4.875% DUE 11-01-2022	795,000.00
164,385	165,403	MORGAN STANLEY 5% DUE 11-24-2025	155,000.00
373,294	400,168	MORGAN STANLEY 5% DUE 11-24-2025	375,000.00
1,941,128	2,080,874	MORGAN STANLEY 5% DUE 11-24-2025	1,950,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
367,861	397,849	MORGAN STANLEY 6.25% DUE 08-09-2026	330,000.00
433,729	478,092	MORGAN STANLEY 6.375% DUE 07-24-2042	360,000.00
2,995,409	3,605,612	MORGAN STANLEY 6.375% DUE 07-24-2042	2,715,000.00
9,056,547	10,624,272	MORGAN STANLEY 6.375% DUE 07-24-2042	8,000,000.00
1,840,036	1,923,472	MORGAN STANLEY 7.25% DUE 04-01-2032	1,405,000.00
907,407	973,880	MORGAN STANLEY COM STK USD0.01	25,100.00
1,336,670	1,357,237	MORGAN STANLEY FIXED 3.7% DUE 10-23-2024	1,339,000.00
358,210	344,103	MOSAIC CO NEW 4.875% DUE 11-15-2041	335,000.00
437,126	492,786	MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	430,000.00
589,298	622,045	MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	590,000.00
595,906	544,290	MURPHY OIL CORP 5.125 12-01-2042	640,000.00
98,052	105,433	MYLAN INC 5.4 DUE 11-29-2043	95,000.00
528,532	706,587	N SHORE LONG IS 6.15% DUE 11-01-2043	530,000.00
570,304	345,268	NABORS INDUSTRIES COM USD0.10	26,600.00
603,391	594,161	NATIONAL OILWELL VARCO I 3.95 12/1/42	645,000.00
879,287	921,180	NATIONAL OILWELL VARCO I 3.95 12/1/42	1,000,000.00
892,302	932,721	NATIONAL RURAL UTILS COOP FIN CORP 4.023 DUE 11-01-2032 REG	880,000.00
1,814,474	2,098,331	NAVIENT CORP COM	97,100.00
957,010	1,088,223	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	1,027,000.00
2,283,699	2,649,033	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,500,000.00
980,516	1,015,873	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	790,000.00
1,631,570	1,671,690	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	1,300,000.00
207,693	274,658	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	205,000.00
1,965,238	2,103,475	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	1,570,000.00
1,058,083	1,124,311	NEVADA PWR CO 5.375% DUE 09-15-2040	920,000.00
1,620,697	1,753,296	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	1,200,000.00
14,285,847	14,684,355	NEW YORK LIFE INS 6.75% DUE 11-15-2039	10,550,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
400,000	458,396	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.932 11-01-2036 BEO TAXABLE	400,000.00
785,254	804,412	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE	635,000.00
261,164	269,630	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.427% 03-15-2039 BEO TAXABLE	220,000.00
195,228	203,549	NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000.00
260,421	252,216	NEWFIELD EXPLORATION	9,300.00
384,432	348,395	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	400,000.00
1,405,302	1,367,450	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,570,000.00
784,013	806,411	NEWMONT MNG CORP 6.25% DUE 10-01-2039	795,000.00
1,755,708	1,562,104	NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,540,000.00
104,158	105,123	NEWS CORP NEW CL A CL A	6,700.00
282,367	305,159	NEXEN INC 6.4% DUE 05-15-2037	245,000.00
1,294,475	1,385,079	NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,300,000.00
359,997	372,558	NISOURCE FIN CORP 5.25% DUE 02-15-2043	325,000.00
976,507	1,025,966	NISOURCE FIN CORP 5.25% DUE 02-15-2043	895,000.00
532,996	993,651	NISOURCE FIN CORP 5.45% DUE 09-15-2020	883,000.00
996,787	1,017,508	NISOURCE FIN CORP 5.65% DUE 02-01-2045	850,000.00
451,015	498,988	NISOURCE FIN CORP 5.8% DUE 02-01-2042	410,000.00
1,851,296	1,947,269	NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000.00
1,049,062	1,249,954	NISOURCE FIN CORP 5.95% DUE 06-15-2041	1,000,000.00
496,325	494,214	NOBLE ENERGY INC 5.05% DUE 11-15-2044	500,000.00
2,363,348	2,322,806	NOBLE ENERGY INC 5.05% DUE 11-15-2044	2,350,000.00
1,640,595	1,675,653	NOBLE ENERGY INC 5.25% DUE 11-15-2043	1,650,000.00
808,311	729,677	NOBLE HLDG INTL 5.25% DUE 03-15-2042	925,000.00
362,144	288,049	NOBLE HLDG INTL 6.05% DUE 03-01-2041	335,000.00
516,521	593,922	NORDSTROM INC 5% DUE 01-15-2044	520,000.00
1,201,175	1,387,884	NORFOLK SOUTHN 3.95 DUE 10-01-2042	1,415,000.00
621,126	679,142	NORFOLK SOUTHN 4.8 DUE 08-15-2043	610,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,568,828	1,614,355	NORFOLK SOUTHN 4.8 DUE 08-15-2043	1,450,000.00
1,405,758	1,396,728	NORFOLK SOUTHN 5.59% DUE 05-17-2025	1,175,000.00
1,720,850	1,725,101	NORFOLK SOUTHN 6% DUE 05-23-2111	1,345,000.00
1,010,304	998,395	NORFOLK SOUTHN CORP 2.903 NTS DUE 02-15-2023 USD1000 REG	1,010,000.00
772,343	724,364	NORSK HYDRO A S 7.25% DUE 09-23-2027	530,000.00
1,536,651	1,553,800	NORTHN STS PWR CO 3.4 DUE 08-15-2042	1,640,000.00
792,687	841,093	NORTHN STS PWR CO 4.125% DUE 05-15-2044	795,000.00
3,302,466	3,751,285	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	3,360,000.00
671,709	1,730,359	NORTHROP GRUMMAN CORP COM	11,740.00
800,000	936,459	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	800,000.00
1,200,000	1,404,689	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,200,000.00
337,622	349,008	NORTHWESTN MUT 6.063% DUE 03-30-2040	270,000.00
3,589,517	3,877,863	NORTHWESTN MUT 6.063% DUE 03-30-2040	3,000,000.00
395,000	405,972	NOVANT HEALTH INC 4.371% DUE 11-01-2043	395,000.00
1,413,543	1,596,915	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,425,000.00
1,487,940	1,680,963	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000.00
2,453,697	2,734,366	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	2,440,000.00
423,068	415,030	NRG ENERGY INC COM NEW	15,400.00
488,964	473,384	NV PWR CO 5.45 DUE 05-15-2041	375,000.00
251,478	261,874	NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000.00
155,000	163,031	NYU HOSPS CTR 4.784% DUE 07-01-2044	155,000.00
1,934,000	2,034,206	NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000.00
475,000	582,504	NYU HOSPS CTR 5.75% DUE 07-01-2043	475,000.00
569,364	580,130	OGLETHORPE PWR 4.2% DUE 12-01-2042	575,000.00
1,922,042	1,965,460	OGLETHORPE PWR 5.375% DUE 11-01-2040	1,670,000.00
2,169,782	1,887,540	OIL STS INTL INC COM ISIN US6780261052	38,600.00
549,813	548,054	OK GAS & ELEC CO 3.9% DUE 05-01-2043	550,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,704,102	2,195,193	OMNICARE INC COM	30,100.00
1,416,795	1,508,684	ONCOR ELEC 4.55 DUE 12-01-2041	1,335,000.00
2,207,609	2,389,081	ONCOR ELEC 5.3 DUE 06-01-2042	1,925,000.00
64,886	70,199	ONCOR ELEC 7% DUE 05-01-2032	50,000.00
2,474,208	2,800,934	ONCOR ELEC 7% DUE 05-01-2032	1,995,000.00
493,785	548,346	ONCOR ELEC 7.25% DUE 01-15-2033	380,000.00
939,468	1,031,756	ONCOR ELEC 7.25% DUE 01-15-2033	715,000.00
995,581	1,114,046	ONCOR ELEC 7.5% DUE 09-01-2038	740,000.00
2,199,978	2,506,944	ONE GAS INC 4.658% DUE 02-01-2044	2,200,000.00
1,149,540	1,231,273	ORACLE CORP 4.3% DUE 07-08-2034	1,150,000.00
3,025,766	3,222,723	ORACLE CORP 4.3% DUE 07-08-2034	3,010,000.00
399,804	434,470	ORACLE CORP 4.5% DUE 07-08-2044	400,000.00
1,149,437	1,249,101	ORACLE CORP 4.5% DUE 07-08-2044	1,150,000.00
678,903	749,756	ORACLE CORP 5.375 DUE 07-15-2040	625,000.00
4,433,785	4,330,588	ORACLE CORP 5.375 DUE 07-15-2040	3,610,000.00
9,047,094	8,877,107	ORACLE CORP 5.375 DUE 07-15-2040	7,400,000.00
613,902	603,663	ORACLE CORP 6.125% DUE 07-08-2039	465,000.00
4,936,342	4,628,087	ORACLE CORP 6.125% DUE 07-08-2039	3,565,000.00
2,641,735	3,314,289	ORACLE CORP COM	73,700.00
2,209,121	2,228,061	ORANGE 5.375% DUE 01-13-2042	1,960,000.00
2,694,077	2,875,345	ORANGE NT STEP UP 03-01-2031 02-28-2031	1,885,000.00
932,299	997,002	ORANGE S A 5.5% DUE 02-06-2044	850,000.00
(290,000)	(290,000)	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	(290,000.00)
(12,000)	(12,000)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY	(12,000.00)
(420,000)	(420,000)	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	(420,000.00)
(260,000)	(260,000)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	(260,000.00)
(310,000)	(310,000)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(310,000.00)

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
(35,000)	(35,000)	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH	(35,000.00)
270,000	270,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY	270,000.00
(290,000)	(290,000)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISSE EUROPE	(290,000.00)
(260,000)	(260,000)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(260,000.00)
779,979	786,531	OWENS CORNING NEW 4.2 DUE 12-15-2022	775,000.00
299,355	357,671	PA ELEC CO 6.15% DUE 10-01-2038	300,000.00
3,856,154	3,823,612	PAC GAS & ELEC CO 3.75 DUE 08-15-2042	4,000,000.00
452,802	467,038	PAC GAS & ELEC CO 4.3% DUE 03-15-2045	455,000.00
479,427	497,832	PAC GAS & ELEC CO 4.3% DUE 03-15-2045	485,000.00
1,391,320	1,518,420	PAC GAS & ELEC CO 4.45 DUE 04-15-2042	1,440,000.00
4,276,933	4,155,619	PAC GAS & ELEC CO 4.45 DUE 04-15-2042	3,941,000.00
249,138	270,774	PAC GAS & ELEC CO 4.5% DUE 12-15-2041	250,000.00
724,967	774,414	PAC GAS & ELEC CO 4.5% DUE 12-15-2041	715,000.00
1,298,947	1,386,817	PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,300,000.00
1,947,421	2,079,158	PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,949,000.00
2,527,167	2,694,517	PAC GAS & ELEC CO 4.75 DUE 02-15-2044	2,450,000.00
1,532,940	1,578,026	PAC GAS & ELEC CO 5.4% DUE 01-15-2040	1,335,000.00
1,725,883	1,843,602	PAC GAS & ELEC CO 5.8% DUE 03-01-2037	1,505,000.00
2,261,036	2,546,208	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	2,000,000.00
3,416,509	3,278,243	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	2,575,000.00
6,995,696	8,179,616	PAC LIFE INS CO - 9.25% DUE 06-15-2039	5,200,000.00
1,035,358	987,379	PACIFIC BELL 7.125% DUE 03-15-2026	775,000.00
3,094,389	3,226,592	PACIFIC GAS & ELEC CO 3.85 DUE 11-15-2023	3,100,000.00
1,148,241	1,317,288	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,150,000.00
1,189,872	1,334,470	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,165,000.00
3,993,880	4,581,872	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	4,000,000.00
995,748	1,002,001	PACIFICORP 5.75% DUE 04-01-2037	780,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
666,173	697,032	PACIFICORP 6% DUE 01-15-2039	530,000.00
907,455	1,025,434	PACIFICORP 6.1% DUE 08-01-2036	775,000.00
2,921,313	2,841,924	PACIFICORP 6.25% DUE 10-15-2037	2,100,000.00
898,812	970,306	PARKER-HANNIFIN CORP 4.45% 11-21-2044	900,000.00
1,554,070	1,560,295	PARKER-HANNIFIN CORP COM	12,100.00
1,013,914	1,073,070	PARKER-HANNIFIN FIXED 4.2% DUE 11-21-2034	1,015,000.00
1,020,430	1,137,876	PARTNERRE HLDG LTD COM STK	9,970.00
1,171,377	1,301,082	PARTNERRE HLDG LTD COM STK	11,400.00
1,237,627	686,826	PATTERSON-UTI ENERGY INC COM	41,400.00
1,121,141	1,195,642	PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000.00
435,216	471,072	PENSKE AUTOMOTIVE GROUP INC COM STK	9,600.00
1,195,483	1,171,806	PEPSI BOTTLING 7% DUE 03-01-2029	850,000.00
823,694	934,191	PEPSICO INC 3.6% DUE 08-13-2042	1,000,000.00
1,124,194	1,168,886	PEPSICO INC 4.25% DUE 10-22-2044	1,120,000.00
3,594,928	3,631,104	PEPSICO INC COM	38,400.00
591,896	539,254	PEPSICO INC SR NT 4.875 DUE 11-01-2040	480,000.00
652,262	723,299	PERRIGO CO PLC 5.3% DUE 11-15-2043	655,000.00
199,874	202,333	PERRIGO FIN PLC 3.5% DUE 12-15-2021	200,000.00
284,796	291,232	PERRIGO FIN PLC 3.9% DUE 12-15-2024	286,000.00
199,402	211,936	PERRIGO FIN PLC 4.9% DUE 12-15-2044	200,000.00
842,473	895,428	PERRIGO FIN PLC 4.9% DUE 12-15-2044	845,000.00
912,298	943,113	PERRIGO FIN PLC 4.9% DUE 12-15-2044	890,000.00
2,115,990	2,034,652	PETRO-CDA 5.95% DUE 05-15-2035	1,760,000.00
1,215,837	1,387,313	PETROLEOS 6.375% DUE 01-23-2045	1,225,000.00
416,568	439,087	PFIZER INC 4.3% DUE 06-15-2043	410,000.00
681,602	733,596	PFIZER INC 4.3% DUE 06-15-2043	685,000.00
5,299,973	5,563,390	PFIZER INC COM	178,600.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,789,618	2,507,722	PFIZER INC NT 7.2 DUE 03-15-2039	1,725,000.00
2,813,056	2,936,579	PFIZER INC NT 7.2 DUE 03-15-2039	2,020,000.00
8,109,423	7,559,510	PFIZER INC NT 7.2 DUE 03-15-2039	5,200,000.00
687,868	726,286	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	765,000.00
1,523,601	1,485,802	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	1,565,000.00
941,837	1,024,369	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	1,045,000.00
1,264,523	1,321,948	PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,300,000.00
195,906	206,560	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	200,000.00
609,498	655,827	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	635,000.00
1,290,304	1,293,306	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	1,225,000.00
3,085,295	2,838,403	PHILIP MORRIS INTL 6.375% DUE 05-16-2038	2,220,000.00
1,339,635	1,246,185	PHILIP MORRIS INTL COM STK NPV	15,300.00
1,715,030	1,923,082	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	1,725,000.00
493,720	512,499	PHILLIPS 66 4.65% DUE 11-15-2034	500,000.00
897,583	912,248	PHILLIPS 66 4.65% DUE 11-15-2034	890,000.00
1,471,485	1,535,319	PHILLIPS 66 4.875% DUE 11-15-2044	1,500,000.00
1,565,747	1,624,368	PHILLIPS 66 4.875% DUE 11-15-2044	1,587,000.00
2,115,462	2,180,153	PHILLIPS 66 4.875% DUE 11-15-2044	2,130,000.00
2,112,468	2,176,515	PHILLIPS 66 5.875 DUE 05-01-2042	1,890,000.00
795,319	888,609	PILGRIMS PRIDE CORP	27,100.00
1,575,904	1,954,284	PILGRIMS PRIDE CORP	59,600.00
410,153	430,660	PINNACLE FOODS INC DEL COM	12,200.00
462,201	439,705	PLAINS ALL AMER PIPELINE 2.85 1-31-2023	465,000.00
210,573	206,160	PLAINS ALL AMERN 3.6% DUE 11-01-2024	210,000.00
1,820,520	1,732,548	PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,840,000.00
1,097,074	1,092,065	PLAINS ALL AMERN 4.7 DUE 06-15-2044	1,100,000.00
485,366	478,419	PLAINS ALL AMERN 6.65% DUE 01-15-2037	385,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,496,900	2,540,620	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,500,000.00
2,566,849	2,596,514	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,555,000.00
970,142	1,030,797	PNC BK N A 3.8 07-25-2023	1,000,000.00
1,499,370	1,526,427	PNC BK N A PITT PA 3.3% DUE 10-30-2024	1,500,000.00
1,511,016	1,539,799	PNC FINL SVCS 3.9% DUE 04-29-2024	1,515,000.00
1,200,000	1,266,408	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	1,200,000.00
670,152	685,236	PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000.00
904,249	969,894	POTOMAC ELEC PWR 4.15% DUE 03-15-2043	925,000.00
1,083,412	1,029,874	POTOMAC ELEC PWR 6.5% DUE 11-15-2037	740,000.00
1,993,440	2,082,306	PPL CAP FDG INC 3.95% DUE 03-15-2024	2,000,000.00
838,032	868,089	PPL CAP FDG INC 5% DUE 03-15-2044	780,000.00
347,781	403,210	PPL ELEC UTILS 4.75 DUE 07-15-2043	350,000.00
1,987,320	2,304,058	PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000.00
1,038,146	1,162,765	PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000.00
1,244,181	1,254,562	PPL ELEC UTILS 5.2% DUE 07-15-2041	1,025,000.00
635,000	639,444	PRESIDENT & 3.619% DUE 10-01-2037	635,000.00
1,171,000	1,179,195	PRESIDENT & 3.619% DUE 10-01-2037	1,171,000.00
149,595	168,674	PRESIDENT & 5.625% DUE 10-01-2038	130,000.00
1,012,843	1,001,156	PROGRESS ENERGY 6% DUE 12-01-2039	775,000.00
1,366,449	1,369,323	PROGRESS ENERGY 6% DUE 12-01-2039	1,060,000.00
334,355	343,569	PROGRESS ENERGY 7% DUE 10-30-2031	250,000.00
1,472,604	1,649,129	PROGRESS ENERGY 7% DUE 10-30-2031	1,200,000.00
568,423	593,742	PROGRESS ENERGY 7.75% DUE 03-01-2031	410,000.00
768,183	822,790	PROGRESSIVE CORP 4.35 DUE 04-25-2044	760,000.00
2,990,520	3,247,857	PROGRESSIVE CORP 4.35 DUE 04-25-2044	3,000,000.00
837,534	912,353	PRUDENTIAL FINL 5.1% DUE 08-15-2043	810,000.00
980,961	1,126,362	PRUDENTIAL FINL 5.1% DUE 08-15-2043	1,000,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
253,658	255,575	PRUDENTIAL FINL 5.625 DUE 06-15-2043	250,000.00
1,411,440	1,431,220	PRUDENTIAL FINL 5.625 DUE 06-15-2043	1,400,000.00
336,487	353,142	PRUDENTIAL FINL 5.75% DUE 07-15-2033	290,000.00
295,675	331,092	PRUDENTIAL FINL 6.2% DUE 11-15-2040	260,000.00
898,398	948,528	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	900,000.00
1,403,822	1,475,488	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	1,400,000.00
311,950	314,385	PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040	240,000.00
710,480	702,900	PRUDENTIAL FINL INC JR SUB NT FIXED/FLTGDUE 03-15-2044/03-15-2024 REG	710,000.00
1,115,732	1,148,203	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037	870,000.00
1,155,630	1,211,090	PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041	1,000,000.00
254,437	261,650	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00010 5.9 3-17-2036 REG	215,000.00
319,941	356,611	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	300,000.00
336,000	713,222	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000.00
44,415	89,664	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	77,000.00
277,218	296,940	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	255,000.00
79,998	96,172	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY MTN 7.375% DUE 06-15-2019	80,000.00
1,096,588	1,155,710	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	985,000.00
1,189,503	1,231,976	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	1,050,000.00
3,174,140	3,402,599	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	2,900,000.00
451,085	438,937	PRUDENTIAL INS CO 8.3% DUE 07-01-2025	325,000.00
768,324	779,173	PSEG PWR LLC 8.625% DUE 04-15-2031	529,000.00
1,187,388	1,205,031	PUB SERVICE ENTERPRISE GROUP INC COM	29,100.00
990,510	1,030,607	PUB SVC ELEC GAS 4 DUE 06-01-2044	1,000,000.00
1,359,279	1,267,554	PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	1,225,000.00
896,886	869,965	PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	900,000.00
647,602	699,726	PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	650,000.00
855,790	846,042	PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	730,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,148,719	2,088,711	PUBLIC SVC CO COLO 6.25% DUE 09-01-2037	1,500,000.00
1,016,262	1,132,648	PUBLIC SVC CO COLO 6.5% DUE 08-01-2038	795,000.00
798,750	756,699	PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000.00
861,348	853,441	PUGET SOUND ENERGY 7.02% DUE 12-01-2027	635,000.00
867,286	957,116	PULTE GROUP INC	44,600.00
228,290	109,026	PUT SWPTN USD CSFPGB2L 6M 3.95%/3MLIBOR European 317U766G1 08-15-2017	3,700,000.00
201,425	103,405	PUT SWPTN USD CSFPGB2L 6M 3.95%/3MLIBOR European 317U842G9 08-17-2017	3,500,000.00
175,200	88,633	PUT SWPTN USD DEUTGB2L 6M 3.95%/3MLIBOR European 317U834G9 08-17-2017	3,000,000.00
75,810	70,519	PUT SWPTN USD MSCSUS33 6M 1.0%/3MLIBOR European 317U555H4 06-17-2015	79,800,000.00
210,000	88,399	PUT SWPTN USD MSCSUS33 6M 3.95%/3MLIBOR European 317U653G7 08-15-2017	3,000,000.00
72,960	5,534	PUT SWPTN USD MSCSUS33 6M 4.35%/3MLIBOR European 317U186E8_000215 02-29-2016	1,600,000.00
144,210	67,952	PUT SWPTN USD NGFPUS33 6M 3.95%/3MLIBOR European 317U823G2 08-17-2017	2,300,000.00
281,250	132,950	PUT SWPTN USD NGFPUS33 6M 3.95%/3MLIBOR European 317U823G2 08-17-2017	4,500,000.00
326,804	42,865	PUT SWPTN USD RBOSGB2RTCM 3.45 / LIBOR EUROPEAN 317U488D5 09-21-2015	4,100,000.00
498,485	508,779	PVTPL 3.9% SNR NT 17/5/22 USD1000 '144A'3.9% DUE 05-17-2022 BEO	500,000.00
1,009,113	1,160,763	PVTPL AIA GROUP LTD TRANCHE # TR 00770 4.875 DUE 03-11-2044	1,025,000.00
975,289	1,101,542	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO	800,000.00
1,282,632	1,231,762	PVTPL AMERICAN TRANSM SYS INC SR NT 144A5.25 DUE 01-15-2022/12-15-2009 BEO	1,100,000.00
399,800	403,252	PVTPL BAYER US FIN LLC NT 144A 3% DUE 10-08-2021 BEO	400,000.00
273,270	280,850	PVTPL BAYER US FINANCE LLC BNDS 3.375% 10-08-2024 BEO	276,000.00
1,147,504	1,175,296	PVTPL BAYER US FINANCE LLC BNDS 3.375% 10-08-2024 BEO	1,155,000.00
1,414,659	1,346,761	PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,250,000.00
537,060	451,455	PVTPL CANADIAN OIL SANDS LTD SR NT 6 DUE 04-01-2042	500,000.00
403,999	427,433	PVTPL CMO JP MORGAN CHASE COML MTG SECS TR 2011-C A-3 4.1063 DUE 07-15-2046 BEO	400,000.00
2,067,089	2,117,659	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 4.875% DUE 11-04-2044 BEO	2,085,000.00
1,321,286	1,523,399	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO	1,350,000.00
1,204,970	1,056,292	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.25 DUE 07-17-2042 BEO	1,150,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,853,536	2,746,329	PVTPL COX COMMUNICATIONS INC NEW C CRP COXE 6.95 6.95% DUE 06-01-2038 BEO	2,180,000.00
799,712	833,498	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	800,000.00
1,149,586	1,198,154	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	1,150,000.00
1,702,502	1,640,588	PVTPL CROWN CASTLE S 2010-2 SR SECD REV NT CL C-2017 144A 5.495 DUE 1-15-2017	1,550,000.00
1,691,522	1,625,328	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040	1,415,000.00
126,938	126,097	PVTPL DCP MIDSTREAM LLC NT 144A 4.75% DUE 09-30-2021/09-19-2011 BEO	127,000.00
972,759	904,328	PVTPL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028	690,000.00
738,915	801,698	PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042	750,000.00
623,390	655,234	PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO	565,000.00
1,344,082	1,440,054	PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO	1,100,000.00
918,897	1,054,350	PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000.00
397,507	477,626	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	410,000.00
1,163,436	1,397,930	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000.00
1,374,562	1,326,500	PVTPL ESAL GMBH 6.25 02-05-2023	1,400,000.00
1,051,921	1,202,198	PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO	925,000.00
628,512	643,840	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO	640,000.00
898,581	791,862	PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	545,000.00
72,706	72,111	PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO	74,000.00
1,519,633	1,503,909	PVTPL INTESA SANPAOLO S P A SR MED TERM NT CL X 6.5 2-24-2021	1,300,000.00
1,732,000	1,792,000	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO	1,600,000.00
820,718	880,757	PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO	825,000.00
758,077	829,143	PVTPL KANSAS GAS & ELECTRIC COMPANY 1ST MTG BD 4.3 DUE 07-15-2044	760,000.00
8,660,293	8,673,878	PVTPL KEYSPAN GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000.00
1,390,118	1,436,704	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V NT 144A 3.8% DUE 04-08-2024 BEO	1,390,000.00
774,380	787,767	PVTPL LIBERTY MUT GROUP INC GTD SR NT 4.85 DUE 08-01-2044	775,000.00
1,182,549	1,326,774	PVTPL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO	1,085,000.00
457,692	469,687	PVTPL MASS MUT LIFE INS CO 5.375 12-1-41	395,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,446,510	1,613,497	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,000,000.00
2,092,440	2,250,828	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,395,000.00
619,481	663,035	PVTPL MEDTRONIC INC SR NT 144A 4.375% DUE 03-15-2035 BEO	625,000.00
1,615,607	1,729,195	PVTPL MEDTRONIC INC SR NT 144A 4.375% DUE 03-15-2035 BEO	1,630,000.00
2,468,013	2,641,531	PVTPL MEDTRONIC INC SR NT 144A 4.375% DUE 03-15-2035 BEO	2,490,000.00
1,744,313	1,895,899	PVTPL MEDTRONIC INC SR NT 4.625% DUE 03-15-2045	1,749,000.00
1,771,977	1,924,082	PVTPL MEDTRONIC INC SR NT 4.625% DUE 03-15-2045	1,775,000.00
3,625,258	3,940,304	PVTPL MEDTRONIC INC SR NT 4.625% DUE 03-15-2045	3,635,000.00
470,275	511,000	PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000.00
898,091	979,550	PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038	685,000.00
1,046,250	1,072,500	PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038	750,000.00
533,939	545,649	PVTPL METROPOLITAN EDISON CO SR NT 144A 4% DUE 04-15-2025 BEO	535,000.00
375,319	451,474	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000.00
1,292,656	1,554,945	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	1,295,000.00
1,401,915	1,325,948	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,075,000.00
1,088,237	1,117,652	PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000.00
2,360,090	2,693,577	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,700,000.00
1,499,985	1,586,919	PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO	1,500,000.00
4,791,648	4,972,411	PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000.00
500,000	632,445	PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000.00
600,865	676,364	PVTPL PACIFIC LIFECORP SR NT 144A 5.125%DUE 01-30-2043 BEO	615,000.00
1,441,326	1,611,176	PVTPL PACIFIC LIFECORP SR NT 144A 5.125%DUE 01-30-2043 BEO	1,465,000.00
178,800	167,600	PVTPL QVC INC SR SECD NT 144A 7.375% DUE10-15-2020/03-23-2010 BEO	160,000.00
244,067	250,767	PVTPL RBS CTZNS FINL GROUP INC SUB NT 4.15% DUE 09-28-2022 BEO	245,000.00
1,919,502	2,046,845	PVTPL ROCHE HLDGS INC GTD NT 144A 4.0% DUE 11-28-2044	1,950,000.00
7,771,591	7,553,770	PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO	5,200,000.00
1,496,205	1,543,811	PVTPL ROCHE HLDGS INC NT 144A 3.35% DUE 09-30-2024/09-29-2014 BEO	1,500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,013,783	1,070,178	PVTPL SABMILLER HOLDINGS INC 4.95 DUE 01-15-2042 BEO	950,000.00
644,885	721,981	PVTPL SES SR NT 144A 5.3% DUE 04-04-2043BEO	650,000.00
979,375	979,375	PVTPL SPRINGLEAF FDG TR 2013-BA CL A-1 3.92 DUE 09-15-2017	1,000,000.00
1,569,041	1,655,050	PVTPL SWISS RE CAP I LP GTD PERP SUB TEPUP PFD SECS144A 6.854 5-29-49/5-25-16	1,580,000.00
553,276	606,173	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	585,000.00
2,163,159	2,403,968	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	2,320,000.00
961,105	1,072,003	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000.00
999,070	1,114,348	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,000,000.00
325,628	333,960	PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO	326,000.00
464,470	476,353	PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO	465,000.00
171,938	129,750	PVTPL TNK-BP FIN S A GTD NT SER 8 144A 7.25% DUE 02-02-2020 BEO	150,000.00
978,902	951,855	PVTPL TRINITY INDS INC SR NT 4.55% DUE 10-01-2024	980,000.00
725,445	800,175	PVTPL TTX CO MEDIUM TERM NTS BOOK ENTRY 144A 4.65 DUE 06-15-2044 REG	730,000.00
1,071,592	1,146,470	PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044	1,075,000.00
1,021,852	1,192,491	QUEST DIAGNOSTICS 5.75% DUE 01-30-2040	1,040,000.00
1,589,340	1,585,438	QVC INC 4.375% DUE 03-15-2023	1,580,000.00
966,382	1,060,380	QVC INC 5.95% DUE 03-15-2043	1,010,000.00
967,682	1,050,016	RADIAN GROUP INC COM	62,800.00
517,475	519,347	RAYTHEON CO 4.2% DUE 12-15-2044	500,000.00
666,643	682,993	REALTY INCOME CORP 4.125% 10-15-2026	670,000.00
2,351,795	2,532,541	REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000.00
915,173	923,497	REGIONS FINL CORP 7.375% DUE 12-10-2037	700,000.00
998,371	1,148,698	REINSURANCE GROUP AMER INC COM NEW STK	13,110.00
1,198,308	1,314,300	REINSURANCE GROUP AMER INC COM NEW STK	15,000.00
1,502,336	1,409,690	RENAISSANCE RE HLDGS LTD COM	14,500.00
485,054	521,596	REPUBLIC N Y CORP 7.2% DUE 07-15-2097	385,000.00
457,106	478,370	REPUBLIC SVCS INC 6.2% DUE 03-01-2040	370,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,000,676	1,079,736	REYNOLDS AMERICAN INC COM	16,800.00
497,358	519,245	REYNOLDS AMERN INC 4.75% DUE 11-01-2042	535,000.00
1,788,254	1,776,108	REYNOLDS AMERN INC 4.75% DUE 11-01-2042	1,830,000.00
271,780	316,590	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000.00
638,085	649,416	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	560,000.00
524,996	539,483	REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000.00
973,856	995,226	RIO TINTO FIN USA 4.125 DUE 08-21-2042	1,025,000.00
1,207,948	1,335,059	RIO TINTO FIN USA 4.125 DUE 08-21-2042	1,375,000.00
2,858,908	2,611,791	RIO TINTO FIN USA 7.125% DUE 07-15-2028	2,005,000.00
439,260	606,893	RLJ LODGING TR COM REIT	18,100.00
420,195	445,154	ROCK-TENN CO CL A CL A	7,300.00
1,488,465	1,640,354	ROGERS 5% DUE 03-15-2044	1,500,000.00
680,393	609,800	ROWAN COS INC 5.4% DUE 12-01-2042	700,000.00
1,502,085	1,540,027	ROYAL BK SCOTLAND 5.125% DUE 05-28-2024	1,514,000.00
135,725	136,051	ROYAL BK SCOTLAND 6.125% DUE 12-15-2022	125,000.00
2,854,556	2,992,830	ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	2,765,000.00
474,494	521,623	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30	371,000.00
599,226	590,886	RPM INTL INC 3.45% DUE 11-15-2022	600,000.00
316,602	345,886	S CAROLINA ELEC & 4.5% DUE 06-01-2064	320,000.00
2,537,606	2,710,863	S CAROLINA ELEC & 4.6% DUE 06-15-2043	2,490,000.00
671,187	681,012	S.E. SUP HEADER 4.25% DUE 06-15-2024	672,000.00
870,913	2,031,360	S.W. AIRL CO COM	48,000.00
1,351,836	3,182,464	S.W. AIRL CO COM	75,200.00
3,451,000	3,323,500	SABINE PASS 5.625% DUE 04-15-2023	3,400,000.00
973,886	1,115,694	SAN DIEGO GAS & 3.95% DUE 11-15-2041	1,075,000.00
1,836,300	2,075,710	SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000.00
615,997	611,627	SBC COMMUNICATIONS 6.15% DUE 09-15-2034	515,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
901,008	861,029	SBC COMMUNICATIONS 6.15% DUE 09-15-2034	725,000.00
772,365	810,145	SCHLUMBERGER INVT 3.65% DUE 12-01-2023	775,000.00
899,685	884,689	SEMPRA ENERGY 2.875 DUE 10-01-2022	900,000.00
2,690,955	2,856,360	SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023	2,700,000.00
2,021,066	1,896,350	SEMPRA ENERGY 6% DUE 10-15-2039	1,535,000.00
2,572,997	2,816,973	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	2,575,000.00
2,784,364	2,997,478	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	2,740,000.00
1,028,981	1,141,422	SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,200,000.00
2,418,628	2,190,427	SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,630,000.00
457,196	456,503	SHERWIN WILLIAMS CO 4 DUE 12-15-2042	460,000.00
675,981	703,658	SIMON PPTY GROUP L 4.25% DUE 10-01-2044	680,000.00
994,090	1,034,791	SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000.00
485,680	518,409	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	470,000.00
536,834	606,648	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000.00
1,192,895	1,213,297	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	1,100,000.00
196,971	201,819	SIMON PPTY GROUP L 6.75% DUE 02-01-2040	145,000.00
867,308	939,501	SIMON PPTY GROUP L 6.75% DUE 02-01-2040	675,000.00
4,163,091	4,660,195	SIMON PROPERTY GROUP INC COM	25,590.00
1,137,125	1,193,500	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,100,000.00
700,000	715,750	SLM CORP MTN 5.5 01-15-2019	700,000.00
1,681,181	1,725,500	SLM CORP TRANCHE # TR 00109 4.625 09-25-2017	1,700,000.00
478,752	480,318	SLM STUDENT LN TR SER 2006-3 CL A4 FLT RT 07-25-2019 REG	481,120.48
2,010,781	1,944,579	SLOVENIA(REP OF) 4.7% SNR 01/11/16 DUAL CURR	1,500,000.00
2,272,099	1,072,524	SM ENERGY CO COM	27,800.00
225,624	245,384	SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	225,623.74
1,408,958	1,373,549	SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	1,300,000.00
1,326,897	1,498,475	SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	1,335,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,887,156	2,160,859	SOUTHERN PWR CO 5.25% DUE 07-15-2043	1,875,000.00
1,278,006	1,301,359	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,285,000.00
1,813,080	1,744,249	SOUTHN CAL EDISON 3.9% DUE 12-01-2041	1,720,000.00
736,921	700,440	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000.00
1,388,939	1,316,970	SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000.00
2,062,365	1,980,290	SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,565,000.00
1,339,293	1,478,920	SOUTHN CAL EDISON 5.625% DUE 02-01-2036	1,175,000.00
1,600,124	1,702,714	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	1,290,000.00
2,523,552	2,441,876	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	1,850,000.00
816,598	818,561	SOUTHN CAL GAS 3.75 DUE 09-15-2042	825,000.00
1,060,320	1,190,634	SOUTHN CAL GAS 3.75 DUE 09-15-2042	1,200,000.00
1,426,392	1,295,515	SOUTHN COPPER 6.75% DUE 04-16-2040	1,235,000.00
1,712,790	1,783,300	SOUTHN COPPER 6.75% DUE 04-16-2040	1,700,000.00
340,999	331,873	SOUTHN COPPER CORP 7.5% DUE 07-27-2035	295,000.00
1,114,438	1,296,821	SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000.00
2,009,862	2,277,650	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,800,000.00
3,323,368	3,593,625	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	2,840,000.00
4,488,772	4,618,568	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	3,650,000.00
21,671,144	23,662,251	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	18,700,000.00
1,373,281	1,632,082	SPECTRA ENERGY 5.95% DUE 09-25-2043	1,375,000.00
1,498,125	1,780,454	SPECTRA ENERGY 5.95% DUE 09-25-2043	1,500,000.00
488,503	628,384	SPIRIT AEROSYSTEMS HLDGS INC CL A	14,600.00
517,086	492,710	SPROUTS FMRS MKT INC COM	14,500.00
1,028,272	1,130,458	ST JUDE MED INC 4.75% DUE 04-15-2043	1,065,000.00
1,571,766	1,666,497	ST JUDE MED INC 4.75% DUE 04-15-2043	1,570,000.00
600,732	638,540	ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO	455,000.00
296,260	317,064	STANLEY BLACK & DECKER INC COM	3,300.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,743,220	1,900,700	STATE STR CAP TR IV STATE STREET CAPITALTRUST IV DUE 06-01-2077/06-15-2012 BEO	2,290,000.00
186,078	195,464	STATOIL ASA 3.95 DUE 05-15-2043	200,000.00
397,984	454,781	STATOIL ASA 4.8 DUE 11-08-2043	400,000.00
2,984,880	3,410,859	STATOIL ASA 4.8 DUE 11-08-2043	3,000,000.00
432,844	410,608	STATOIL ASA 5.1 DUE 08-17-2040	355,000.00
778,995	775,701	SUNCOR ENERGY INC 3.6% DUE 12-01-2024	785,000.00
681,201	645,883	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	525,000.00
1,165,889	1,230,253	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	1,000,000.00
431,561	421,634	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	440,000.00
1,730,486	1,652,997	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,725,000.00
1,229,556	1,234,740	SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,225,000.00
680,417	692,581	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	685,000.00
1,193,124	1,213,280	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	1,200,000.00
1,455,544	1,472,245	SUNTRUST BK ATLANTA GA MEDIUM TERM SR BK2.75 DUE 05-01-2023 REG	1,509,000.00
546,286	308,295	SUPERIOR ENERGY SVCS INC COM	15,300.00
1,270,620	930,930	SUPERIOR ENERGY SVCS INC COM	46,200.00
423,451	423,451	Swiss franc	423,450.55
1,197,720	1,217,695	SYMANTEC CORP 2.75% DUE 06-15-2017	1,200,000.00
2,823,312	3,042,683	SYMANTEC CORP COM	118,600.00
995,188	1,151,955	SYNOPSYS INC COM	26,500.00
1,261,220	1,340,350	SYSCO CORP 4.35 SNR NTS 10-02-2034 USD	1,245,000.00
1,965,004	2,120,538	SYSCO CORP 4.5% DUE 10-02-2044	1,955,000.00
303,600	308,891	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM	11,020.00
842,632	766,484	TALISMAN ENERGY 6.25% DUE 02-01-2038	755,000.00
505,795	465,778	TALISMAN ENERGY INC 02-01-2037 5.85 DUE 02-01-2037 BEO	480,000.00
382,371	343,998	TALISMAN ENERGY INC 7.25 DEB DUE 10-15-2027 BEO CALL	300,000.00
1,498,995	1,599,441	TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
534,928	542,170	TANGER PPTYS LTD 3.75% DUE 12-01-2024	538,000.00
293,113	305,078	TANGER PPTYS LTD PARTNERSHIP 3.875 DUE 12-01-2023	298,000.00
678,500	716,157	TARGET CORP 4% DUE 07-01-2042	705,000.00
2,809,693	2,757,968	TARGET CORP 4% DUE 07-01-2042	2,715,000.00
4,511,021	4,571,217	TARGET CORP 4% DUE 07-01-2042	4,500,000.00
906,890	1,009,249	TARGET CORP 6.5% DUE 10-15-2037	739,000.00
1,635,237	1,724,873	TARGET CORP 6.5% DUE 10-15-2037	1,263,000.00
90,974	91,704	TAUBMAN CTRS INC COM	1,200.00
938,947	934,922	TCI COMMUNICATIONS 7.125% DUE 02-15-2028	695,000.00
1,487,153	1,479,732	TCI COMMUNICATIONS 7.125% DUE 02-15-2028	1,100,000.00
768,505	822,937	TCI COMMUNICATIONS 7.875% DUE 02-15-2026	590,000.00
1,223,545	1,242,904	TEACHERS INS & 6.85% DUE 12-16-2039	910,000.00
1,530,630	1,707,286	TEACHERS INS & 6.85% DUE 12-16-2039	1,250,000.00
257,119	215,530	TECK RES LTD 5.4 DUE 02-01-2043	255,000.00
1,472,496	1,290,643	TECK RES LTD 5.4 DUE 02-01-2043	1,527,000.00
674,530	633,785	TECK RESOURCES LTD 6% DUE 08-15-2040	705,000.00
708,042	579,849	TECK RESOURCES LTD 6.25% DUE 07-15-2041	629,000.00
710,181	631,473	TECK RESOURCES LTD 6.25% DUE 07-15-2041	685,000.00
478,576	556,030	TELEFONICA EUROPE 8.25% DUE 09-15-2030	400,000.00
644,717	764,541	TELEFONICA EUROPE 8.25% DUE 09-15-2030	550,000.00
642,661	736,604	TENN VAL AUTH 5.88 BD DUE 04-01-2036 PUTTABLE	540,000.00
2,136,005	2,736,080	TESORO CORP	36,800.00
3,193,353	3,293,705	TESORO CORP	44,300.00
1,451,616	1,317,454	TEVA 6.15% DUE 02-01-2036	1,065,000.00
185,498	196,153	THERMO FISHER SCIENTIFIC INC 4.15 DUE 02-01-2024	186,000.00
76,945	88,434	THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	77,000.00
799,424	918,796	THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	800,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,381,278	3,502,328	THOMSON REUTERS 4.5 DUE 05-23-2043	3,500,000.00
1,323,324	1,850,297	TIME WARNER CABLE 4.5% DUE 09-15-2042	1,800,000.00
2,310,933	2,544,159	TIME WARNER CABLE 4.5% DUE 09-15-2042	2,475,000.00
325,276	464,769	TIME WARNER CABLE 5.5% DUE 09-01-2041	400,000.00
1,247,310	1,423,356	TIME WARNER CABLE 5.5% DUE 09-01-2041	1,225,000.00
4,422,770	4,685,955	TIME WARNER CABLE 5.875% DUE 11-15-2040	3,930,000.00
2,464,676	2,542,791	TIME WARNER CABLE 6.55% DUE 05-01-2037	1,975,000.00
2,795,299	3,388,671	TIME WARNER CABLE 6.55% DUE 05-01-2037	2,632,000.00
576,781	607,886	TIME WARNER CABLE 6.75% DUE 06-15-2039	465,000.00
585,575	618,927	TIME WARNER CABLE 8.75% DUE 02-14-2019	500,000.00
648,104	673,279	TIME WARNER CABLE INC 8.25 DUE 04-01-2019 REG	550,000.00
1,133,811	1,120,221	TIME WARNER COMPANIES 6.95 DUE 01-15-2028 REG	875,000.00
1,398,357	1,350,103	TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG	1,040,000.00
1,042,587	1,350,662	TIME WARNER ENTMT 8.375% DUE 07-15-2033	900,000.00
1,640,385	2,251,103	TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,500,000.00
294,800	305,549	TIME WARNER INC 4.9% DUE 06-15-2042	290,000.00
2,167,852	2,317,957	TIME WARNER INC 4.9% DUE 06-15-2042	2,200,000.00
35,772	40,655	TIME WARNER INC 5.375% DUE 10-15-2041	36,000.00
856,934	937,326	TIME WARNER INC 5.375% DUE 10-15-2041	830,000.00
1,498,798	1,581,033	TIME WARNER INC 5.375% DUE 10-15-2041	1,400,000.00
1,743,986	1,753,665	TIME WARNER INC 6.1 07-15-2040	1,440,000.00
2,215,471	2,259,062	TIME WARNER INC 6.1 07-15-2040	1,855,000.00
895,171	973,931	TIME WARNER INC 6.2% DUE 03-15-2040	800,000.00
604,832	1,017,739	TIME WARNER INC 6.5% DUE 11-15-2036	800,000.00
1,950,967	2,092,790	TIME WARNER INC USD0.01	24,500.00
1,003,364	984,730	TN GAS PIPELN CO 7% DUE 03-15-2027	825,000.00
856,674	847,594	TN GAS PIPELN CO 7% DUE 10-15-2028	700,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,079,746	977,547	TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000.00
2,153,614	2,262,785	TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000.00
560,353	514,232	TOSCO CORP NEVADA 7.8% DUE 01-01-2027	375,000.00
945,737	979,132	TOTAL CAP INTL GTD NT 3.75 DUE 04-10-2024 REG	945,000.00
2,140,282	2,181,220	TRANSCANADA 4.625% DUE 03-01-2034	2,150,000.00
2,429,766	2,409,745	TRANSCANADA 5% DUE 10-16-2043	2,300,000.00
3,816,575	3,667,003	TRANSCANADA 5% DUE 10-16-2043	3,500,000.00
2,370,470	2,063,838	TRANSCANADA 6.2% DUE 10-15-2037	1,750,000.00
2,998,309	2,706,576	TRANSCANADA 6.2% DUE 10-15-2037	2,295,000.00
648,564	655,435	TRANSCANADA 7.25% DUE 08-15-2038	490,000.00
700,343	668,812	TRANSCANADA 7.25% DUE 08-15-2038	500,000.00
723,325	687,119	TRANSCANADA 7.625% DUE 01-15-2039	500,000.00
1,062,176	987,285	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	1,055,000.00
2,886,954	2,150,837	TRANSOCEAN INC 6.8% DUE 03-15-2038	2,510,000.00
1,546,875	1,108,257	TRANSOCEAN INC STEP CPN 7.35% DUE 12-15-2041	1,230,000.00
642,125	724,082	TRAVELERS COS INC 4.6% DUE 08-01-2043	645,000.00
1,083,770	1,129,007	TRAVELERS COS INC 5.35% DUE 11-01-2040	925,000.00
4,300,499	4,271,918	TRAVELERS COS INC 5.35% DUE 11-01-2040	3,500,000.00
682,776	730,630	TRAVELERS COS INC 6.25% DUE 06-15-2037	550,000.00
1,817,361	2,995,555	TRAVELERS COS INC COM STK	28,300.00
1,608,050	1,109,196	TRINITY IND INC COM	39,600.00
1,692,962	1,977,299	TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000.00
626,669	605,246	TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	555,000.00
1,504,049	2,156,842	TYSON FOODS INC CL A COM (DELAWARE)	53,800.00
2,186,747	2,376,936	TYSON FOODS INC CL A COM (DELAWARE)	59,290.00
902,091	1,270,431	UGI CORP NEW COM	33,450.00
1,311,891	1,840,896	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK	14,400.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
666,929	781,635	UN PAC RR CO PASS 7.6% DUE 01-02-2020	666,928.80
1,476,581	1,539,007	UNION ELEC CO 3.9 DUE 09-15-2042	1,525,000.00
289,408	311,085	UNION PAC CORP 4.25% DUE 04-15-2043	295,000.00
3,543,196	3,852,509	UNION PAC CORP 4.3% DUE 06-15-2042	3,625,000.00
505,001	538,196	UNION PAC CORP 4.75 DUE 12-15-2043	475,000.00
3,165,823	3,246,979	UNION PAC CORP 4.75% DUE 09-15-2041	2,890,000.00
776,661	805,879	UNITED RENTALS INC COM	7,900.00
(4)	(4)	United States dollar	(3.81)
(0)	(0)	United States dollar	(0.05)
-	-	United States dollar	-
49,000	49,000	United States dollar	49,000.00
325,830	325,830	United States dollar	325,830.19
520,073	520,073	United States dollar	520,072.83
2,701,367	2,701,367	United States dollar	2,701,366.85
3,016,469	3,016,469	United States dollar	3,016,469.32
11,931,304	11,931,304	United States dollar	11,931,304.01
11,577,679	12,526,091	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	12,530,000.00
919,355	1,794,324	UNITED STATES TREAS BD STRIPPED PRIN PMT00074 05-15-2038 (UNDDATE) REG	3,344,000.00
642,859	1,156,615	UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	2,300,000.00
3,427,932	4,534,556	UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	10,400,000.00
129,730	161,527	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	360,000.00
4,331,290	5,070,141	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	11,300,000.00
4,599,064	4,888,862	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	4,530,000.00
11,845,037	12,275,156	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	9,030,000.00
2,726,143	2,724,435	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	1,910,000.00
37,103	40,912	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	40,000.00
16,335,653	18,323,677	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	17,915,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
5,424,368	5,727,612	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	5,450,000.00
15,122,483	15,406,751	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	14,660,000.00
5,059,345	5,592,740	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	5,195,000.00
8,685,425	8,817,043	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	8,190,000.00
12,284,082	13,193,267	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	12,255,000.00
18,729,647	20,193,073	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	18,757,000.00
27,352,005	27,533,073	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	25,575,000.00
13,946,583	15,181,157	UNITED STATES TREAS BDS 3.375 05-15-2044REG	13,485,000.00
27,283,474	30,455,506	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	25,880,000.00
13,374,688	14,976,564	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	12,735,000.00
25,742	30,053	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	25,000.00
22,667,990	24,817,540	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	20,645,000.00
1,987,229	2,061,621	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	1,510,000.00
-	-	UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 BEO	-
8,075,597	8,954,424	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	8,340,000.00
996,747	1,000,344	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	830,000.00
3,348,038	3,405,386	UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG	2,540,000.00
11,170,575	12,014,004	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	11,430,000.00
10,782,897	11,538,775	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	8,660,000.00
4,224,033	4,662,975	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	4,060,000.00
5,749,244	6,349,832	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	4,940,000.00
4,346,709	4,559,617	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	3,735,000.00
9,234,737	9,948,471	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	7,685,000.00
13,063,508	13,253,189	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG	9,670,000.00
2,683,166	2,778,324	UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG	1,905,000.00
1,187,780	1,187,779	UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG	795,000.00
3,884,194	4,090,885	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	2,935,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
6,027,331	6,482,404	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	4,860,000.00
8,130,596	8,649,549	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	8,035,000.00
14,452,590	14,808,225	UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG	10,410,000.00
7,812,787	8,880,968	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	8,890,000.00
13,069,670	13,069,882	UNITED STATES TREAS BILLS 01-15-2015	13,070,000.00
179,990	179,996	UNITED STATES TREAS BILLS 02-05-2015 UNITED STATES TREAS BILLS	180,000.00
6,444,756	6,444,852	UNITED STATES TREAS BILLS 02-19-2015 UNITED STATES TREAS BILLS	6,445,000.00
866,318	875,846	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	870,000.00
6,663,077	6,644,345	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	6,600,000.00
8,185,950	8,129,256	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	8,075,000.00
14,794,269	14,763,534	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	14,665,000.00
1,982,975	1,983,775	UNITED STATES TREAS NTS FLTG RT 10-31-2016	1,985,000.00
921,864	663,152	UNITED STS STL CORP NEW COM	24,800.00
2,310,859	2,107,112	UNITED STS STL CORP NEW COM	78,800.00
546,766	545,462	UNITEDHEALTH GROUP 2.875% DUE 03-15-2023	549,000.00
96,753	98,407	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000.00
238,673	253,473	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	255,000.00
1,019,564	1,074,574	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	1,025,000.00
5,903,047	6,499,863	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	6,200,000.00
633,232	645,835	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	600,000.00
1,481,280	1,614,587	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,500,000.00
575,415	563,389	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	455,000.00
2,656,288	2,631,213	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000.00
1,909,025	1,862,576	UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,390,000.00
1,730,549	1,877,883	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000.00
1,955,443	1,936,482	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000.00
710,297	746,901	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,008,946	2,987,606	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	2,800,000.00
1,023,560	1,060,580	UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000.00
1,150,574	1,220,800	UNUM GROUP	35,000.00
5,634,590	6,054,738	UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	5,233,000.00
203,233	224,361	US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	201,220.64
78,412	91,075	US TREAS BD STRIPPED PRIN 08-15-2042 REG	200,000.00
2,815,893	3,275,978	US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	7,250,000.00
7,048,264	7,205,319	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG	5,495,000.00
4,875,648	5,002,087	US TREAS BDS 4.375 DUE 05-15-2040 REG	3,805,000.00
14,291,657	15,490,423	US TREAS BDS 4.75 DUE 02-15-2041 REG	11,085,000.00
8,920,863	9,477,171	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	7,145,000.00
753,365	686,176	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG	500,000.00
543,793	634,131	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG	450,000.00
872,466	900,731	US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	670,000.00
4,040,015	3,993,271	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO	2,700,000.00
14,585,243	15,712,014	US TREAS SEC 4.5 DUE 08-15-2039 REG	11,790,000.00
641,901	638,732	UTD PARCEL SVC INC 3.625% DUE 10-01-2042	650,000.00
986,125	897,635	UTD PARCEL SVC INC 6.2% DUE 01-15-2038	675,000.00
4,552,056	4,491,255	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	4,125,000.00
5,838,243	5,552,824	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	5,100,000.00
643,731	653,291	UTD TECHNOLOGIES 5.4% DUE 05-01-2035	540,000.00
925,050	1,010,007	UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO	750,000.00
1,208,525	1,230,155	UTD THERAPEUTICS CORP DEL COM STK	9,500.00
1,081,899	2,175,432	UTD THERAPEUTICS CORP DEL COM STK	16,800.00
4,519,168	4,479,588	VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000.00
1,530,496	1,465,571	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000.00
5,039,743	4,957,816	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	2,960,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,126,748	1,118,313	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	1,050,000.00
3,605,467	3,231,092	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	3,065,000.00
1,288,140	1,443,686	VALE S A 5.625% DUE 09-11-2042	1,550,000.00
170,559	168,604	VALEANT PHARMACEUTICALS INTL INC SER D TLB DUE 02-13-2019 BEO	170,558.69
276,478	265,648	VALERO ENERGY CORP 6.625% DUE 06-15-2037	225,000.00
3,183,609	3,093,327	VALERO ENERGY CORP 6.625% DUE 06-15-2037	2,620,000.00
1,321,582	1,357,125	VALERO ENERGY CORP 7.5% DUE 04-15-2032	1,080,000.00
2,744,311	2,757,150	VALERO ENERGY CORP COM STK NEW	55,700.00
3,977,600	3,979,800	VALERO ENERGY CORP COM STK NEW	80,400.00
385,439	434,562	VECTREN CORP COM	9,400.00
146,411	142,500	VERISIGN INC COM	2,500.00
2,211,721	2,103,895	VERIZON 3.85% DUE 11-01-2042	2,360,000.00
2,417,350	2,674,443	VERIZON 3.85% DUE 11-01-2042	3,000,000.00
10,585,491	9,739,115	VERIZON 4.75% DUE 11-01-2041	9,500,000.00
3,413,875	3,389,849	VERIZON 4.862% DUE 08-21-2046	3,300,000.00
4,083,519	4,453,029	VERIZON 4.862% DUE 08-21-2046	4,335,000.00
9,578,188	10,555,785	VERIZON 4.862% DUE 08-21-2046	10,276,000.00
153,308	201,737	VERIZON 5.012% DUE 08-21-2054	195,000.00
617,518	637,282	VERIZON 5.012% DUE 08-21-2054	616,000.00
5,033,690	6,465,931	VERIZON 5.012% DUE 08-21-2054	6,250,000.00
6,487,128	7,112,524	VERIZON 5.012% DUE 08-21-2054	6,875,000.00
497,962	506,694	VERIZON 5.05% DUE 03-15-2034	475,000.00
1,579,486	1,573,419	VERIZON 5.05% DUE 03-15-2034	1,475,000.00
726,795	668,849	VERIZON 6.25% DUE 04-01-2037	545,000.00
2,395,246	2,658,966	VERIZON 6.4% DUE 02-15-2038	2,155,000.00
3,082,074	2,825,537	VERIZON 6.4% DUE 02-15-2038	2,290,000.00
423,189	425,746	VERIZON 6.9% DUE 04-15-2038	325,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
243,708	394,614	VERIZON 8.95% DUE 03-01-2039	250,000.00
3,656,016	3,687,670	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	3,710,000.00
996,760	1,104,233	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG	1,000,000.00
2,424,402	2,528,164	VERIZON COMMUNICATIONS 6 DUE 04-01-2041	2,145,000.00
2,601,282	2,828,714	VERIZON COMMUNICATIONS 6 DUE 04-01-2041	2,400,000.00
1,216,782	1,500,312	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	1,218,000.00
1,417,581	1,747,900	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	1,419,000.00
3,078,918	3,796,355	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	3,082,000.00
2,403,708	2,453,400	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	1,915,000.00
4,289,696	4,528,862	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	3,535,000.00
6,374,637	7,981,558	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	6,230,000.00
3,359,189	3,204,430	VERIZON COMMUNICATIONS COM	68,500.00
3,576,240	3,536,996	VERIZON FIXED 3.5% DUE 11-01-2024	3,600,000.00
2,860,106	2,661,733	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	2,265,000.00
5,402,279	5,881,666	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	5,005,000.00
1,787,641	1,790,039	VIACOM INC NEW 4.375% DUE 03-15-2043	1,944,000.00
646,645	726,313	VIACOM INC NEW 4.5 DUE 02-27-2042	745,000.00
1,440,619	1,612,503	VIACOM INC NEW 5.85% DUE 09-01-2043	1,450,000.00
1,832,426	1,795,995	VIACOM INC NEW 5.85% DUE 09-01-2043	1,615,000.00
500,000	405,000	VIMPELCOM HLDGS B 5.2% DUE 02-13-2019	500,000.00
600,000	455,700	VIMPELCOM HLDGS B 5.95% DUE 02-13-2023	600,000.00
286,500	244,500	VIMPELCOM HLDGS BV 5.2% SNR 13/02/19 USD200000	300,000.00
274,650	230,850	VIMPELCOM HLDGS BV 5.95% SNR 13/02/23 USD'REGS	300,000.00
973,067	1,052,913	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	940,000.00
2,203,319	2,265,915	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,325,000.00
2,448,563	2,460,832	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,525,000.00
3,568,477	3,898,348	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
641,374	598,331	VODAFONE GROUP PLC 6.25% DUE 11-30-2032	490,000.00
396,885	404,221	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	335,000.00
1,956,189	1,834,076	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	1,520,000.00
665,465	720,460	VOYA FINL INC COM	17,000.00
3,017,064	3,534,492	VOYA FINL INC COM	83,400.00
901,906	915,479	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	661,000.00
258,031	258,652	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	205,000.00
161,309	181,964	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	155,000.00
608,451	599,437	WALGREEN CO 4.4% DUE 09-15-2042	600,000.00
1,502,073	1,594,501	WALGREEN CO 4.4% DUE 09-15-2042	1,596,000.00
327,806	343,662	WALGREENS BOOTS 4.5% DUE 11-18-2034	330,000.00
925,802	970,586	WALGREENS BOOTS 4.5% DUE 11-18-2034	932,000.00
408,055	417,139	WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024	409,000.00
899,856	948,934	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	900,000.00
1,799,266	1,876,780	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,780,000.00
1,842,822	1,910,153	WAL-MART STORES 3.3 DUE 04-22-2024	1,850,000.00
1,418,056	1,582,157	WAL-MART STORES 4% DUE 04-11-2043	1,525,000.00
2,989,590	3,112,440	WAL-MART STORES 4% DUE 04-11-2043	3,000,000.00
2,483,725	2,728,865	WAL-MART STORES 4.3 DUE 04-22-2044	2,500,000.00
2,539,480	2,569,569	WAL-MART STORES 5% DUE 10-25-2040	2,175,000.00
5,598,283	5,569,237	WAL-MART STORES 5.25% DUE 09-01-2035	4,630,000.00
6,723,215	6,548,364	WAL-MART STORES 5.25% DUE 09-01-2035	5,444,000.00
1,513,694	1,628,137	WAL-MART STORES 5.625% DUE 04-15-2041	1,275,000.00
11,485,188	11,722,585	WAL-MART STORES 5.625% DUE 04-15-2041	9,180,000.00
1,844,301	1,783,981	WAL-MART STORES 6.2% DUE 04-15-2038	1,332,000.00
3,634,880	3,348,313	WAL-MART STORES 6.2% DUE 04-15-2038	2,500,000.00
1,457,113	1,520,503	WAL-MART STORES 6.5% DUE 08-15-2037	1,105,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,222,520	2,029,631	WAL-MART STORES 6.5% DUE 08-15-2037	1,475,000.00
2,626,075	2,911,108	WAL-MART STORES INC 4.75 DUE 10-02-2043	2,500,000.00
3,805,933	4,384,128	WAL-MART STORES INC 4.75 DUE 10-02-2043	3,765,000.00
766,247	867,388	WAL-MART STORES INC COM	10,100.00
2,349,156	2,404,255	WASTE MGMT INC DEL 7.75% DUE 05-15-2032	1,650,000.00
2,125,888	1,836,729	WEATHERFORD INTL 7% DUE 03-15-2038	1,910,000.00
1,028,647	817,091	WEATHERFORD INTL LTD BERMUDA 5.95 DUE 04-15-2042	965,000.00
1,225,320	1,232,997	WELLPOINT INC 4.625 DUE 05-15-2042	1,175,000.00
2,675,003	2,854,256	WELLPOINT INC 4.625 DUE 05-15-2042	2,720,000.00
117,034	119,688	WELLPOINT INC 4.65% DUE 01-15-2043	115,000.00
551,241	598,438	WELLPOINT INC 4.65% DUE 01-15-2043	575,000.00
599,190	635,417	WELLPOINT INC 4.65% DUE 08-15-2044	600,000.00
1,297,283	1,376,736	WELLPOINT INC 4.65% DUE 08-15-2044	1,300,000.00
2,018,664	2,133,941	WELLPOINT INC 4.65% DUE 08-15-2044	2,015,000.00
763,678	797,953	WELLPOINT INC 4.85% DUE 08-15-2054	760,000.00
1,547,908	1,741,811	WELLPOINT INC 5.1% DUE 01-15-2044	1,550,000.00
198,210	202,611	WELLPOINT INC 5.95% DUE 12-15-2034	164,000.00
1,495,950	1,509,386	WELLS FARGO & CO 3.3 09-09-2024	1,500,000.00
1,703,244	1,742,607	WELLS FARGO & CO 4.1% DUE 06-03-2026	1,705,000.00
1,997,940	2,044,114	WELLS FARGO & CO 4.1% DUE 06-03-2026	2,000,000.00
644,326	677,168	WELLS FARGO & CO 5.375% DUE 02-07-2035	565,000.00
1,196,448	1,365,256	WELLS FARGO & CO 5.375% DUE 11-02-2043	1,200,000.00
1,825,306	1,996,686	WELLS FARGO & CO 5.375% DUE 11-02-2043	1,755,000.00
10,886,760	11,945,987	WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000.00
2,736,599	3,033,675	WELLS FARGO & CO 5.606% DUE 01-15-2044	2,577,000.00
3,742,067	4,101,407	WELLS FARGO & CO 5.606% DUE 01-15-2044	3,484,000.00
2,920,000	2,941,900	WELLS FARGO & CO FLTG RT 5.9% DUE 12-29-2049	2,920,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,241,400	1,289,826	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000.00
2,339,146	2,419,714	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	2,345,000.00
2,755,908	2,863,414	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	2,775,000.00
3,481,174	3,653,646	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023	3,605,000.00
99,305	102,148	WELLS FARGO MTG BACKED SECS 2004-H TR MTG PASSTHRU CTF CL A-1 VAR 6-25-34	101,465.26
686,007	642,716	WESTAR ENERGY INC 4.125 DUE 03-01-2042	615,000.00
1,759,967	1,651,206	WESTAR ENERGY INC 4.125 DUE 03-01-2042	1,580,000.00
749,985	856,628	WESTAR ENERGY INC 4.625% DUE 09-01-2043	750,000.00
918,131	920,574	WESTERN UNION CO	51,400.00
344,619	366,540	WESTLAKE CHEM CORP COM STK	6,000.00
1,574,962	3,077,460	WESTN DIGITAL CORP COM	27,800.00
871,221	931,986	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	885,000.00
3,387,325	3,475,204	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000.00
183,726	185,122	WESTN REFNG INC COM	4,900.00
407,411	435,243	WESTVACO CORP DEL 7.95% DUE 02-15-2031	330,000.00
820,881	893,134	WESTVACO CORP DEL 8.2% DUE 01-15-2030	675,000.00
96,495	96,870	WHIRLPOOL CORP COM	500.00
1,811,610	2,751,108	WHIRLPOOL CORP COM	14,200.00
647,413	655,282	WI ELEC PWR CO 3.65% DUE 12-15-2042	650,000.00
431,970	851,455	WI ENERGY CORP FLTG RT 6.25% DUE 05-15-2067	847,000.00
924,205	958,109	WI PWR & LT CO 4.1% DUE 10-15-2044	925,000.00
1,013,245	938,351	WILLIAMS COMPANIES INC 4.55 DUE 06-24-2024	1,009,000.00
210,558	197,579	WILLIAMS COS INC 3.7% DUE 01-15-2023	220,000.00
174,603	152,225	WILLIAMS COS INC 5.75% DUE 06-24-2044	175,000.00
708,388	617,598	WILLIAMS COS INC 5.75% DUE 06-24-2044	710,000.00
1,496,595	1,304,786	WILLIAMS COS INC 5.75% DUE 06-24-2044	1,500,000.00
977,858	822,316	WILLIAMS COS INC 7.5% DUE 01-15-2031	775,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,092,872	2,736,774	WILLIAMS COS INC 8.75% DUE 03-15-2032	2,345,000.00
2,579,954	2,435,069	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	2,600,000.00
1,245,950	1,223,748	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	1,250,000.00
1,052,642	1,041,521	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	1,005,000.00
2,657,318	2,772,207	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	2,675,000.00
1,548,576	1,678,007	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000.00
2,231,853	1,957,674	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,750,000.00
1,691,170	1,964,479	WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044	1,685,000.00
2,563,623	2,614,809	WYETH 6% DUE 02-15-2036	2,010,000.00
2,198,834	2,022,270	WYETH 6.5% DUE 02-01-2034	1,500,000.00
771,456	801,661	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	625,000.00
2,410,705	2,424,224	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,890,000.00
546,582	613,471	XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000.00
1,167,755	1,539,846	XEROX CORP COM	111,100.00
334,230	378,629	XLIT LTD 5.25 12-15-2043	335,000.00
150,799	151,530	YAHOO INC COM	3,000.00
334,849	366,340	YUM BRANDS INC 5.35 DUE 11-01-2043	335,000.00
444,037	462,437	YUM BRANDS INC 6.875% DUE 11-15-2037	358,000.00
491,156	514,657	ZIMMER HLDGS INC 5.75% DUE 11-30-2039	425,000.00
479,507	493,621	ZOETIS INC 4.7 02-01-2043	485,000.00
4,574,490,968	**5,219,793,240**		

◆ 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									
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	400,000,000.00	22 May 14	1.00			0.00	400,000,000.00	400,000,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	-387,511,571.00	23 May 14		1.00		0.00	387,511,571.00	387,511,571.00	0.00
Value of Interest in Registered Investment Companies									
United States - USD									
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	-38,722,168.44	21 May 14		10.33		0.00	399,621,650.29	400,000,000.00	378,349.71

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 4,736,003,288.92

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 4,736,003,288.92

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	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	391	778,922,511.51			0.00	778,922,511.51	778,922.511.51
	Total dispositions	291		779,663,249.54		0.00	779,663,249.54	779,663.249.54
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	Total acquisitions	19	685,643,724.26			0.00	685,643,724.26	685,643.724.26
	Total dispositions	14		626,000,000.00		0.00	625,605,189.34	626,000.000.00
UNITED STATES TREAS BDS TREAS BDS 3.625 DUE 02-15-2044 TBOND SEDOL: BJT0ZC0	Total acquisitions	148	165,894,919.14			0.00	165,894,919.14	165,894.919.14
	Total dispositions	122		140,740,390.77		0.00	138,611,444.82	140,740.390.77
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 CUSIP: 912810RH3	Total acquisitions	134	171,951,045.34			0.00	171,951,045.34	171,951.045.34
	Total dispositions	80		101,673,247.30		0.00	99,840,541.69	101,673.247.30
UNITED STATES TREAS BDS 3.375 05-15-2044 REG SEDOL: BM7S970	Total acquisitions	185	179,766,563.20			0.00	179,766,563.20	179,766.563.20
	Total dispositions	172		168,760,027.16		0.00	165,819,980.38	168,760.027.16
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	Total acquisitions	78	104,871,074.02			0.00	104,871,074.02	104,871.074.02
	Total dispositions	95		131,928,673.78		0.00	129,519,930.37	131,928.673.78
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG SEDOL: BGK9QZ5	Total acquisitions	126	143,438,178.79			0.00	143,438,178.79	143,438.178.79
	Total dispositions	138		133,182,721.56		0.00	130,025,915.89	133,182.721.56

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 4,736,003,288.92

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 4,736,003,288.92

◆ 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									
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	400,000,000.00	22 May 14	1.00			0.00	400,000,000.00	400,000,000.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	-387,511,571.00	23 May 14		1.00		0.00	387,511,571.00	387,511,571.00	0.00
Value of Interest in Registered Investment Companies									
United States - USD									
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	-38,722,168.44	21 May 14		10.33		0.00	399,621,650.29	400,000,000.00	378,349.71

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 4,736,003,288.92

◆ 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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 4,736,003,288.92

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	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	391	778,922,511.51			0.00	778,922,511.51	778,922.511.51
	Total dispositions	291		779,663,249.54		0.00	779,663,249.54	779,663.249.54
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	Total acquisitions	19	685,643,724.26			0.00	685,643,724.26	685,643.724.26
	Total dispositions	14		626,000,000.00		0.00	625,605,189.34	626,000.000.00
UNITED STATES TREAS BDS TREAS BDS 3.625 DUE 02-15-2044 TBOND SEDOL: BJT0ZC0	Total acquisitions	148	165,894,919.14			0.00	165,894,919.14	165,894.919.14
	Total dispositions	122		140,740,390.77		0.00	138,611,444.82	140,740.390.77
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 CUSIP: 912810RH3	Total acquisitions	134	171,951,045.34			0.00	171,951,045.34	171,951.045.34
	Total dispositions	80		101,673,247.30		0.00	99,840,541.69	101,673.247.30
UNITED STATES TREAS BDS 3.375 05-15-2044 REG SEDOL: BM7S970	Total acquisitions	185	179,766,563.20			0.00	179,766,563.20	179,766.563.20
	Total dispositions	172		168,760,027.16		0.00	165,819,980.38	168,760.027.16
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	Total acquisitions	78	104,871,074.02			0.00	104,871,074.02	104,871.074.02
	Total dispositions	95		131,928,673.78		0.00	129,519,930.37	131,928.673.78
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG SEDOL: BGK9QZ5	Total acquisitions	126	143,438,178.79			0.00	143,438,178.79	143,438.178.79
	Total dispositions	138		133,182,721.56		0.00	130,025,915.89	133,182.721.56

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 4,736,003,288.92

◆ 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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 4,736,003,288.92

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
267,640	313,875	#REORG/ALLIANT NAME CHANGE ORBITAL ATK, INC 2915AD1 02-10-2015	2,700.00
499,157	549,064	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1FAZ9 4-6-15	430,000.00
796,422	842,750	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1FAZ9 4-6-15	660,000.00
1,901,716	1,980,223	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1GA39 4-6-15	1,580,000.00
1,275,966	1,321,907	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1KA49 4-6-15	990,000.00
2,485,642	2,763,988	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1KA49 4-6-15	2,070,000.00
803,792	880,017	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1PA99 4-6-15	585,000.00
1,450,133	1,527,037	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1EA19 4-6-15	1,170,000.00
1,611,137	1,696,708	#REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H1EA19 4-6-15	1,300,000.00
425,406	469,041	1345 AVE OF THE 5.27799987793% DUE 08-10-2035	400,000.00
807,645	818,686	1ST UN CORP BD STEP UP 08-01-2026	620,000.00
559,558	611,951	21ST CENTY FOX 4.75% DUE 09-15-2044	560,000.00
1,546,267	1,845,337	21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG	1,550,000.00
1,748,862	1,826,054	ABBVIE INC 4.4% DUE 11-06-2042	1,770,000.00
3,717,680	3,863,600	ABBVIE INC 4.4% DUE 11-06-2042	3,745,000.00
1,370,701	1,470,414	ACE INA HLDG INC 4.15% DUE 03-13-2043	1,400,000.00
1,567,532	1,598,209	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	1,575,000.00
2,843,946	2,942,734	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	2,900,000.00
802,961	818,246	ACTAVIS INC 4.625% DUE 10-01-2042	835,000.00
1,475,070	1,518,899	ACTAVIS INC 4.625% DUE 10-01-2042	1,550,000.00
2,193,788	2,278,460	ADT CORP 4.875% DUE 07-15-2042	3,079,000.00
1,787,106	1,949,832	AES CORP COM	141,600.00
1,085,395	1,199,205	AETNA INC	13,500.00
4,147,926	5,054,427	AETNA INC	56,900.00
170,705	180,860	AETNA INC 4.125% DUE 11-15-2042	180,000.00
1,407,214	1,446,879	AETNA INC 4.125% DUE 11-15-2042	1,440,000.00
796,648	813,153	AETNA INC NEW 3.5% DUE 11-15-2024 REG	800,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
673,380	744,263	AETNA INC NEW 4.75% DUE 03-15-2044	675,000.00
861,611	916,762	AGL CAP CORP 4.4% DUE 06-01-2043	870,000.00
1,743,315	1,844,061	AGL CAP CORP 4.4% DUE 06-01-2043	1,750,000.00
363,142	394,242	AGRIUM INC 5.25% DUE 01-15-2045	365,000.00
867,794	855,404	AGRIUM INC 6.125% DUE 01-15-2041	721,000.00
278,693	268,833	ALABAMA PWR CO 4.1 DUE 01-15-2042	260,000.00
1,081,324	1,144,362	ALABAMA PWR CO 4.15% DUE 08-15-2044	1,090,000.00
1,230,130	1,301,843	ALABAMA PWR CO 4.15% DUE 08-15-2044	1,240,000.00
4,464,180	4,724,429	ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000.00
1,074,719	1,025,468	ALABAMA PWR CO 5.2% DUE 06-01-2041	850,000.00
606,932	1,260,936	ALASKA AIR GROUP INC COM	21,100.00
1,470,200	1,858,536	ALASKA AIR GROUP INC COM	31,100.00
370,000	392,115	ALCOA INC 5.125% DUE 10-01-2024	370,000.00
1,068,021	1,021,613	ALCOA INC COM STK	64,700.00
199,824	204,807	ALEXANDRIA REAL 4.5 DUE 07-30-2029	200,000.00
111,213	120,510	ALLEGHANY CORP DEL COM	260.00
224,343	381,096	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	10,050.00
1,659,078	1,722,120	ALLISON TRANSMISSION HOLDING	50,800.00
1,118,430	1,241,272	ALLSTATE CORP 4.5% DUE 06-15-2043	1,125,000.00
1,096,114	1,173,175	ALLSTATE CORP COM	16,700.00
1,700,505	2,943,475	ALLSTATE CORP COM	41,900.00
780,000	821,925	ALLSTATE CORP FLTG RT 5.75% DUE 08-15-2053	780,000.00
1,131,375	1,106,438	ALLSTATE CORP FLTG RT 5.75% DUE 08-15-2053	1,050,000.00
2,391,864	2,491,500	ALLSTATE CORP JR SUB DEB FIXED TO FLTG SER A DUE 05-15-2057/05-10-2007 REG	2,265,000.00
1,748,396	1,619,428	ALLTEL CORP 7.875% DUE 07-01-2032	1,100,000.00
708,102	755,840	ALLY FINL INC COM	32,000.00
167,330	168,891	ALTRIA GROUP INC 10.2% DUE 02-06-2039	97,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,065,101	1,183,514	ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,235,000.00
1,316,639	1,461,424	ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,525,000.00
2,088,112	2,373,393	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	2,085,000.00
2,265,309	2,589,673	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	2,275,000.00
517,563	655,291	ALTRIA GROUP INC COM	13,300.00
1,983,500	2,099,476	AMAZON COM INC 4.8% DUE 12-05-2034	2,000,000.00
2,638,367	2,760,811	AMAZON COM INC 4.8% DUE 12-05-2034	2,630,000.00
501,726	657,836	AMDOCS ORD GBP0.01	14,100.00
1,104,717	1,180,372	AMDOCS ORD GBP0.01	25,300.00
1,874,106	2,465,232	AMER ELEC PWR CO INC COM	40,600.00
3,082,410	3,594,624	AMER ELEC PWR CO INC COM	59,200.00
1,221,048	1,317,250	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000.00
1,710,572	1,721,571	AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040	1,455,000.00
2,190,080	2,011,457	AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040	1,700,000.00
4,372,749	4,141,235	AMER MOVIL SAB DE GTD SR NT 6.125 DUE 03-30-2040	3,500,000.00
2,533,909	2,453,730	AMERADA HESS CORP 7.3% DUE 08-15-2031	1,975,000.00
353,097	411,247	AMEREN ILL CO 4.8% DUE 12-15-2043	355,000.00
332,426	344,317	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	280,000.00
2,278,488	2,428,665	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	1,975,000.00
457,215	477,747	AMERICAN CAP LTD COM STK	32,700.00
3,185,873	3,411,009	AMERICAN INTERNATIONAL GROUP INC COM	60,900.00
3,381,000	3,892,695	AMERICAN INTERNATIONAL GROUP INC COM	69,500.00
824,712	910,470	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000.00
1,064,692	1,097,675	AMERIPRISE FINL INC COM	8,300.00
1,152,879	2,254,000	AMERISOURCEBERGEN CORP COM	25,000.00
393,132	398,292	AMERN EXPRESS CO 3.625% DUE 12-05-2024	395,000.00
576,146	600,403	AMERN EXPRESS CO 4.05% DUE 12-03-2042	595,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,185,293	2,295,657	AMERN EXPRESS CO 4.05% DUE 12-03-2042	2,275,000.00
1,822,911	1,917,567	AMERN INTL GROUP 4.5% DUE 07-16-2044	1,815,000.00
4,275,934	4,542,997	AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000.00
4,937,282	5,171,621	AMERN INTL GROUP 4.5% DUE 07-16-2044	4,895,000.00
4,474,934	4,493,376	AMERN INTL GROUP 4.875% DUE 06-01-2022	4,000,000.00
731,485	790,501	AMERN INTL GROUP 6.25% DUE 05-01-2036	610,000.00
1,130,269	1,295,903	AMERN INTL GROUP 6.25% DUE 05-01-2036	1,000,000.00
2,313,363	2,337,241	AMERN INTL GROUP 6.4% DUE 12-15-2020	1,960,000.00
1,355,350	1,402,991	AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000.00
352,307	391,595	AMERN INTL GROUP 8.175 DUE 05-15-2068	289,000.00
2,501,354	2,875,310	AMERN INTL GROUP 8.175 DUE 05-15-2068	2,122,000.00
1,170,152	1,237,221	AMERN TOWER CORP 4.7% DUE 03-15-2022	1,180,000.00
813,517	842,011	AMERN TOWER CORP 5% DUE 02-15-2024	794,000.00
2,847,910	2,842,551	AMERN TOWER CORP 5.05% DUE 09-01-2020	2,620,000.00
1,385,460	1,366,609	AMGEN INC 4.95% DUE 10-01-2041	1,275,000.00
1,883,811	1,989,420	AMGEN INC 5.15% DUE 11-15-2041	1,765,000.00
3,158,590	3,477,258	AMGEN INC 5.15% DUE 11-15-2041	3,085,000.00
992,854	1,161,742	AMGEN INC 5.375 DUE 05-15-2043	1,000,000.00
3,004,001	3,119,277	AMGEN INC 5.375 DUE 05-15-2043	2,685,000.00
2,833,582	2,885,263	AMGEN INC 5.65% DUE 06-15-2042	2,425,000.00
1,483,357	1,485,213	AMGEN INC 6.375% DUE 06-01-2037	1,180,000.00
598,642	609,426	AMGEN INC 6.4% DUE 02-01-2039	480,000.00
3,659,045	5,839,571	AMGEN INC COM	36,660.00
537,669	509,582	ANADARKO PETE CO 6.2% DUE 03-15-2040	435,000.00
1,770,304	1,815,751	ANADARKO PETE CO 6.2% DUE 03-15-2040	1,550,000.00
683,394	713,806	ANADARKO PETE CORP 6.45% DUE 09-15-2036	594,000.00
1,132,881	1,135,601	ANADARKO PETE CORP 6.45% DUE 09-15-2036	945,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,809,921	2,799,947	ANADARKO PETE CORP 6.45% DUE 09-15-2036	2,330,000.00
2,342,693	2,119,704	ANHEUSER BUSCH 6.375% DUE 01-15-2040	1,630,000.00
9,791,231	9,103,024	ANHEUSER BUSCH 6.375% DUE 01-15-2040	7,000,000.00
861,512	809,798	ANHEUSER BUSCH COS 5.75% DUE 04-01-2036	660,000.00
182,912	170,975	ANHEUSER BUSCH COS 6.45% DUE 09-01-2037	130,000.00
392,173	401,658	ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	295,000.00
1,771,163	1,635,949	ANHEUSER BUSCH COS 6.5% DUE 05-01-2042	1,215,000.00
288,801	281,422	ANHEUSER BUSCH COS 6.8% DUE 08-20-2032	205,000.00
895,797	978,905	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	900,000.00
463,045	496,197	ANHEUSER-BUSCH 4% DUE 01-17-2043	500,000.00
1,172,943	1,141,252	ANHEUSER-BUSCH 4% DUE 01-17-2043	1,150,000.00
1,236,761	1,260,339	ANHEUSER-BUSCH 4% DUE 01-17-2043	1,270,000.00
1,774,086	1,605,572	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	1,040,000.00
1,480,794	2,186,658	ANTHEM INC COM	17,400.00
1,598,799	1,645,079	AOL TIME WARNER 7.625% DUE 04-15-2031	1,180,000.00
1,985,129	2,042,408	AOL TIME WARNER 7.625% DUE 04-15-2031	1,465,000.00
1,626,483	1,667,150	AOL TIME WARNER 7.7% DUE 05-01-2032	1,180,000.00
1,763,534	1,850,819	AOL TIME WARNER 7.7% DUE 05-01-2032	1,310,000.00
938,228	998,362	AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027	765,000.00
445,131	438,587	AON CORP SR NT 6.25 DUE 09-30-2040	345,000.00
1,412,617	1,379,326	AON CORP SR NT 6.25 DUE 09-30-2040	1,085,000.00
388,295	379,074	AON PLC 4.25% DUE 12-12-2042	390,000.00
556,079	598,002	AON PLC 4.45% DUE 05-24-2043	600,000.00
2,208,663	2,242,508	AON PLC 4.45% DUE 05-24-2043	2,250,000.00
875,816	919,047	AON PLC 4.6% DUE 06-14-2044	885,000.00
1,438,451	1,479,821	AON PLC 4.6% DUE 06-14-2044	1,425,000.00
857,050	808,391	APACHE CORP 4.25% DUE 01-15-2044	925,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,304,314	2,184,840	APACHE CORP 4.25% DUE 01-15-2044	2,500,000.00
1,137,137	937,795	APACHE CORP 4.75% DUE 04-15-2043	1,000,000.00
1,551,870	1,359,803	APACHE CORP 4.75% DUE 04-15-2043	1,450,000.00
1,283,628	1,185,236	APACHE CORP 5.1% DUE 09-01-2040	1,210,000.00
572,533	560,335	APACHE CORP 5.25% DUE 02-01-2042	560,000.00
318,296	319,431	APPALACHIAN PWR CO 5.8% DUE 10-01-2035	260,000.00
1,029,135	1,078,682	APPLE INC 3.45% DUE 05-06-2024	1,030,000.00
487,614	500,362	APPLE INC 3.85% DUE 05-04-2043	500,000.00
1,536,914	1,601,157	APPLE INC 3.85% DUE 05-04-2043	1,600,000.00
3,729,203	4,002,892	APPLE INC 3.85% DUE 05-04-2043	4,000,000.00
1,593,535	2,295,904	APPLE INC COM STK	20,800.00
7,626,314	11,231,165	APPLE INC COM STK	101,750.00
410,000	455,533	ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG	410,000.00
1,451,987	1,474,994	ARCHER DANIELS 4.016% DUE 04-16-2043	1,470,000.00
528,436	535,600	ARCHER-DANIELS-MIDLAND CO COM	10,300.00
3,357,749	4,867,200	ARCHER-DANIELS-MIDLAND CO COM	93,600.00
1,032,004	1,043,280	ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	985,000.00
735,340	724,560	ARRIS GROUP INC NEW COM USD0.01	24,000.00
1,064,468	1,164,747	ARROW ELECTR INC COM	20,120.00
627,204	706,003	ASCENSION HLTH 4.847% DUE 11-15-2053	625,000.00
391,748	381,718	ASPEN TECHNOLOGY INC COM	10,900.00
838,375	1,142,097	ASSURANT INC COM	16,690.00
446,376	491,211	ASSURED GUARANTY LTD COMMON STK	18,900.00
593,197	616,315	ASTRAZENECA PLC 4% DUE 09-18-2042	620,000.00
1,056,873	1,098,212	ASTRAZENECA PLC 6.45% DUE 09-15-2037	815,000.00
3,088,073	3,064,920	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	2,080,000.00
4,909,221	4,781,569	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	3,245,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
934,884	944,640	AT&T INC 4.35% DUE 06-15-2045	1,002,000.00
2,036,488	2,116,483	AT&T INC 4.35% DUE 06-15-2045	2,245,000.00
412,247	416,753	AT&T INC 4.8% DUE 06-15-2044	409,000.00
498,180	509,478	AT&T INC 4.8% DUE 06-15-2044	500,000.00
2,606,473	2,300,995	AT&T INC 5.35% DUE 09-01-2040	2,125,000.00
3,085,639	3,313,432	AT&T INC 5.35% DUE 09-01-2040	3,060,000.00
5,072,374	4,980,977	AT&T INC 5.35% DUE 09-01-2040	4,600,000.00
744,114	780,010	AT&T INC 5.55% DUE 08-15-2041	700,000.00
3,658,043	3,805,335	AT&T INC 5.55% DUE 08-15-2041	3,415,000.00
24,685,936	23,864,963	AT&T INC 5.55% DUE 08-15-2041	21,417,000.00
4,597,242	4,234,748	AT&T INC 6.3% DUE 01-15-2038	3,500,000.00
3,617,108	4,355,741	AT&T INC 6.3% DUE 01-15-2038	3,600,000.00
860,127	950,060	AT&T INC 6.5% DUE 09-01-2037	769,000.00
3,043,172	3,278,384	AT&T INC COM	97,600.00
1,114,055	1,200,561	AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	775,000.00
763,562	792,986	ATMOS ENERGY CORP 4.125% DUE 10-15-2044	765,000.00
93,646	93,646	Australian dollar	93,645.53
1,105,754	1,163,170	AUTOZONE INC 3.7 DUE 04-15-2022	1,131,000.00
1,543,687	1,717,947	AVIS BUDGET GROUP INC COM STK	25,900.00
38,415	44,741	AVNET INC COM	1,040.00
77,878	77,288	AWAS FIN LUXEMBOURG S A R L INCREMENTAL TERM LOAN DUE 07-16-2018 BEO	78,664.58
955,773	1,157,189	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	22,650.00
1,227,255	1,353,885	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	26,500.00
189,001	205,797	AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	190,000.00
1,442,373	1,570,556	AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	1,450,000.00
571,993	614,087	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	575,000.00
994,770	1,067,978	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,000,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,865,571	1,497,069	BAKER HUGHES INC COM	26,700.00
177,545	175,395	BANC ONE CORP 8% DUE 04-29-2027	130,000.00
1,880,582	1,743,250	BANCO DO BRASIL S 3.875 DUE 10-10-2022	1,900,000.00
821,554	830,064	BANK AMER CORP 3.3% DUE 01-11-2023	830,000.00
783,199	785,233	BANK AMER CORP 4.25% DUE 10-22-2026	787,000.00
932,506	932,901	BANK AMER CORP 4.25% DUE 10-22-2026	935,000.00
2,094,833	2,100,274	BANK AMER CORP 4.25% DUE 10-22-2026	2,105,000.00
1,445,932	1,590,892	BANK AMER CORP 4.875% DUE 04-01-2044	1,440,000.00
2,372,768	2,623,867	BANK AMER CORP 4.875% DUE 04-01-2044	2,375,000.00
2,354,319	2,575,598	BANK AMER CORP 5% DUE 01-21-2044	2,300,000.00
2,444,708	2,743,571	BANK AMER CORP 5% DUE 01-21-2044	2,450,000.00
4,168,445	4,222,503	BANK AMER CORP 5.7% DUE 01-24-2022	3,645,000.00
492,574	563,113	BANK AMER CORP 5.875% DUE 02-07-2042	450,000.00
836,193	900,981	BANK AMER CORP 5.875% DUE 02-07-2042	720,000.00
1,648,800	1,691,991	BANK AMER CORP BDS 4 04-01-2024	1,625,000.00
1,496,445	1,605,591	BANK NEW YORK INC 3.95 DUE 11-18-2025	1,500,000.00
912,334	930,096	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	913,000.00
1,458,934	1,487,339	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	1,460,000.00
440,659	410,862	BARCLAYS BANK PLC 14%-VAR T1 PERP GBP1000	200,000.00
2,371,390	2,288,790	BARCLAYS PLC 4.375% DUE 09-11-2024	2,375,000.00
1,496,955	1,459,797	BARRICK GOLD CORP 4.1% DUE 05-01-2023	1,500,000.00
941,727	1,060,338	BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,080,000.00
1,929,281	1,600,324	BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,630,000.00
2,213,425	2,093,282	BARRICK PD 5.95% DUE 10-15-2039	2,185,000.00
1,399,806	1,470,124	BAXTER INTL INC 3.65 DUE 08-15-2042	1,544,000.00
1,590,546	1,664,509	BAXTER INTL INC 4.5% DUE 06-15-2043	1,550,000.00
500,000	738,130	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE	500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
829,914	893,250	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	600,000.00
220,000	236,931	BECTON DICKINSON & 4.685% DUE 12-15-2044	220,000.00
320,000	344,628	BECTON DICKINSON & 4.685% DUE 12-15-2044	320,000.00
1,165,888	1,249,275	BECTON DICKINSON & 4.685% DUE 12-15-2044	1,160,000.00
329,739	328,362	BECTON DICKINSON & 5% DUE 11-12-2040	305,000.00
1,109,967	1,161,377	BED BATH & BEYOND 5.165% DUE 08-01-2044	1,110,000.00
52,321	57,006	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	53,000.00
1,130,408	1,220,791	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	1,135,000.00
540,318	570,260	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	545,000.00
991,410	1,046,348	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	1,000,000.00
2,365,504	2,496,586	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000.00
2,995,164	3,280,833	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	3,000,000.00
1,703,429	1,919,501	BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000.00
1,395,992	1,441,440	BERKSHIRE HATHAWAY INC-CL B	9,600.00
398,196	403,840	BERRY PLASTICS GROUP INC COM	12,800.00
569,656	528,083	BESTFOODS MEDIUM TERM NTS BOOK ENTRY 6.625% DUE 04-15-2028	400,000.00
1,999,700	2,267,042	BHP BILLITON FIN 5% DUE 09-30-2043	2,000,000.00
2,817,851	3,156,856	BHP BILLITON FIN 5% DUE 09-30-2043	2,785,000.00
1,122,972	2,240,370	BIOGEN INC COMMON STOCK	6,600.00
1,883,459	1,898,400	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	21,000.00
1,648,843	1,642,205	BK OF TOKYO 3.25% DUE 09-08-2024	1,655,000.00
1,904,139	1,950,072	BLOCK H & R INC COM	57,900.00
801,260	809,137	BOEING CO 6.875% DUE 03-15-2039	555,000.00
3,829,194	3,738,508	BONOS Y OBLIG DEL TBOND 2.75% 31/10/2024	2,800,000.00
206,602	209,587	BOOZ ALLEN HAMILTON HLDG CORP COM STK	7,900.00
2,061,356	1,966,078	BP CAP MKTS P L C 3.245 DUE 05-06-2022	2,000,000.00
830,000	825,276	BP CAP MKTS P L C 3.535% DUE 11-04-2024	830,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,315,000	1,307,516	BP CAP MKTS P L C 3.535% DUE 11-04-2024	1,315,000.00
2,975,730	3,033,600	BRANDYWINE OPER 4.55% DUE 10-01-2029	3,000,000.00
1,387,260	1,529,906	BRISTOL MYERS 4.5% DUE 03-01-2044	1,400,000.00
1,494	1,494	British pound sterling	1,494.10
1,402,340	1,389,495	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	885,000.00
1,231,511	1,301,616	BRIXMOR PPTY GROUP INC COM	52,400.00
368,011	371,942	BROADCOM CORP 4.5% DUE 08-01-2034	355,000.00
611,569	628,048	BROADRIDGE FINL SOLUTIONS INC COM STK	13,600.00
1,328,499	1,533,280	BROCADE COMMUNICATIONS SYS INC COM NEW STK	129,500.00
677,919	698,815	BSTN PPTYS LTD 3.8% DUE 02-01-2024	680,000.00
1,373,295	1,318,041	BUCKEYE PARTNERS L 5.6% DUE 10-15-2044	1,375,000.00
690,067	700,370	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	700,000.00
1,330,844	1,350,713	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	1,350,000.00
1,609,934	1,727,290	BUNGE LTD	19,000.00
2,009,249	2,190,931	BUNGE LTD	24,100.00
1,301,434	1,332,349	BURL NORTHN 4.4 DUE 03-15-2042	1,270,000.00
4,617,835	4,720,923	BURL NORTHN 4.4 DUE 03-15-2042	4,500,000.00
1,833,695	1,859,284	BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,810,000.00
877,024	924,599	BURL NORTHN SANTA 4.45% DUE 03-15-2043	885,000.00
2,012,627	2,089,490	BURL NORTHN SANTA 4.45% DUE 03-15-2043	2,000,000.00
3,572,057	3,839,438	BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,675,000.00
1,450,775	1,618,462	BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,455,000.00
535,849	584,528	BURL NORTHN SANTA 5.4% DUE 06-01-2041	490,000.00
658,144	684,737	BURL NORTHN SANTA 5.75% DUE 05-01-2040	555,000.00
2,520,675	2,516,872	BURL NORTHN SANTA 5.75% DUE 05-01-2040	2,040,000.00
1,121,460	1,064,256	BURL RES FIN CO 7.4% DUE 12-01-2031	755,000.00
730,928	788,885	BURLINGTON NORTHN SANTA 4.55 09-01-2044	735,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,100,177	1,268,431	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000.00
1,604,373	1,729,679	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,500,000.00
865,445	888,228	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	790,000.00
798,336	899,471	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	800,000.00
1,555,282	1,582,156	BURLINGTON RES FIN CO 7.2 DUE 08-15-2031/08-14-2031 BEO	1,150,000.00
838,795	833,100	C R BARD	5,000.00
2,844,400	2,934,680	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	2,000,000.00
6,438,974	7,680,038	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	5,132,000.00
257,679	277,041	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	175,000.00
3,811,145	4,250,597	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	2,685,000.00
657,664	813,524	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000.00
20,377	22,144	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	15,000.00
202,252	206,676	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	140,000.00
8,608,567	9,464,442	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	6,140,000.00
118,763	130,061	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.14% European 317U480H4 12-01-2015	64,000,000.00
131,959	130,061	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 1.14% European 317U480H4 12-01-2015	64,000,000.00
89,587	61,178	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.125% European 317U535H9 12-16-2015	31,700,000.00
13,635	14,856	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.15% European 317U875G9 08-28-2015	6,400,000.00
1,389,011	1,380,912	CALPINE CORP COM NEW STK	62,400.00
684,539	690,435	CAMERON INTL CORP 5.125 DUE 12-15-2043	690,000.00
1,769,792	1,828,170	CAMERON INTL CORP COM STK	36,600.00
3,137,883	2,342,655	CAMERON INTL CORP COM STK	46,900.00
533,095	618,174	CAMPBELL SOUP CO 3.8% DUE 08-02-2042	675,000.00
-	-	Canadian dollar	-
35,871	35,871	Canadian dollar	35,871.05
1,483,649	1,517,075	CAP 1 FINL CORP 3.75 DUE 04-24-2024	1,485,000.00
2,820,129	3,277,235	CAP 1 FNCL COM	39,700.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,188,891	3,351,530	CAP 1 FNCL COM	40,600.00
303,588	414,682	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	417,000.00
2,418,391	2,535,825	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	2,550,000.00
2,212,930	2,801,331	CARDINAL HLTH INC	34,700.00
2,188,626	2,193,789	CARDINAL HLTH INC 3.5% DUE 11-15-2024	2,200,000.00
1,156,756	1,235,584	CAREFUSION CORP 4.875 DUE 05-15-2044	1,160,000.00
640,099	694,502	CAROLINA PWR & LT 4.1 DUE 05-15-2042	655,000.00
894,328	848,246	CAROLINA PWR & LT 4.1 DUE 05-15-2042	800,000.00
637,844	600,452	CATERPILLAR INC 3.803% DUE 08-15-2042	611,000.00
381,378	395,114	CATERPILLAR INC 4.3% DUE 05-15-2044	370,000.00
2,383,152	2,562,905	CATERPILLAR INC 4.3% DUE 05-15-2044	2,400,000.00
1,141,290	1,245,896	CATERPILLAR INC 4.75% DUE 05-15-2064	1,145,000.00
2,392,224	2,611,486	CATERPILLAR INC 4.75% DUE 05-15-2064	2,400,000.00
1,367,827	1,506,683	CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	1,160,000.00
666,631	685,040	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	690,000.00
740,608	1,071,798	CBOE HOLDINGS INC COM	16,900.00
1,462,841	1,568,993	CBRE GROUP INC CL A CL A	45,810.00
1,159,567	1,193,169	CBS CORP NEW FIXED 4.9% DUE 08-15-2044	1,175,000.00
183,000	183,000	CCP DUE TO/FROM CREDIT SUISSE	183,000.00
398,173	366,517	CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000.00
1,308,954	1,180,150	CDN NAT RES LTD 6.5% DUE 02-15-2037	1,030,000.00
325,193	314,903	CDN NAT RES LTD 6.75% DUE 02-01-2039	270,000.00
2,946,660	3,312,330	CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000.00
209,440	295,953	CDS / STS CITIUS33 SELL PROTECTION ON CDX NAIGS19V1 5Y 12-20-2017 SWPC31H79	15,400,000.00
-	29,304	CDS BARCGB33 SELL PROTECTION ON AMB PPTYL P 12-20-2018 SWPC877Z0	1,800,000.00
6,528	14,820	CDS BNPAFRPP SELL PROT ON TELEFONICA EMISIONES 20/06/2019 SWPC03K90	800,000.00
17,084	33,020	CDS BOFAUS6NGFX SELL PROTECTION ON ORANGE 20/06/2019 SWPC04EI5	1,000,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
-	-	CDS BOFAUS6NGFX SELL PROTECTION ON RUSSIAN FEDN 06-20-2019 SWPC04FL7	200,000.00
25,140	13,219	CDS BOFAUS6NGFX SELL PROTECTION ON SPAIN(KINGDOM OF) 09-20-2019 SWPC05D51	1,300,000.00
-	-	CDS BOFAUS6NGFX SELL PROTECTION ON GAZ CAP SA LUXEMBOUR 06-20-2019 SWPC04FK9	150,000.00
32,949	53,288	CDS CHASUS33 SELL PROT ON CHINA(PEOPLE'SREPUB 06-20-2019 SWPC03RB8	4,300,000.00
-	-	CDS CHASUS33 SELL PROTECTION ON CDS_DUMMY_INDEX 06-20-2019 SWPC04KJ6	200,000.00
-	-	CDS CHASUS33 SELL PROTECTION ON TECK RESOURCES LIMIT 06-20-2019 SWPC03TK6	1,900,000.00
-	-	CDS CITIUS33 SELL PROTECTION ON CDS_DUMMY_INDEX 06-20-2019 SWPC04JO7	100,000.00
34,250	25,546	CDS CITIUS33 SELL PROTECTION ON PEOPLE'SREP OF CHIN 12-20-2019 SWPC07DX6	2,900,000.00
-	-	CDS CITIUS33 SELL PROTECTION ON TECK RESOURCES LIMIT 03-20-2019 SWPC01QI8	1,100,000.00
111,040	181,852	CDS CSFPGB2L SELL PROTECTION ON FINMECCANICA FIN 20/06/2018 SWPC346Y6	1,100,000.00
-	-	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2018 SWPC829X4	6,200,000.00
25,110	26,442	CDS DEUTGB2L SELL PROTECTION ON FORD MTRCO DEL 12-20-2017 SWPC861U9	200,000.00
-	-	CDS DEUTGB2L SELL PROTECTION ON ITALY REP 03-20-2019 SWPC03AR1	1,800,000.00
721	-	CDS DEUTGB2L SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03RW2	2,700,000.00
28,535	25,149	CDS DEUTGB2L SELL PROTECTION ON ITALY REP 09-20-2017 SWPC05LC7	4,100,000.00
-	-	CDS GSILGB2X SELL PROTECTION ON CDS_DUMMY_INDEX 06-20-2019 SWPC04FH6	200,000.00
267,742	289,815	CDS GSILGB2X SELL PROTECTION ON FORD MOTOR CR LLC 09-20-2017 SWPC423T3	2,300,000.00
-	-	CDS GSILGB2X SELL PROTECTION ON GAZ CAPITAL SA 06-20-2019 SWPC04FJ2	250,000.00
-	-	CDS GSILGB2X SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03U24	1,000,000.00
-	1,425	CDS GSILGB2X SELL PROTECTION ON NEWMONT MNG CORP 06-20-2018 SWPC599X2	450,000.00
5,594	-	CDS MRMDUS33 SELL PROTECTION ON ITALY REP 06-20-2019 SWPC03RS1	4,600,000.00
-	-	CDS MSCSUS33 SELL PROTECTION ON CDS_DUMMY_INDEX 06-20-2019 SWPC04FM5	100,000.00
18,788	11,185	CDS MSCSUS33 SELL PROTECTION ON SPAIN(KINGDOM OF) 09-20-2019 SWPC05DR3	1,100,000.00
37,863	22,371	CDS MSCSUS33 SELL PROTECTION ON SPAIN(KINGDOM OF) 09-20-2019 SWPC05DR3	2,200,000.00
-	-	CDS MSCSUS33 SELL PROTECTION ON BARRICK GOLD CORP 12-20-2018 SWPC00WA0	1,300,000.00
-	-	CDS MSCSUS33 SELL PROTECTION ON BARRICK GOLD CORP 12-20-2018 SWPC00WA0	2,300,000.00
27,993	-	CDS MSCSUS33 SELL PROTECTION ON ITALY REP 09-20-2019 SWPC05GC3	3,900,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
62,072	-	CDS MSCSUS33 SELL PROTECTION ON ITALY REP 09-20-2019 SWPC05ZM0	7,900,000.00
-	-	CDS MSCSUS33 SELL PROTECTION ON TECK RESOURCES LIMIT 06-20-2019 SWPC04EH7	300,000.00
96,940	95,936	CELANESE CORP DEL COM SER A STK	1,600.00
383,637	399,347	CELGENE CORP 4.625% DUE 05-15-2044	385,000.00
696,625	755,434	CELGENE CORP 5.7% DUE 10-15-2040	625,000.00
666,582	645,260	CENOVUS ENERGY INC 5.2% DUE 09-15-2043	670,000.00
991,951	963,074	CENOVUS ENERGY INC 5.2% DUE 09-15-2043	1,000,000.00
1,377,435	1,201,861	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	1,055,000.00
2,803,043	2,392,331	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	2,100,000.00
927,820	921,316	CENTERPOINT ENERGY 5.85 DUE 01-15-2041	720,000.00
1,149,304	1,169,530	CENTERPOINT ENERGY 6.625% DUE 11-01-2037	875,000.00
1,195,800	1,278,434	CENTURYLINK INC COM	32,300.00
3,231,070	3,352,426	CENTURYLINK INC COM	84,700.00
204,987,327	287,940,629	CF BLACKROCK RUSSELL 3000 INDEX FD	12,980,408.70
22,924,873	108,662,110	CF DFA US SMALL CAP TR	48,784.72
177,242,922	178,306,379	CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,724,292.19
1,058,890	1,280,938	CF INDS HLDGS INC COM	4,700.00
1,157,285	1,196,213	CF INDS INC 4.95% DUE 06-01-2043	1,200,000.00
2,199,776	2,203,025	CF INDS INC 4.95% DUE 06-01-2043	2,210,000.00
895,320	941,399	CF INDS INC 5.15% DUE 03-15-2034	900,000.00
41,067,264	276,094,048	CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	2,796,100.69
24,073,908	25,844,671	CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	289,910.72
4,433,719	4,110,233	CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	435,452.20
214,284,328	242,209,314	CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	3,054,457.47
30,203,792	35,079,109	CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	3,066,355.68
223,952	347,758	CHEVRON CORP COM	3,100.00
2,710,568	2,563,160	CHICAGO ILL 5.432% 01-01-2042 BEO TAXABLE	2,740,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,156,411	3,275,185	CHICAGO ILL 6.314% 01-01-2044 BEO TAXABLE	3,105,000.00
1,554,592	1,607,544	CHICAGO ILL 7.781% 01-01-2035 BEO TAXABLE	1,345,000.00
2,974,587	3,703,199	CHIPOTLE MEXICAN GRILL INC COM STK	5,410.00
216,251	228,675	CHUBB CORP 6% DUE 05-11-2037	175,000.00
1,522,744	1,828,315	CHUBB CORP COM	17,670.00
202,152	214,410	CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO	200,000.00
422,670	483,677	CIGNA CORPORATION	4,700.00
805,044	1,265,793	CIGNA CORPORATION	12,300.00
178,204	185,611	CIN FINL CORP 6.125% DUE 11-01-2034	155,000.00
1,747,647	1,809,029	CIN FINL CORP 6.92% DUE 05-15-2028	1,425,000.00
2,989,615	2,793,486	CINGULAR WIRELESS 7.125% DUE 12-15-2031	2,090,000.00
1,596,504	1,766,938	CISCO SYS INC 5.5% DUE 01-15-2040	1,450,000.00
3,195,870	3,022,073	CISCO SYS INC 5.5% DUE 01-15-2040	2,480,000.00
8,680,223	8,530,046	CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000.00
1,418,786	1,588,237	CISCO SYSTEMS INC	57,100.00
1,220,250	1,233,000	CIT GROUP INC 5% DUE 08-01-2023	1,200,000.00
1,210,804	1,234,014	CIT GROUP INC NEW COM NEW COM NEW	25,800.00
1,738,888	1,741,091	CITIGROUP INC 4.3% DUE 11-20-2026	1,745,000.00
1,354,224	1,451,761	CITIGROUP INC 5.3 DUE 05-06-2044	1,325,000.00
3,018,697	3,287,007	CITIGROUP INC 5.3 DUE 05-06-2044	3,000,000.00
3,009,825	3,319,515	CITIGROUP INC 5.5% DUE 09-13-2025	3,000,000.00
51,475	58,286	CITIGROUP INC 5.85% DUE 12-11-2034	48,000.00
226,893	251,567	CITIGROUP INC 5.875 DUE 01-30-2042	200,000.00
1,830,512	1,993,670	CITIGROUP INC 5.875 DUE 01-30-2042	1,585,000.00
2,201,539	2,515,672	CITIGROUP INC 5.875 DUE 01-30-2042	2,000,000.00
1,051,728	1,097,427	CITIGROUP INC 6% DUE 10-31-2033	930,000.00
1,797,320	1,984,798	CITIGROUP INC 6.125% DUE 08-25-2036	1,665,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,562,025	2,980,178	CITIGROUP INC 6.125% DUE 08-25-2036	2,500,000.00
1,485,978	1,613,288	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	1,295,000.00
3,696,312	4,086,165	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	3,280,000.00
959,095	1,113,319	CITIGROUP INC 6.675% DUE 09-13-2043	861,000.00
2,091,111	2,204,545	CITIGROUP INC 8.125% DUE 07-15-2039	1,440,000.00
3,078,948	3,245,580	CITIGROUP INC 8.125% DUE 07-15-2039	2,120,000.00
3,702,918	3,980,428	CITIGROUP INC 8.125% DUE 07-15-2039	2,600,000.00
5,160,462	5,227,026	CITIGROUP INC COM NEW COM NEW	96,600.00
525,000	539,567	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	525,000.00
591,560	582,292	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000.00
1,297,073	1,281,041	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,100,000.00
406,964	208,000	CLIFFS NAT RES INC 6.25% DUE 10-01-2040	400,000.00
798,560	969,346	CME GROUP INC 5.3 09-15-2043	800,000.00
1,497,300	1,817,523	CME GROUP INC 5.3 09-15-2043	1,500,000.00
12,106	-	CME_IRS CME_CSFBUS EUR P 1.25%/R 6M EURIB 18/03/2025 SWU00A9B2	1,400,000.00
-	-	CME_IRS CME_CSFBUS USD P 3.1%/R 3M LIBOR 12/19/2024 SWU00BG71	13,500,000.00
-	82,746	CME_IRS CME_MSCSUS USD P 3M LIBOR/R 1.45% 09/05/2018 SWU005JM8	22,400,000.00
-	-	CME_IRS CME_SBSIUS EUR P 1.25%/R 6M EURIB 18/03/2025 SWU00A9B2	1,400,000.00
91,489	88,765	CMO TIAA SEASONED COML MTG TR 2007-C4 MTG PTHRU CTF CL A-3 DUE 8-15-39 REG	88,753.37
831,173	914,741	COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	790,000.00
2,808,808	2,762,422	COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000.00
31	31	COLTV SHORT TERM INVT FD	30.74
3,525	3,525	COLTV SHORT TERM INVT FD	3,525.28
1,220,808	1,220,808	COLTV SHORT TERM INVT FD	1,220,808.25
1,271,385	1,271,385	COLTV SHORT TERM INVT FD	1,271,385.16
2,145,123	2,145,123	COLTV SHORT TERM INVT FD	2,145,123.23
3,392,995	3,392,995	COLTV SHORT TERM INVT FD	3,392,995.45

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,999,721	2,014,827	COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000.00
171,150	173,012	COM FWD ATM T0 BUY 8.15 0.0 06 MAY 2015 OCD0RWIP1	2,100,000.00
431,950	436,648	COM FWD ATM T0 BUY 8.15 0.0 06 MAY 2015 OCD0RWIQ9	5,300,000.00
-	-	COM FWD ATM TO SELL 8.15 06 MAY 2015 O CD0RWIQ9 BOFAUS6NGFX	(10,600,000.00)
-	-	COM FWD ATM TO SELL 8.15 06 MAY 2015 OCD0RWIP1 NGFPUS33	(2,100,000.00)
527,304	612,552	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	575,000.00
1,930,240	2,130,614	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	2,000,000.00
2,233,319	2,342,247	COMCAST CORP NEW 4.2% DUE 08-15-2034	2,240,000.00
1,988,517	2,250,220	COMCAST CORP NEW 4.25% DUE 01-15-2033	2,125,000.00
1,312,766	1,510,427	COMCAST CORP NEW 4.65% DUE 07-15-2042	1,380,000.00
15,325,683	15,651,522	COMCAST CORP NEW 4.65% DUE 07-15-2042	14,300,000.00
1,003,202	1,363,713	COMCAST CORP NEW 6.4% DUE 03-01-2040	1,008,000.00
955,654	1,008,080	COMCAST CORP NEW 6.4% DUE 05-15-2038	755,000.00
392,188	654,567	COMCAST CORP NEW 6.45% DUE 03-15-2037	492,000.00
4,771,369	5,035,640	COMCAST CORP NEW 6.45% DUE 03-15-2037	3,785,000.00
5,431,909	5,613,650	COMCAST CORP NEW 6.5% DUE 11-15-2035	4,205,000.00
2,943,264	3,240,461	COMCAST CORP NEW 6.95% DUE 08-15-2037	2,300,000.00
6,257,124	6,452,744	COMCAST CORP NEW 6.95% DUE 08-15-2037	4,580,000.00
1,241,755	1,391,361	COMCAST CORP NEW 7.05% DUE 03-15-2033	1,000,000.00
1,949,555	2,007,614	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	1,470,000.00
483,933	488,434	COMERICA INC 3.8% DUE 07-22-2026	485,000.00
1,297,140	1,309,204	COMERICA INC 3.8% DUE 07-22-2026	1,300,000.00
1,098,643	1,099,503	COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	1,110,000.00
895,499	945,750	COMPUTER SCI CORP COM	15,000.00
1,075,235	1,194,000	COMWLTH EDISON CO 4.6% DUE 08-15-2043	1,065,000.00
5,279,156	5,217,832	COMWLTH EDISON CO 5.9% DUE 03-15-2036	4,000,000.00
748,623	727,843	CONAGRA INC 7.125 SR NT DUE 10-1-2026/ 06 BEO PUTTABLE 10-1-2006 @ PAR HLD**PUT	570,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,137,847	1,066,001	CONOCO FDG CO 7.25% DUE 10-15-2031	765,000.00
2,900,867	2,804,247	CONOCO INC 6.95% DUE 04-15-2029	2,105,000.00
1,545,541	1,486,059	CONOCOPHILLIPS 5.9% DUE 05-15-2038	1,195,000.00
2,234,405	2,122,924	CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,700,000.00
469,807	482,259	CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	470,000.00
1,359,442	1,395,473	CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	1,360,000.00
571,826	601,500	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	575,000.00
1,312,714	1,380,835	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	1,320,000.00
1,243,162	1,235,641	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	930,000.00
1,253,923	1,328,646	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	1,000,000.00
862,589	814,035	CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO	660,000.00
322,522	324,134	CONS EDISON CO N Y 3.95% DUE 03-01-2043	325,000.00
2,799,320	2,992,008	CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000.00
525,537	549,638	CONS EDISON CO N Y 4.2% DUE 03-15-2042	530,000.00
1,242,852	1,244,462	CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000.00
633,381	695,446	CONS EDISON CO N Y 4.625% DUE 12-01-2054	635,000.00
1,851,446	2,044,869	CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000.00
256,631	234,061	CONS EDISON CO N Y 5.5% DUE 12-01-2039	195,000.00
1,898,404	2,054,793	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	1,900,000.00
2,088,159	2,292,716	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	2,120,000.00
1,043,057	1,189,004	CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO	855,000.00
819,181	779,786	CONSUMERS ENERGY 2.85 DUE 05-15-2022	780,000.00
633,203	550,329	CONTL RES INC 4.9% DUE 06-01-2044	635,000.00
1,495,755	1,299,990	CONTL RES INC 4.9% DUE 06-01-2044	1,500,000.00
1,803,690	1,555,655	CONTL RES INC 4.9% DUE 06-01-2044	1,795,000.00
1,181,993	1,213,954	COOPERATIEVE 5.25% DUE 05-24-2041	1,015,000.00
1,022,622	1,241,202	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,040,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,559,699	2,561,801	CORNING INC 4.75% DUE 03-15-2042	2,400,000.00
1,464,438	1,539,469	CORNING INC 7.25 DUE 08-15-2036 BEO	1,185,000.00
1,959,003	2,055,375	COSTCO WHOLESALE CORP NEW COM	14,500.00
2,204,957	1,959,377	COVIDIEN INTL FIN 6.55% DUE 10-15-2037	1,500,000.00
4,312,329	3,918,753	COVIDIEN INTL FIN 6.55% DUE 10-15-2037	3,000,000.00
497,180	508,620	CR SUISSE AG FIXED 3.625% DUE 09-09-2024	500,000.00
557,299	569,654	CR SUISSE AG FIXED 3.625% DUE 09-09-2024	560,000.00
293,698	246,669	CRED AGRICOLE SA 6.5% 23/12/2049	200,000.00
507,537	569,599	CSX CORP 4.1 DUE 03-15-2044	575,000.00
701,638	817,251	CSX CORP 4.1 DUE 03-15-2044	825,000.00
1,039,176	1,109,300	CSX CORP 4.4 DUE 03-01-2043 REG	1,065,000.00
1,150,397	1,156,172	CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000.00
1,052,092	1,250,221	CUMMINS INC 4.875% DUE 10-01-2043	1,075,000.00
283,941	322,764	CVS CAREMARK CORP 5.3 DUE 12-05-2043	270,000.00
623,788	747,140	CVS CAREMARK CORP 5.3 DUE 12-05-2043	625,000.00
1,590,202	1,620,573	CVS HEALTH CORPORATION 3.375% DUE 08-12-2024	1,605,000.00
1,383,944	1,338,307	DAIMLERCHRYSLER N 8.5% DUE 01-18-2031	875,000.00
211,428	220,840	DCP MIDSTREAM LLC 5.35% DUE 03-15-2020	211,000.00
1,100,253	1,036,171	DCP MIDSTREAM LLC 5.35% DUE 03-15-2020	990,000.00
1,845,894	1,762,571	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000.00
1,830,444	1,829,438	DEERE & CO 3.9% DUE 06-09-2042	1,810,000.00
3,372,405	3,335,439	DEERE & CO 3.9% DUE 06-09-2042	3,300,000.00
489,060	515,577	DELMARVA POWER & LIGHT COMPANY 4 DUE 06-01-2042	500,000.00
561,778	636,300	DELPHI AUTOMOTIVE PLC	8,750.00
428,344	576,507	DELTA AIR LINES INC DEL COM NEW COM NEW	11,720.00
2,045,945	3,123,565	DELTA AIR LINES INC DEL COM NEW COM NEW	63,500.00
121,091	122,838	DENVER COLO PUB SCHS CTFS PARTN 7.017% 12-15-2037 BEO TAXABLE	90,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,120,361	1,105,477	DETROIT EDISON CO 5.7% DUE 10-01-2037	845,000.00
4,225,253	4,074,596	DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000.00
4,097,434	4,234,840	DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	2,620,000.00
2,067,086	2,127,108	DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000.00
1,986,540	2,022,112	DEVELOPERS DIVERSIFIED REALTY CORP 3.5 DUE 01-15-2021	2,000,000.00
205,359	216,437	DEVON ENERGY CORP 4.75% DUE 05-15-2042	215,000.00
1,409,404	1,308,687	DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,300,000.00
3,445,694	3,377,127	DEVON ENERGY CORP 5.6 DUE 07-15-2041	3,040,000.00
1,000,195	1,057,214	DEVON FING CORP U 7.875% DUE 09-30-2031	775,000.00
1,034,597	1,033,865	DIAGEO CAP PLC 3.875% DUE 04-29-2043	1,050,000.00
1,467,707	1,252,318	DIAMOND OFFSHORE DRILLING INC 4.875 DUE 11-01-2043	1,470,000.00
601,708	655,380	DICKS SPORTING GOODS INC OC-COM	13,200.00
1,874,996	1,871,071	DIGITAL RLTY TR LP 3.625 DUE 10-01-2022	1,900,000.00
1,751,465	2,098,140	DIRECTV COM COM	24,200.00
503,568	604,516	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042	585,000.00
3,359,976	3,330,519	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042	3,223,000.00
1,889,726	2,014,455	DIRECTV HLDGS LLC 6.35% DUE 03-15-2040	1,735,000.00
732,746	707,344	DIRECTV HLDGS LLC 6.375% DUE 03-01-2041	605,000.00
1,007,666	966,898	DIRECTV HLDGS LLC 6.375% DUE 03-01-2041	827,000.00
1,154,337	1,176,821	DIRECTV HLDGS/FING 6 DUE 08-15-2040	1,050,000.00
896,508	944,397	DISCOVER BK NEW 4.2% DUE 08-08-2023	900,000.00
1,223,110	1,296,972	DISCOVER BK NEW 4.2% DUE 08-08-2023	1,236,000.00
1,345,977	1,399,409	DISCOVER BK NEW 4.25% DUE 03-13-2026	1,350,000.00
784,418	883,907	DISCOVER BK NEW 7% DUE 04-15-2020	750,000.00
537,267	733,547	DISCOVER FINL SVCS 3.85% DUE 11-21-2022	721,000.00
797,682	864,792	DISCOVER FINL SVCS 3.85% DUE 11-21-2022	850,000.00
521,614	524,737	DISCOVER FINL SVCS 3.95% DUE 11-06-2024	522,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,297,221	3,078,030	DISCOVER FINL SVCS COM STK	47,000.00
1,094,587	1,128,968	DISCOVERY 4.875% DUE 04-01-2043	1,095,000.00
1,618,197	1,659,944	DISCOVERY 4.875% DUE 04-01-2043	1,610,000.00
194,614	178,561	DISCOVERY 6.35% DUE 06-01-2040	150,000.00
296,643	274,353	DISNEY WALT CO 4.125 DUE 12-01-2041	260,000.00
2,348,788	2,110,408	DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000.00
488,953	491,808	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	500,000.00
992,820	983,616	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000.00
1,041,846	1,090,890	DOLLAR TREE INC COM STK	15,500.00
437,228	460,907	DOMINION GAS HLDGS 4.6% DUE 12-15-2044	440,000.00
464,636	511,894	DOMINION GAS HLDGS 4.8% DUE 11-01-2043	475,000.00
1,469,572	1,569,670	DOMINION RES INC 4.7% DUE 12-01-2044	1,475,000.00
859,170	880,085	DOMINION RES INC 5.25% DUE 08-01-2033	750,000.00
2,036,080	2,065,267	DOMINION RES INC 5.25% DUE 08-01-2033	1,760,000.00
995,810	1,072,571	DOMTAR CORP 6.25% DUE 09-01-2042	1,000,000.00
1,061,491	1,115,474	DOMTAR CORP 6.25% DUE 09-01-2042	1,040,000.00
500,221	554,916	DOMTAR CORP 6.75 DUE 02-15-2044	490,000.00
1,042,217	1,063,332	DOW CHEM CO 4.625% DUE 10-01-2044	1,050,000.00
1,453,591	1,348,145	DOW CHEM CO 5.25% DUE 11-15-2041	1,250,000.00
1,660,883	1,646,871	DOW CHEM CO NT 9.4 DUE 05-15-2039	1,015,000.00
2,629,177	2,682,878	DOW CHEMICAL CO 4.375% DUE 11-15-2042	2,770,000.00
1,838,618	1,866,014	DR PEPPER SNAPPLE 7.45% DUE 05-01-2038	1,285,000.00
384,164	530,432	DR PEPPER SNAPPLE GROUP INC COM STK	7,400.00
1,231,997	1,254,400	DR PEPPER SNAPPLE GROUP INC COM STK	17,500.00
388,290	404,845	DST SYS INC COM	4,300.00
2,995,470	3,255,915	DTE ELEC CO 4.3% DUE 07-01-2044	3,000,000.00
639,333	652,005	DU PONT E I DE NEMOURS & CO NT 4.9 DUE 01-15-2041	595,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
357,134	369,414	DUKE ENERGY 4 DUE 09-30-2042	360,000.00
1,996,963	2,216,486	DUKE ENERGY 4 DUE 09-30-2042	2,160,000.00
1,402,497	1,369,952	DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000.00
2,221,233	2,170,433	DUKE ENERGY 4.25% DUE 12-15-2041	2,020,000.00
4,560,591	4,365,580	DUKE ENERGY 4.25% DUE 12-15-2041	4,063,000.00
799,840	878,404	DUKE ENERGY 4.375% DUE 03-30-2044	800,000.00
1,040,792	1,143,023	DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000.00
2,722,143	2,671,817	DUKE ENERGY 6% DUE 01-15-2038	2,030,000.00
8,346,181	8,726,181	DUKE ENERGY 6% DUE 01-15-2038	6,630,000.00
893,922	845,488	DUKE ENERGY 6.1% DUE 06-01-2037	650,000.00
999,410	1,040,225	DUKE ENERGY CORP 3.75% DUE 04-15-2024	1,000,000.00
809,102	839,278	DUKE ENERGY CORP 6.45% DUE 10-15-2032	620,000.00
102,789	109,199	DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023	103,000.00
298,641	353,344	DUKE ENERGY IND 4.9 DUE 07-15-2043	300,000.00
1,692,299	2,002,284	DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000.00
282,554	289,378	DUKE RLTY LTD FIXED 3.75% DUE 12-01-2024	286,000.00
851,900	837,660	DYNEGY INC NEW DEL COM	27,600.00
781,624	808,405	EASTMAN CHEM CO 4.65% DUE 10-15-2044	790,000.00
2,282,817	2,391,445	EASTMAN CHEM CO 4.65% DUE 10-15-2044	2,337,000.00
483,970	505,632	EASTMAN CHEM CO 4.8% DUE 09-01-2042	500,000.00
1,777,510	1,638,576	EASTMAN CHEM CO COM	21,600.00
663,365	676,411	EATON CORP OHIO 4 DUE 11-02-2032	665,000.00
1,890,436	1,932,602	EATON CORP OHIO 4 DUE 11-02-2032	1,900,000.00
523,558	535,958	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000.00
296,357	307,756	EDISON INTL COM	4,700.00
1,778,362	2,815,640	EDISON INTL COM	43,000.00
2,801,212	3,706,758	EDWARDS LIFESCIENCES CORP COM	29,100.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,175,122	1,084,860	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000.00
1,665,885	1,584,553	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	1,205,000.00
666,876	609,517	EL PASO PIPELN 4.7% DUE 11-01-2042	675,000.00
999,948	1,130,780	EL PASO PIPELN 6.5% DUE 04-01-2020	1,000,000.00
469,556	644,106	ELECTR ARTS COM	13,700.00
1,527,223	1,427,101	ENABLE MIDSTREAM 5% DUE 05-15-2044	1,515,000.00
895,437	777,026	ENBRIDGE INC 4.5% DUE 06-10-2044	900,000.00
1,890,367	1,640,388	ENBRIDGE INC 4.5% DUE 06-10-2044	1,900,000.00
571,415	542,759	ENCANA CORP 6.5% DUE 08-15-2034	500,000.00
350,861	332,165	ENCANA CORP 6.625% DUE 08-15-2037	305,000.00
1,106,186	1,001,939	ENCANA CORP 6.625% DUE 08-15-2037	920,000.00
602,116	694,769	ENERGY EAST CORP 6.75% DUE 07-15-2036	545,000.00
1,428,415	1,425,063	ENERGY TRANSFER 5.15% DUE 02-01-2043	1,440,000.00
1,399,551	1,551,969	ENERGY TRANSFER 5.95 DUE 10-01-2043	1,415,000.00
1,403,418	1,391,651	ENERGY TRANSFER 6.05% DUE 06-01-2041	1,275,000.00
1,708,083	1,810,385	ENERGY TRANSFER 6.5% DUE 02-01-2042	1,575,000.00
1,817,046	1,799,644	ENERGY TRANSFER 7.5% DUE 07-01-2038	1,450,000.00
778,767	794,665	ENERGY TRANSFER PARTNERS L P ENERGY TRANSFER PARTNERS 6.625% DUE 10-15-2036	705,000.00
1,901,576	1,906,399	ENSCO PLC FORMERLY 5.75% DUE 10-01-2044	1,900,000.00
1,264,976	1,495,908	ENTERGY CORP NEW COM	17,100.00
2,245,118	2,816,856	ENTERGY CORP NEW COM	32,200.00
841,671	834,807	ENTERGY MISS INC 3.1% DUE 07-01-2023	845,000.00
299,043	301,142	ENTERPRISE PRODS 3.75% DUE 02-15-2025	300,000.00
668,468	686,666	ENTERPRISE PRODS 4.45 DUE 02-15-2043	695,000.00
1,277,586	1,329,467	ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,275,000.00
1,773,015	1,835,185	ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,760,000.00
1,248,063	1,343,989	ENTERPRISE PRODS 5.1% DUE 02-15-2045	1,250,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,730,074	1,768,689	ENTERPRISE PRODS 5.1% DUE 02-15-2045	1,645,000.00
1,871,162	1,856,113	ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,605,000.00
559,367	593,725	ENTERPRISE PRODS 5.95% DUE 02-01-2041	505,000.00
1,883,862	1,962,893	ENTERPRISE PRODS 6.125% DUE 10-15-2039	1,625,000.00
2,719,960	2,708,803	ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000.00
595,857	601,128	ENTERPRISE PRODS 7.55% DUE 04-15-2038	440,000.00
2,374,376	2,493,313	ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000.00
1,233,000	1,246,500	ENTERPRISE PRODS FLTG RT 7% DUE 06-01-2067	1,200,000.00
1,269,844	1,207,969	ENTERPRISE PRODS OPER L P JR SUB NT FIXED/FLTG RATE DUE 08-01-2066 REG	1,125,000.00
916,243	935,249	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	900,000.00
1,667,663	1,592,811	EOG RESOURCES INC COM	17,300.00
819,200	859,809	ERP OPER LTD 4.5% DUE 07-01-2044	825,000.00
1,144,538	1,198,522	ERP OPER LTD 4.5% DUE 07-01-2044	1,150,000.00
1,499,385	1,573,711	ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000.00
676,308	738,672	ERP OPER LTD PARTNERSHIP 7.57 NT DUE 08-15-2026/06 PUTTABLE 8-15-2006 @ **PUT	550,000.00
576,097	560,980	ESTEE LAUDER COS 3.7% DUE 08-15-2042	590,000.00
-	-	Euro	-
137,239	137,239	Euro	137,238.88
155,254	155,254	Euro	155,254.30
169,128	169,128	Euro	169,128.08
864,249	1,442,441	EVEREST RE GROUP COM	8,470.00
590,871	617,912	EVEREST REINS 4.868 DUE 06-01-2044	590,000.00
772,761	923,656	EXELIS INC	52,690.00
194,169	265,394	EXELON CORP 5.625% DUE 06-15-2035	227,000.00
757,221	783,321	EXELON CORP 5.625% DUE 06-15-2035	670,000.00
1,243,943	1,325,692	EXELON GENERATION 5.6 DUE 06-15-2042	1,185,000.00
1,575,237	1,622,154	EXELON GENERATION 5.6 DUE 06-15-2042	1,450,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,233,620	2,242,107	EXPRESS SCRIPTS 3.5% DUE 06-15-2024	2,250,000.00
2,499,466	2,861,846	EXPRESS SCRIPTS HLDG CO COM	33,800.00
3,263,719	3,041,605	EXXON MOBIL CORP COM	32,900.00
2,712,485	3,087,830	EXXON MOBIL CORP COM	33,400.00
133,893	179,446	FACEBOOK INC CL A CL A	2,300.00
321,295	338,233	FED RLTY INVT TR 4.5% DUE 12-01-2044	325,000.00
1,113,610	1,228,763	FEDEX CORP 3.875% DUE 08-01-2042	1,275,000.00
1,022,356	1,018,905	FEDEX CORP 4.1% DUE 04-15-2043	1,025,000.00
1,016,943	1,093,459	FEDEX CORP 4.1% DUE 04-15-2043	1,100,000.00
744,624	837,133	FEDEX CORP BOND 5.1 DUE 01-15-2044	725,000.00
721,509	798,836	FEDEX CORP COM	4,600.00
2,626,727	2,934,854	FEDEX CORP COM	16,900.00
903,713	987,010	FEDT RETAIL HLDGS 6.375% DUE 03-15-2037	780,000.00
2,086,104	2,275,809	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	1,515,000.00
4,635,326	5,648,212	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000.00
496,264	472,043	FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000.00
1,513,006	1,715,921	FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000.00
3,655,975	3,542,151	FL PWR & LT CO 4.05% DUE 06-01-2042	3,345,000.00
8,515,396	8,471,512	FL PWR & LT CO 4.05% DUE 06-01-2042	8,000,000.00
239,208	251,693	FL PWR & LT CO 4.05% DUE 10-01-2044	240,000.00
1,858,659	1,822,675	FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000.00
2,016,435	2,193,282	FL PWR & LT CO 5.4% DUE 09-01-2035	1,800,000.00
560,193	615,724	FL PWR & LT CO 5.85% DUE 05-01-2037	470,000.00
2,694,914	2,605,167	FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000.00
209,183	206,830	FLEXTRONICS INTL LTD COM STK	18,500.00
1,379,673	1,688,180	FLEXTRONICS INTL LTD COM STK	151,000.00
485,825	534,461	FLORIDA PWR CORP 3.85% DUE 11-15-2042	530,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,207,464	1,208,396	FLORIDA PWR CORP 5.65% DUE 04-01-2040	930,000.00
2,772,718	2,779,343	FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,005,000.00
498,085	578,515	FLORIDA ST TPK AUTH TPK REV 6.8% 07-01-2039 BEO TAXABLE	500,000.00
955,380	1,037,172	FNMA POOL #468861 3.84% DUE 08-01-2021 BEO	954,186.85
2,062,813	2,084,844	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	2,000,000.00
1,129,842	1,158,733	FOMENTO ECONOMICO 4.375% DUE 05-10-2043	1,240,000.00
1,318,811	1,337,084	FOOT LOCKER INC COM	23,800.00
2,009,516	2,325,852	FOOT LOCKER INC COM	41,400.00
926,123	921,139	FORD MTR CO DEL 6.625% DUE 10-01-2028	750,000.00
788,535	971,989	FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000.00
1,949,288	2,347,172	FORD MTR CO DEL 7.4% DUE 11-01-2046	1,630,000.00
2,515,971	2,681,250	FORD MTR CO DEL 7.45% DUE 07-16-2031	1,975,000.00
2,606,830	3,086,226	FORD MTR CO DEL NT 4.75 01-15-2043	2,925,000.00
1,481,149	1,542,789	FORD MTR CR CO LLC 4.25% DUE 09-20-2022	1,454,000.00
363,313	368,490	FOREST CY ENTERPRISES INC CL A	17,300.00
670,347	652,446	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	690,000.00
3,277,052	3,257,502	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	3,445,000.00
1,619,964	1,540,531	FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022	1,630,000.00
746,370	731,179	FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG	750,000.00
1,712,875	1,686,586	FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG	1,730,000.00
(72,680,163)	(72,616,200)	FUT DEC 16 EURO DOLLARS	(296.00)
72,680,163	72,616,200	FUT DEC 16 EURO DOLLARS	296.00
(25,135,622)	(25,232,578)	FUT MAR 15 10 YR T-NOTES	(199.00)
25,135,622	25,232,578	FUT MAR 15 10 YR T-NOTES	199.00
(23,791,643)	(23,785,938)	FUT MAR 15 5 YR T NOTE	(200.00)
23,791,643	23,785,938	FUT MAR 15 5 YR T NOTE	200.00
(29,933,410)	(30,724,875)	FUT MAR 15 CBT UL T-BONDS	(186.00)

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
29,933,410	30,724,875	FUT MAR 15 CBT UL T-BONDS	186.00
(10,795,589)	(10,986,750)	FUT MAR 15 U.S. T-BONDS	(76.00)
10,795,589	10,986,750	FUT MAR 15 U.S. T-BONDS	76.00
(84,099,342)	(83,997,000)	FUT MAR 16 EURO DOLLARS	(340.00)
84,099,342	83,997,000	FUT MAR 16 EURO DOLLARS	340.00
(49,960,348)	(49,964,700)	FUT MAR 17 EURO DOLLARS	(204.00)
49,960,348	49,964,700	FUT MAR 17 EURO DOLLARS	204.00
55,647	23,875	FUT PUT DEC 15 EURO DOLLARS 9800	382.00
261,447	171,900	FUT PUT DEC 15 EURO DOLLARS 9900	382.00
100,197	145,750	FUT PUT MAR 15 1 YR MIDCURVE 9875	530.00
1,564,889	1,517,483	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	1,445,000.00
2,318,852	2,205,338	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	2,100,000.00
184,302	190,151	GE GLOBAL INS HLDG 7% DUE 02-15-2026	150,000.00
2,258,317	2,458,656	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	1,885,000.00
2,505,832	2,771,695	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	2,125,000.00
1,200,000	1,201,124	GEN ELEC CAP CORP FLTG RT 5.25% DUE 06-29-2049	1,200,000.00
1,353,894	1,591,320	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	1,125,000.00
5,967,041	6,485,515	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	4,585,000.00
1,182,848	1,169,770	GENERAL DYNAMICS CORP COM	8,500.00
4,928,621	4,913,034	GENERAL DYNAMICS CORP COM	35,700.00
4,869,697	5,190,352	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	3,800,000.00
5,740,177	6,030,369	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	4,415,000.00
1,887,929	2,023,838	GENERAL ELEC CO 4.125% DUE 10-09-2042	1,955,000.00
2,327,536	2,416,182	GENERAL ELEC CO 4.125% DUE 10-09-2042	2,334,000.00
2,485,001	2,556,971	GENERAL ELEC CO 4.125% DUE 10-09-2042	2,470,000.00
767,940	851,897	GENERAL ELEC CO 4.5% DUE 03-11-2044	775,000.00
2,953,679	3,204,232	GENERAL ELEC CO 4.5% DUE 03-11-2044	2,915,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
6,619,160	7,314,223	GENERAL ELEC CO 4.5% DUE 03-11-2044	6,654,000.00
468,814	469,166	GENERAL MLS INC 4.15% DUE 02-15-2043	470,000.00
493,795	521,045	GENERAL MTRS CO 5% DUE 04-01-2035	500,000.00
1,201,119	1,276,550	GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000.00
1,479,063	1,571,950	GENERAL MTRS CO 5.2% DUE 04-01-2045	1,490,000.00
1,864,481	1,632,913	GENWORTH FINL INC 7.625% DUE 09-24-2021	1,670,000.00
885,000	952,481	GEORGE WASH UNIV 4.3% DUE 09-15-2044	885,000.00
1,150,000	1,237,688	GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000.00
1,356,987	1,458,911	GILEAD SCIENCES 4.5% DUE 02-01-2045	1,365,000.00
2,129,303	2,249,822	GILEAD SCIENCES 4.5% DUE 02-01-2045	2,105,000.00
1,660,063	1,769,260	GILEAD SCIENCES 4.8% DUE 04-01-2044	1,595,000.00
1,169,566	1,238,178	GILEAD SCIENCES 5.65% DUE 12-01-2041	1,000,000.00
415,431	424,170	GILEAD SCIENCES INC	4,500.00
4,826,606	4,401,942	GILEAD SCIENCES INC	46,700.00
570,024	595,946	GLAXOSMITHKLINE 4.2% DUE 03-18-2043	580,000.00
2,014,128	2,054,986	GLAXOSMITHKLINE 4.2% DUE 03-18-2043	2,000,000.00
1,746,037	1,875,049	GLAXOSMITHKLINE 5.375% DUE 04-15-2034	1,540,000.00
599,455	619,141	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	465,000.00
2,965,858	2,662,974	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,000,000.00
3,151,225	2,829,410	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,125,000.00
994,310	974,920	GOLDCORP INC NEW 3.7% DUE 03-15-2023	1,000,000.00
457,778	461,960	GOLDCORP INC NEW 5.45% DUE 06-09-2044	460,000.00
2,996,040	3,076,794	GOLDMAN SACHS 3.85% DUE 07-08-2024	3,000,000.00
2,088,110	2,310,461	GOLDMAN SACHS 6.125% DUE 02-15-2033	1,885,000.00
3,110,427	3,291,029	GOLDMAN SACHS 6.125% DUE 02-15-2033	2,685,000.00
1,102,062	1,264,144	GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000.00
3,226,100	3,394,227	GOLDMAN SACHS 6.25% DUE 02-01-2041	2,685,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
5,355,763	5,796,100	GOLDMAN SACHS 6.25% DUE 02-01-2041	4,585,000.00
2,878,734	3,275,462	GOLDMAN SACHS 6.75% DUE 10-01-2037	2,605,000.00
4,365,748	5,211,819	GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000.00
6,182,205	7,321,695	GOLDMAN SACHS 6.75% DUE 10-01-2037	5,823,000.00
1,050,061	1,225,293	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,030,000.00
1,169,252	1,302,617	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000.00
403,483	411,893	GOLDMAN SACHS FUTURE EQUITGOLDMAN SACHS 5.95 DUE 01-15-2027	360,000.00
1,407,027	1,565,272	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	1,295,000.00
1,353,599	1,492,491	GOLDMAN SACHS GROUP INC COM	7,700.00
1,711,849	2,399,615	GOLDMAN SACHS GROUP INC COM	12,380.00
94,535	82,664	GRANITE MASTER ISS FRN M/BKD 12/54 EUR'A5'REGS	68,685.83
1,031,900	1,063,016	GRUPO TELEVISA S A 5% DUE 05-13-2045	1,045,000.00
734,906	733,522	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	605,000.00
2,721,786	2,703,726	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	2,230,000.00
136,183	131,378	GRUPO TELEVISA S A 8.5% DUE 03-11-2032	95,000.00
1,268,296	1,417,500	GRUPO TELEVISA S A 8.5% DUE 03-11-2032	1,025,000.00
5,745,559	5,596,712	GTE CORP 6.94% DUE 04-15-2028	4,475,000.00
985,596	1,035,442	HALLIBURTON CO 4.75% DUE 08-01-2043	1,000,000.00
4,192,355	4,354,034	HALLIBURTON CO 4.75% DUE 08-01-2043	4,205,000.00
2,488,747	2,486,268	HALLIBURTON CO 7.45% DUE 09-15-2039	1,770,000.00
1,408,783	1,223,163	HALLIBURTON CO COM	31,100.00
213,914	213,420	HARMAN INTL INDS INC NEW COM STK USD0.01	2,000.00
407,071	416,556	HARRIS CORP COM	5,800.00
1,159,133	1,186,546	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000.00
1,206,625	1,280,221	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	1,025,000.00
2,700,885	2,843,062	HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000.00
1,633,054	1,686,132	HARTFORD FINL SVCS GRP 5.125 15 APR 2022	1,500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
498,695	673,117	HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000.00
1,479,601	1,548,536	HASBRO INC 6.35% DUE 03-15-2040	1,265,000.00
1,498,312	1,776,038	HCA HLDGS INC COM	24,200.00
500,000	508,750	HCA INC SR SECD NT 4.75 05-01-2023	500,000.00
1,888,226	1,927,509	HCP INC 6.75% DUE 02-01-2041	1,420,000.00
734,751	831,618	HD SUPPLY HLDGS INC. COM	28,200.00
514,157	572,393	HEALTH CARE REIT INC 5.125 DUE 03-15-2043	520,000.00
487,639	562,065	HEALTH NET INC COM	10,500.00
735,666	776,185	HEALTH NET INC COM	14,500.00
38,360	39,676	HESS CORP 5.6% DUE 02-15-2041	37,000.00
1,948,794	2,041,423	HEWLETT PACKARD CO 6% DUE 09-15-2041	1,815,000.00
3,200,988	4,839,678	HEWLETT PACKARD CO COM	120,600.00
887,075	889,669	HILTON WORLDWIDE HLDGS INC COM	34,100.00
2,597,832	2,632,616	HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000.00
2,667,035	2,794,222	HOME DEPOT INC 4.2% DUE 04-01-2043	2,680,000.00
822,032	912,585	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	835,000.00
2,264,281	2,513,707	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	2,300,000.00
453,128	534,652	HOME DEPOT INC 4.875 DUE 02-15-2044	460,000.00
3,250,698	3,835,547	HOME DEPOT INC 4.875 DUE 02-15-2044	3,300,000.00
1,158,575	1,124,390	HOME DEPOT INC 5.4% DUE 09-15-2040	915,000.00
1,168,650	1,130,534	HOME DEPOT INC 5.4% DUE 09-15-2040	920,000.00
476,369	509,339	HOME DEPOT INC 5.875% DUE 12-16-2036	390,000.00
4,168,472	4,507,268	HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000.00
1,182,239	1,126,790	HONEYWELL INTL INC 5.7% DUE 03-15-2037	875,000.00
1,421,078	1,451,366	HOSPIRA INC NT 5.6 DUE 09-15-2040	1,300,000.00
695,323	755,803	HSBC BK USA 5.875 11-01-2034	605,000.00
1,783,884	2,068,675	HSBC BK USA N A 7 DUE 01-15-2039	1,445,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,524,953	4,058,612	HSBC BK USA N A 7 DUE 01-15-2039	2,835,000.00
694,237	811,267	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	655,000.00
1,083,086	1,226,570	HSBC HLDGS PLC 5.25% DUE 03-14-2044	1,095,000.00
11,797,715	13,085,651	HSBC HLDGS PLC 5.25% DUE 03-14-2044	11,682,000.00
354,161	393,937	HSBC HLDGS PLC 6.1% DUE 01-14-2042	295,000.00
3,428,045	3,801,629	HSBC HLDGS PLC 6.5% DUE 05-02-2036	2,960,000.00
389,406	411,164	HSBC HLDGS PLC 6.5% DUE 09-15-2037	320,000.00
1,344,989	1,439,072	HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,120,000.00
1,245,880	1,326,174	HSBC HLDGS PLC 6.8% DUE 06-01-2038	1,000,000.00
1,439,143	1,518,469	HSBC HLDGS PLC 6.8% DUE 06-01-2038	1,145,000.00
886,931	996,626	HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000.00
1,493,610	1,547,772	HSBC USA INC 3.5% DUE 06-23-2024	1,500,000.00
2,049,813	2,185,079	HUMANA INC 4.95% DUE 10-01-2044	2,055,000.00
1,068,520	2,269,354	HUMANA INC COM	15,800.00
616,282	658,868	HUNTINGTON BANCSHARES INC COM	62,630.00
613,658	1,034,632	HUNTINGTON INGALLS INDS INC COM	9,200.00
1,127,242	1,349,520	HUNTINGTON INGALLS INDS INC COM	12,000.00
1,496,865	1,473,246	HUSKY ENERGY INC 4% DUE 04-15-2024	1,500,000.00
1,350,000	1,355,906	ICAHN ENTERPRISES 5.875% DUE 02-01-2022	1,350,000.00
936,360	945,724	ICAHN ENTERPRISES L P CORP SR NT 6 DUE 08-01-2020	918,000.00
5,786,366	6,116,943	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C	6,130,000.00
525,685	533,923	IL TOOL WKS INC 3.9% DUE 09-01-2042	530,000.00
971,270	965,940	ILL TOOL WKS INC COM	10,200.00
601,669	609,612	ILLINOIS ST 7.35% 07-01-2035 BEO TAXABLE	520,000.00
1,188,934	1,236,617	ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE	1,105,000.00
1,723,733	2,085,708	ING U S INC 5.7% DUE 07-15-2043	1,741,000.00
438,385	448,392	INGERSOLL-RAND 4.65% DUE 11-01-2044	441,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
492,065	503,297	INGERSOLL-RAND 4.65% DUE 11-01-2044	495,000.00
131,459	155,578	INGERSOLL-RAND 5.75% DUE 06-15-2043	132,000.00
797,976	824,490	INTEL CORP 4.25% DUE 12-15-2042	800,000.00
698,115	653,453	INTEL CORP 4.8% DUE 10-01-2041	595,000.00
3,790,099	4,438,267	INTEL CORP COM	122,300.00
361,507	450,108	INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO	365,000.00
1,306,660	1,194,914	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,200,000.00
3,442,094	3,624,574	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	3,640,000.00
1,602,891	1,622,520	INTERPUBLIC GROUP 3.75% DUE 02-15-2023	1,623,000.00
1,683,507	1,730,941	INTL PAPER CO 4.8% DUE 06-15-2044	1,695,000.00
4,016,815	3,951,214	INTL PAPER CO 6 DUE 11-15-2041	3,375,000.00
1,018,320	1,047,469	INTL PAPER CO 7.3% DUE 11-15-2039	790,000.00
606,718	599,235	INTUIT COM	6,500.00
1,048,903	1,280,652	INVESCO FIN PLC 5.375% DUE 11-30-2043	1,065,000.00
126,174	474,713	IRS AUD LIBOR/6M 4.0% CHASUS33 18/06/2019 SWU007LX7	10,000,000.00
100,044	370,276	IRS AUD LIBOR/6M 4.0% GSCMUS33 18/06/2019 SWU007LW9	7,800,000.00
2,589	-	IRS BRL / 1M 11.47% BOFAUS3DCRD 02/01/2017 SWU005HD0	2,425,583.46
777,272	780,859	JABIL CIRCUIT INC COM	35,770.00
20,180	20,180	Japanese yen	20,180.46
111,437	102,008	JEFFERIES GROUP 6.5% DUE 01-20-2043	100,000.00
575,894	541,841	JERSEY CENT PWR & 6.15% DUE 06-01-2037	455,000.00
1,890,145	1,919,085	JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,688,334.78
1,267,771	1,428,129	JOHNSON & JOHNSON 4.375 DUE 12-05-2033	1,275,000.00
725,020	772,058	JOHNSON & JOHNSON 4.5 DUE 12-05-2043	670,000.00
793,362	819,621	JOHNSON CTLS INC 4.95% DUE 07-02-2064	795,000.00
1,275,000	1,259,063	JP MORGAN CHASE BK 6 DUE 12-31-2049	1,275,000.00
1,470,990	1,508,738	JPMORGAN CHASE & 3.25% DUE 09-23-2022	1,500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,570,245	2,577,929	JPMORGAN CHASE & 3.25% DUE 09-23-2022	2,563,000.00
2,683,584	2,715,728	JPMORGAN CHASE & 3.25% DUE 09-23-2022	2,700,000.00
7,161,264	7,123,061	JPMORGAN CHASE & 3.375% DUE 05-01-2023	7,200,000.00
1,816,058	1,868,075	JPMORGAN CHASE & 3.625% DUE 05-13-2024	1,825,000.00
1,496,190	1,501,515	JPMORGAN CHASE & 4.125% DUE 12-15-2026	1,500,000.00
1,765,504	1,771,788	JPMORGAN CHASE & 4.125% DUE 12-15-2026	1,770,000.00
2,156,010	2,233,758	JPMORGAN CHASE & 5.6% DUE 07-15-2041	1,845,000.00
3,336,332	3,201,993	JPMORGAN CHASE & 7.9% DUE 04-29-2049	2,975,000.00
711,246	715,608	JPMORGAN CHASE & CO 3.875 09-10-2024	715,000.00
420,889	454,814	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	410,000.00
5,175,740	5,546,515	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	5,000,000.00
201,685	217,468	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	185,000.00
736,992	734,688	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000.00
3,682,531	4,114,254	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000.00
2,497,041	2,543,865	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000.00
2,883,550	2,950,884	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,465,000.00
1,941,859	1,976,935	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	1,700,000.00
2,360,307	2,756,080	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	2,370,000.00
3,135,606	3,391,836	JPMORGAN CHASE & CO COM	54,200.00
6,019,295	6,802,446	JPMORGAN CHASE & CO COM	108,700.00
1,659,281	1,731,162	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	1,325,000.00
735,066	824,100	JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 01-15-2087/02-02-2012 BEO	1,005,000.00
576,758	506,246	JUNIPER NETWORKS INC 5.95 DUE 03-15-2041	505,000.00
305,135	317,201	KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041	275,000.00
1,223,129	1,179,105	KELLOGG CO 7.45% DUE 04-01-2031	875,000.00
3,147,163	3,593,150	KEYCORP NEW COM	258,500.00
762,117	712,220	KIMBERLY CLARK 6.625% DUE 08-01-2037	500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
534,479	522,702	KINDER MORGAN 5 DUE 08-15-2042	550,000.00
1,018,164	983,631	KINDER MORGAN 5 DUE 08-15-2042	1,035,000.00
1,599,267	1,708,494	KINDER MORGAN 5.4% DUE 09-01-2044	1,705,000.00
1,985,451	1,927,554	KINDER MORGAN 5.8% DUE 03-15-2035	1,815,000.00
3,471,136	3,179,628	KINDER MORGAN 6.375% DUE 03-01-2041	2,855,000.00
867,189	814,920	KINDER MORGAN 6.5% DUE 02-01-2037	725,000.00
2,560,435	2,426,102	KINDER MORGAN 6.5% DUE 09-01-2039	2,180,000.00
689,871	652,083	KINDER MORGAN 6.95% DUE 01-15-2038	565,000.00
449,660	474,964	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	500,000.00
1,397,369	1,363,145	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	1,435,000.00
373,943	380,646	KINDER MORGAN INC 5.3% DUE 12-01-2034	375,000.00
443,745	451,700	KINDER MORGAN INC 5.3% DUE 12-01-2034	445,000.00
1,949,487	1,984,434	KINDER MORGAN INC 5.3% DUE 12-01-2034	1,955,000.00
1,011,579	1,039,592	KINDER MORGAN INC 5.55% DUE 06-01-2045	1,015,000.00
951,159	1,073,467	KOHLS CORP 6.875% DUE 12-15-2037	850,000.00
490,502	482,129	KONINKLIJKE 6.875% DUE 03-11-2038	355,000.00
681,537	671,524	KONINKLIJKE NT 5 DUE 03-15-2042	600,000.00
1,161,246	1,119,206	KONINKLIJKE NT 5 DUE 03-15-2042	1,000,000.00
1,947,608	1,928,057	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000.00
2,861,695	2,914,474	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	2,205,000.00
901,743	2,574,821	KROGER CO COM	40,100.00
1,543,213	1,607,028	KS CY SOUTHN RY CO 4.3% DUE 05-15-2043	1,575,000.00
332,980	340,767	L-3 COMMUNICATIONS HLDG CORP COM	2,700.00
1,184,712	1,230,768	LABORATORY CORP AMER HLDGS 4 DUE 11-01-2023	1,200,000.00
1,331,269	1,431,968	LEAR CORP COM NEW COM NEW	14,600.00
1,674,306	2,461,808	LEAR CORP COM NEW COM NEW	25,100.00
583,440	674,876	LEGG MASON INC 5.625 DUE 01-15-2044 REG	590,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,350,352	1,118,417	LEXMARK INTL INC NEW CL A	27,100.00
2,043,120	2,037,568	LIBERTY PPTY LTD PARTNERSHIP 3.375 DUE 06-15-2023	2,090,000.00
404,233	435,338	LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO	350,000.00
488,510	532,870	LINCOLN NATL CORP 6.3% DUE 10-09-2037	420,000.00
438,004	911,186	LINCOLN NATL CORP COM	15,800.00
78,026	75,627	LITTON INDS INC 7.75% DUE 03-15-2026	56,000.00
712,183	1,309,476	LOCKHEED MARTIN CORP COM	6,800.00
289,157	298,800	LOEWS CORP 4.125 DUE 05-15-2043 REG	315,000.00
1,950,876	2,555,364	LORILLARD INC COM STK	40,600.00
1,781,194	1,944,489	LORILLARD TOB CO 7% DUE 08-04-2041	1,540,000.00
836,710	859,323	LORILLARD TOB CO 8.125% DUE 05-01-2040	615,000.00
570,688	620,365	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE	420,000.00
1,476,356	1,415,191	LOUISVILLE GAS & ELEC 5.125 11-15-2040	1,155,000.00
608,353	644,177	LOWES COS INC 4.25% DUE 09-15-2044	610,000.00
1,396,220	1,478,439	LOWES COS INC 4.25% DUE 09-15-2044	1,400,000.00
348,355	394,841	LOWES COS INC 4.65 DUE 04-15-2042	355,000.00
1,584,218	1,710,607	LOWES COS INC 4.65 DUE 04-15-2042	1,538,000.00
8,841,256	9,009,047	LOWES COS INC 4.65 DUE 04-15-2042	8,100,000.00
849,695	824,466	LOWES COS INC 5.125% DUE 11-15-2041	705,000.00
1,040,335	1,169,456	LOWES COS INC 5.125% DUE 11-15-2041	1,000,000.00
1,009,519	1,076,722	LOWES COS INC 5.8% DUE 04-15-2040	850,000.00
1,037,221	1,076,885	LOWES COS INC 6.5% DUE 03-15-2029	850,000.00
1,067,260	1,226,962	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,075,000.00
1,365,100	1,569,370	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,375,000.00
1,057,492	1,100,779	LYB INTL FIN B V 4.875% DUE 03-15-2044	1,070,000.00
418,863	412,925	LYB INTL FIN B V 5.25% DUE 07-15-2043	380,000.00
989,004	1,075,780	LYB INTL FIN B V 5.25% DUE 07-15-2043	990,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
647,312	629,031	LYONDELLBASELL 5.75% DUE 04-15-2024	550,000.00
1,094,116	912,985	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	11,500.00
1,879,644	1,905,360	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	24,000.00
1,460,727	1,261,600	M D C HLDGS INC 6% DUE 01-15-2043	1,520,000.00
2,422,657	2,419,339	MA ELEC CO 5.9% DUE 11-15-2039	1,850,000.00
810,000	936,790	MA INST TECH 4.678% DUE 07-01-2114	810,000.00
1,525,692	1,834,425	MACYS INC COM STK	27,900.00
564,135	558,856	MACYS RETAIL HLDGS 4.5% DUE 12-15-2034	555,000.00
931,511	986,351	MACYS RETAIL HLDGS 5.125% DUE 01-15-2042	910,000.00
427,803	439,943	MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	415,000.00
1,436,582	2,239,014	MAGNA INTERNATIONAL INC COMMON STOCK	20,600.00
919,352	824,461	MARATHON OIL CORP 6.6% DUE 10-01-2037	700,000.00
563,881	547,755	MARATHON PETE CORP 4.75% DUE 09-15-2044	580,000.00
340,513	329,583	MARATHON PETE CORP 5% DUE 09-15-2054	350,000.00
696,789	773,619	MARATHON PETE CORP 6.5% DUE 03-01-2041	650,000.00
2,219,458	2,154,231	MARATHON PETE CORP 6.5% DUE 03-01-2041	1,810,000.00
3,401,010	3,397,972	MARATHON PETE CORP 6.5% DUE 03-01-2041	2,855,000.00
2,324,336	2,364,812	MARATHON PETE CORP COM	26,200.00
732,185	739,672	MARSH & MCLENNAN 3.5% DUE 03-10-2025	735,000.00
996,170	1,006,356	MARSH & MCLENNAN 3.5% DUE 03-10-2025	1,000,000.00
275,636	289,512	MARSH & MCLENNAN COS INC 5.875 8/1/33	235,000.00
768,514	767,301	MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024	770,000.00
1,249,616	1,288,204	MASTERCARD INC 3.375 DUE 04-01-2024 BEO	1,255,000.00
105,347	109,680	MAXIMUS INC COM	2,000.00
6,223,528	5,618,720	MCDONALDS CORP 6.3% DUE 10-15-2037	4,300,000.00
2,530,748	2,443,523	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	2,560,000.00
843,981	861,368	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	655,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,950,912	1,997,584	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	1,519,000.00
1,525,155	1,788,498	MCGRAW HILL FINANCIAL INC	20,100.00
1,012,800	2,573,992	MCKESSON CORP	12,400.00
810,000	892,272	MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO	810,000.00
320,975	351,226	MEAD CORP 7.55% DUE 03-01-2047	280,000.00
978,999	1,029,086	MEAD JOHNSON 4.6% DUE 06-01-2044	980,000.00
421,108	406,255	MEAD JOHNSON 5.9% DUE 11-01-2039	330,000.00
1,479,900	1,477,832	MEDTRONIC INC 4 DUE 04-01-2043	1,550,000.00
2,109,453	2,145,240	MEDTRONIC INC 4 DUE 04-01-2043	2,250,000.00
414,316	443,451	MEDTRONIC INC 4.5 DUE 03-15-2042 REG	435,000.00
560,819	568,149	MEDTRONIC INC 6.5% DUE 03-15-2039	435,000.00
915,579	783,653	MEDTRONIC INC 6.5% DUE 03-15-2039	600,000.00
744,748	825,199	MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52	830,000.00
547,369	559,679	MERCK & CO INC 3.6 DUE 09-15-2042	580,000.00
1,012,794	1,170,302	MERCK & CO INC 4.15% DUE 05-18-2043	1,100,000.00
2,691,701	2,646,414	MERCK & CO INC NEW COM	46,600.00
1,011,518	1,432,255	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000.00
2,479,360	2,574,044	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	2,180,000.00
3,364,886	3,799,098	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	2,690,000.00
11,223,530	12,103,445	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	8,570,000.00
2,118,614	2,182,302	MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018	1,900,000.00
789,856	812,845	METHANEX CORP 5.65% DUE 12-01-2044	795,000.00
378,962	375,316	METLIFE INC 3.048% DUE 12-15-2022	376,000.00
6,779,498	7,010,612	METLIFE INC 4.125% DUE 08-13-2042	7,000,000.00
1,183,134	1,315,689	METLIFE INC 4.875% DUE 11-13-2043	1,165,000.00
429,230	436,205	METLIFE INC 5.875% DUE 02-06-2041	350,000.00
1,497,709	1,633,125	METLIFE INC FLTG RT 10.75% DUE 08-01-2069	1,005,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
412,775	440,425	METLIFE INC FLTG RT 6.4% DUE 12-15-2066	395,000.00
3,053,670	3,261,375	METLIFE INC FLTG RT 6.4% DUE 12-15-2066	2,925,000.00
491,445	533,200	METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015	489,000.00
1,029,570	1,134,504	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,020,000.00
1,577,589	1,701,756	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,530,000.00
1,760,810	2,159,445	METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	1,550,000.00
92,275,642	92,096,649	MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO	8,941,422.21
617,038,881	647,101,436	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO	52,652,679.90
7,919,637	7,920,076	MFO PIMCO SHORT TERM FLOATING NAV PORT	791,374.51
3,091,765	3,634,840	MICHAEL KORS HOLDINGS LTD COM NPV	48,400.00
1,474,688	1,529,937	MICRON TECH INC COM	43,700.00
82,105	94,166	MICROSOFT CORP 4.875 12-15-2043	80,000.00
1,993,080	2,354,142	MICROSOFT CORP 4.875 12-15-2043	2,000,000.00
1,091,472	1,241,575	MICROSOFT CORP 3.5% DUE 11-15-2042	1,310,000.00
1,546,948	1,662,030	MICROSOFT CORP 4.5 DUE 10-01-2040	1,500,000.00
2,202,450	2,044,297	MICROSOFT CORP 4.5 DUE 10-01-2040	1,845,000.00
5,543,085	6,331,135	MICROSOFT CORP COM	136,300.00
135,694	144,151	MID-AMERICA APTS L 4.3% DUE 10-15-2023	137,000.00
993,990	1,099,631	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000.00
1,988,180	2,263,054	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	2,000,000.00
3,976,360	4,526,108	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000.00
429,506	416,897	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	335,000.00
4,404,959	4,504,981	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	3,620,000.00
1,385,448	1,400,811	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,115,000.00
2,254,417	2,167,174	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,725,000.00
3,301,299	3,213,084	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	2,455,000.00
6,352,091	6,543,960	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	5,000,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,885,784	2,056,350	MIDAMERICAN ENERGY 8.48% DUE 09-15-2028	1,380,000.00
979,488	994,218	MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	775,000.00
195,461	199,136	MIDAMERICAN FDG 6.927% DUE 03-01-2029	150,000.00
869,719	974,172	MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000.00
1,737,774	1,626,850	MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	1,605,000.00
451,071	423,333	MOLSON COORS 5 DUE 05-01-2042	390,000.00
419,264	434,188	MOLSON COORS 5 DUE 05-01-2042	400,000.00
2,514,490	2,556,432	MONSANTO CO NEW 3.375% DUE 07-15-2024	2,516,000.00
258,323	270,920	MONSANTO CO NEW 4.2% DUE 07-15-2034	260,000.00
1,219,086	1,278,534	MONSANTO CO NEW 4.2% DUE 07-15-2034	1,227,000.00
1,271,561	1,328,055	MONSANTO CO NEW 4.4% DUE 07-15-2044	1,280,000.00
1,523,820	1,593,666	MONSANTO CO NEW 4.4% DUE 07-15-2044	1,536,000.00
1,820,769	1,893,516	MONSANTO CO NEW 4.4% DUE 07-15-2044	1,825,000.00
2,498,775	2,665,683	MONSANTO CO NEW 4.65% DUE 11-15-2043	2,500,000.00
1,721,711	1,813,948	MONSANTO CO NEW 4.7% DUE 07-15-2064	1,730,000.00
1,902,394	2,013,168	MONSANTO CO NEW 4.7% DUE 07-15-2064	1,920,000.00
106,951	108,350	MONSTER BEVERAGE CORP COM	1,000.00
198,648	303,380	MONSTER BEVERAGE CORP COM	2,800.00
1,989,502	2,020,633	MOODYS CORP COM	21,090.00
679,524	699,610	MORGAN STANLEY 3.75% DUE 02-25-2023	682,000.00
833,956	846,480	MORGAN STANLEY 3.875% DUE 04-29-2024	825,000.00
1,399,202	1,417,413	MORGAN STANLEY 4.1% DUE 05-22-2023	1,400,000.00
558,286	563,346	MORGAN STANLEY 4.35 DUE 09-08-2026	560,000.00
793,135	844,352	MORGAN STANLEY 4.875% DUE 11-01-2022	795,000.00
164,385	165,403	MORGAN STANLEY 5% DUE 11-24-2025	155,000.00
373,294	400,168	MORGAN STANLEY 5% DUE 11-24-2025	375,000.00
1,941,128	2,080,874	MORGAN STANLEY 5% DUE 11-24-2025	1,950,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
367,861	397,849	MORGAN STANLEY 6.25% DUE 08-09-2026	330,000.00
433,729	478,092	MORGAN STANLEY 6.375% DUE 07-24-2042	360,000.00
2,995,409	3,605,612	MORGAN STANLEY 6.375% DUE 07-24-2042	2,715,000.00
9,056,547	10,624,272	MORGAN STANLEY 6.375% DUE 07-24-2042	8,000,000.00
1,840,036	1,923,472	MORGAN STANLEY 7.25% DUE 04-01-2032	1,405,000.00
907,407	973,880	MORGAN STANLEY COM STK USD0.01	25,100.00
1,336,670	1,357,237	MORGAN STANLEY FIXED 3.7% DUE 10-23-2024	1,339,000.00
358,210	344,103	MOSAIC CO NEW 4.875% DUE 11-15-2041	335,000.00
437,126	492,786	MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	430,000.00
589,298	622,045	MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	590,000.00
595,906	544,290	MURPHY OIL CORP 5.125 12-01-2042	640,000.00
98,052	105,433	MYLAN INC 5.4 DUE 11-29-2043	95,000.00
528,532	706,587	N SHORE LONG IS 6.15% DUE 11-01-2043	530,000.00
570,304	345,268	NABORS INDUSTRIES COM USD0.10	26,600.00
603,391	594,161	NATIONAL OILWELL VARCO I 3.95 12/1/42	645,000.00
879,287	921,180	NATIONAL OILWELL VARCO I 3.95 12/1/42	1,000,000.00
892,302	932,721	NATIONAL RURAL UTILS COOP FIN CORP 4.023 DUE 11-01-2032 REG	880,000.00
1,814,474	2,098,331	NAVIENT CORP COM	97,100.00
957,010	1,088,223	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	1,027,000.00
2,283,699	2,649,033	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,500,000.00
980,516	1,015,873	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	790,000.00
1,631,570	1,671,690	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	1,300,000.00
207,693	274,658	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	205,000.00
1,965,238	2,103,475	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	1,570,000.00
1,058,083	1,124,311	NEVADA PWR CO 5.375% DUE 09-15-2040	920,000.00
1,620,697	1,753,296	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	1,200,000.00
14,285,847	14,684,355	NEW YORK LIFE INS 6.75% DUE 11-15-2039	10,550,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
400,000	458,396	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.932 11-01-2036 BEO TAXABLE	400,000.00
785,254	804,412	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE	635,000.00
261,164	269,630	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.427% 03-15-2039 BEO TAXABLE	220,000.00
195,228	203,549	NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000.00
260,421	252,216	NEWFIELD EXPLORATION	9,300.00
384,432	348,395	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	400,000.00
1,405,302	1,367,450	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,570,000.00
784,013	806,411	NEWMONT MNG CORP 6.25% DUE 10-01-2039	795,000.00
1,755,708	1,562,104	NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,540,000.00
104,158	105,123	NEWS CORP NEW CL A CL A	6,700.00
282,367	305,159	NEXEN INC 6.4% DUE 05-15-2037	245,000.00
1,294,475	1,385,079	NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,300,000.00
359,997	372,558	NISOURCE FIN CORP 5.25% DUE 02-15-2043	325,000.00
976,507	1,025,966	NISOURCE FIN CORP 5.25% DUE 02-15-2043	895,000.00
532,996	993,651	NISOURCE FIN CORP 5.45% DUE 09-15-2020	883,000.00
996,787	1,017,508	NISOURCE FIN CORP 5.65% DUE 02-01-2045	850,000.00
451,015	498,988	NISOURCE FIN CORP 5.8% DUE 02-01-2042	410,000.00
1,851,296	1,947,269	NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000.00
1,049,062	1,249,954	NISOURCE FIN CORP 5.95% DUE 06-15-2041	1,000,000.00
496,325	494,214	NOBLE ENERGY INC 5.05% DUE 11-15-2044	500,000.00
2,363,348	2,322,806	NOBLE ENERGY INC 5.05% DUE 11-15-2044	2,350,000.00
1,640,595	1,675,653	NOBLE ENERGY INC 5.25% DUE 11-15-2043	1,650,000.00
808,311	729,677	NOBLE HLDG INTL 5.25% DUE 03-15-2042	925,000.00
362,144	288,049	NOBLE HLDG INTL 6.05% DUE 03-01-2041	335,000.00
516,521	593,922	NORDSTROM INC 5% DUE 01-15-2044	520,000.00
1,201,175	1,387,884	NORFOLK SOUTHN 3.95 DUE 10-01-2042	1,415,000.00
621,126	679,142	NORFOLK SOUTHN 4.8 DUE 08-15-2043	610,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,568,828	1,614,355	NORFOLK SOUTHN 4.8 DUE 08-15-2043	1,450,000.00
1,405,758	1,396,728	NORFOLK SOUTHN 5.59% DUE 05-17-2025	1,175,000.00
1,720,850	1,725,101	NORFOLK SOUTHN 6% DUE 05-23-2111	1,345,000.00
1,010,304	998,395	NORFOLK SOUTHN CORP 2.903 NTS DUE 02-15-2023 USD1000 REG	1,010,000.00
772,343	724,364	NORSK HYDRO A S 7.25% DUE 09-23-2027	530,000.00
1,536,651	1,553,800	NORTHN STS PWR CO 3.4 DUE 08-15-2042	1,640,000.00
792,687	841,093	NORTHN STS PWR CO 4.125% DUE 05-15-2044	795,000.00
3,302,466	3,751,285	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	3,360,000.00
671,709	1,730,359	NORTHROP GRUMMAN CORP COM	11,740.00
800,000	936,459	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	800,000.00
1,200,000	1,404,689	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,200,000.00
337,622	349,008	NORTHWESTN MUT 6.063% DUE 03-30-2040	270,000.00
3,589,517	3,877,863	NORTHWESTN MUT 6.063% DUE 03-30-2040	3,000,000.00
395,000	405,972	NOVANT HEALTH INC 4.371% DUE 11-01-2043	395,000.00
1,413,543	1,596,915	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,425,000.00
1,487,940	1,680,963	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000.00
2,453,697	2,734,366	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	2,440,000.00
423,068	415,030	NRG ENERGY INC COM NEW	15,400.00
488,964	473,384	NV PWR CO 5.45 DUE 05-15-2041	375,000.00
251,478	261,874	NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000.00
155,000	163,031	NYU HOSPS CTR 4.784% DUE 07-01-2044	155,000.00
1,934,000	2,034,206	NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000.00
475,000	582,504	NYU HOSPS CTR 5.75% DUE 07-01-2043	475,000.00
569,364	580,130	OGLETHORPE PWR 4.2% DUE 12-01-2042	575,000.00
1,922,042	1,965,460	OGLETHORPE PWR 5.375% DUE 11-01-2040	1,670,000.00
2,169,782	1,887,540	OIL STS INTL INC COM ISIN US6780261052	38,600.00
549,813	548,054	OK GAS & ELEC CO 3.9% DUE 05-01-2043	550,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,704,102	2,195,193	OMNICARE INC COM	30,100.00
1,416,795	1,508,684	ONCOR ELEC 4.55 DUE 12-01-2041	1,335,000.00
2,207,609	2,389,081	ONCOR ELEC 5.3 DUE 06-01-2042	1,925,000.00
64,886	70,199	ONCOR ELEC 7% DUE 05-01-2032	50,000.00
2,474,208	2,800,934	ONCOR ELEC 7% DUE 05-01-2032	1,995,000.00
493,785	548,346	ONCOR ELEC 7.25% DUE 01-15-2033	380,000.00
939,468	1,031,756	ONCOR ELEC 7.25% DUE 01-15-2033	715,000.00
995,581	1,114,046	ONCOR ELEC 7.5% DUE 09-01-2038	740,000.00
2,199,978	2,506,944	ONE GAS INC 4.658% DUE 02-01-2044	2,200,000.00
1,149,540	1,231,273	ORACLE CORP 4.3% DUE 07-08-2034	1,150,000.00
3,025,766	3,222,723	ORACLE CORP 4.3% DUE 07-08-2034	3,010,000.00
399,804	434,470	ORACLE CORP 4.5% DUE 07-08-2044	400,000.00
1,149,437	1,249,101	ORACLE CORP 4.5% DUE 07-08-2044	1,150,000.00
678,903	749,756	ORACLE CORP 5.375 DUE 07-15-2040	625,000.00
4,433,785	4,330,588	ORACLE CORP 5.375 DUE 07-15-2040	3,610,000.00
9,047,094	8,877,107	ORACLE CORP 5.375 DUE 07-15-2040	7,400,000.00
613,902	603,663	ORACLE CORP 6.125% DUE 07-08-2039	465,000.00
4,936,342	4,628,087	ORACLE CORP 6.125% DUE 07-08-2039	3,565,000.00
2,641,735	3,314,289	ORACLE CORP COM	73,700.00
2,209,121	2,228,061	ORANGE 5.375% DUE 01-13-2042	1,960,000.00
2,694,077	2,875,345	ORANGE NT STEP UP 03-01-2031 02-28-2031	1,885,000.00
932,299	997,002	ORANGE S A 5.5% DUE 02-06-2044	850,000.00
(290,000)	(290,000)	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	(290,000.00)
(12,000)	(12,000)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY	(12,000.00)
(420,000)	(420,000)	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	(420,000.00)
(260,000)	(260,000)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	(260,000.00)
(310,000)	(310,000)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(310,000.00)

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
(35,000)	(35,000)	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH	(35,000.00)
270,000	270,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY	270,000.00
(290,000)	(290,000)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISSE EUROPE	(290,000.00)
(260,000)	(260,000)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(260,000.00)
779,979	786,531	OWENS CORNING NEW 4.2 DUE 12-15-2022	775,000.00
299,355	357,671	PA ELEC CO 6.15% DUE 10-01-2038	300,000.00
3,856,154	3,823,612	PAC GAS & ELEC CO 3.75 DUE 08-15-2042	4,000,000.00
452,802	467,038	PAC GAS & ELEC CO 4.3% DUE 03-15-2045	455,000.00
479,427	497,832	PAC GAS & ELEC CO 4.3% DUE 03-15-2045	485,000.00
1,391,320	1,518,420	PAC GAS & ELEC CO 4.45 DUE 04-15-2042	1,440,000.00
4,276,933	4,155,619	PAC GAS & ELEC CO 4.45 DUE 04-15-2042	3,941,000.00
249,138	270,774	PAC GAS & ELEC CO 4.5% DUE 12-15-2041	250,000.00
724,967	774,414	PAC GAS & ELEC CO 4.5% DUE 12-15-2041	715,000.00
1,298,947	1,386,817	PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,300,000.00
1,947,421	2,079,158	PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,949,000.00
2,527,167	2,694,517	PAC GAS & ELEC CO 4.75 DUE 02-15-2044	2,450,000.00
1,532,940	1,578,026	PAC GAS & ELEC CO 5.4% DUE 01-15-2040	1,335,000.00
1,725,883	1,843,602	PAC GAS & ELEC CO 5.8% DUE 03-01-2037	1,505,000.00
2,261,036	2,546,208	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	2,000,000.00
3,416,509	3,278,243	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	2,575,000.00
6,995,696	8,179,616	PAC LIFE INS CO - 9.25% DUE 06-15-2039	5,200,000.00
1,035,358	987,379	PACIFIC BELL 7.125% DUE 03-15-2026	775,000.00
3,094,389	3,226,592	PACIFIC GAS & ELEC CO 3.85 DUE 11-15-2023	3,100,000.00
1,148,241	1,317,288	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,150,000.00
1,189,872	1,334,470	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,165,000.00
3,993,880	4,581,872	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	4,000,000.00
995,748	1,002,001	PACIFICORP 5.75% DUE 04-01-2037	780,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
666,173	697,032	PACIFICORP 6% DUE 01-15-2039	530,000.00
907,455	1,025,434	PACIFICORP 6.1% DUE 08-01-2036	775,000.00
2,921,313	2,841,924	PACIFICORP 6.25% DUE 10-15-2037	2,100,000.00
898,812	970,306	PARKER-HANNIFIN CORP 4.45% 11-21-2044	900,000.00
1,554,070	1,560,295	PARKER-HANNIFIN CORP COM	12,100.00
1,013,914	1,073,070	PARKER-HANNIFIN FIXED 4.2% DUE 11-21-2034	1,015,000.00
1,020,430	1,137,876	PARTNERRE HLDG LTD COM STK	9,970.00
1,171,377	1,301,082	PARTNERRE HLDG LTD COM STK	11,400.00
1,237,627	686,826	PATTERSON-UTI ENERGY INC COM	41,400.00
1,121,141	1,195,642	PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000.00
435,216	471,072	PENSKE AUTOMOTIVE GROUP INC COM STK	9,600.00
1,195,483	1,171,806	PEPSI BOTTLING 7% DUE 03-01-2029	850,000.00
823,694	934,191	PEPSICO INC 3.6% DUE 08-13-2042	1,000,000.00
1,124,194	1,168,886	PEPSICO INC 4.25% DUE 10-22-2044	1,120,000.00
3,594,928	3,631,104	PEPSICO INC COM	38,400.00
591,896	539,254	PEPSICO INC SR NT 4.875 DUE 11-01-2040	480,000.00
652,262	723,299	PERRIGO CO PLC 5.3% DUE 11-15-2043	655,000.00
199,874	202,333	PERRIGO FIN PLC 3.5% DUE 12-15-2021	200,000.00
284,796	291,232	PERRIGO FIN PLC 3.9% DUE 12-15-2024	286,000.00
199,402	211,936	PERRIGO FIN PLC 4.9% DUE 12-15-2044	200,000.00
842,473	895,428	PERRIGO FIN PLC 4.9% DUE 12-15-2044	845,000.00
912,298	943,113	PERRIGO FIN PLC 4.9% DUE 12-15-2044	890,000.00
2,115,990	2,034,652	PETRO-CDA 5.95% DUE 05-15-2035	1,760,000.00
1,215,837	1,387,313	PETROLEOS 6.375% DUE 01-23-2045	1,225,000.00
416,568	439,087	PFIZER INC 4.3% DUE 06-15-2043	410,000.00
681,602	733,596	PFIZER INC 4.3% DUE 06-15-2043	685,000.00
5,299,973	5,563,390	PFIZER INC COM	178,600.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,789,618	2,507,722	PFIZER INC NT 7.2 DUE 03-15-2039	1,725,000.00
2,813,056	2,936,579	PFIZER INC NT 7.2 DUE 03-15-2039	2,020,000.00
8,109,423	7,559,510	PFIZER INC NT 7.2 DUE 03-15-2039	5,200,000.00
687,868	726,286	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	765,000.00
1,523,601	1,485,802	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	1,565,000.00
941,837	1,024,369	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	1,045,000.00
1,264,523	1,321,948	PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,300,000.00
195,906	206,560	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	200,000.00
609,498	655,827	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	635,000.00
1,290,304	1,293,306	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	1,225,000.00
3,085,295	2,838,403	PHILIP MORRIS INTL 6.375% DUE 05-16-2038	2,220,000.00
1,339,635	1,246,185	PHILIP MORRIS INTL COM STK NPV	15,300.00
1,715,030	1,923,082	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	1,725,000.00
493,720	512,499	PHILLIPS 66 4.65% DUE 11-15-2034	500,000.00
897,583	912,248	PHILLIPS 66 4.65% DUE 11-15-2034	890,000.00
1,471,485	1,535,319	PHILLIPS 66 4.875% DUE 11-15-2044	1,500,000.00
1,565,747	1,624,368	PHILLIPS 66 4.875% DUE 11-15-2044	1,587,000.00
2,115,462	2,180,153	PHILLIPS 66 4.875% DUE 11-15-2044	2,130,000.00
2,112,468	2,176,515	PHILLIPS 66 5.875 DUE 05-01-2042	1,890,000.00
795,319	888,609	PILGRIMS PRIDE CORP	27,100.00
1,575,904	1,954,284	PILGRIMS PRIDE CORP	59,600.00
410,153	430,660	PINNACLE FOODS INC DEL COM	12,200.00
462,201	439,705	PLAINS ALL AMER PIPELINE 2.85 1-31-2023	465,000.00
210,573	206,160	PLAINS ALL AMERN 3.6% DUE 11-01-2024	210,000.00
1,820,520	1,732,548	PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,840,000.00
1,097,074	1,092,065	PLAINS ALL AMERN 4.7 DUE 06-15-2044	1,100,000.00
485,366	478,419	PLAINS ALL AMERN 6.65% DUE 01-15-2037	385,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,496,900	2,540,620	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,500,000.00
2,566,849	2,596,514	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,555,000.00
970,142	1,030,797	PNC BK N A 3.8 07-25-2023	1,000,000.00
1,499,370	1,526,427	PNC BK N A PITT PA 3.3% DUE 10-30-2024	1,500,000.00
1,511,016	1,539,799	PNC FINL SVCS 3.9% DUE 04-29-2024	1,515,000.00
1,200,000	1,266,408	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	1,200,000.00
670,152	685,236	PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000.00
904,249	969,894	POTOMAC ELEC PWR 4.15% DUE 03-15-2043	925,000.00
1,083,412	1,029,874	POTOMAC ELEC PWR 6.5% DUE 11-15-2037	740,000.00
1,993,440	2,082,306	PPL CAP FDG INC 3.95% DUE 03-15-2024	2,000,000.00
838,032	868,089	PPL CAP FDG INC 5% DUE 03-15-2044	780,000.00
347,781	403,210	PPL ELEC UTILS 4.75 DUE 07-15-2043	350,000.00
1,987,320	2,304,058	PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000.00
1,038,146	1,162,765	PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000.00
1,244,181	1,254,562	PPL ELEC UTILS 5.2% DUE 07-15-2041	1,025,000.00
635,000	639,444	PRESIDENT & 3.619% DUE 10-01-2037	635,000.00
1,171,000	1,179,195	PRESIDENT & 3.619% DUE 10-01-2037	1,171,000.00
149,595	168,674	PRESIDENT & 5.625% DUE 10-01-2038	130,000.00
1,012,843	1,001,156	PROGRESS ENERGY 6% DUE 12-01-2039	775,000.00
1,366,449	1,369,323	PROGRESS ENERGY 6% DUE 12-01-2039	1,060,000.00
334,355	343,569	PROGRESS ENERGY 7% DUE 10-30-2031	250,000.00
1,472,604	1,649,129	PROGRESS ENERGY 7% DUE 10-30-2031	1,200,000.00
568,423	593,742	PROGRESS ENERGY 7.75% DUE 03-01-2031	410,000.00
768,183	822,790	PROGRESSIVE CORP 4.35 DUE 04-25-2044	760,000.00
2,990,520	3,247,857	PROGRESSIVE CORP 4.35 DUE 04-25-2044	3,000,000.00
837,534	912,353	PRUDENTIAL FINL 5.1% DUE 08-15-2043	810,000.00
980,961	1,126,362	PRUDENTIAL FINL 5.1% DUE 08-15-2043	1,000,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
253,658	255,575	PRUDENTIAL FINL 5.625 DUE 06-15-2043	250,000.00
1,411,440	1,431,220	PRUDENTIAL FINL 5.625 DUE 06-15-2043	1,400,000.00
336,487	353,142	PRUDENTIAL FINL 5.75% DUE 07-15-2033	290,000.00
295,675	331,092	PRUDENTIAL FINL 6.2% DUE 11-15-2040	260,000.00
898,398	948,528	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	900,000.00
1,403,822	1,475,488	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG	1,400,000.00
311,950	314,385	PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040	240,000.00
710,480	702,900	PRUDENTIAL FINL INC JR SUB NT FIXED/FLTGDUE 03-15-2044/03-15-2024 REG	710,000.00
1,115,732	1,148,203	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037	870,000.00
1,155,630	1,211,090	PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041	1,000,000.00
254,437	261,650	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00010 5.9 3-17-2036 REG	215,000.00
319,941	356,611	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	300,000.00
336,000	713,222	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000.00
44,415	89,664	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	77,000.00
277,218	296,940	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	255,000.00
79,998	96,172	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY MTN 7.375% DUE 06-15-2019	80,000.00
1,096,588	1,155,710	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	985,000.00
1,189,503	1,231,976	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	1,050,000.00
3,174,140	3,402,599	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	2,900,000.00
451,085	438,937	PRUDENTIAL INS CO 8.3% DUE 07-01-2025	325,000.00
768,324	779,173	PSEG PWR LLC 8.625% DUE 04-15-2031	529,000.00
1,187,388	1,205,031	PUB SERVICE ENTERPRISE GROUP INC COM	29,100.00
990,510	1,030,607	PUB SVC ELEC GAS 4 DUE 06-01-2044	1,000,000.00
1,359,279	1,267,554	PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	1,225,000.00
896,886	869,965	PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	900,000.00
647,602	699,726	PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	650,000.00
855,790	846,042	PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	730,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,148,719	2,088,711	PUBLIC SVC CO COLO 6.25% DUE 09-01-2037	1,500,000.00
1,016,262	1,132,648	PUBLIC SVC CO COLO 6.5% DUE 08-01-2038	795,000.00
798,750	756,699	PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000.00
861,348	853,441	PUGET SOUND ENERGY 7.02% DUE 12-01-2027	635,000.00
867,286	957,116	PULTE GROUP INC	44,600.00
228,290	109,026	PUT SWPTN USD CSFPGB2L 6M 3.95%/3MLIBOR European 317U766G1 08-15-2017	3,700,000.00
201,425	103,405	PUT SWPTN USD CSFPGB2L 6M 3.95%/3MLIBOR European 317U842G9 08-17-2017	3,500,000.00
175,200	88,633	PUT SWPTN USD DEUTGB2L 6M 3.95%/3MLIBOR European 317U834G9 08-17-2017	3,000,000.00
75,810	70,519	PUT SWPTN USD MSCSUS33 6M 1.0%/3MLIBOR European 317U555H4 06-17-2015	79,800,000.00
210,000	88,399	PUT SWPTN USD MSCSUS33 6M 3.95%/3MLIBOR European 317U653G7 08-15-2017	3,000,000.00
72,960	5,534	PUT SWPTN USD MSCSUS33 6M 4.35%/3MLIBOR European 317U186E8_000215 02-29-2016	1,600,000.00
144,210	67,952	PUT SWPTN USD NGFPUS33 6M 3.95%/3MLIBOR European 317U823G2 08-17-2017	2,300,000.00
281,250	132,950	PUT SWPTN USD NGFPUS33 6M 3.95%/3MLIBOR European 317U823G2 08-17-2017	4,500,000.00
326,804	42,865	PUT SWPTN USD RBOSGB2RTCM 3.45 / LIBOR EUROPEAN 317U488D5 09-21-2015	4,100,000.00
498,485	508,779	PVTPL 3.9% SNR NT 17/5/22 USD1000 '144A'3.9% DUE 05-17-2022 BEO	500,000.00
1,009,113	1,160,763	PVTPL AIA GROUP LTD TRANCHE # TR 00770 4.875 DUE 03-11-2044	1,025,000.00
975,289	1,101,542	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO	800,000.00
1,282,632	1,231,762	PVTPL AMERICAN TRANSM SYS INC SR NT 144A5.25 DUE 01-15-2022/12-15-2009 BEO	1,100,000.00
399,800	403,252	PVTPL BAYER US FIN LLC NT 144A 3% DUE 10-08-2021 BEO	400,000.00
273,270	280,850	PVTPL BAYER US FINANCE LLC BNDS 3.375% 10-08-2024 BEO	276,000.00
1,147,504	1,175,296	PVTPL BAYER US FINANCE LLC BNDS 3.375% 10-08-2024 BEO	1,155,000.00
1,414,659	1,346,761	PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,250,000.00
537,060	451,455	PVTPL CANADIAN OIL SANDS LTD SR NT 6 DUE 04-01-2042	500,000.00
403,999	427,433	PVTPL CMO JP MORGAN CHASE COML MTG SECS TR 2011-C A-3 4.1063 DUE 07-15-2046 BEO	400,000.00
2,067,089	2,117,659	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 4.875% DUE 11-04-2044 BEO	2,085,000.00
1,321,286	1,523,399	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO	1,350,000.00
1,204,970	1,056,292	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.25 DUE 07-17-2042 BEO	1,150,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,853,536	2,746,329	PVTPL COX COMMUNICATIONS INC NEW C CRP COXE 6.95 6.95% DUE 06-01-2038 BEO	2,180,000.00
799,712	833,498	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	800,000.00
1,149,586	1,198,154	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	1,150,000.00
1,702,502	1,640,588	PVTPL CROWN CASTLE S 2010-2 SR SECD REV NT CL C-2017 144A 5.495 DUE 1-15-2017	1,550,000.00
1,691,522	1,625,328	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040	1,415,000.00
126,938	126,097	PVTPL DCP MIDSTREAM LLC NT 144A 4.75% DUE 09-30-2021/09-19-2011 BEO	127,000.00
972,759	904,328	PVTPL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028	690,000.00
738,915	801,698	PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042	750,000.00
623,390	655,234	PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO	565,000.00
1,344,082	1,440,054	PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO	1,100,000.00
918,897	1,054,350	PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000.00
397,507	477,626	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	410,000.00
1,163,436	1,397,930	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000.00
1,374,562	1,326,500	PVTPL ESAL GMBH 6.25 02-05-2023	1,400,000.00
1,051,921	1,202,198	PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO	925,000.00
628,512	643,840	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO	640,000.00
898,581	791,862	PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	545,000.00
72,706	72,111	PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO	74,000.00
1,519,633	1,503,909	PVTPL INTESA SANPAOLO S P A SR MED TERM NT CL X 6.5 2-24-2021	1,300,000.00
1,732,000	1,792,000	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO	1,600,000.00
820,718	880,757	PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO	825,000.00
758,077	829,143	PVTPL KANSAS GAS & ELECTRIC COMPANY 1ST MTG BD 4.3 DUE 07-15-2044	760,000.00
8,660,293	8,673,878	PVTPL KEYSPAN GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000.00
1,390,118	1,436,704	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V NT 144A 3.8% DUE 04-08-2024 BEO	1,390,000.00
774,380	787,767	PVTPL LIBERTY MUT GROUP INC GTD SR NT 4.85 DUE 08-01-2044	775,000.00
1,182,549	1,326,774	PVTPL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO	1,085,000.00
457,692	469,687	PVTPL MASS MUT LIFE INS CO 5.375 12-1-41	395,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,446,510	1,613,497	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,000,000.00
2,092,440	2,250,828	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,395,000.00
619,481	663,035	PVTPL MEDTRONIC INC SR NT 144A 4.375% DUE 03-15-2035 BEO	625,000.00
1,615,607	1,729,195	PVTPL MEDTRONIC INC SR NT 144A 4.375% DUE 03-15-2035 BEO	1,630,000.00
2,468,013	2,641,531	PVTPL MEDTRONIC INC SR NT 144A 4.375% DUE 03-15-2035 BEO	2,490,000.00
1,744,313	1,895,899	PVTPL MEDTRONIC INC SR NT 4.625% DUE 03-15-2045	1,749,000.00
1,771,977	1,924,082	PVTPL MEDTRONIC INC SR NT 4.625% DUE 03-15-2045	1,775,000.00
3,625,258	3,940,304	PVTPL MEDTRONIC INC SR NT 4.625% DUE 03-15-2045	3,635,000.00
470,275	511,000	PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000.00
898,091	979,550	PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038	685,000.00
1,046,250	1,072,500	PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038	750,000.00
533,939	545,649	PVTPL METROPOLITAN EDISON CO SR NT 144A 4% DUE 04-15-2025 BEO	535,000.00
375,319	451,474	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000.00
1,292,656	1,554,945	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	1,295,000.00
1,401,915	1,325,948	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,075,000.00
1,088,237	1,117,652	PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000.00
2,360,090	2,693,577	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,700,000.00
1,499,985	1,586,919	PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO	1,500,000.00
4,791,648	4,972,411	PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000.00
500,000	632,445	PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000.00
600,865	676,364	PVTPL PACIFIC LIFECORP SR NT 144A 5.125%DUE 01-30-2043 BEO	615,000.00
1,441,326	1,611,176	PVTPL PACIFIC LIFECORP SR NT 144A 5.125%DUE 01-30-2043 BEO	1,465,000.00
178,800	167,600	PVTPL QVC INC SR SECD NT 144A 7.375% DUE10-15-2020/03-23-2010 BEO	160,000.00
244,067	250,767	PVTPL RBS CTZNS FINL GROUP INC SUB NT 4.15% DUE 09-28-2022 BEO	245,000.00
1,919,502	2,046,845	PVTPL ROCHE HLDGS INC GTD NT 144A 4.0% DUE 11-28-2044	1,950,000.00
7,771,591	7,553,770	PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO	5,200,000.00
1,496,205	1,543,811	PVTPL ROCHE HLDGS INC NT 144A 3.35% DUE 09-30-2024/09-29-2014 BEO	1,500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,013,783	1,070,178	PVTPL SABMILLER HOLDINGS INC 4.95 DUE 01-15-2042 BEO	950,000.00
644,885	721,981	PVTPL SES SR NT 144A 5.3% DUE 04-04-2043BEO	650,000.00
979,375	979,375	PVTPL SPRINGLEAF FDG TR 2013-BA CL A-1 3.92 DUE 09-15-2017	1,000,000.00
1,569,041	1,655,050	PVTPL SWISS RE CAP I LP GTD PERP SUB TEPUP PFD SECS144A 6.854 5-29-49/5-25-16	1,580,000.00
553,276	606,173	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	585,000.00
2,163,159	2,403,968	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	2,320,000.00
961,105	1,072,003	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000.00
999,070	1,114,348	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,000,000.00
325,628	333,960	PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO	326,000.00
464,470	476,353	PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO	465,000.00
171,938	129,750	PVTPL TNK-BP FIN S A GTD NT SER 8 144A 7.25% DUE 02-02-2020 BEO	150,000.00
978,902	951,855	PVTPL TRINITY INDS INC SR NT 4.55% DUE 10-01-2024	980,000.00
725,445	800,175	PVTPL TTX CO MEDIUM TERM NTS BOOK ENTRY 144A 4.65 DUE 06-15-2044 REG	730,000.00
1,071,592	1,146,470	PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044	1,075,000.00
1,021,852	1,192,491	QUEST DIAGNOSTICS 5.75% DUE 01-30-2040	1,040,000.00
1,589,340	1,585,438	QVC INC 4.375% DUE 03-15-2023	1,580,000.00
966,382	1,060,380	QVC INC 5.95% DUE 03-15-2043	1,010,000.00
967,682	1,050,016	RADIAN GROUP INC COM	62,800.00
517,475	519,347	RAYTHEON CO 4.2% DUE 12-15-2044	500,000.00
666,643	682,993	REALTY INCOME CORP 4.125% 10-15-2026	670,000.00
2,351,795	2,532,541	REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000.00
915,173	923,497	REGIONS FINL CORP 7.375% DUE 12-10-2037	700,000.00
998,371	1,148,698	REINSURANCE GROUP AMER INC COM NEW STK	13,110.00
1,198,308	1,314,300	REINSURANCE GROUP AMER INC COM NEW STK	15,000.00
1,502,336	1,409,690	RENAISSANCE RE HLDGS LTD COM	14,500.00
485,054	521,596	REPUBLIC N Y CORP 7.2% DUE 07-15-2097	385,000.00
457,106	478,370	REPUBLIC SVCS INC 6.2% DUE 03-01-2040	370,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,000,676	1,079,736	REYNOLDS AMERICAN INC COM	16,800.00
497,358	519,245	REYNOLDS AMERN INC 4.75% DUE 11-01-2042	535,000.00
1,788,254	1,776,108	REYNOLDS AMERN INC 4.75% DUE 11-01-2042	1,830,000.00
271,780	316,590	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000.00
638,085	649,416	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	560,000.00
524,996	539,483	REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000.00
973,856	995,226	RIO TINTO FIN USA 4.125 DUE 08-21-2042	1,025,000.00
1,207,948	1,335,059	RIO TINTO FIN USA 4.125 DUE 08-21-2042	1,375,000.00
2,858,908	2,611,791	RIO TINTO FIN USA 7.125% DUE 07-15-2028	2,005,000.00
439,260	606,893	RLJ LODGING TR COM REIT	18,100.00
420,195	445,154	ROCK-TENN CO CL A CL A	7,300.00
1,488,465	1,640,354	ROGERS 5% DUE 03-15-2044	1,500,000.00
680,393	609,800	ROWAN COS INC 5.4% DUE 12-01-2042	700,000.00
1,502,085	1,540,027	ROYAL BK SCOTLAND 5.125% DUE 05-28-2024	1,514,000.00
135,725	136,051	ROYAL BK SCOTLAND 6.125% DUE 12-15-2022	125,000.00
2,854,556	2,992,830	ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	2,765,000.00
474,494	521,623	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30	371,000.00
599,226	590,886	RPM INTL INC 3.45% DUE 11-15-2022	600,000.00
316,602	345,886	S CAROLINA ELEC & 4.5% DUE 06-01-2064	320,000.00
2,537,606	2,710,863	S CAROLINA ELEC & 4.6% DUE 06-15-2043	2,490,000.00
671,187	681,012	S.E. SUP HEADER 4.25% DUE 06-15-2024	672,000.00
870,913	2,031,360	S.W. AIRL CO COM	48,000.00
1,351,836	3,182,464	S.W. AIRL CO COM	75,200.00
3,451,000	3,323,500	SABINE PASS 5.625% DUE 04-15-2023	3,400,000.00
973,886	1,115,694	SAN DIEGO GAS & 3.95% DUE 11-15-2041	1,075,000.00
1,836,300	2,075,710	SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000.00
615,997	611,627	SBC COMMUNICATIONS 6.15% DUE 09-15-2034	515,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
901,008	861,029	SBC COMMUNICATIONS 6.15% DUE 09-15-2034	725,000.00
772,365	810,145	SCHLUMBERGER INVT 3.65% DUE 12-01-2023	775,000.00
899,685	884,689	SEMPRA ENERGY 2.875 DUE 10-01-2022	900,000.00
2,690,955	2,856,360	SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023	2,700,000.00
2,021,066	1,896,350	SEMPRA ENERGY 6% DUE 10-15-2039	1,535,000.00
2,572,997	2,816,973	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	2,575,000.00
2,784,364	2,997,478	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	2,740,000.00
1,028,981	1,141,422	SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,200,000.00
2,418,628	2,190,427	SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,630,000.00
457,196	456,503	SHERWIN WILLIAMS CO 4 DUE 12-15-2042	460,000.00
675,981	703,658	SIMON PPTY GROUP L 4.25% DUE 10-01-2044	680,000.00
994,090	1,034,791	SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000.00
485,680	518,409	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	470,000.00
536,834	606,648	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000.00
1,192,895	1,213,297	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	1,100,000.00
196,971	201,819	SIMON PPTY GROUP L 6.75% DUE 02-01-2040	145,000.00
867,308	939,501	SIMON PPTY GROUP L 6.75% DUE 02-01-2040	675,000.00
4,163,091	4,660,195	SIMON PROPERTY GROUP INC COM	25,590.00
1,137,125	1,193,500	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,100,000.00
700,000	715,750	SLM CORP MTN 5.5 01-15-2019	700,000.00
1,681,181	1,725,500	SLM CORP TRANCHE # TR 00109 4.625 09-25-2017	1,700,000.00
478,752	480,318	SLM STUDENT LN TR SER 2006-3 CL A4 FLT RT 07-25-2019 REG	481,120.48
2,010,781	1,944,579	SLOVENIA(REP OF) 4.7% SNR 01/11/16 DUAL CURR	1,500,000.00
2,272,099	1,072,524	SM ENERGY CO COM	27,800.00
225,624	245,384	SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	225,623.74
1,408,958	1,373,549	SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	1,300,000.00
1,326,897	1,498,475	SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	1,335,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,887,156	2,160,859	SOUTHERN PWR CO 5.25% DUE 07-15-2043	1,875,000.00
1,278,006	1,301,359	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,285,000.00
1,813,080	1,744,249	SOUTHN CAL EDISON 3.9% DUE 12-01-2041	1,720,000.00
736,921	700,440	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000.00
1,388,939	1,316,970	SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000.00
2,062,365	1,980,290	SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,565,000.00
1,339,293	1,478,920	SOUTHN CAL EDISON 5.625% DUE 02-01-2036	1,175,000.00
1,600,124	1,702,714	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	1,290,000.00
2,523,552	2,441,876	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	1,850,000.00
816,598	818,561	SOUTHN CAL GAS 3.75 DUE 09-15-2042	825,000.00
1,060,320	1,190,634	SOUTHN CAL GAS 3.75 DUE 09-15-2042	1,200,000.00
1,426,392	1,295,515	SOUTHN COPPER 6.75% DUE 04-16-2040	1,235,000.00
1,712,790	1,783,300	SOUTHN COPPER 6.75% DUE 04-16-2040	1,700,000.00
340,999	331,873	SOUTHN COPPER CORP 7.5% DUE 07-27-2035	295,000.00
1,114,438	1,296,821	SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000.00
2,009,862	2,277,650	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,800,000.00
3,323,368	3,593,625	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	2,840,000.00
4,488,772	4,618,568	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	3,650,000.00
21,671,144	23,662,251	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	18,700,000.00
1,373,281	1,632,082	SPECTRA ENERGY 5.95% DUE 09-25-2043	1,375,000.00
1,498,125	1,780,454	SPECTRA ENERGY 5.95% DUE 09-25-2043	1,500,000.00
488,503	628,384	SPIRIT AEROSYSTEMS HLDGS INC CL A	14,600.00
517,086	492,710	SPROUTS FMRS MKT INC COM	14,500.00
1,028,272	1,130,458	ST JUDE MED INC 4.75% DUE 04-15-2043	1,065,000.00
1,571,766	1,666,497	ST JUDE MED INC 4.75% DUE 04-15-2043	1,570,000.00
600,732	638,540	ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO	455,000.00
296,260	317,064	STANLEY BLACK & DECKER INC COM	3,300.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,743,220	1,900,700	STATE STR CAP TR IV STATE STREET CAPITALTRUST IV DUE 06-01-2077/06-15-2012 BEO	2,290,000.00
186,078	195,464	STATOIL ASA 3.95 DUE 05-15-2043	200,000.00
397,984	454,781	STATOIL ASA 4.8 DUE 11-08-2043	400,000.00
2,984,880	3,410,859	STATOIL ASA 4.8 DUE 11-08-2043	3,000,000.00
432,844	410,608	STATOIL ASA 5.1 DUE 08-17-2040	355,000.00
778,995	775,701	SUNCOR ENERGY INC 3.6% DUE 12-01-2024	785,000.00
681,201	645,883	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	525,000.00
1,165,889	1,230,253	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	1,000,000.00
431,561	421,634	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	440,000.00
1,730,486	1,652,997	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,725,000.00
1,229,556	1,234,740	SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,225,000.00
680,417	692,581	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	685,000.00
1,193,124	1,213,280	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	1,200,000.00
1,455,544	1,472,245	SUNTRUST BK ATLANTA GA MEDIUM TERM SR BK2.75 DUE 05-01-2023 REG	1,509,000.00
546,286	308,295	SUPERIOR ENERGY SVCS INC COM	15,300.00
1,270,620	930,930	SUPERIOR ENERGY SVCS INC COM	46,200.00
423,451	423,451	Swiss franc	423,450.55
1,197,720	1,217,695	SYMANTEC CORP 2.75% DUE 06-15-2017	1,200,000.00
2,823,312	3,042,683	SYMANTEC CORP COM	118,600.00
995,188	1,151,955	SYNOPSYS INC COM	26,500.00
1,261,220	1,340,350	SYSCO CORP 4.35 SNR NTS 10-02-2034 USD	1,245,000.00
1,965,004	2,120,538	SYSCO CORP 4.5% DUE 10-02-2044	1,955,000.00
303,600	308,891	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM	11,020.00
842,632	766,484	TALISMAN ENERGY 6.25% DUE 02-01-2038	755,000.00
505,795	465,778	TALISMAN ENERGY INC 02-01-2037 5.85 DUE 02-01-2037 BEO	480,000.00
382,371	343,998	TALISMAN ENERGY INC 7.25 DEB DUE 10-15-2027 BEO CALL	300,000.00
1,498,995	1,599,441	TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
534,928	542,170	TANGER PPTYS LTD 3.75% DUE 12-01-2024	538,000.00
293,113	305,078	TANGER PPTYS LTD PARTNERSHIP 3.875 DUE 12-01-2023	298,000.00
678,500	716,157	TARGET CORP 4% DUE 07-01-2042	705,000.00
2,809,693	2,757,968	TARGET CORP 4% DUE 07-01-2042	2,715,000.00
4,511,021	4,571,217	TARGET CORP 4% DUE 07-01-2042	4,500,000.00
906,890	1,009,249	TARGET CORP 6.5% DUE 10-15-2037	739,000.00
1,635,237	1,724,873	TARGET CORP 6.5% DUE 10-15-2037	1,263,000.00
90,974	91,704	TAUBMAN CTRS INC COM	1,200.00
938,947	934,922	TCI COMMUNICATIONS 7.125% DUE 02-15-2028	695,000.00
1,487,153	1,479,732	TCI COMMUNICATIONS 7.125% DUE 02-15-2028	1,100,000.00
768,505	822,937	TCI COMMUNICATIONS 7.875% DUE 02-15-2026	590,000.00
1,223,545	1,242,904	TEACHERS INS & 6.85% DUE 12-16-2039	910,000.00
1,530,630	1,707,286	TEACHERS INS & 6.85% DUE 12-16-2039	1,250,000.00
257,119	215,530	TECK RES LTD 5.4 DUE 02-01-2043	255,000.00
1,472,496	1,290,643	TECK RES LTD 5.4 DUE 02-01-2043	1,527,000.00
674,530	633,785	TECK RESOURCES LTD 6% DUE 08-15-2040	705,000.00
708,042	579,849	TECK RESOURCES LTD 6.25% DUE 07-15-2041	629,000.00
710,181	631,473	TECK RESOURCES LTD 6.25% DUE 07-15-2041	685,000.00
478,576	556,030	TELEFONICA EUROPE 8.25% DUE 09-15-2030	400,000.00
644,717	764,541	TELEFONICA EUROPE 8.25% DUE 09-15-2030	550,000.00
642,661	736,604	TENN VAL AUTH 5.88 BD DUE 04-01-2036 PUTTABLE	540,000.00
2,136,005	2,736,080	TESORO CORP	36,800.00
3,193,353	3,293,705	TESORO CORP	44,300.00
1,451,616	1,317,454	TEVA 6.15% DUE 02-01-2036	1,065,000.00
185,498	196,153	THERMO FISHER SCIENTIFIC INC 4.15 DUE 02-01-2024	186,000.00
76,945	88,434	THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	77,000.00
799,424	918,796	THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	800,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,381,278	3,502,328	THOMSON REUTERS 4.5 DUE 05-23-2043	3,500,000.00
1,323,324	1,850,297	TIME WARNER CABLE 4.5% DUE 09-15-2042	1,800,000.00
2,310,933	2,544,159	TIME WARNER CABLE 4.5% DUE 09-15-2042	2,475,000.00
325,276	464,769	TIME WARNER CABLE 5.5% DUE 09-01-2041	400,000.00
1,247,310	1,423,356	TIME WARNER CABLE 5.5% DUE 09-01-2041	1,225,000.00
4,422,770	4,685,955	TIME WARNER CABLE 5.875% DUE 11-15-2040	3,930,000.00
2,464,676	2,542,791	TIME WARNER CABLE 6.55% DUE 05-01-2037	1,975,000.00
2,795,299	3,388,671	TIME WARNER CABLE 6.55% DUE 05-01-2037	2,632,000.00
576,781	607,886	TIME WARNER CABLE 6.75% DUE 06-15-2039	465,000.00
585,575	618,927	TIME WARNER CABLE 8.75% DUE 02-14-2019	500,000.00
648,104	673,279	TIME WARNER CABLE INC 8.25 DUE 04-01-2019 REG	550,000.00
1,133,811	1,120,221	TIME WARNER COMPANIES 6.95 DUE 01-15-2028 REG	875,000.00
1,398,357	1,350,103	TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG	1,040,000.00
1,042,587	1,350,662	TIME WARNER ENTMT 8.375% DUE 07-15-2033	900,000.00
1,640,385	2,251,103	TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,500,000.00
294,800	305,549	TIME WARNER INC 4.9% DUE 06-15-2042	290,000.00
2,167,852	2,317,957	TIME WARNER INC 4.9% DUE 06-15-2042	2,200,000.00
35,772	40,655	TIME WARNER INC 5.375% DUE 10-15-2041	36,000.00
856,934	937,326	TIME WARNER INC 5.375% DUE 10-15-2041	830,000.00
1,498,798	1,581,033	TIME WARNER INC 5.375% DUE 10-15-2041	1,400,000.00
1,743,986	1,753,665	TIME WARNER INC 6.1 07-15-2040	1,440,000.00
2,215,471	2,259,062	TIME WARNER INC 6.1 07-15-2040	1,855,000.00
895,171	973,931	TIME WARNER INC 6.2% DUE 03-15-2040	800,000.00
604,832	1,017,739	TIME WARNER INC 6.5% DUE 11-15-2036	800,000.00
1,950,967	2,092,790	TIME WARNER INC USD0.01	24,500.00
1,003,364	984,730	TN GAS PIPELN CO 7% DUE 03-15-2027	825,000.00
856,674	847,594	TN GAS PIPELN CO 7% DUE 10-15-2028	700,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,079,746	977,547	TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000.00
2,153,614	2,262,785	TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000.00
560,353	514,232	TOSCO CORP NEVADA 7.8% DUE 01-01-2027	375,000.00
945,737	979,132	TOTAL CAP INTL GTD NT 3.75 DUE 04-10-2024 REG	945,000.00
2,140,282	2,181,220	TRANSCANADA 4.625% DUE 03-01-2034	2,150,000.00
2,429,766	2,409,745	TRANSCANADA 5% DUE 10-16-2043	2,300,000.00
3,816,575	3,667,003	TRANSCANADA 5% DUE 10-16-2043	3,500,000.00
2,370,470	2,063,838	TRANSCANADA 6.2% DUE 10-15-2037	1,750,000.00
2,998,309	2,706,576	TRANSCANADA 6.2% DUE 10-15-2037	2,295,000.00
648,564	655,435	TRANSCANADA 7.25% DUE 08-15-2038	490,000.00
700,343	668,812	TRANSCANADA 7.25% DUE 08-15-2038	500,000.00
723,325	687,119	TRANSCANADA 7.625% DUE 01-15-2039	500,000.00
1,062,176	987,285	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	1,055,000.00
2,886,954	2,150,837	TRANSOCEAN INC 6.8% DUE 03-15-2038	2,510,000.00
1,546,875	1,108,257	TRANSOCEAN INC STEP CPN 7.35% DUE 12-15-2041	1,230,000.00
642,125	724,082	TRAVELERS COS INC 4.6% DUE 08-01-2043	645,000.00
1,083,770	1,129,007	TRAVELERS COS INC 5.35% DUE 11-01-2040	925,000.00
4,300,499	4,271,918	TRAVELERS COS INC 5.35% DUE 11-01-2040	3,500,000.00
682,776	730,630	TRAVELERS COS INC 6.25% DUE 06-15-2037	550,000.00
1,817,361	2,995,555	TRAVELERS COS INC COM STK	28,300.00
1,608,050	1,109,196	TRINITY IND INC COM	39,600.00
1,692,962	1,977,299	TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000.00
626,669	605,246	TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	555,000.00
1,504,049	2,156,842	TYSON FOODS INC CL A COM (DELAWARE)	53,800.00
2,186,747	2,376,936	TYSON FOODS INC CL A COM (DELAWARE)	59,290.00
902,091	1,270,431	UGI CORP NEW COM	33,450.00
1,311,891	1,840,896	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK	14,400.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
666,929	781,635	UN PAC RR CO PASS 7.6% DUE 01-02-2020	666,928.80
1,476,581	1,539,007	UNION ELEC CO 3.9 DUE 09-15-2042	1,525,000.00
289,408	311,085	UNION PAC CORP 4.25% DUE 04-15-2043	295,000.00
3,543,196	3,852,509	UNION PAC CORP 4.3% DUE 06-15-2042	3,625,000.00
505,001	538,196	UNION PAC CORP 4.75 DUE 12-15-2043	475,000.00
3,165,823	3,246,979	UNION PAC CORP 4.75% DUE 09-15-2041	2,890,000.00
776,661	805,879	UNITED RENTALS INC COM	7,900.00
(4)	(4)	United States dollar	(3.81)
(0)	(0)	United States dollar	(0.05)
-	-	United States dollar	-
49,000	49,000	United States dollar	49,000.00
325,830	325,830	United States dollar	325,830.19
520,073	520,073	United States dollar	520,072.83
2,701,367	2,701,367	United States dollar	2,701,366.85
3,016,469	3,016,469	United States dollar	3,016,469.32
11,931,304	11,931,304	United States dollar	11,931,304.01
11,577,679	12,526,091	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	12,530,000.00
919,355	1,794,324	UNITED STATES TREAS BD STRIPPED PRIN PMT00074 05-15-2038 (UNDDATE) REG	3,344,000.00
642,859	1,156,615	UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	2,300,000.00
3,427,932	4,534,556	UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	10,400,000.00
129,730	161,527	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	360,000.00
4,331,290	5,070,141	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	11,300,000.00
4,599,064	4,888,862	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	4,530,000.00
11,845,037	12,275,156	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	9,030,000.00
2,726,143	2,724,435	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	1,910,000.00
37,103	40,912	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	40,000.00
16,335,653	18,323,677	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	17,915,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
5,424,368	5,727,612	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	5,450,000.00
15,122,483	15,406,751	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	14,660,000.00
5,059,345	5,592,740	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	5,195,000.00
8,685,425	8,817,043	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	8,190,000.00
12,284,082	13,193,267	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	12,255,000.00
18,729,647	20,193,073	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	18,757,000.00
27,352,005	27,533,073	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	25,575,000.00
13,946,583	15,181,157	UNITED STATES TREAS BDS 3.375 05-15-2044REG	13,485,000.00
27,283,474	30,455,506	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	25,880,000.00
13,374,688	14,976,564	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	12,735,000.00
25,742	30,053	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	25,000.00
22,667,990	24,817,540	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	20,645,000.00
1,987,229	2,061,621	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	1,510,000.00
-	-	UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 BEO	-
8,075,597	8,954,424	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	8,340,000.00
996,747	1,000,344	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	830,000.00
3,348,038	3,405,386	UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG	2,540,000.00
11,170,575	12,014,004	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	11,430,000.00
10,782,897	11,538,775	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	8,660,000.00
4,224,033	4,662,975	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	4,060,000.00
5,749,244	6,349,832	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	4,940,000.00
4,346,709	4,559,617	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	3,735,000.00
9,234,737	9,948,471	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	7,685,000.00
13,063,508	13,253,189	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG	9,670,000.00
2,683,166	2,778,324	UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG	1,905,000.00
1,187,780	1,187,779	UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG	795,000.00
3,884,194	4,090,885	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	2,935,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
6,027,331	6,482,404	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	4,860,000.00
8,130,596	8,649,549	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	8,035,000.00
14,452,590	14,808,225	UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG	10,410,000.00
7,812,787	8,880,968	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	8,890,000.00
13,069,670	13,069,882	UNITED STATES TREAS BILLS 01-15-2015	13,070,000.00
179,990	179,996	UNITED STATES TREAS BILLS 02-05-2015 UNITED STATES TREAS BILLS	180,000.00
6,444,756	6,444,852	UNITED STATES TREAS BILLS 02-19-2015 UNITED STATES TREAS BILLS	6,445,000.00
866,318	875,846	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	870,000.00
6,663,077	6,644,345	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	6,600,000.00
8,185,950	8,129,256	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	8,075,000.00
14,794,269	14,763,534	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	14,665,000.00
1,982,975	1,983,775	UNITED STATES TREAS NTS FLTG RT 10-31-2016	1,985,000.00
921,864	663,152	UNITED STS STL CORP NEW COM	24,800.00
2,310,859	2,107,112	UNITED STS STL CORP NEW COM	78,800.00
546,766	545,462	UNITEDHEALTH GROUP 2.875% DUE 03-15-2023	549,000.00
96,753	98,407	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000.00
238,673	253,473	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	255,000.00
1,019,564	1,074,574	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	1,025,000.00
5,903,047	6,499,863	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	6,200,000.00
633,232	645,835	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	600,000.00
1,481,280	1,614,587	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,500,000.00
575,415	563,389	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	455,000.00
2,656,288	2,631,213	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000.00
1,909,025	1,862,576	UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,390,000.00
1,730,549	1,877,883	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000.00
1,955,443	1,936,482	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000.00
710,297	746,901	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,008,946	2,987,606	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	2,800,000.00
1,023,560	1,060,580	UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000.00
1,150,574	1,220,800	UNUM GROUP	35,000.00
5,634,590	6,054,738	UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	5,233,000.00
203,233	224,361	US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	201,220.64
78,412	91,075	US TREAS BD STRIPPED PRIN 08-15-2042 REG	200,000.00
2,815,893	3,275,978	US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	7,250,000.00
7,048,264	7,205,319	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG	5,495,000.00
4,875,648	5,002,087	US TREAS BDS 4.375 DUE 05-15-2040 REG	3,805,000.00
14,291,657	15,490,423	US TREAS BDS 4.75 DUE 02-15-2041 REG	11,085,000.00
8,920,863	9,477,171	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	7,145,000.00
753,365	686,176	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG	500,000.00
543,793	634,131	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG	450,000.00
872,466	900,731	US TREAS BDS USD1000 5.25DUE 02-15-2029 REG	670,000.00
4,040,015	3,993,271	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO	2,700,000.00
14,585,243	15,712,014	US TREAS SEC 4.5 DUE 08-15-2039 REG	11,790,000.00
641,901	638,732	UTD PARCEL SVC INC 3.625% DUE 10-01-2042	650,000.00
986,125	897,635	UTD PARCEL SVC INC 6.2% DUE 01-15-2038	675,000.00
4,552,056	4,491,255	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	4,125,000.00
5,838,243	5,552,824	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	5,100,000.00
643,731	653,291	UTD TECHNOLOGIES 5.4% DUE 05-01-2035	540,000.00
925,050	1,010,007	UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO	750,000.00
1,208,525	1,230,155	UTD THERAPEUTICS CORP DEL COM STK	9,500.00
1,081,899	2,175,432	UTD THERAPEUTICS CORP DEL COM STK	16,800.00
4,519,168	4,479,588	VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000.00
1,530,496	1,465,571	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000.00
5,039,743	4,957,816	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	2,960,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,126,748	1,118,313	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	1,050,000.00
3,605,467	3,231,092	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	3,065,000.00
1,288,140	1,443,686	VALE S A 5.625% DUE 09-11-2042	1,550,000.00
170,559	168,604	VALEANT PHARMACEUTICALS INTL INC SER D TLB DUE 02-13-2019 BEO	170,558.69
276,478	265,648	VALERO ENERGY CORP 6.625% DUE 06-15-2037	225,000.00
3,183,609	3,093,327	VALERO ENERGY CORP 6.625% DUE 06-15-2037	2,620,000.00
1,321,582	1,357,125	VALERO ENERGY CORP 7.5% DUE 04-15-2032	1,080,000.00
2,744,311	2,757,150	VALERO ENERGY CORP COM STK NEW	55,700.00
3,977,600	3,979,800	VALERO ENERGY CORP COM STK NEW	80,400.00
385,439	434,562	VECTREN CORP COM	9,400.00
146,411	142,500	VERISIGN INC COM	2,500.00
2,211,721	2,103,895	VERIZON 3.85% DUE 11-01-2042	2,360,000.00
2,417,350	2,674,443	VERIZON 3.85% DUE 11-01-2042	3,000,000.00
10,585,491	9,739,115	VERIZON 4.75% DUE 11-01-2041	9,500,000.00
3,413,875	3,389,849	VERIZON 4.862% DUE 08-21-2046	3,300,000.00
4,083,519	4,453,029	VERIZON 4.862% DUE 08-21-2046	4,335,000.00
9,578,188	10,555,785	VERIZON 4.862% DUE 08-21-2046	10,276,000.00
153,308	201,737	VERIZON 5.012% DUE 08-21-2054	195,000.00
617,518	637,282	VERIZON 5.012% DUE 08-21-2054	616,000.00
5,033,690	6,465,931	VERIZON 5.012% DUE 08-21-2054	6,250,000.00
6,487,128	7,112,524	VERIZON 5.012% DUE 08-21-2054	6,875,000.00
497,962	506,694	VERIZON 5.05% DUE 03-15-2034	475,000.00
1,579,486	1,573,419	VERIZON 5.05% DUE 03-15-2034	1,475,000.00
726,795	668,849	VERIZON 6.25% DUE 04-01-2037	545,000.00
2,395,246	2,658,966	VERIZON 6.4% DUE 02-15-2038	2,155,000.00
3,082,074	2,825,537	VERIZON 6.4% DUE 02-15-2038	2,290,000.00
423,189	425,746	VERIZON 6.9% DUE 04-15-2038	325,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
243,708	394,614	VERIZON 8.95% DUE 03-01-2039	250,000.00
3,656,016	3,687,670	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	3,710,000.00
996,760	1,104,233	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG	1,000,000.00
2,424,402	2,528,164	VERIZON COMMUNICATIONS 6 DUE 04-01-2041	2,145,000.00
2,601,282	2,828,714	VERIZON COMMUNICATIONS 6 DUE 04-01-2041	2,400,000.00
1,216,782	1,500,312	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	1,218,000.00
1,417,581	1,747,900	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	1,419,000.00
3,078,918	3,796,355	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	3,082,000.00
2,403,708	2,453,400	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	1,915,000.00
4,289,696	4,528,862	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	3,535,000.00
6,374,637	7,981,558	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	6,230,000.00
3,359,189	3,204,430	VERIZON COMMUNICATIONS COM	68,500.00
3,576,240	3,536,996	VERIZON FIXED 3.5% DUE 11-01-2024	3,600,000.00
2,860,106	2,661,733	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	2,265,000.00
5,402,279	5,881,666	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	5,005,000.00
1,787,641	1,790,039	VIACOM INC NEW 4.375% DUE 03-15-2043	1,944,000.00
646,645	726,313	VIACOM INC NEW 4.5 DUE 02-27-2042	745,000.00
1,440,619	1,612,503	VIACOM INC NEW 5.85% DUE 09-01-2043	1,450,000.00
1,832,426	1,795,995	VIACOM INC NEW 5.85% DUE 09-01-2043	1,615,000.00
500,000	405,000	VIMPELCOM HLDGS B 5.2% DUE 02-13-2019	500,000.00
600,000	455,700	VIMPELCOM HLDGS B 5.95% DUE 02-13-2023	600,000.00
286,500	244,500	VIMPELCOM HLDGS BV 5.2% SNR 13/02/19 USD200000	300,000.00
274,650	230,850	VIMPELCOM HLDGS BV 5.95% SNR 13/02/23 USD'REGS	300,000.00
973,067	1,052,913	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	940,000.00
2,203,319	2,265,915	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,325,000.00
2,448,563	2,460,832	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,525,000.00
3,568,477	3,898,348	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
641,374	598,331	VODAFONE GROUP PLC 6.25% DUE 11-30-2032	490,000.00
396,885	404,221	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	335,000.00
1,956,189	1,834,076	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	1,520,000.00
665,465	720,460	VOYA FINL INC COM	17,000.00
3,017,064	3,534,492	VOYA FINL INC COM	83,400.00
901,906	915,479	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	661,000.00
258,031	258,652	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	205,000.00
161,309	181,964	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	155,000.00
608,451	599,437	WALGREEN CO 4.4% DUE 09-15-2042	600,000.00
1,502,073	1,594,501	WALGREEN CO 4.4% DUE 09-15-2042	1,596,000.00
327,806	343,662	WALGREENS BOOTS 4.5% DUE 11-18-2034	330,000.00
925,802	970,586	WALGREENS BOOTS 4.5% DUE 11-18-2034	932,000.00
408,055	417,139	WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024	409,000.00
899,856	948,934	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	900,000.00
1,799,266	1,876,780	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,780,000.00
1,842,822	1,910,153	WAL-MART STORES 3.3 DUE 04-22-2024	1,850,000.00
1,418,056	1,582,157	WAL-MART STORES 4% DUE 04-11-2043	1,525,000.00
2,989,590	3,112,440	WAL-MART STORES 4% DUE 04-11-2043	3,000,000.00
2,483,725	2,728,865	WAL-MART STORES 4.3 DUE 04-22-2044	2,500,000.00
2,539,480	2,569,569	WAL-MART STORES 5% DUE 10-25-2040	2,175,000.00
5,598,283	5,569,237	WAL-MART STORES 5.25% DUE 09-01-2035	4,630,000.00
6,723,215	6,548,364	WAL-MART STORES 5.25% DUE 09-01-2035	5,444,000.00
1,513,694	1,628,137	WAL-MART STORES 5.625% DUE 04-15-2041	1,275,000.00
11,485,188	11,722,585	WAL-MART STORES 5.625% DUE 04-15-2041	9,180,000.00
1,844,301	1,783,981	WAL-MART STORES 6.2% DUE 04-15-2038	1,332,000.00
3,634,880	3,348,313	WAL-MART STORES 6.2% DUE 04-15-2038	2,500,000.00
1,457,113	1,520,503	WAL-MART STORES 6.5% DUE 08-15-2037	1,105,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
2,222,520	2,029,631	WAL-MART STORES 6.5% DUE 08-15-2037	1,475,000.00
2,626,075	2,911,108	WAL-MART STORES INC 4.75 DUE 10-02-2043	2,500,000.00
3,805,933	4,384,128	WAL-MART STORES INC 4.75 DUE 10-02-2043	3,765,000.00
766,247	867,388	WAL-MART STORES INC COM	10,100.00
2,349,156	2,404,255	WASTE MGMT INC DEL 7.75% DUE 05-15-2032	1,650,000.00
2,125,888	1,836,729	WEATHERFORD INTL 7% DUE 03-15-2038	1,910,000.00
1,028,647	817,091	WEATHERFORD INTL LTD BERMUDA 5.95 DUE 04-15-2042	965,000.00
1,225,320	1,232,997	WELLPOINT INC 4.625 DUE 05-15-2042	1,175,000.00
2,675,003	2,854,256	WELLPOINT INC 4.625 DUE 05-15-2042	2,720,000.00
117,034	119,688	WELLPOINT INC 4.65% DUE 01-15-2043	115,000.00
551,241	598,438	WELLPOINT INC 4.65% DUE 01-15-2043	575,000.00
599,190	635,417	WELLPOINT INC 4.65% DUE 08-15-2044	600,000.00
1,297,283	1,376,736	WELLPOINT INC 4.65% DUE 08-15-2044	1,300,000.00
2,018,664	2,133,941	WELLPOINT INC 4.65% DUE 08-15-2044	2,015,000.00
763,678	797,953	WELLPOINT INC 4.85% DUE 08-15-2054	760,000.00
1,547,908	1,741,811	WELLPOINT INC 5.1% DUE 01-15-2044	1,550,000.00
198,210	202,611	WELLPOINT INC 5.95% DUE 12-15-2034	164,000.00
1,495,950	1,509,386	WELLS FARGO & CO 3.3 09-09-2024	1,500,000.00
1,703,244	1,742,607	WELLS FARGO & CO 4.1% DUE 06-03-2026	1,705,000.00
1,997,940	2,044,114	WELLS FARGO & CO 4.1% DUE 06-03-2026	2,000,000.00
644,326	677,168	WELLS FARGO & CO 5.375% DUE 02-07-2035	565,000.00
1,196,448	1,365,256	WELLS FARGO & CO 5.375% DUE 11-02-2043	1,200,000.00
1,825,306	1,996,686	WELLS FARGO & CO 5.375% DUE 11-02-2043	1,755,000.00
10,886,760	11,945,987	WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000.00
2,736,599	3,033,675	WELLS FARGO & CO 5.606% DUE 01-15-2044	2,577,000.00
3,742,067	4,101,407	WELLS FARGO & CO 5.606% DUE 01-15-2044	3,484,000.00
2,920,000	2,941,900	WELLS FARGO & CO FLTG RT 5.9% DUE 12-29-2049	2,920,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
1,241,400	1,289,826	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000.00
2,339,146	2,419,714	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	2,345,000.00
2,755,908	2,863,414	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	2,775,000.00
3,481,174	3,653,646	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023	3,605,000.00
99,305	102,148	WELLS FARGO MTG BACKED SECS 2004-H TR MTG PASSTHRU CTF CL A-1 VAR 6-25-34	101,465.26
686,007	642,716	WESTAR ENERGY INC 4.125 DUE 03-01-2042	615,000.00
1,759,967	1,651,206	WESTAR ENERGY INC 4.125 DUE 03-01-2042	1,580,000.00
749,985	856,628	WESTAR ENERGY INC 4.625% DUE 09-01-2043	750,000.00
918,131	920,574	WESTERN UNION CO	51,400.00
344,619	366,540	WESTLAKE CHEM CORP COM STK	6,000.00
1,574,962	3,077,460	WESTN DIGITAL CORP COM	27,800.00
871,221	931,986	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	885,000.00
3,387,325	3,475,204	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000.00
183,726	185,122	WESTN REFNG INC COM	4,900.00
407,411	435,243	WESTVACO CORP DEL 7.95% DUE 02-15-2031	330,000.00
820,881	893,134	WESTVACO CORP DEL 8.2% DUE 01-15-2030	675,000.00
96,495	96,870	WHIRLPOOL CORP COM	500.00
1,811,610	2,751,108	WHIRLPOOL CORP COM	14,200.00
647,413	655,282	WI ELEC PWR CO 3.65% DUE 12-15-2042	650,000.00
431,970	851,455	WI ENERGY CORP FLTG RT 6.25% DUE 05-15-2067	847,000.00
924,205	958,109	WI PWR & LT CO 4.1% DUE 10-15-2044	925,000.00
1,013,245	938,351	WILLIAMS COMPANIES INC 4.55 DUE 06-24-2024	1,009,000.00
210,558	197,579	WILLIAMS COS INC 3.7% DUE 01-15-2023	220,000.00
174,603	152,225	WILLIAMS COS INC 5.75% DUE 06-24-2044	175,000.00
708,388	617,598	WILLIAMS COS INC 5.75% DUE 06-24-2044	710,000.00
1,496,595	1,304,786	WILLIAMS COS INC 5.75% DUE 06-24-2044	1,500,000.00
977,858	822,316	WILLIAMS COS INC 7.5% DUE 01-15-2031	775,000.00

EIN: 85-0097942
Plan #: 006

Schedule H, Line 4i attachment
Investments held at Northern Trust

Cost	Current Value	Description	Share/Par Value
3,092,872	2,736,774	WILLIAMS COS INC 8.75% DUE 03-15-2032	2,345,000.00
2,579,954	2,435,069	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	2,600,000.00
1,245,950	1,223,748	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	1,250,000.00
1,052,642	1,041,521	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	1,005,000.00
2,657,318	2,772,207	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	2,675,000.00
1,548,576	1,678,007	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000.00
2,231,853	1,957,674	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,750,000.00
1,691,170	1,964,479	WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044	1,685,000.00
2,563,623	2,614,809	WYETH 6% DUE 02-15-2036	2,010,000.00
2,198,834	2,022,270	WYETH 6.5% DUE 02-01-2034	1,500,000.00
771,456	801,661	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	625,000.00
2,410,705	2,424,224	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,890,000.00
546,582	613,471	XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000.00
1,167,755	1,539,846	XEROX CORP COM	111,100.00
334,230	378,629	XLIT LTD 5.25 12-15-2043	335,000.00
150,799	151,530	YAHOO INC COM	3,000.00
334,849	366,340	YUM BRANDS INC 5.35 DUE 11-01-2043	335,000.00
444,037	462,437	YUM BRANDS INC 6.875% DUE 11-15-2037	358,000.00
491,156	514,657	ZIMMER HLDGS INC 5.75% DUE 11-30-2039	425,000.00
479,507	493,621	ZOETIS INC 4.7 02-01-2043	485,000.00
4,574,490,968	**5,219,793,240**		

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2014

Date	Amount	Days to Discount to 1/1/2014 at 6.51%	Interest Adjusted Contribution
August 27, 2014	$ 79,701	238	$ 76,490
April 6, 2015	150,000,000	460	138,538,943
Total Contribution	$ 150,079,701		$ 138,615,433

Schedule SB Attachment (Form 5500)—2014 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 the valuation system assuming the following retirement probabilities, given that other decrement rates may also be applied simultaneously along with retirement.

Retirement Income Plan (RIP)

(a) Age	(b) Rate	(c) Weight	(d) 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) Age	(b) Rate	(c) Weight	(d) 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

Retirement Table	*Count*	*Average Retirement Age*	*Weight*
RIP	5,892	58.19	90.53%
PSP	616	55.06	9.47%
	6,508		
	Weighted Average Retirement Age		57.89

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2014

Number of Participants and Average Compensation

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25		7	2							
25-29		23 $76,868	83 $86,870	6						
30-34		15	321 $102,566	175 $102,505	1					
35-39		6	302 $106,678	344 $108,550	48 $107,864	5				
40-44		5	195 $100,244	328 $111,562	110 $129,592	22 $106,172				
45-49		8	168 $94,703	287 $106,467	179 $130,976	174 $124,338	49 $132,341	1		
50-54		1	180 $95,429	288 $100,602	191 $123,046	321 $134,024	332 $139,383	139 $129,072	4	
55-59		4	109 $93,108	208 $95,239	140 $118,779	198 $122,078	300 $132,416	281 $135,456	114 $119,845	3
60-64			61 $100,052	121 $85,544	79 $112,323	80 $114,660	83 $128,634	127 $146,031	93 $139,019	12
65-69			17	31 $96,272	18	19	17	12	18	6
70+			5	2	5	3	2	3	3	11

N-6,508

Schedule SB Attachment (Form 5500)—2014 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 , each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA
1st Segment Rate	4.99%
2nd Segment Rate	6.32%
3rd Segment Rate	6.99%
Interest Rates for Maximum Tax Purposes	Based on segment rates , without regard to interest rate stabilization
1st Segment Rate	1.37%
2nd Segment Rate	4.05%
3rd Segment Rate	5.06%
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	2014 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)

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	2013 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 $210,000 and the IRC section 401(a)(17) compensation limit of $260,000.
Valuation of Plan Assets	Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value. A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2014

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%		

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%

Table 3

Retirement Rates—RIP

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%

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%		

Table 5—Page 1 of 2

Withdrawal Rates—PSP

	Years of Service	
Age	**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%

Table 5—Page 2 of 2

Withdrawal Rates—PSP

	Years of Service	
Age	**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%

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%			

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

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.

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.

Effective Date	June 1, 1950. 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.

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) x (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) × (b) × (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) × (e) × (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.

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.
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.
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

[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.

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%[2]	42 months after Dec. 31, 1987
July 1, 1991	6.50%[3]	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 Eligible[4]
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%[5]	N/A[6]

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 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.

[2] Applies to retirees and survivors whose original date of retirement falls between October 1, 1980 and January 1, 1991.
[3] Applies to retirees and survivors whose original date of retirement falls before October 1, 1980.
[4] 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.
[5] Plus an increase due to change in QJSA reductions.
[6] Applies to retirees (and survivors) who retire with a service or disability pension.

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 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.

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.

Effective Date	June 1, 1950. 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.

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) x (b)] + [(c) x (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 After[7]:			
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

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

	Security Police Association (SPA) Retirement on or After[8]:				
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) × (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.

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

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

	[(a) × (b) × (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.

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%[9] 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.

[9] 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.

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%.

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 Eligible[10]
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 Eligible[11]
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%[12]	N/A[13]

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.

[10] Applies to retirees (and survivors) who retired with a service or disability pension.
[11] 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.
[12] Plus an increase, effective August 1, 2002, due to change in QJSA reductions.
[13] Applies to retirees (and survivors) who retire with a service or disability pension before August 1, 2002.

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.

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 (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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

▶ **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

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 or 5500-SF

Sandia Corporation

D Employer Identification Number (EIN)

85-0097942

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

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

Part I Basic Information

1 Enter the valuation date: Month 1 Day 1 Year 2014

2 Assets:

a Market value	2a	4,958,930,298
b Actuarial value	2b	4,811,529,046

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	7,387	2,387,551,074	2,387,551,074
b For terminated vested participants	2,154	112,019,467	112,019,467
c For active participants	6,508	1,578,699,002	1,661,978,536
d Total	16,049	4,078,269,543	4,161,549,077

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	6.51 %
6 Target normal cost	6	93,387,982

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 Brian P. Levine BPL

Signature of actuary

09/21/2015

Date

Brian P. Levine

Type or print name of actuary

14-06424

Most recent enrollment number

Hewitt Associates LLC

Firm name

(214) 989-2661

Telephone number (including area code)

2711 North Haskell Avenue
Suite 800
Dallas TX 75204

Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	57,595,567	202,973,564
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	57,595,567	202,973,564
10	Interest on line 9 using prior year's actual return of 8.35%	4809230	16948293
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		161466853
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.6%		10802132
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		172268985
	d Portion of (c) to be added to prefunding balance		172268985
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	62,404,797	392190842

Part III Funding Percentages

14	Funding target attainment percentage	14	104.69 %
15	Adjusted funding target attainment percentage	15	115.61 %
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	104.78 %
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
08/27/2014	79,701				
04/06/2015	150,000,000				
			Totals ► 18(b)	150,079,701	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	138,615,433

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:	1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
	4.99 %	6.32 %	6.99 %	

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**	93,387,982
b Excess assets, if applicable, but not greater than line 31a	**31b**	93,387,982

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

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

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

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	138,615,433
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	138,615,433
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)—2014 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2014

Date	Amount	Days to Discount to 1/1/2014 at 6.51%	Interest Adjusted Contribution
August 27, 2014	$ 79,701	238	$ 76,490
April 6, 2015	150,000,000	460	138,538,943
Total Contribution	$ 150,079,701		$ 138,615,433

Schedule SB Attachment (Form 5500)—2014 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 the valuation system assuming the following retirement probabilities, given that other decrement rates may also be applied simultaneously along with retirement.

Retirement Income Plan (RIP)

(a) Age	(b) Rate	(c) Weight	(d) 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) Age	(b) Rate	(c) Weight	(d) 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

Retirement Table	*Count*	*Average Retirement Age*	*Weight*
RIP	5,892	58.19	90.53%
PSP	616	55.06	9.47%
	6,508		
	Weighted Average Retirement Age		57.89

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2014

Number of Participants and Average Compensation

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25		7	2							
25-29		23 $76,868	83 $86,870	6						
30-34		15	321 $102,566	175 $102,505	1					
35-39		6	302 $106,678	344 $108,550	48 $107,864	5				
40-44		5	195 $100,244	328 $111,562	110 $129,592	22 $106,172				
45-49		8	168 $94,703	287 $106,467	179 $130,976	174 $124,338	49 $132,341	1		
50-54		1	180 $95,429	288 $100,602	191 $123,046	321 $134,024	332 $139,383	139 $129,072	4	
55-59		4	109 $93,108	208 $95,239	140 $118,779	198 $122,078	300 $132,416	281 $135,456	114 $119,845	3
60-64			61 $100,052	121 $85,544	79 $112,323	80 $114,660	83 $128,634	127 $146,031	93 $139,019	12
65-69			17	31 $96,272	18	19	17	12	18	6
70+			5	2	5	3	2	3	3	11

N-6,508

Schedule SB Attachment (Form 5500)—2014 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 , each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA
1st Segment Rate	4.99%
2nd Segment Rate	6.32%
3rd Segment Rate	6.99%
Interest Rates for Maximum Tax Purposes	Based on segment rates , without regard to interest rate stabilization
1st Segment Rate	1.37%
2nd Segment Rate	4.05%
3rd Segment Rate	5.06%
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	2014 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)

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	2013 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 $210,000 and the IRC section 401(a)(17) compensation limit of $260,000.
Valuation of Plan Assets	Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value. A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2014

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%		

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%

Table 3

Retirement Rates—RIP

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%

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%		

Table 5—Page 1 of 2

Withdrawal Rates—PSP

	Years of Service	
Age	**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%

Table 5—Page 2 of 2

Withdrawal Rates—PSP

	Years of Service	
Age	**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%

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%			

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Income Plan
EIN: 850097942 PN: 006

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.

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.

Effective Date	June 1, 1950. 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.

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) x (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) × (b) × (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) × (e) × (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.

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.
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.
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

[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.

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%[2]	42 months after Dec. 31, 1987
July 1, 1991	6.50%[3]	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 Eligible[4]
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%[5]	N/A[6]

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 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.

[2] Applies to retirees and survivors whose original date of retirement falls between October 1, 1980 and January 1, 1991.
[3] Applies to retirees and survivors whose original date of retirement falls before October 1, 1980.
[4] 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.
[5] Plus an increase due to change in QJSA reductions.
[6] Applies to retirees (and survivors) who retire with a service or disability pension.

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 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.

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.

Effective Date	June 1, 1950. 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.

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) x (b)] + [(c) x (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 After[7]:			
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

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

	Security Police Association (SPA) Retirement on or After[8]:				
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) × (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.

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

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

	[(a) × (b) × (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.

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%[9] 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.

[9] 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.

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%.

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 Eligible[10]
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 Eligible[11]
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%[12]	N/A[13]

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.

[10] Applies to retirees (and survivors) who retired with a service or disability pension.
[11] 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.
[12] Plus an increase, effective August 1, 2002, due to change in QJSA reductions.
[13] Applies to retirees (and survivors) who retire with a service or disability pension before August 1, 2002.

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.

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.

Attachment to 2014 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, 1,638,786 UNITS AT 12/31/14	21,985,373	21,985,373
	PRUDENTIAL INSURANCE	CONSERVATIVE STOCK FUND COMMON STOCK ACCOUNT, 23,394 UNITS AT 12/31/14	583,409	2,634,239
*	PRUDENTIAL INSURANCE	UNALLOCATED INSURANCE CONTRACT VARIABLE RATE,6.95% AT 12/31/14	21,927,121	21,927,121
	INVESTMENTS HELD AT NORTHERN TRUST	SEE ATTACHED SCHEDULE	4,574,490,965	8,219,793,240