

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.5em; font-weight: bold;">2015</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2015 or fiscal plan year beginning <u>01/01/2015</u> and ending <u>12/31/2015</u>	
A This return/report is for:	☐ 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 ☒ a single-employer plan; ☐ a DFE (specify) ____ B This return/report is: ☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months). C If the plan is a collectively-bargained plan, check here. ☒ D Check box if filing under: ☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information		
1a Name of plan <u>SANDIA CORPORATION RETIREMENT INCOME PLAN</u>	1b Three-digit plan number (PN) ▶	<div style="border: 1px solid black; padding: 2px; display: inline-block;">006</div>	
	1c Effective date of plan <u>06/01/1950</u>		
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>SANDIA CORPORATION</u> <u>P.O. BOX 5800, MAIL STOP 1382</u> <u>ALBUQUERQUE, NM 87185-1382</u>	2b Employer Identification Number (EIN) <u>85-0097942</u>	2c Plan Sponsor's telephone number <u>505-845-8350</u>	2d Business code (see instructions) <u>541700</u>

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/12/2016	LEAH MITCHELL
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/12/2016	TIMOTHY C. KNEWITZ
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

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 15861
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) 6223
a(2) Total number of active participants at the end of the plan year	6a(2) 5896
b Retired or separated participants receiving benefits.....	6b 6487
c Other retired or separated participants entitled to future benefits.....	6c 2193
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 14576
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e 1163
f Total. Add lines 6d and 6e	6f 15739
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item).....	6g
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 3F 3H	
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>1</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service <hr/> Department of Labor Employee Benefits Security Administration <hr/> Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110
		2015
		This Form is Open to Public Inspection

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

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

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

(a) Name of insurance carrier
THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	009007	15739	01/01/2015	12/31/2015

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 0	(b) Total amount of fees paid 0
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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	

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

(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	18132224
5 Current value of plan's interest under this contract in separate accounts at year end	5	30818811

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

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

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

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

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

b Balance at the end of the previous year	7b	21927121
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c Additions: (1) Contributions deposited during the year	7c(1)		
(2) Dividends and credits	7c(2)		
(3) Interest credited during the year	7c(3)	1402622	
(4) Transferred from separate account	7c(4)		
(5) Other (specify below)	7c(5)		
▶			

(6) Total additions	7c(6)	1402622
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d Total of balance and additions (add lines 7b and 7c(6))	7d	23329743
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e Deductions:			
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	3086495	
(2) Administration charge made by carrier	7e(2)	111024	
(3) Transferred to separate account	7e(3)	2000000	
(4) Other (specify below)	7e(4)		
▶			

(5) Total deductions	7e(5)	5197519
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f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	18132224
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Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Specify nature of costs ▶

Part IV Provision of Information

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

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

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>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).</div> <div>File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2015</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015	
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: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2015			
2	Assets:			
	a Market value	2a	5430856338	
	b Actuarial value	2b	5230635178	
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	7446	2466908293	2466908293
	b For terminated vested participants	2192	123687778	123687778
	c For active participants	6223	1693436909	1769645012
	d Total	15861	4284032980	4360241083
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	6.30%	
6	Target normal cost	6	96862542	

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		09/22/2016
Signature of actuary		Date
BRIAN P. LEVINE		14-06424
Type or print name of actuary		Most recent enrollment number
HEWITT ASSOCIATES LLC		214-989-2661
Firm name		Telephone number (including area code)
2711 NORTH HASKELL AVENUE SUITE 800 DALLAS, TX 75204		
Address of the firm		

Part II	Beginning of Year Carryover and Prefunding Balances
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		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	62404797	392190842
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)	62404797	392190842
10	Interest on line 9 using prior year's actual return of <u>11.91</u> %	7432411	46709929
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		138615433
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 <u>6.51</u> %		9023865
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.....		147639298
d	Portion of (c) to be added to prefunding balance		147639298
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).....	69837208	586540069

Part III	Funding Percentages
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14	Funding target attainment percentage.....	14	104.90 %
15	Adjusted funding target attainment percentage	15	119.96 %
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	106.19 %
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	
04/07/2016		150000000	0					
				Totals ►	18(b)	150000000	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	138837469

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: 4.72 %	2nd segment: 6.11 %	3rd segment: 6.81 %	☐ 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	96862542	
b Excess assets, if applicable, but not greater than line 31a	31b	96862542	
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	138837469	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	138837469	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

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

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

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

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
A Name of plan SANDIA CORPORATION RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶	006
C Plan sponsor's name as shown on line 2a of Form 5500 SANDIA CORPORATION	D Employer Identification Number (EIN) 85-0097942	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
PRUDENTIAL INSURANCE COMPANY
22-1211670

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation
SILCHESTER INTERNATIONAL INVESTORS
45-3056700

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
NORTHERN TRUST COMPANY
36-1561860

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GLOBAL TRUST COMPANY
27-6075499

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

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

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

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

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	1954465	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

SILCHESTER INTERNATIONAL INVESTORS

45-3056700

(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	1634309	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(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	1597778	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

NISA INVESTMENT ADVISORS 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	1317800	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(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	1099109	Yes ☒ No ☐	Yes ☒ No ☐	0	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	953441	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	721107	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	721012	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(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	581552	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	403250	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ 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	403244	Yes ☒ No ☐	Yes ☒ No ☐	0	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	383701	Yes ☒ No ☐	Yes ☐ No ☒	145446	Yes ☐ No ☒

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

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

STATE STREET GLOBAL ADVISORS

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68 99	NONE	126034	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <hr/> 2015 <hr/> This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

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

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SHORT TERM FUND</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>				
c EIN-PN <u>22-1211670-044</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>28385962</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CONSERVATIVE STOCK FD (CORE EQUITY)</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>				
c EIN-PN <u>22-1211670-007</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2432849</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE SHORT-TERM INV FD</u>				
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST COMPANY</u>				
c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>8502517</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF BLACKROCK RUSSELL 3000 INDEX FD</u>				
b Name of sponsor of entity listed in (a): <u>BLACKROCK</u>				
c EIN-PN <u>94-3302956-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>289661026</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF HARDING LOEVNER EM COLTV INV FD</u>				
b Name of sponsor of entity listed in (a): <u>GLOBAL TRUST COMPANY</u>				
c EIN-PN <u>27-6075499-002</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>154910314</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA INDX SEC LEND F</u>				
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>				
c EIN-PN <u>90-0337987-125</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>19490038</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA SMALL CAP INDX</u>				
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>				
c EIN-PN <u>90-0337987-078</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2969784</u>		

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI 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) 241592554
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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) 38252285
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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 INVESTORS

c EIN-PN 36-7045783-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 281008361
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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) 106170186
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
A Name of plan 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)	150000000	150000000
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	69219651	45748903
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	37851032	64969849
(2) U.S. Government securities.....	1c(2)	525365100	499657939
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1264802323	328270404
(B) All other.....	1c(3)(B)	1071234113	1961252277
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	396169730	399958860
(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)		355006
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	781524204	755378518
(10) Value of interest in pooled separate accounts.....	1c(10)	24619612	30818811
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	384756157	387178547
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	747118161	582959439
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	21927121	18132224
(15) Other	1c(15)	601649329	260152566

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	6076236533	5484833343

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	3126702	2324751
i Acquisition indebtedness	1i		
j Other liabilities	1j	642938024	310936109
k Total liabilities (add all amounts in lines 1g through 1j)	1k	646064726	313260860

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	5430171807	5171572483
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	150000000	
(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)		150000000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	49724	
(B) U.S. Government securities	2b(1)(B)	13297999	
(C) Corporate debt instruments	2b(1)(C)	114341551	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2406658	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		130095932
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	7923844	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	29571373	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		37495217
(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)	-237380851	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-237380851

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-26747643
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-59268
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		4058746
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-57050705
c Other income	2c		6204584
d Total income. Add all income amounts in column (b) and enter total	2d		6616012

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	251983637	
(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)		251983637
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)	540184	
(3) Investment advisory and management fees	2i(3)	10156403	
(4) Other	2i(4)	2346196	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		13042783
j Total expenses. Add all expense amounts in column (b) and enter total	2j		265026420

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-258410408
l Transfers of assets:			
(1) To this plan	2l(1)		203960
(2) From this plan	2l(2)		392876

Part III Accountant's Opinion

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

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

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

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

☒ Yes ☐ No

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

(1) Name: MITCHELL & TITUS, LLP

(2) EIN: 13-2781641

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

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

Part IV Compliance Questions

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

During the plan year:

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

	Yes	No	N/A	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X		
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X		
e Was this plan covered by a fidelity bond?	X			1000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X		
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X		
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X		
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	X			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X		
l Has the plan failed to provide any benefit when due under the plan?		X		
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X		
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.				
o Did the plan trust incur unrelated business taxable income?				
p Were in-service distributions made during the plan year?				

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

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

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)
LOCKHEED MARTIN CORPORATION SALARIED EMPLOYEE RETIREMENT PROGRAM	52-1893632	001

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

Part V Trust Information

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

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

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

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

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>22-1211670</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	<u>0</u>

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

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☐ No	☒ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____	If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	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
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.	☐ Increase	☐ Decrease	☐ Both	☒ No
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Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

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: <u>30</u> % Investment-Grade Debt: <u>70</u> % High-Yield Debt: _____% Real Estate: _____% Other: _____%
	b Provide the average duration of the combined investment-grade and high-yield debt: ☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☒ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more
	c What duration measure was used to calculate line 19(b)? ☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

**Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2015 and 2014**



MITCHELL TITUS
ACHIEVING EXCELLENCE TOGETHER

SANDIA CORPORATION RETIREMENT INCOME PLAN

For the Years Ended December 31, 2015 and 2014

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



INDEPENDENT AUDITOR'S REPORT

Sandia Corporation Investment Committee
Sandia Corporation Retirement Plan

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of the Sandia Corporation Retirement Income Plan, which comprise the statement of net assets available for benefits as of December 31, 2015, and the related statement of changes in net assets available for benefits for the year ended December 31, 2015, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditor's Responsibility

Our responsibility is to express an opinion on these 2015 financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion on the 2015 financial statements.

Basis for Disclaimer of Opinion on the 2015 Financial Statements

As permitted by 29 CFR 2520.103-8 of the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 (ERISA), the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 4, which was certified by The Northern Trust Company and Prudential Life Insurance Company of America, the trustees of the plan, except for comparing such information with the related information included in the 2015 financial statements. We have been informed by the plan administrator that the trustees hold the plan's investment assets and executes investment transactions. The plan administrator has obtained certifications from the trustees as of and for the year ended December 31, 2015, that the information provided to the plan administrator by the trustees is complete and accurate.

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Disclaimer of Opinion on the 2015 Financial Statements

Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion on the accompanying 2015 financial statements. Accordingly, we do not express an opinion on the 2015 financial statements.

Other Matters—Report on Supplementary Information and Report on 2015 Financial Statements

The supplemental schedules of assets (held at end of year) as of December 31, 2015 and reportable transactions for the year ended December 31, 2015 are required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion on the 2015 Financial Statements paragraph, we do not express an opinion on these supplemental schedules.

We have audited the accompanying financial statements of the Sandia Corporation Retirement Income Plan, which comprise the statement of net assets available for benefits as of December 31, 2014, and in our report dated July 27, 2015, we expressed our opinion that such financial statements present fairly, in all material respects, the net assets available for benefits of the Sandia Corporation Retirement Plan as of December 31, 2014, and the changes in net assets available for benefits for the year ended December 31, 2014, in accordance with accounting principles generally accepted in the United States of America.

Report on Form and Content in Compliance with DOL Rules and Regulations for 2015 Financial Statements

The form and content of the information included in the 2015 financial statements and supplemental schedules, other than that derived from the information certified by the trustees, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

Mitchell Titus, LLP

August 9, 2016

SANDIA CORPORATION RETIREMENT INCOME PLAN

Statements of Net Assets Available for Benefits

As of December 31, 2015 and 2014

	<u>2015</u>	<u>2014</u>
ASSETS		
<i>Assets held in insurance company pooled separate accounts, at fair value</i>		
Short-term fund	\$ 28,385,962	\$ 21,985,373
Conservative stock fund	2,432,849	2,634,239
	30,818,811	24,619,612
Assets held in unallocated insurance contract, at contract value (fixed dollar account)	18,132,224	21,927,121
<i>Investments</i>		
Common stocks	399,958,860	396,169,730
Fixed income	2,792,583,651	2,868,426,209
Derivatives	6,285,669	3,947,747
Cash and cash equivalents	64,969,849	37,851,032
Common/collective trusts	755,378,518	781,524,204
103-12 entities	387,178,547	384,756,157
Mutual funds	582,959,439	747,118,161
Total investments	5,038,265,568	5,266,339,973
Investments held as collateral on securities on loan	250,818,872	590,676,909
<i>Receivables</i>		
Contributions from employer	150,000,000	150,000,000
Accrued income	34,350,398	33,776,283
Due from brokers for sale of securities	11,341,380	17,065,220
Receivable for currency forward contract	57,125	226,000
Total assets	<u>5,484,833,343</u>	<u>6,058,084,385</u>
LIABILITIES		
Administrative expenses payable	2,324,751	3,126,702
Collateral of securities on loan	250,818,872	590,676,909
Due to broker for securities purchased	52,589,916	31,382,547
Payable for foreign currency forward	48,742	72,376
Derivatives	7,478,579	2,654,044
Total liabilities	<u>313,260,860</u>	<u>627,912,578</u>
Net assets available for benefits	<u><u>\$5,171,572,483</u></u>	<u><u>\$5,430,171,807</u></u>

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, 2015 and 2014

	<u>2015</u>	<u>2014</u>
ADDITIONS		
<i>Investment income (loss)</i>		
Interest and dividend income	\$ 173,795,733	\$ 166,733,602
Net (depreciation)/appreciation in fair value of investments	<u>(317,179,721)</u>	<u>412,342,694</u>
Total investment (loss)/income	(143,383,988)	579,076,296
Sponsor contributions	150,000,000	150,079,701
Transfers from LMC Retirement Program	203,960	176,355
Other	<u>-</u>	<u>628</u>
Total additions	<u>6,819,972</u>	<u>729,332,980</u>
DEDUCTIONS		
Benefit payments	251,983,637	241,854,644
Administrative expenses	13,042,783	16,925,598
Transfers to LMC Retirement Program	<u>392,876</u>	<u>-</u>
Total deductions	<u>265,419,296</u>	<u>258,780,242</u>
Net increase/decrease	(258,599,324)	470,552,738
<i>Net assets available for benefits</i>		
Beginning of year	<u>5,430,171,807</u>	<u>4,959,619,069</u>
End of year	<u><u>\$ 5,171,572,483</u></u>	<u><u>\$ 5,430,171,807</u></u>

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

NOTE 1 DESCRIPTION OF THE PLAN

General

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

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

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 2015 and 2014. Sandia Corporation may, at its discretion, contribute amounts in excess of the minimum required contribution.

The Sponsor made contributions of \$150,000,000 and \$150,079,701 for the years ended December 31, 2015 and 2014, 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% for the years ended December 31, 2015 and 2014, respectively, were \$1,367,032 and \$1,605,014 at January 1, 2015 and 2014, respectively.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

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 pay times a final average pay retirement age factor times credited service. If terminated or retired after December 31, 2011, the pension formula is determined using the following formula: High-3 final average pay through December 31, 2011 times a final average pay retirement age factor times credited service through December 31, 2011 plus career earnings times a career average retirement age factor. Participants become fully vested after five years of credited service.

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

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.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

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.

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.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

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

Plan Investments

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

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. 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, 2015 and 2014, 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, 2015 and 2014 as indicated below.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

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

Derivative Instruments *(continued)*

	<u>2015</u>		<u>2014</u>	
	<u>Notional Amount</u>	<u>Amount Included in Fair Value of Asset</u>	<u>Notional Amount</u>	<u>Amount Included in Fair Value of Asset</u>
Cash and cash equivalents				
<i>Foreign currency</i>				
Contracts—receivable	\$ 5,805,895	\$ 57,125	\$ 12,731,874	\$ 226,000
Contracts—payable	(4,733,997)	(48,742)	5,646,274	(72,376)
Derivative assets				
Futures contracts	-	-	-	-
Forward contracts	-	-	7,400,000	609,660
Options contracts	448,000,000	3,043,430	271,601,294	1,386,963
Swaps contracts	339,650,000	<u>3,242,239</u>	79,150,000	<u>1,951,123</u>
Derivative assets	-	6,285,669	-	3,947,746
Derivative liabilities				
Futures contracts	-	-	-	-
Forward contracts	-	-	-	-
Options contracts	(598,900,000)	(2,845,525)	(493,900,765)	(1,704,117)
Swaps contracts	(136,596,150)	<u>(4,633,054)</u>	22,325,486	<u>(949,927)</u>
Derivative liabilities	-	<u>(7,478,579)</u>	-	<u>(2,654,044)</u>
Net derivatives	-	<u><u>\$ (1,192,910)</u></u>	-	<u><u>\$ 1,293,702</u></u>

Derivative Instruments Investment income for the years ended December 31, 2015 and 2014 was as follows.

	<u>2015</u>	<u>2014</u>
Futures contracts	\$ (2,699,220)	\$ 4,408,456
Swaps contracts	(5,025,397)	367,866
Options contracts	3,041,633	2,900,261
Forward contracts	<u>166,625</u>	<u>(332,360)</u>
Derivatives (loss)/income	<u><u>\$ (4,516,359)</u></u>	<u><u>\$ 7,344,223</u></u>

Foreign Currency Forward Contracts

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

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

Risks and Uncertainties

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

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

Tax Status

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

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, 2015, 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 August 9, 2016, 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.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

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.

In July 2015, the FASB issued a new three-part standard that simplifies employee benefit plan reporting. Part I of the standard eliminates the requirement to measure and present fully benefit-responsive investment contracts at fair value within the statements of net assets available for benefits and related disclosures and also eliminates the requirement to reconcile contract value to fair value, when these measures differ. Part II of the standard simplifies plan investment disclosures and Part III provides for a measurement-date practical expedient. The standard is effective for the Plan beginning on January 1, 2016. Plans may early adopt any of the three parts of the standard without adopting the other parts. The Plan early adopted Part II of the standard in 2015 and reflected the provisions of Part II for all periods presented in these financial statements. Part I of the standard is not applicable as the Plan does not have any fully benefit-responsive investment contracts. The measurement date practical expedient provided by Part III of the standard is not applicable as the Plan's year coincides with the end of the reporting year in which investments are measured.

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 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.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

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 5.50% (6.5% in 2014) for the year ended December 31, 2015, (b) a change in the mortality assumption from the RP-2014 Fully Generational Mortality Table with Projection Scale MP-2014 to the RP-2014 Fully Generational Mortality Table with Projection Scale MP-2015 for healthy participants, and from the RP-2014 Fully Generational Disabled Retirement Mortality Table with Projection Scale MP-2014 to the RP-2014 Fully Generational Disabled Retirement Mortality Table with Projection Scale MP-2015 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	\$2,724,331,522
Other vested benefits	2,208,386,088
Non-vested benefits	79,730,762
Total	<u>\$5,012,448,372</u>

The net change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2014 is the result of the following:

Change in actuarial assumptions and methods	\$ 504,891,022
Interest accumulation	277,810,235
Benefits accrued	78,662,659
Benefits paid	<u>(242,028,218)</u>
Net increase	619,335,698
<i>Actuarial present value of accumulated plan benefits</i>	
Beginning of year	<u>4,393,112,674</u>
End of year	<u>\$5,012,448,372</u>

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

NOTE 4 INVESTMENTS

All investment information disclosed in the accompany financial statements and supplemental schedules, including investments held at December 31, 2015, and 2014, and net appreciation (depreciation) in fair value of investments, interest, and dividends for the years ended December 31, 2015 and 2014, 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.

Asset allocation decisions are based on asset and liability-relative returns and risks. At a high level, the Trust's asset allocation is designed according to the following principal investment objectives:

Liability Hedging (i.e., fixed income) assets are a mix of fixed income investments selected based on the interest rate characteristics of the Plan's liabilities. The principal objective for this segment of the Trust's asset allocation is to hedge the dollar duration of the Plan's liabilities, so that as liabilities increase (decrease) in value. Liability Hedging assets will increase (decrease) as well. The hedge ratio is expected to increase over time as a greater portion of the portfolio is allocated to these assets.

Return Seeking (i.e., equity) assets are designed to generate higher returns than the Liability Hedging assets. The principal objective for this segment of the Trust's asset allocation is to reduce the Plan's funding costs over time.

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

	2015	2014
Short-term fund	\$ 28,385,962	\$ 21,985,373
Conservative stock fund	2,432,849	2,634,239
Fixed dollar account	18,132,224	21,927,121
<i>Equity</i>		
U.S. equity securities	398,156,109	393,294,416
International equity securities	1,802,751	2,875,314
<i>Fixed income</i>		
Government debt securities	498,653,174	525,365,100
Corporate debt securities	2,289,522,681	2,336,036,436
Other fixed income	4,407,796	7,024,673
Derivatives	6,285,669	3,947,747
Common/collective trusts	755,378,518	781,524,204
103-12 entities	387,178,547	384,756,157
Mutual funds	582,959,439	747,118,161
Cash and cash equivalents	64,969,849	37,851,032
Total investments	\$ 5,038,265,568	\$ 5,266,339,973

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

NOTE 4 INVESTMENTS *(continued)*

Investment income for the years ended December 31, 2015 and 2014 was as follows.

	<u>2015</u>	<u>2014</u>
Investment income		
Net (depreciation)/appreciation in the fair value of investments	\$ (317,179,721)	\$ 412,342,694
Dividend income	37,495,217	41,143,128
Interest income	130,095,932	120,743,042
Other investment income	6,204,584	4,847,432
Total investment income of the Plan	<u>\$ (143,383,988)</u>	<u>\$ 579,076,296</u>

In 2015, 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, 2015 and 2014 was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2015 and 2014 was invested in a separate account and a commingled fixed-income fund, respectively. There are limitations on the aggregate market value of securities that may be loaned to any one broker and to all brokers as a group. At December 31, 2015 and 2014, loaned securities had a market value of \$244,246,201 and \$577,387,037, 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, 2015 and 2014	Gross Amounts of Recognized Liabilities	Net Amount of Liabilities Presented in the Financial Statements	Gross Amounts not Offset in the Financial Statements	Net Amount
2015	\$ 250,818,872	\$ 250,818,872	\$ 244,246,201	\$ 6,572,671
2014	590,676,909	590,676,909	577,387,037	13,289,872

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

NOTE 4 INVESTMENTS *(continued)*

Cash received as collateral for securities loaned at December 31, 2015 and 2014 totaled \$161,469,730 and \$575,299,596, 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, 2015 and 2014 totaled \$89,349,142 and \$15,377,313, respectively. These funds were invested in a separate account which held Treasury notes at December 31, 2015 and 2014. 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, 2015 and 2014.

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

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

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

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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

The following is a description of the valuation methodologies used to measure fair value for Plan assets:

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

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

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

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

Derivatives: The Level 1 investment is comprised of put 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.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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

The Plan's assets at fair value as of December 31, 2015 were as follows:

	Level 1	Level 2	Level 3	Total
Pooled separate accounts	\$ -	\$ 30,818,811	\$ -	\$ 30,818,811
Assets held in unallocated insurance contract	-	-	18,132,224	18,132,224
<i>Equities</i>				
U.S. equity securities	398,156,109	-	-	398,156,109
International equity securities	1,802,751	-	-	1,802,751
<i>Fixed income</i>				
Government debt securities	-	498,653,174	-	498,653,174
Corporate debt securities	-	2,289,522,681	-	2,289,522,681
Other fixed income	-	4,407,796	-	4,407,796
Derivatives	-	6,195,149	-	6,195,149
Common/collective trusts	-	755,378,518	-	755,378,518
103-12 entities	-	387,178,547	-	387,178,547
Mutual funds	-	582,959,439	-	582,959,439
Total	\$ 399,958,860	\$ 4,555,114,115	\$ 18,132,224	\$ 4,973,205,199

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
<i>Equities</i>				
U.S. equity securities	393,294,416	-	-	393,294,416
International equity securities	2,875,314	-	-	2,875,314
<i>Fixed income</i>				
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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2015 and 2014

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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, 2015:

The Plan's Level 3 Asset Reconciliation **Year Ended December 31, 2015**

Balance, beginning of year	\$ 21,927,121
Income	1,291,598
Disbursements	(3,086,495)
Transfers	(2,000,000)
Balance, end of year	<u>\$ 18,132,224</u>

The table below sets forth a summary of changes in the fair value of the Plan Level 3 assets for the year ended December 31, 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	1,758,300
Receipts	
Disbursements	(3,562,661)
Sales	(119,755)
Balance, end of year	<u>\$ 21,927,121</u>

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 2015 and 2014, the Plan paid Prudential \$25,910 and \$24,918 in fund management and transactional fees and \$485,649 and \$463,066 in other fees, respectively. The Plan also owed the trustee \$518,342 and \$489,717 in fees as of December 31, 2015 and 2014, respectively.

As discussed in Note 4, in 2015, the Plan participated in a securities lending program managed by The Northern Trust Company, trustee of the Plan. This transaction qualifies as a party-in-interest transaction; however, it is exempt from the prohibited transactions rules under ERISA. During 2015 and 2014, the Plan paid The Northern Trust Company \$245,162 and \$303,691 in Securities lending fees and \$688,817 and \$604,117 in other fees, respectively. The Plan also owed the trustee \$138,285 and \$116,605 in fees as of December 31, 2015 and 2014, respectively.

SUPPLEMENTAL SCHEDULES

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
<i>*Pooled separate accounts with Prudential Insurance Company of America</i> Short-term fund	Interest-bearing cash account, variable interest, 2,116,866 units at 12/31/15	\$ 28,385,962	\$ 28,385,962
Conservative stock fund	Common stock account, 21,841 units at 12/31/15	588,256	2,432,849
<i>*Unallocated insurance contract with Prudential Insurance Company of America</i>	Variable rate, 6.69% at 12/31/15	18,132,224	18,132,224
Investments held at Northern Trust	See attached schedule	4,991,468,883	4,989,314,533
		<u>\$5,038,575,325</u>	<u>\$5,038,265,568</u>

*Party-in-interest.

EIN: 85-0097942

Plan #: 006

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 598,020	\$ 598,020	ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000
1,966,558	1,966,558	AES CORP COM	205,492
759,377	759,377	PVTPL AIA GROUP LTD TRANCHE # TR 00770 4.875 DUE 03-11-2044	725,000
1,026,834	1,026,834	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO	800,000
4,335,580	4,335,580	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	3,245,000
2,779,046	2,779,046	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	2,080,000
1,472,748	1,472,748	AT&T INC COM	42,800
2,117,936	2,117,936	AT&T INC COM	61,550
619,882	619,882	AGRIUM INC 5.25% DUE 01-15-2045	665,000
914,447	914,447	AGRIUM INC RT 4.125% DUE 03-15-2035	1,075,000
2,391,952	2,391,952	ALASKA AIR GROUP INC COM	29,710
994,094	994,094	ALLEGHANY CORP DEL COM	2,080
1,284,144	1,284,144	ALLISON TRANSMISSION HOLDING	49,600
4,011,014	4,011,014	ALLSTATE CORP COM	64,600
2,730,718	2,730,718	ALLSTATE CORP COM	43,980
2,045,908	2,045,908	ALLY FINL INC COM	109,759
1,927,555	1,927,555	ALPHABET INC CAP STK CL C CAP STK CL C	2,540
809,130	809,130	ALPHABET INC CAP STK CL A CAP STK CL A	1,040
3,201,550	3,201,550	ALTRIA GROUP INC COM	55,000
556,985	556,985	AMERCO COM	1,430
2,239,314	2,239,314	AMEREN CORP COM	51,800
432,859	432,859	AMERICAN AIRLINES INC COM USD1	10,221
1,445,096	1,445,096	AMER ELEC PWR CO INC COM	24,800
2,365,762	2,365,762	AMER ELEC PWR CO INC COM	40,600
812,200	812,200	AMERICAN EAGLE OUTFITTERS INC NEW COM	52,400
1,208,415	1,208,415	AMERICAN INTERNATIONAL GROUP INC COM	19,500
3,902,251	3,902,251	AMERICAN INTERNATIONAL GROUP INC COM	62,970
1,628,247	1,628,247	AMERISOURCEBERGEN CORP COM	15,700
6,226,979	6,226,979	AMGEN INC COM	38,360
1,263,164	1,263,164	AMGEN INC 4.95% DUE 10-01-2041	1,275,000
1,731,334	1,731,334	AMGEN INC 5.65% DUE 06-15-2042	1,600,000
144,599	144,599	ANTHEM INC COM	1,037

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 11,752,279	\$ 11,752,279	APPLE INC COM STK	111,650
293,570	293,570	APPLE INC COM STK	2,789
829,182	829,182	APPLE INC 3.85% DUE 05-04-2043	900,000
1,474,101	1,474,101	APPLE INC 3.85% DUE 05-04-2043	1,600,000
3,685,252	3,685,252	APPLE INC 3.85% DUE 05-04-2043	4,000,000
411,584	411,584	ASPEN TECHNOLOGY INC COM	10,900
502,548	502,548	ASPEN TECHNOLOGY INC COM	13,309
1,022,858	1,022,858	ASSURANT INC COM	12,700
308,896	308,896	ATMOS ENERGY CORP COM	4,900
351,288	351,288	AVNET INC COM	8,200
451,134	451,134	BWX TECHNOLOGIES INC COM	14,200
5,829,761	5,829,761	BANK OF AMERICA CORP	346,391
3,656,192	3,656,192	C R BARD	19,300
289,661,026	289,661,026	CF BLACKROCK RUSSELL 3000 INDEX FD	12,980,409
1,271,532	1,271,532	BED BATH & BEYOND INC COM	26,353
1,541,268	1,541,268	BERRY PLASTICS GROUP INC COM	42,600
341,040	341,040	BEST BUY INC COM STK	11,200
172,813	172,813	BIG LOTS INC COM	4,484
477,147	477,147	BOEING CO COM	3,300
2,880,240	2,880,240	BRANDYWINE OPER 4.55% DUE 10-01-2029	3,000,000
1,513,431	1,513,431	BRISTOL MYERS 4.5% DUE 03-01-2044	1,400,000
354,851	354,851	BROADCOM CORP 4.5% DUE 08-01-2034	355,000
427,788	427,788	BROCADE COMMUNICATIONS SYS INC COM NEW STK	46,600
648,024	648,024	BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000
794,451	794,451	CBL & ASSOC PPTYS INC COM	64,224
1,891,422	1,891,422	CBRE GROUP INC CL A CL A	54,697
1,618,117	1,618,117	CF INDS HLDGS INC COM	39,650
222,320	222,320	CIT GROUP INC NEW COM NEW COM NEW	5,600
309,350	309,350	CNOOC FIN 2015 U S 3.5% DUE 05-05-2025	325,000
1,923,000	1,923,000	CSRA INC COM	64,100
243,935	243,935	CADENCE DESIGN SYS INC COM	11,722
1,304,239	1,304,239	CAL MAINE FOODS INC COM NEW STK	28,145

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 3,192,432	\$ 3,192,432	CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000
400,038	400,038	PVTPL CANADIAN OIL SANDS LTD SR NT 6 DUE 04-01-2042	500,000
1,192,253	1,192,253	CDN PAC RY CO NEW 4.8% DUE 08-01-2045	1,225,000
1,323,781	1,323,781	CAP 1 FNCL COM	18,340
2,079,991	2,079,991	CARDINAL HLTH INC	23,300
2,103,380	2,103,380	CARDINAL HLTH INC	23,562
1,590,816	1,590,816	CARNIVAL CORP COM PAIRED	29,200
696,932	696,932	CENTURYLINK INC COM	27,700
175,870	175,870	CIN FINL CORP 6.125% DUE 11-01-2034	155,000
3,367,220	3,367,220	CISCO SYSTEMS INC	124,000
2,908,393	2,908,393	CISCO SYS INC 5.5% DUE 01-15-2040	2,480,000
8,209,173	8,209,173	CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000
4,942,125	4,942,125	CITIGROUP INC COM NEW COM NEW	95,500
5,314,725	5,314,725	CITIGROUP INC COM NEW COM NEW	102,700
1,639,494	1,639,494	CITIZENS FINL GROUP INC COM	62,600
3,426,945	3,426,945	CITRIX SYS INC COM	45,300
722,004	722,004	CITRIX SYS INC COM	9,544
697,480	697,480	COBB-MARIETTA GA COLISEUM & EXHIBIT HALLAUTH REV 4.5% 01-01-2047 BEO TAXABLE	690,000
125,450	125,450	COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG	130,000
6,449,949	6,449,949	COMCAST CORP NEW-CL A	114,300
5,270,185	5,270,185	COMCAST CORP NEW 6.5% DUE 11-15-2035	4,205,000
937,108	937,108	COMCAST CORP NEW 6.4% DUE 05-15-2038	755,000
1,251,049	1,251,049	COMCAST CORP NEW 6.4% DUE 03-01-2040	1,008,000
502,654	502,654	COMCAST CORP NEW 6.4% DUE 03-01-2040	405,000
994,976	994,976	CONAGRA FOODS INC	23,600
717,636	717,636	COOPER TIRE & RUBBER CO COM, NO PAR	18,960
1,162,534	1,162,534	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,040,000
3,091,276	3,091,276	RABOBANK NEDERLAND 5.25% DUE 08-04-2045	2,950,000
780,678	780,678	RABOBANK NEDERLAND 5.25% DUE 08-04-2045	745,000
1,157,458	1,157,458	COOPERATIEVE 5.25% DUE 05-24-2041	1,015,000
1,989,782	1,989,782	PVTPL COX COMMUNICATIONS INC NEW C CRP COXE 6.95 6.95% DUE 06-01-2038 BEO	2,000,000
2,505,266	2,505,266	CRED SUIS GP FUN LTD 3.75% 03-26-2025 03-26-2025	2,590,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 616,304	\$ 616,304	CRED SUIS GP FUN LTD BNDS 144A 4.875% DUE 05-15-2045 BEO	625,000
3,155,475	3,155,475	CRED SUIS GP FUN LTD BNDS 144A 4.875% DUE 05-15-2045 BEO	3,200,000
1,479,129	1,479,129	CRED SUIS GP FUN LTD BNDS 144A 4.875% DUE 05-15-2045 BEO	1,500,000
60,242,118	60,242,118	MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO	5,860,128
419,593	419,593	D R HORTON INC COM	13,100
2,517,966	2,517,966	DTE ENERGY CO COM	31,400
323,638	323,638	DANA HLDG CORP COM	23,452
193,520	193,520	DECKERS OUTDOOR CORP COM	4,100
2,478,741	2,478,741	DELTA AIR LINES INC DEL COM NEW COM NEW	48,900
118,032	118,032	DENVER COLO PUB SCHS CTFS PARTN 7.017% 12-15-2037 BEO TAXABLE	90,000
1,662,570	1,662,570	DEXCOM INC COM	20,300
106,170,186	106,170,186	CF DFA US SMALL CAP TR	48,785
149,232	149,232	DISCOVERY 6.35% DUE 06-01-2040	150,000
581,260	581,260	DOMTAR CORP COM NEW COM NEW	15,731
689,680	689,680	DR PEPPER SNAPPLE GROUP INC COM STK	7,400
126,752	126,752	DRIL-QUIP INC COM	2,140
908,351	908,351	PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000
401,177	401,177	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	410,000
1,174,176	1,174,176	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000
1,941,906	1,941,906	EDF S A 4.95% DUE 10-13-2045	2,000,000
261,215	261,215	EOG RESOURCES INC COM	3,690
2,907,384	2,907,384	EBAY INC COM USD0.001	105,800
2,452,315	2,452,315	EBAY INC COM USD0.001	89,240
1,912,305	1,912,305	EDISON INTL COM	32,297
413,144	413,144	EMCOR GROUP INC COM	8,600
2,754,361	2,754,361	ENTERGY CORP NEW COM	40,292
169,153	169,153	EQUITY COMWLTH COM SH BEN INT COM SH BENINT	6,100
860,043	860,043	EQTY LIFESTYLE PPTYS INC REIT	12,900
573,451	573,451	EXELON CORP COM	20,650
1,424,783	1,424,783	EXPRESS SCRIPTS HLDG CO COM	16,300
1,106,890	1,106,890	EXXON MOBIL CORP COM	14,200
1,093,794	1,093,794	EXXON MOBIL CORP COM	14,032

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,726,890	\$ 1,726,890	FACEBOOK INC CL A CL A	16,500
1,004,765	1,004,765	FNMA POOL #468861 3.84% DUE 08-01-2021 BEO	938,371
1,508,822	1,508,822	FEDEX CORP COM	10,127
1,047,168	1,047,168	F5 NETWORKS INC COM STK	10,800
5,235,541	5,235,541	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000
1,211,415	1,211,415	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	870,000
2,330,222	2,330,222	FOOT LOCKER INC COM	35,800
1,035,582	1,035,582	FOOT LOCKER INC COM	15,910
2,491,112	2,491,112	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	176,800
5,109,792	5,109,792	GENERAL DYNAMICS CORP COM	37,200
1,320,030	1,320,030	GENERAL DYNAMICS CORP COM	9,610
1,292,380	1,292,380	GEN MTRS CO COM	38,000
440,297	440,297	GENWORTH FINL INC COM CL A COM CL A	118,042
6,334,494	6,334,494	GILEAD SCIENCES INC	62,600
2,338,299	2,338,299	GILEAD SCIENCES INC	23,108
1,167,890	1,167,890	GOLDMAN SACHS GROUP INC COM	6,480
740,205	740,205	GOLDMAN SACHS GROUP INC COM	4,107
1,430,946	1,430,946	GOODYEAR TIRE & RUBBER CO COM	43,800
1,361,359	1,361,359	GOODYEAR TIRE & RUBBER CO COM	41,670
540,143	540,143	GRAPHIC PACKAGING HLDG CO COM STK	42,100
385,031	385,031	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO	440,000
1,358,300	1,358,300	HSBC HLDGS PLC 6.375% DUE 03-29-2049	1,360,000
472,416	472,416	HP INC COM	39,900
422,968	422,968	HANOVER INS GROUP INC COM	5,200
795,318	795,318	HARTFORD FINL SVCS GROUP INC COM	18,300
481,233	481,233	HARTFORD FINL SVCS GROUP INC COM	11,073
65,867	65,867	PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO	74,000
624,179	624,179	HELMERICH & PAYNE INC COM	11,656
199,234	199,234	HERTZ GLOBAL HLDGS INC COM	14,001
118,291	118,291	HESS CORP COM STK	2,440
205,057	205,057	HOLOGIC INC COM	5,300
1,640,530	1,640,530	HUNTINGTON BANCSHARES INC COM	148,330

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,420,720	\$ 1,420,720	HUNTINGTON INGALLS INDS INC COM	11,200
920,043	920,043	HUNTINGTON INGALLS INDS INC COM	7,253
659,597	659,597	IMPERIAL TOB FIN 4.25% DUE 07-21-2025	650,000
1,394,442	1,394,442	INGRAM MICRO INC CL A	45,900
1,428,016	1,428,016	INGREDION INC COM	14,900
745,444	745,444	INGREDION INC COM	7,778
3,974,841	3,974,841	INTEL CORP COM	115,380
771,184	771,184	INTEL CORP 4.25% DUE 12-15-2042	800,000
427,877	427,877	INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO	365,000
1,029,210	1,029,210	INTL PAPER CO COM	27,300
2,084,400	2,084,400	INTUIT COM	21,600
7,177,461	7,177,461	JPMORGAN CHASE & CO COM	108,700
1,297,253	1,297,253	JABIL CIRCUIT INC COM	55,700
414,940	414,940	PVTPL CMO JP MORGAN CHASE COML MTG SECS TR 2011-C A-3 4.1063 DUE 07-15-2046 BEO	400,000
1,614,945	1,614,945	JETBLUE AWYS CORP COM	71,300
281,313	281,313	JETBLUE AWYS CORP COM	12,420
7,166,672	7,166,672	JOHNSON & JOHNSON COM USD1	69,769
767,328	767,328	JONES LANG LASALLE INC COM STK	4,800
1,014,312	1,014,312	JONES LANG LASALLE INC COM STK	6,345
897,000	897,000	JUNIPER NETWORKS INC COM	32,500
1,303,907	1,303,907	JUNIPER NETWORKS INC COM	47,243
1,419,729	1,419,729	PVTPL KANSAS CITY SOUTHN KANSAS CITY SOUTHN 4.3 DUE 05-15-2043/12-08-2015 BEO	1,575,000
764,175	764,175	PVTPL KANSAS GAS & ELECTRIC COMPANY 1ST MTG BD 4.3 DUE 07-15-2044	760,000
552,661	552,661	KEYCORP NEW COM	41,900
2,510,720	2,510,720	KROGER CO COM	60,022
2,812,807	2,812,807	LEAR CORP COM NEW COM NEW	22,900
2,545,160	2,545,160	LEAR CORP COM NEW COM NEW	20,721
206,941	206,941	LEUCADIA NATL CORP COM	11,900
284,587	284,587	LEXMARK INTL INC NEW CL A	8,770
308,716	308,716	LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A	11,300
1,938,272	1,938,272	LIBERTY MEDIA CORP DEL COM SER C COM SERC	50,900
3,488,044	3,488,044	LINCOLN NATL CORP COM	69,400

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,522,878	\$ 1,522,878	LINCOLN NATL CORP COM	30,300
1,014,772	1,014,772	PVTPL LLOYDS BANKING GROUP PLC FORMERLY LLOYD 5.3% DUE 12-01-2045	1,000,000
233,398	233,398	PVTPL LLOYDS BANKING GROUP PLC FORMERLY LLOYD 5.3% DUE 12-01-2045	230,000
1,102,999	1,102,999	MGIC INVT CORP WIS COM	124,915
277,165	277,165	MACK CALI RLTY CORP COM REIT	11,870
420,680	420,680	MADISON SQUARE GARDEN CO NEW CL A CL A	2,600
1,197,309	1,197,309	MARATHON OIL CORP COM	95,100
692,954	692,954	MARATHON OIL CORP COM	55,040
2,011,392	2,011,392	MARATHON PETE CORP COM	38,800
2,870,329	2,870,329	MARATHON PETE CORP COM	55,369
2,090,638	2,090,638	MCKESSON CORP	10,600
1,672,116	1,672,116	MCKESSON CORP	8,478
643,799	643,799	METHANEX CORP 5.65% DUE 12-01-2044	795,000
529,655	529,655	PVTPL METROPOLITAN EDISON CO SR NT 144A 4% DUE 04-15-2025 BEO	535,000
5,930,812	5,930,812	MICROSOFT CORP COM	106,900
3,270,546	3,270,546	MICROSOFT CORP COM	58,950
1,559,717	1,559,717	MICROSOFT CORP 4.5 DUE 10-01-2040	1,500,000
1,679,295	1,679,295	MICROSOFT CORP 4.5 DUE 10-01-2040	1,615,000
2,168,374	2,168,374	MICROSOFT CORP 4.875 DUE 12-15-2043	2,000,000
938,028	938,028	MOLINA HEALTHCARE INC COM	15,600
2,140,033	2,140,033	MONSANTO CO NEW 4.65% DUE 11-15-2043	2,500,000
2,116,171	2,116,171	MOODYS CORP COM	21,090
717,435	717,435	MURPHY OIL CORP COM	31,957
319,850	319,850	NRG ENERGY INC COM NEW	27,175
1,680,789	1,680,789	N V R INC COM	1,023
394,320	394,320	N V R INC COM	240
154,726	154,726	NYU HOSPS CTR 4.784% DUE 07-01-2044	155,000
1,930,579	1,930,579	NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000
269,595	269,595	NATIONAL OILWELL VARCO COM STK	8,050
123,660	123,660	NAVIENT CORP COM	10,800
845,688	845,688	NEWS CORP NEW CL A CL A	63,300
536,525	536,525	NISOURCE INC COM	27,500

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 398,480	\$ 398,480	NORDSTROM INC COM	8,000
3,037,386	3,037,386	NORTHROP GRUMMAN CORP COM	16,087
506,514	506,514	NU SKIN ENTERPRISES INC CL A CL A	13,368
523,107	523,107	NUANCE COMMUNICATIONS INC COM	26,300
1,097,948	1,097,948	OCEANEERING INTL INC COM	29,263
241,592,554	241,592,554	CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	3,062,281
19,490,037	19,490,037	CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	286,248
38,252,285	38,252,285	CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	3,048,234
1,051,850	1,051,850	OIL STS INTL INC COM ISIN US6780261052	38,600
228,046	228,046	ON SEMICONDUCTOR CORP COM	23,270
454,843	454,843	1345 AVE OF THE 5.278% DUE 08-10-2035	400,000
263,733	263,733	OWENS & MINOR INC NEW COM	7,330
202,229	202,229	OWENS CORNING NEW COM STK	4,300
5,615,504	5,615,504	PEPSICO INC COM	56,200
2,303,356	2,303,356	PEPSICO INC COM	23,052
1,036,817	1,036,817	PETROLEOS MEXICANOS 6.375% 01-23-2045	1,225,000
7,169,388	7,169,388	PFIZER INC COM	222,100
6,244,889	6,244,889	PFIZER INC COM	193,460
1,502,646	1,502,646	PHILIP MORRIS INTL COM STK NPV	17,093
134,276	134,276	MFO PIMCO SHORT TERM FLOATING NAV PORT	13,422
522,583,045	522,583,045	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO	48,702,986
1,150,989	1,150,989	T ROWE PRICE GROUP INC	16,100
309,699	309,699	PROCTER & GAMBLE COM NPV	3,900
205,153	205,153	PRUDENTIAL FINL INC COM	2,520
1,426,500	1,426,500	PUB SERVICE ENTERPRISE GROUP INC COM	36,870
597,590	597,590	PUGET SOUND ENERGY 4.3% DUE 05-20-2045	590,000
838,350	838,350	QUANTA SVCS INC COM	41,400
448,182	448,182	QUEST DIAGNOSTICS INC COM	6,300
391,503	391,503	RLJ LODGING TR COM REIT	18,100
1,843,044	1,843,044	RAYTHEON CO USD0.01	14,800
1,262,400	1,262,400	REGIONS FINL CORP NEW COM	131,500
526,731	526,731	REINSURANCE GROUP AMER INC COM NEW STK	6,157

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 486,098	\$ 486,098	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30	371,000
624,813	624,813	PVTPL SES SR NT 144A 5.3% DUE 04-04-2043BEO	650,000
101,682	101,682	SL GREEN RLTY CORP COM STK	900
1,028,500	1,028,500	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,100,000
286,962	286,962	SLM STUDENT LN TR SER 2006-3 CL A4 FLT RT 07-25-2019 REG	289,667
964,903	964,903	PVTPL SABMILLER HOLDINGS INC 4.95 DUE 01-15-2042 BEO	950,000
281,008,361	281,008,361	CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	2,780,483
1,788,924	1,788,924	SIEMENS 4.4% DUE 05-27-2045	1,750,000
4,372,956	4,372,956	SIMON PROPERTY GROUP INC COM	22,490
1,541,548	1,541,548	S.W. AIRL CO COM	35,800
2,066,880	2,066,880	S.W. AIRL CO COM	48,000
1,742,436	1,742,436	SPIRIT AEROSYSTEMS HLDGS INC CL A	34,800
1,618,062	1,618,062	SPIRIT AEROSYSTEMS HLDGS INC CL A	32,316
997,800	997,800	PVTPL SPRINGLEAF FDG TR 2013-BA CL A-1 3.92 DUE 09-15-2017	1,000,000
789,802	789,802	STANLEY BLACK & DECKER INC COM	7,400
100,382	100,382	STAPLES INC COM	10,600
615,997	615,997	STEEL DYNAMICS INC COM	34,471
492,660	492,660	SUN TR BANKS INC COM	11,500
2,809,704	2,809,704	SUN TR BANKS INC COM	65,586
224,364	224,364	SUPER VALU INC COM	33,092
2,585,310	2,585,310	SYMANTEC CORP COM	123,110
337,514	337,514	SYNOPSYS INC COM	7,400
1,586,997	1,586,997	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM	45,551
1,634,136	1,634,136	TAUBMAN CTRS INC COM	21,300
168,592	168,592	TESORO CORP	1,600
2,600,742	2,600,742	TESORO CORP	24,682
56,851	56,851	TEVA 6.15% DUE 02-01-2036	52,000
704,533	704,533	TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000
3,193,938	3,193,938	TRAVELERS COS INC COM STK	28,300
551,235	551,235	TRINITY IND INC COM	22,949
2,911,818	2,911,818	TYSON FOODS INC CL A COM (DELAWARE)	54,600
1,325,080	1,325,080	UGI CORP NEW COM	39,250

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,588,351	\$ 1,588,351	PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO	1,590,000
789,181	789,181	PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO	790,000
640,634	640,634	UN PAC RR CO PASS 7.6% DUE 01-02-2020	563,490
1,971,120	1,971,120	UNITED CONTL HLDGS INC COM STK	34,400
152,334	152,334	UNITED RENTALS INC COM	2,100
783,541	783,541	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026	560,000
8,848,916	8,848,916	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	6,650,000
5,402,473	5,402,473	UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG	4,135,000
5,194,342	5,194,342	UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 BEO	3,660,000
12,405,520	12,405,520	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	9,680,000
3,267,739	3,267,739	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	2,545,000
3,063,880	3,063,880	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	2,770,000
4,026,990	4,026,990	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	3,260,000
14,257,028	14,257,028	US TREAS SEC 4.5 DUE 08-15-2039 REG	11,140,000
15,897,488	15,897,488	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	12,205,000
5,832,132	5,832,132	US TREAS BDS 4.375 DUE 05-15-2040 REG	4,635,000
4,592,814	4,592,814	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	3,715,000
4,255,974	4,255,974	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	3,705,000
5,723,513	5,723,513	UNITED STATES TREAS BDS..3.125% DUE 11-15-2041 REG	5,540,000
3,175,057	3,175,057	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	3,075,000
11,970,904	11,970,904	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	12,555,000
7,056,588	7,056,588	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	6,885,000
19,992,375	19,992,375	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	20,505,000
19,838,207	19,838,207	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	17,615,000
9,605,987	9,605,987	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	8,340,000
20,895,426	20,895,426	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	18,575,000
25,429,545	25,429,545	UNITED STATES TREAS BDS 3.375 05-15-2044REG	23,695,000
14,251,678	14,251,678	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	13,945,000
5,863,620	5,863,620	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	5,885,000
17,584,271	17,584,271	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	17,665,000
3,729,450	3,729,450	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	3,840,000
7,522,305	7,522,305	US TREASURY N/B 3.0% 11-15-2045 REG	7,545,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,268,541	\$ 1,268,541	UTD THERAPEUTICS CORP DEL COM STK	8,100
2,486,184	2,486,184	UTD THERAPEUTICS CORP DEL COM STK	15,875
657,793	657,793	UNIV NOTRE DAME DU 3.438% DUE 02-15-2045	705,000
1,165,150	1,165,150	UNUM GROUP	35,000
5,564,877	5,564,877	VALERO ENERGY CORP COM STK NEW	78,700
3,233,639	3,233,639	VALERO ENERGY CORP COM STK NEW	45,731
398,748	398,748	VECTREN CORP COM	9,400
2,139,446	2,139,446	VERISIGN INC COM	24,490
1,095,414	1,095,414	VERIZON COMMUNICATIONS COM	23,700
2,642,860	2,642,860	VERIZON COMMUNICATIONS COM	57,180
404,090	404,090	VIACOM INC NEW 5.85% DUE 09-01-2043	450,000
677,854	677,854	VIACOM INC NEW 4.85% DUE 12-15-2034	830,000
615,837	615,837	VODAFONE AIRTOUCH PLC FORMERLY VODAFONE GRP PLC 6/28/1999 7.875 DUE 2-15-30 BEO	505,000
1,849,191	1,849,191	VOYA FINL INC COM	50,100
2,356,777	2,356,777	VOYA FINL INC COM	63,852
463,833	463,833	WADDELL & REED FINL INC CL A COM	16,184
6,136,130	6,136,130	WAL-MART STORES INC COM	100,100
1,127,950	1,127,950	WELLPOINT INC 4.85% DUE 08-15-2054	1,210,000
315,288	315,288	WELLS FARGO & CO NEW COM STK	5,800
2,835,276	2,835,276	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 3.55% DUE 09-29-2025	2,810,000
220,532	220,532	WESTAR ENERGY INC COM	5,200
1,123,847	1,123,847	WESTN REFNG INC COM	31,551
651,840	651,840	WESTLAKE CHEM CORP COM STK	12,000
198,488	198,488	WHOLE FOODS MKT INC COM	5,925
1,101,004	1,101,004	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	1,575,000
1,101,004	1,101,004	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	1,575,000
287,900	287,900	VALEANT PHARMACEUTICALS INTL INC TERM LOAN DUE 04-01-2022 BEO	299,246
2,832,183	2,832,183	AMDOCS ORD GBP0.01	51,900
769,437	769,437	AMDOCS ORD GBP0.01	14,100
433,452	433,452	ASSURED GUARANTY LTD COMMON STK	16,400
1,461,156	1,461,156	ASSURED GUARANTY LTD COMMON STK	55,284
1,349,280	1,349,280	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	24,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 907,897	\$ 907,897	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	16,149
2,369,316	2,369,316	BUNGE LTD	34,700
1,405,544	1,405,544	BUNGE LTD	20,585
2,285,446	2,285,446	ENSCO PLC SHS CLASS A COM	148,502
1,702,737	1,702,737	EVEREST RE GROUP COM	9,300
1,277,968	1,277,968	EVEREST RE GROUP COM	6,980
1,675,089	1,675,089	HERBALIFE LTD COM STK	31,240
902,352	902,352	MICHAEL KORS HOLDINGS LTD COM NPV	22,525
576,723	576,723	NABORS INDUSTRIES COM USD0.10	67,770
759,600	759,600	NOBLE CORP PLC COMMON STOCK	72,000
2,020,325	2,020,325	NOBLE CORP PLC COMMON STOCK	191,500
2,153,243	2,153,243	ROWAN COMPANIES PLC	127,035
425,868	425,868	VALIDUS HOLDING LTD COM STK USD0.175	9,200
373,760	373,760	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	10,050
199,318	199,318	TRANSOCEAN LTD	16,100
528,576	528,576	TRANSOCEAN LTD	42,696
67,107	67,107	AWAS FIN LUXEMBOURG S A R L INCREMENTAL TERM LOAN DUE 07-16-2018 BEO	67,444
1,074,857	1,074,857	AERCAP HOLDINGS N.V. EUR0.01	24,904
95,590	95,590	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	1,100
1,669,784	1,669,784	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	19,215
154,910,314	154,910,314	CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,724,292
2,969,784	2,969,784	CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	435,452
1,727,461	1,727,461	FLEXTRONICS INTL LTD COM STK	154,100
1,268,524	1,268,524	FLEXTRONICS INTL LTD COM STK	113,160
2,556,137	2,556,137	COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000
2,536,662	2,536,662	CINGULAR WIRELESS 7.125% DUE 12-15-2031	2,090,000
1,083,217	1,083,217	CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO	855,000
754,869	754,869	DUKE ENERGY CORP 6.45% DUE 10-15-2032	620,000
759,708	759,708	TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000
371,887	371,887	ONCOR ELEC 7.25% DUE 01-15-2033	290,000
916,893	916,893	ONCOR ELEC 7.25% DUE 01-15-2033	715,000
677,321	677,321	CONAGRA INC 7.125 SR NT DUE 10-1-2026/ 06 BEO PUTTABLE 10-1-2006 @ PAR HLD**PUT	570,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 513,348	\$ 513,348	BESTFOODS MEDIUM TERM NTS BOOK ENTRY 6.625% DUE 04-15-2028	400,000
5,295,424	5,295,424	GTE CORP 6.94% DUE 04-15-2028	4,475,000
1,422,482	1,422,482	TCI COMMUNICATIONS 7.125% DUE 02-15-2028	1,100,000
1,037,735	1,037,735	TIME WARNER COMPANIES 6.95 DUE 01-15-2028 REG	875,000
950,003	950,003	UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO	750,000
1,957,836	1,957,836	MIDAMERICAN ENERGY 8.48% DUE 09-15-2028	1,380,000
674,013	674,013	TN GAS PIPELN CO 7% DUE 10-15-2028	700,000
1,271,719	1,271,719	TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG	1,040,000
848,893	848,893	PVTPL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028	690,000
2,208,155	2,208,155	GOLDMAN SACHS 6.125% DUE 02-15-2033	1,885,000
2,729,444	2,729,444	GOLDMAN SACHS 6.125% DUE 02-15-2033	2,330,000
1,189,900	1,189,900	VALERO ENERGY CORP 7.5% DUE 04-15-2032	1,080,000
185,224	185,224	GE GLOBAL INS HLDG 7% DUE 02-15-2026	150,000
370,204	370,204	FORD MTR CO DEL 7.45% DUE 07-16-2031	300,000
2,479,486	2,479,486	ONCOR ELEC 7% DUE 05-01-2032	1,995,000
1,290,203	1,290,203	COMCAST CORP NEW 7.05% DUE 03-15-2033	1,000,000
406,414	406,414	COMCAST CORP NEW 7.05% DUE 03-15-2033	315,000
1,131,554	1,131,554	PEPSI BOTTLING 7% DUE 03-01-2029	850,000
874,676	874,676	WESTVACO CORP DEL 8.2% DUE 01-15-2030	675,000
784,087	784,087	1ST UN CORP BD STEP UP 08-01-2026	620,000
807,231	807,231	TN GAS PIPELN CO 7% DUE 03-15-2027	825,000
941,802	941,802	PACIFIC BELL 7.125% DUE 03-15-2026	775,000
414,574	414,574	PRUDENTIAL INS CO 8.3% DUE 07-01-2025	325,000
407,179	407,179	WESTVACO CORP DEL 7.95% DUE 02-15-2031	330,000
524,971	524,971	TIME WARNER ENTMT 8.375% DUE 07-15-2033	445,000
1,179,709	1,179,709	TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000
528,369	528,369	PROGRESS ENERGY 7.75% DUE 03-01-2031	410,000
248,181	248,181	ANHEUSER BUSCH COS 6.8% DUE 08-20-2032	205,000
795,403	795,403	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000
1,161,771	1,161,771	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	1,205,000
1,960,835	1,960,835	AMERADA HESS CORP 7.3% DUE 08-15-2031	1,975,000
543,665	543,665	BURLINGTON RES FIN CO 7.2 DUE 08-15-2031/08-14-2031 BEO	475,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 307,821	\$ 307,821	PROGRESS ENERGY 7% DUE 10-30-2031	250,000
1,477,540	1,477,540	PROGRESS ENERGY 7% DUE 10-30-2031	1,200,000
475,013	475,013	FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000
658,438	658,438	PSEG PWR LLC 8.625% DUE 04-15-2031	529,000
512,413	512,413	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	540,000
1,237,442	1,237,442	GRUPO TELEVISA S A 8.5% DUE 03-11-2032	1,025,000
114,690	114,690	GRUPO TELEVISA S A 8.5% DUE 03-11-2032	95,000
794,888	794,888	DEVON FING CORP U 7.875% DUE 09-30-2031	775,000
797,384	797,384	TCI COMMUNICATIONS 7.875% DUE 02-15-2026	590,000
328,538	328,538	PRUDENTIAL FINL 5.75% DUE 07-15-2033	290,000
73,313	73,313	LITTON INDS INC 7.75% DUE 03-15-2026	56,000
269,765	269,765	MARSH & MCLENNAN COS INC 5.875 8/1/33	235,000
4,113,580	4,113,580	DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	2,805,000
191,416	191,416	MIDAMERICAN FDG 6.927% DUE 03-01-2029	150,000
1,353,395	1,353,395	ALLTEL CORP 7.875% DUE 07-01-2032	1,100,000
359,224	359,224	ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	295,000
779,150	779,150	DOMINION RES INC 5.25% DUE 08-01-2033	750,000
1,828,406	1,828,406	DOMINION RES INC 5.25% DUE 08-01-2033	1,760,000
1,055,781	1,055,781	LOWES COS INC 6.5% DUE 03-15-2029	850,000
899,225	899,225	BURL RES FIN CO 7.4% DUE 12-01-2031	755,000
247,592	247,592	TN GAS PIPELN CO 8.375 DUE06-15-2032 BEO	255,000
507,659	507,659	VODAFONE GROUP PLC 6.25% DUE 11-30-2032	490,000
719,106	719,106	TELEFONICA EUROPE 8.25% DUE 09-15-2030	550,000
679,544	679,544	NORSK HYDRO A S 7.25% DUE 09-23-2027	530,000
(390,000)	(390,000)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	(390,000)
(600,000)	(600,000)	OTC DER CASH COLL PAY TO DEUTSCHE	(600,000)
540,000	540,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	540,000
280,000	280,000	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	280,000
(130,000)	(130,000)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY	(130,000)
1,310,000	1,310,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY	1,310,000
(30,000)	(30,000)	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH	(30,000)
1,414,000	1,414,000	CCP DUE TO/FROM MORGAN STANLEY	1,414,000

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 300,000	\$ 300,000	CCP DUE TO/FROM CREDIT SUISSE	300,000
400,000	400,000	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	400,000
18,021	18,021	CDS DEUTGB2L SELL PROTECTION ON FORD MTRCO DEL 12-20-2017 SWPC861U9	200,000
2,539,000	2,539,000	CCP DUE FROM MORGAN STANLEY CO LL C	2,539,000
1	1	PUT SWPTN USD MSCSUS33 6M 4.35%/3MLIBOR European 317U186E8_000215 02-29-2016	1,600,000
32,944	32,944	PUT SWPTN USD MSCSUS33 6M 3.95%/3MLIBOR European 317U653G7 08-15-2017	3,000,000
40,631	40,631	PUT SWPTN USD CSFPGB2L 6M 3.95%/3MLIBOR European 317U766G1 08-15-2017	3,700,000
33,153	33,153	PUT SWPTN USD DEUTGB2L 6M 3.95%/3MLIBOR European 317U834G9 08-17-2017	3,000,000
25,417	25,417	PUT SWPTN USD NGFPUS33 6M 3.95%/3MLIBOR European 317U823G2 08-17-2017	2,300,000
49,730	49,730	PUT SWPTN USD NGFPUS33 6M 3.95%/3MLIBOR European 317U823G2 08-17-2017	4,500,000
38,679	38,679	PUT SWPTN USD CSFPGB2L 6M 3.95%/3MLIBOR European 317U842G9 08-17-2017	3,500,000
(70,000)	(70,000)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2	(70,000)
125,844	125,844	CDS / STS CITIUS33 SELL PROTECTION ON CDX NAIGS23V1 5Y 12-20-2019 SWPC31J10	15,400,000
12,560	13,644	CME_IRS CME_MSCSUS EUR P 1.5%/R 6M EURIB 16/03/2046 SWU00BT10	400,000
502,094	502,094	CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5	76,700,000
1,009,929	1,009,929	CDS / STS CITIUS33 SELL PROTECTION ON 12-20-2019 SWPC31H95	8,400,000
26,025	26,025	CDS GSILGB2X SELL PROTECTION ON METLIFE INC 06-20-2020 SWPC09VX2	2,750,000
19,055	19,055	CDS BARCGB33 SELL PROTECTION ON PRUDENTIAL FINL INC 06-20-2020 SWPC09TP2	1,900,000
14,195	14,195	CDS MSCSUS33 SELL PROTECTION ON METLIFE INC 06-20-2020 SWPC0A3M4	1,500,000
253,402	253,402	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.75% 12/16/2018 SWU00D8Q4	22,300,000
783,326	783,326	PUT SWPTN USD DEUTGB2L 6M 3.45%/3MLIBOR European 317U524J8 04-03-2018	20,000,000
3,114	3,114	PUT SWPTN USD DEUTGB2L 6M 3.3%/3MLIBOR European 317U525J7 03-14-2016	4,100,000
21,330	21,330	CDS MSCSUS33 SELL PROTECTION ON CBS CORP09-20-2020 SWPC0ARP1	1,300,000
675,053	675,053	PUT SWAPTION USD DEUTGB2L 6M 2.9325%/3M LIBOR EUROPEAN 317U801J2 08-13-2018	7,900,000
510,334	510,334	PUT SWPTN USD MSCSUS33 6M 3.02%/3MLIBOR European 317U832J5 12-18-2017	8,100,000
28,803	28,803	CDS MSCSUS33 SELL PROTECTION ON GOLDMAN SACHS GROUP 09-20-2020 SWPC0AXQ2	3,300,000
10,999	16,212	CME_IRS CME_GOLDUS GBP P 2.15%/R 6M LIBOR 16/03/2046 SWU00E5F9	2,300,000
7,845	7,845	CDS GSILGB2X SELL PROTECTION ON METLIFE INC 09-20-2020 SWPC0B110	1,000,000
19,868	19,868	CDS CITIUS33 SELL PROTECTION ON PRUDENTIAL FINL INC 12-20-2020 SWPC0B6R8	2,800,000
767,143	767,143	CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7	134,700,000
14,309	14,309	CDS GSILGB2X SELL PROTECTION ON MORGAN STANLEY 12-20-2020 SWPC0B7H9	1,900,000
14,331	14,331	CDS CSFPGB2L SELL PROTECTION ON GOLDMAN SACHS GROUP 12-20-2020 SWPC0B7E6	1,900,000

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Cost	Current Value	Description	Share/Par Value
\$ 11,456	\$ 11,456	CALL SWAPTION USD CSFPGB2L 3MLIBOR/6M .7% European 317U156K0 10-03-2016	37,100,000
5,012	5,012	CDS GSILGB2X SELL PROTECTION ON METLIFE INC 12-20-2020 SWPC0B5L2	800,000
30,413	30,413	CDS BOFAUS6NGFX SELL PROTECTION ON CITIGROUP INC 12-20-2020 SWPC0B698	3,400,000
10,725	11,650	CURRENCY OPTION PUT BOFAUS6S EUR/USD 1.1European 21/04/2016 31750A9970004824	400,000
81,845	88,909	CURRENCY OPTION PUT BOFAUS6NGFX EUR/USD 1.1 European 22/01/2016 31750A9A4	5,050,000
49,197	53,443	CDS / STS ICE_MSCSUS SELL PROT ON ITRAXXEUPONES24V1 5 20/12/2020 SWPC0B1K8	4,300,000
49,197	53,443	CDS / STS ICE_MSCSUS SELL PROT ON ITRAXXEUPONES24V1 5 20/12/2020 SWPC0B1K8	4,300,000
59,307	59,307	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .95% European 317U441K5 12-01-2016	63,200,000
3,765	3,765	CME_IRS CME_GOLDUS USD P 2.15%/R 3M LIBOR 12/03/2025 SWU00FDQ3	3,300,000
24,543	24,543	LCH_IRS LCH_GOLDUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9	7,300,000
21,022	21,022	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.0% European 317U465K6 12-07-2016	18,900,000
120,925	120,925	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.0% European 317U474K5 12-08-2016	109,000,000
134,407	134,407	CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7	23,600,000
44,992	44,992	CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7	7,900,000
218,710	218,710	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.2% European 317U508K5 12-16-2016	112,050,000
67,145	67,145	CALL SWAPTION USD NGFPUS33 3MLIBOR/6M 1.2% European 317U510K1 12-16-2016	34,400,000
2,353	2,353	CME_IRS CME_GOLDUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35	700,000
17,819	17,819	CME_IRS CME_MSCSUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35	5,300,000
251,923	251,923	FVA USD 6M10Y S ATM 23 JUN 2016 RYL OCD002364	6,200,000
323,523	323,523	ENCANA CORP 6.5% DUE 08-15-2034	400,000
297,096	297,096	CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000
1,884,861	1,884,861	CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000
1,748,268	1,748,268	CIN FINL CORP 6.92% DUE 05-15-2028	1,425,000
1,549,031	1,549,031	PETRO-CDA 5.95% DUE 05-15-2035	1,545,000
1,734,815	1,734,815	FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000
663,350	663,350	COMCAST CORP NEW 5.65% DUE 06-15-2035	570,000
1,222,109	1,222,109	SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000
882,891	882,891	ENTERPRISE PRODS 5.75% DUE 03-01-2035	955,000
715,029	715,029	EXELON CORP 5.625% DUE 06-15-2035	670,000
242,256	242,256	EXELON CORP 5.625% DUE 06-15-2035	227,000
287,729	287,729	APPALACHIAN PWR CO 5.8% DUE 10-01-2035	260,000
1,852,847	1,852,847	COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000

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Cost	Current Value	Description	Share/Par Value
\$ 923,012	\$ 923,012	MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	775,000
172,343	172,343	SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	159,416
707,729	707,729	ERP OPER LTD PARTNERSHIP 7.57 NT DUE 08-15-2026/06 PUTTABLE 8-15-2006 @ **PUT	550,000
4,826,052	4,826,052	COMWLTH EDISON CO 5.9% DUE 03-15-2036	4,000,000
4,356,020	4,356,020	COMCAST CORP NEW 6.45% DUE 03-15-2037	3,500,000
612,332	612,332	COMCAST CORP NEW 6.45% DUE 03-15-2037	492,000
246,492	246,492	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00010 5.9 3-17-2036 REG	215,000
384,170	384,170	LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO	335,000
266,924	266,924	ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000
594,396	594,396	ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO	455,000
1,006,875	1,006,875	ENTERPRISE PRODS OPER L P JR SUB NT FIXED/FLTG RATE DUE 08-01-2066 REG	1,125,000
386,350	386,350	MORGAN STANLEY 6.25% DUE 08-09-2026	330,000
1,362,833	1,362,833	CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	1,160,000
959,558	959,558	CDN NAT RES LTD 6.5% DUE 02-15-2037	1,030,000
1,310,766	1,310,766	AMERN INTL GROUP 6.25% DUE 05-01-2036	1,135,000
1,154,860	1,154,860	AMERN INTL GROUP 6.25% DUE 05-01-2036	1,000,000
2,011,598	2,011,598	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,725,000
2,221,504	2,221,504	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,905,000
1,748,255	1,748,255	CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,700,000
903,482	903,482	TIME WARNER INC 6.5% DUE 11-15-2036	800,000
2,054,291	2,054,291	TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000
1,038,074	1,038,074	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	1,485,000
1,149,457	1,149,457	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,100,000
522,481	522,481	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000
339,350	339,350	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	300,000
678,701	678,701	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000
2,059,363	2,059,363	METLIFE INC FLTG RT 6.4% DUE 12-15-2036	1,885,000
591,377	591,377	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	495,000
791,438	791,438	JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 01-15-2087/02-02-2012 BEO	1,005,000
1,996,474	1,996,474	DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000
1,499,942	1,499,942	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	1,520,000
527,940	527,940	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	535,000

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Cost	Current Value	Description	Share/Par Value
\$ 789,330	\$ 789,330	FEDT RETAIL HLDGS 6.375% DUE 03-15-2037	780,000
1,749,845	1,749,845	PAC GAS & ELEC CO 5.8% DUE 03-01-2037	1,505,000
915,725	915,725	PACIFICORP 5.75% DUE 04-01-2037	780,000
192,066	192,066	CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO	200,000
611,790	611,790	VERIZON 6.25% DUE 04-01-2037	545,000
1,872,075	1,872,075	STATE STR CAP TR IV STATE STREET CAPITALTRUST IV DUE 06-01-2077/06-15-2012 BEO	2,290,000
631,015	631,015	WI ENERGY CORP FLTG RT 6.25% DUE 05-15-2067	847,000
214,527	214,527	CHUBB CORP 6% DUE 05-11-2037	175,000
785,993	785,993	DUKE ENERGY 6.1% DUE 06-01-2037	650,000
1,141,151	1,141,151	VALERO ENERGY CORP 6.625% DUE 06-15-2037	1,135,000
2,634,198	2,634,198	VALERO ENERGY CORP 6.625% DUE 06-15-2037	2,620,000
4,166,914	4,166,914	VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000
942,354	942,354	PACIFICORP 6.1% DUE 08-01-2036	775,000
236,199	236,199	KINDER MORGAN 6.95% DUE 01-15-2038	275,000
234,670	234,670	NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000
382,708	382,708	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	335,000
4,135,535	4,135,535	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	3,620,000
958,452	958,452	PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,085,000
1,291,352	1,291,352	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	885,000
744,287	744,287	ENCANA CORP 6.625% DUE 08-15-2037	920,000
246,747	246,747	ENCANA CORP 6.625% DUE 08-15-2037	305,000
700,446	700,446	APPALACHIAN PWR CO 6.7% DUE 08-15-2037	585,000
5,976,360	5,976,360	COMCAST CORP NEW 6.95% DUE 08-15-2037	4,580,000
3,001,229	3,001,229	COMCAST CORP NEW 6.95% DUE 08-15-2037	2,300,000
2,555,721	2,555,721	FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,005,000
600,571	600,571	MARATHON OIL CORP 6.6% DUE 10-01-2037	700,000
2,597,629	2,597,629	PACIFICORP 6.25% DUE 10-15-2037	2,100,000
2,414,790	2,414,790	TRANSCANADA 6.2% DUE 10-15-2037	2,295,000
1,841,343	1,841,343	TRANSCANADA 6.2% DUE 10-15-2037	1,750,000
5,044,124	5,044,124	MCDONALDS CORP 6.3% DUE 10-15-2037	4,300,000
2,275,840	2,275,840	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	1,870,000
6,085,135	6,085,135	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	5,000,000

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

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Cost	Current Value	Description	Share/Par Value
\$ 357,976	\$ 357,976	REGIONS FINL CORP 7.375% DUE 12-10-2037	285,000
488,000	488,000	PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000
484,894	484,894	JERSEY CENT PWR & 6.15% DUE 06-01-2037	455,000
1,279,845	1,279,845	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,046,000
6,550,946	6,550,946	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	5,354,000
631,357	631,357	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	516,000
1,292,080	1,292,080	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,056,000
254,321	254,321	CDN NAT RES LTD 6.75% DUE 02-01-2039	270,000
2,264,574	2,264,574	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	1,850,000
667,131	667,131	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	545,000
166,312	166,312	PRESIDENT & 5.625% DUE 10-01-2038	130,000
805,713	805,713	PUGET SOUND ENERGY 7.02% DUE 12-01-2027	635,000
2,411,048	2,411,048	CONOCO INC 6.95% DUE 04-15-2029	2,105,000
1,460,074	1,460,074	AOL TIME WARNER 7.625% DUE 04-15-2031	1,180,000
2,660,547	2,660,547	ORANGE NT STEP UP 03-01-2031 02-28-2031	1,885,000
1,752,806	1,752,806	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000
580,019	580,019	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	455,000
1,374,168	1,374,168	AMGEN INC 6.375% DUE 06-01-2037	1,180,000
2,441,337	2,441,337	FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000
1,769,068	1,769,068	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	1,519,000
873,470	873,470	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	750,000
675,169	675,169	PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	545,000
858,932	858,932	WAL-MART STORES 6.2% DUE 04-15-2038	685,000
3,134,788	3,134,788	WAL-MART STORES 6.2% DUE 04-15-2038	2,500,000
330,506	330,506	MEAD CORP 7.55% DUE 03-01-2047	280,000
3,028,550	3,028,550	JPMORGAN CHASE & 7.9% DUE 04-29-2049	2,975,000
486,553	486,553	PETRO-CDA 6.8% DUE 05-15-2038	445,000
1,295,569	1,295,569	TIME WARNER CABLE 7.3% DUE 07-01-2038	1,195,000
1,008,267	1,008,267	TIME WARNER CABLE 7.3% DUE 07-01-2038	930,000
3,760,806	3,760,806	COVIDIEN INTL FIN 6.55% DUE 10-15-2037	3,000,000
1,880,403	1,880,403	COVIDIEN INTL FIN 6.55% DUE 10-15-2037	1,500,000
2,364,077	2,364,077	RIO TINTO FIN USA 7.125% DUE 07-15-2028	2,005,000

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Cost	Current Value	Description	Share/Par Value
\$ 1,084,657	\$ 1,084,657	CAMERON INTL CORP 7% DUE 07-15-2038	910,000
1,047,692	1,047,692	PUBLIC SVC CO COLO 6.5% DUE 08-01-2038	795,000
581,895	581,895	TRANSCANADA 7.25% DUE 08-15-2038	490,000
593,770	593,770	TRANSCANADA 7.25% DUE 08-15-2038	500,000
1,472,410	1,472,410	ANHEUSER BUSCH COS 6.5% DUE 05-01-2042	1,215,000
487,080	487,080	REPUBLIC N Y CORP 7.2% DUE 07-15-2097	385,000
1,543,507	1,543,507	VERIZON 8.95% DUE 03-01-2039	1,095,000
352,399	352,399	VERIZON 8.95% DUE 03-01-2039	250,000
1,375,248	1,375,248	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000
4,652,268	4,652,268	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	2,960,000
259,075	381,851	BARCLAYS BANK PLC 14%-VAR T1 PERP GBP1000	200,000
643,097	643,097	PACIFICORP 6% DUE 01-15-2039	530,000
1,685,486	1,685,486	TRANSCANADA 7.625% DUE 01-15-2039	1,375,000
2,127,435	2,127,435	DR PEPPER SNAPPLE 7.45% DUE 05-01-2038	1,550,000
1,072,069	1,072,069	HOME DEPOT INC 5.4% DUE 09-15-2040	920,000
1,252,689	1,252,689	HOME DEPOT INC 5.4% DUE 09-15-2040	1,075,000
4,310,812	4,310,812	ORACLE CORP 6.125% DUE 07-08-2039	3,565,000
583,566	583,566	ONCOR ELEC 5.25% DUE 09-30-2040	565,000
604,098	604,098	INTL PAPER CO 7.3% DUE 11-15-2039	530,000
1,148,131	1,148,131	NISOURCE FIN CORP 5.95% DUE 06-15-2041	1,000,000
463,862	463,862	ENTERPRISE PRODS 5.95% DUE 02-01-2041	505,000
890,408	890,408	SIMON PPTY GROUP L 6.75% DUE 02-01-2040	675,000
1,229,506	1,229,506	METLIFE INC FLTG RT 10.75% DUE 08-01-2039	785,000
2,297,717	2,297,717	DEVON ENERGY CORP 5.6 DUE 07-15-2041	3,040,000
896,880	896,880	PROGRESS ENERGY 6% DUE 12-01-2039	775,000
1,226,700	1,226,700	PROGRESS ENERGY 6% DUE 12-01-2039	1,060,000
333,798	333,798	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	435,000
1,342,866	1,342,866	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,750,000
1,151,028	1,151,028	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000
212,548	212,548	KINDER MORGAN 6.55% DUE 09-15-2040	250,000
1,215,609	1,215,609	PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,250,000
630,087	630,087	PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO	565,000

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Cost	Current Value	Description	Share/Par Value
\$ 1,354,605	\$ 1,354,605	EL PASO PIPELN 7.5% DUE 11-15-2040	1,485,000
1,576,749	1,576,749	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	1,295,000
837,558	837,558	DIRECTV HLDGS LLC 6.35% DUE 03-15-2040	780,000
1,976,656	1,976,656	TIME WARNER INC 6.1 07-15-2040	1,830,000
1,555,402	1,555,402	TIME WARNER INC 6.1 07-15-2040	1,440,000
260,120	260,120	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	175,000
3,247,784	3,247,784	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	2,185,000
2,467,445	2,467,445	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,700,000
358,398	358,398	MEAD JOHNSON 5.9% DUE 11-01-2039	330,000
825,708	825,708	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	600,000
765,647	765,647	PVTPL INTESA SANPAOLO S P A SR MED TERM NT CL X 6.5 2-24-2021	675,000
1,448,161	1,448,161	MORGAN STANLEY 7.25% DUE 04-01-2032	1,105,000
200,069	200,069	NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000
7,185,570	7,185,570	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	5,132,000
8,925,534	8,925,534	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	6,140,000
1,818,576	1,818,576	NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000
203,877	203,877	APACHE CORP 5.25% DUE 02-01-2042	230,000
465,242	465,242	ZIMMER BIOMET 5.75% DUE 11-30-2039	425,000
599,058	599,058	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	630,000
1,996,861	1,996,861	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	2,100,000
158,138	158,138	TIME WARNER CABLE 5.5% DUE 09-01-2041	175,000
271,094	271,094	TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000
896,977	896,977	SOUTHN CAL EDISON 4.5% DUE 09-01-2040	860,000
775,451	775,451	OWENS CORNING NEW 4.2 DUE 12-15-2022	775,000
1,020,960	1,020,960	KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000
593,481	593,481	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE	420,000
994,888	994,888	ENERGY TRANSFER 6.05% DUE 06-01-2041	1,275,000
606,955	606,955	EXELON GENERATION SR NT 6.25 DUE 10-01-2039	600,000
319,826	319,826	CVS HEALTH CORP 5.75% DUE 05-15-2041	285,000
1,025,089	1,025,089	VALE S A 5.625% DUE 09-11-2042	1,550,000
436,731	436,731	MEDTRONIC INC 4.5 DUE 03-15-2042 REG	435,000
635,095	635,095	NEWMONT MNG CORP 6.25% DUE 10-01-2039	795,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,230,246	\$ 1,230,246	NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,540,000
764,633	764,633	MEDTRONIC INC 6.5% DUE 03-15-2039	600,000
2,085,522	2,085,522	ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000
664,385	664,385	CELGENE CORP 5.7% DUE 10-15-2040	625,000
785,976	785,976	PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	730,000
1,911,105	1,911,105	PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	1,775,000
795,290	795,290	CENTERPOINT ENERGY 5.85 DUE 01-15-2041	720,000
436,573	436,573	BURL NORTHN SANTA 5.75% DUE 05-01-2040	390,000
2,283,613	2,283,613	BURL NORTHN SANTA 5.75% DUE 05-01-2040	2,040,000
1,035,613	1,035,613	SAN DIEGO GAS & 3.95% DUE 11-15-2041	1,075,000
1,926,722	1,926,722	SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000
1,767,337	1,767,337	UNITED STATES TREAS BD STRIPPED PRIN PMT00074 05-15-2038 (UNDDATE) REG	3,344,000
1,484,462	1,484,462	ENTERPRISE PRODS 6.125% DUE 10-15-2039	1,625,000
2,357,656	2,357,656	REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000
1,053,806	1,053,806	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	1,000,000
800,893	800,893	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	760,000
1,123,787	1,123,787	UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	2,300,000
576,261	576,261	MCDONALDS CORP 4.875% DUE 07-15-2040	575,000
1,721,159	1,721,159	SEMPRA ENERGY 6% DUE 10-15-2039	1,535,000
31,188	31,188	HESS CORP 5.6% DUE 02-15-2041	37,000
317,873	317,873	PA ELEC CO 6.15% DUE 10-01-2038	300,000
724,077	724,077	BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,080,000
1,162,546	1,162,546	BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,734,000
1,754,000	1,754,000	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO	1,600,000
13,534,922	13,534,922	NEW YORK LIFE INS 6.75% DUE 11-15-2039	10,550,000
330,559	330,559	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	240,000
3,531,088	3,531,088	AT&T INC 5.35% DUE 09-01-2040	3,575,000
2,842,650	2,842,650	AT&T INC 5.35% DUE 09-01-2040	2,878,000
4,543,498	4,543,498	AT&T INC 5.35% DUE 09-01-2040	4,600,000
1,098,915	1,098,915	FLORIDA PWR CORP 5.65% DUE 04-01-2040	930,000
309,843	309,843	BURL NORTHN SANTA 5.4% DUE 06-01-2041	285,000
371,852	371,852	DOMINION RESOURCES INC 4.9% 08-01-2041	380,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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Cost	Current Value	Description	Share/Par Value
\$ 2,025,680	\$ 2,025,680	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,395,000
1,452,100	1,452,100	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,000,000
411,075	411,075	METLIFE INC 5.875% DUE 02-06-2041	350,000
1,035,000	1,035,000	PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038	750,000
945,300	945,300	PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038	685,000
1,290,553	1,290,553	LOUISVILLE GAS & ELEC 5.125 11-15-2040	1,155,000
1,407,405	1,407,405	NORFOLK SOUTHN 6% DUE 05-23-2111	1,345,000
596,841	596,841	AGRIUM INC 6.125% DUE 01-15-2041	560,000
1,125,105	1,125,105	TEACHERS INS & 6.85% DUE 12-16-2039	910,000
1,545,474	1,545,474	TEACHERS INS & 6.85% DUE 12-16-2039	1,250,000
822,912	822,912	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000
259,395	259,395	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.427% 03-15-2039 BEO TAXABLE	220,000
865,352	865,352	STATOIL ASA 5.1 DUE 08-17-2040	820,000
770,763	770,763	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000
1,199,986	1,199,986	PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5.25% DUE 01-15-2022/12-15-2009 BEO	1,100,000
1,010,187	1,010,187	ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	985,000
777,342	777,342	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE	635,000
2,794,520	2,794,520	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	2,000,000
2,057,548	2,057,548	UNION PAC CORP 4.75% DUE 09-15-2041	1,925,000
978,387	978,387	ONCOR ELEC 7.5% DUE 09-01-2038	740,000
1,956,361	1,956,361	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	1,570,000
255,448	255,448	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	205,000
1,141,566	1,141,566	PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO	925,000
1,554,690	1,554,690	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	1,300,000
308,513	308,513	BECTON DICKINSON & 5% DUE 11-12-2040	305,000
1,427,410	1,427,410	ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,605,000
984,000	984,000	ENTERPRISE PRODS FLTG RT 7% DUE 06-01-2067	1,200,000
682,595	682,595	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE	500,000
470,553	470,553	ENTERPRISE PRODS 7.55% DUE 04-15-2038	440,000
1,951,724	1,951,724	ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000
484,686	484,686	BAKER HUGHES INC 5.125% DUE 09-15-2040	490,000
1,466,006	1,466,006	APACHE CORP 5.1% DUE 09-01-2040	1,715,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 324,403	\$ 324,403	NORTHWESTN MUT 6.063% DUE 03-30-2040	270,000
3,604,479	3,604,479	NORTHWESTN MUT 6.063% DUE 03-30-2040	3,000,000
1,016,164	1,016,164	DIRECTV HLDGS/FING 6 DUE 08-15-2040	993,000
2,153,818	2,153,818	MA ELEC CO 5.9% DUE 11-15-2039	1,850,000
361,353	361,353	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	520,000
21,057	21,057	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	15,000
196,535	196,535	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	140,000
215,523	215,523	ENERGY TRANSFER 6.5% DUE 02-01-2042	265,000
1,280,940	1,280,940	ENERGY TRANSFER 6.5% DUE 02-01-2042	1,575,000
719,538	719,538	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	900,000
406,474	406,474	DISCOVER BK NEW 7% DUE 04-15-2020	357,000
683,002	683,002	TIME WARNER INC 6.25% DUE 03-29-2041	615,000
1,571,280	1,571,280	CROWN CASTLE S 2010-2 SR SECD REV NT CL C-2017 5.495 DUE 1-15-2017	1,550,000
954,757	954,757	OGLETHORPE PWR 5.375% DUE 11-01-2040	890,000
1,750,599	1,750,599	BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000
4,028,969	4,028,969	TRAVELERS COS INC 5.35% DUE 11-01-2040	3,500,000
546,789	546,789	TRAVELERS COS INC 5.35% DUE 11-01-2040	475,000
1,102,839	1,102,839	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,075,000
1,543,277	1,543,277	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040	1,415,000
7,795,447	7,795,447	PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000
266,112	266,112	RIO TINTO FIN USA 5.2 DUE 11-02-2040	290,000
1,018,546	1,018,546	LOWES COS INC 5.8% DUE 04-15-2040	850,000
7,553,827	7,553,827	PAC LIFE INS CO - 9.25% DUE 06-15-2039	5,200,000
552,577	552,577	XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000
345,578	345,578	MATTEL INC 5.45 DUE 11-01-2041	350,000
962,580	962,580	AMERN INTL GROUP 8.175% DUE 05-15-2068	732,000
1,161,283	1,161,283	PPL ELEC UTILS 5.2% DUE 07-15-2041	1,025,000
1,076,311	1,076,311	PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000
1,530,241	1,530,241	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	1,215,000
1,184,263	1,184,263	SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000
2,319,133	2,319,133	BURL NORTHN SANTA 4.95% DUE 09-15-2041	2,275,000
893,207	893,207	TIME WARNER CABLE 6.75% DUE 06-15-2039	890,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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Cost	Current Value	Description	Share/Par Value
\$ 52,477	\$ 52,477	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	53,000
435,654	435,654	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	440,000
2,263,485	2,263,485	HALLIBURTON CO 7.45% DUE 09-15-2039	1,770,000
513,459	513,459	NEVADA PWR CO 5.375% DUE 09-15-2040	465,000
2,382,809	2,382,809	KINDER MORGAN 6.375% DUE 03-01-2041	2,855,000
702,530	702,530	PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000
1,814,079	1,814,079	WAL-MART STORES 5.625% DUE 04-15-2041	1,525,000
10,920,161	10,920,161	WAL-MART STORES 5.625% DUE 04-15-2041	9,180,000
200,304	200,304	NOBLE HLDG INTL 6.05% DUE 03-01-2041	335,000
988,405	988,405	SAN DIEGO GAS & 4.5% DUE 08-15-2040	945,000
527,919	527,919	ESTEE LAUDER COS 3.7% DUE 08-15-2042	590,000
421,399	421,399	SYSCO CORP 6.625% DUE 03-17-2039	350,000
1,845,780	1,845,780	SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,565,000
2,581,649	2,581,649	ANADARKO PETE CO 6.2% DUE 03-15-2040	2,806,000
938,447	938,447	ANADARKO PETE CO 6.2% DUE 03-15-2040	1,020,000
125,428	125,428	LINCOLN NATL CORP 7% DUE 06-15-2040	100,000
2,052,696	2,052,696	METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	1,550,000
758,133	758,133	TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000
2,734,016	2,734,016	TIME WARNER CABLE 5.875% DUE 11-15-2040	2,885,000
1,378,082	1,378,082	HASBRO INC 6.35% DUE 03-15-2040	1,265,000
181,468	181,468	PVTPL DCP MIDSTREAM LLC NT 144A 5.35% DUE 03-15-2020/03-11-2010 BEO	211,000
955,294	955,294	AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027	765,000
412,633	412,633	AON CORP SR NT 6.25 DUE 09-30-2040	345,000
1,297,701	1,297,701	AON CORP SR NT 6.25 DUE 09-30-2040	1,085,000
932,615	932,615	NV PWR CO 5.45 DUE 05-15-2041	830,000
873,681	873,681	PRUDENTIAL FINL 6.2% DUE 11-15-2040	740,000
2,164,258	2,164,258	JPMORGAN CHASE & 5.6% DUE 07-15-2041	1,875,000
923,417	923,417	JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000
1,139,312	1,139,312	GILEAD SCIENCES 5.65% DUE 12-01-2041	1,000,000
98,759	98,759	PVTPL DCP MIDSTREAM LLC NT 144A 4.75% DUE 09-30-2021/09-19-2011 BEO	127,000
283,602	283,602	PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041	250,000
1,134,406	1,134,406	PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041	1,000,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 1,246,769	\$ 1,246,769	SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	1,300,000
525,185	525,185	BANK AMER CORP 5.875% DUE 02-07-2042	450,000
1,108,724	1,108,724	BANK AMER CORP 5.875% DUE 02-07-2042	950,000
1,116,713	1,116,713	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	1,335,000
915,494	915,494	SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	885,000
2,828,466	2,828,466	AMERN TOWER CORP 5.05% DUE 09-01-2020	2,620,000
631,389	631,389	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	635,000
198,863	198,863	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	200,000
1,811,008	1,811,008	MARATHON PETE CORP 6.5% DUE 03-01-2041	1,810,000
2,676,490	2,676,490	MARATHON PETE CORP 6.5% DUE 03-01-2041	2,675,000
650,362	650,362	MARATHON PETE CORP 6.5% DUE 03-01-2041	650,000
2,096,188	2,096,188	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00677 6.875% DUE 04-25-2018	1,900,000
575,651	575,651	KONINKLIJKE NT 5 DUE 03-15-2042	600,000
712,610	712,610	PAC GAS & ELEC CO 4.5% DUE 12-15-2041	715,000
249,165	249,165	PAC GAS & ELEC CO 4.5% DUE 12-15-2041	250,000
603,368	603,368	UTD PARCEL SVC INC 3.625% DUE 10-01-2042	650,000
2,104,253	2,104,253	HEWLETT PACKARD CO 6% DUE 09-15-2041	2,410,000
261,940	261,940	HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000
1,045,189	1,045,189	CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000
357,813	357,813	CSX CORP 4.4 DUE 03-01-2043 REG	380,000
1,887,710	1,887,710	INTL PAPER CO 6 DUE 11-15-2041	1,800,000
1,634,485	1,634,485	SOUTHN CAL EDISON 3.9% DUE 12-01-2041	1,720,000
654,814	654,814	STATOIL ASA 4.25 DUE 11-23-2041	695,000
780,598	780,598	LOWES COS INC 5.125% DUE 11-15-2041	705,000
1,107,231	1,107,231	LOWES COS INC 5.125% DUE 11-15-2041	1,000,000
204,857	204,857	EXELON GENERATION 5.6 DUE 06-15-2042	220,000
767,620	767,620	AOL TIME WARNER 7.7% DUE 05-01-2032	615,000
1,472,831	1,472,831	AOL TIME WARNER 7.7% DUE 05-01-2032	1,180,000
528,260	528,260	MERCK & CO INC 3.6 DUE 09-15-2042	580,000
1,550,849	1,550,849	WESTAR ENERGY INC 4.125 DUE 03-01-2042	1,580,000
603,653	603,653	WESTAR ENERGY INC 4.125 DUE 03-01-2042	615,000
1,240,211	1,240,211	AMERN TOWER CORP 4.7% DUE 03-15-2022	1,180,000

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Cost	Current Value	Description	Share/Par Value
\$ 1,452,189	\$ 1,452,189	UNION ELEC CO 3.9 DUE 09-15-2042	1,525,000
5,091,399	5,091,399	AMGEN INC 5.15% DUE 11-15-2041	5,015,000
1,791,888	1,791,888	AMGEN INC 5.15% DUE 11-15-2041	1,765,000
1,852,298	1,852,298	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,825,000
1,522,437	1,522,437	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,500,000
4,279,019	4,279,019	BURL NORTHN 4.4 DUE 03-15-2042	4,500,000
1,334,611	1,334,611	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	1,445,000
2,001,940	2,001,940	DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000
1,270,858	1,270,858	DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000
6,043,301	6,043,301	DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000
2,506,829	2,506,829	DUKE ENERGY 4.25% DUE 12-15-2041	2,515,000
1,626,824	1,626,824	LOWES COS INC 4.65 DUE 04-15-2042	1,538,000
8,567,799	8,567,799	LOWES COS INC 4.65 DUE 04-15-2042	8,100,000
1,242,860	1,242,860	LOWES COS INC 4.65 DUE 04-15-2042	1,175,000
1,001,269	1,001,269	SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,200,000
427,689	427,689	PVTPL MASS MUT LIFE INS CO 5.375 12-1-41	395,000
687,905	687,905	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000
2,751,619	2,751,619	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	2,800,000
4,633,262	4,633,262	PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000
8,232,123	8,232,123	ORACLE CORP 5.375 DUE 07-15-2040	7,400,000
3,059,235	3,059,235	ORACLE CORP 5.375 DUE 07-15-2040	2,750,000
702,791	702,791	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000
3,935,628	3,935,628	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000
298,779	298,779	KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041	275,000
1,121,858	1,121,858	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,570,000
285,824	285,824	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	400,000
1,164,293	1,164,293	CAMPBELL SOUP CO 3.8% DUE 08-02-2042	1,365,000
2,252,856	2,252,856	CORNING INC 4.75% DUE 03-15-2042	2,400,000
330,947	330,947	MACYS RETAIL HLDGS 5.125% DUE 01-15-2042	385,000
1,809,531	1,809,531	JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,663,548
945,400	945,400	FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022	1,630,000
245,703	245,703	PVTPL RBS CTZNS FINL GROUP INC SUB NT 4.15% DUE 09-28-2022 BEO	245,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,198,430	\$ 1,198,430	SYMANTEC CORP 2.75% DUE 06-15-2017	1,200,000
956,590	956,590	UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000
3,563,156	3,563,156	PAC GAS & ELEC CO 3.75 DUE 08-15-2042	4,000,000
2,515,498	2,515,498	HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000
1,894,453	1,894,453	PHILLIPS 66 5.875 DUE 05-01-2042	1,890,000
508,280	508,280	CONS EDISON CO N Y 4.2% DUE 03-15-2042	530,000
1,150,822	1,150,822	CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000
659,410	659,410	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000
347,071	347,071	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	325,000
587,351	587,351	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000
1,035,624	1,035,624	ANHEUSER-BUSCH 4% DUE 01-17-2043	1,150,000
3,069,951	3,069,951	ANHEUSER-BUSCH 4% DUE 01-17-2043	3,409,000
450,272	450,272	ANHEUSER-BUSCH 4% DUE 01-17-2043	500,000
1,123,305	1,123,305	GENERAL ELEC CO 4.125% DUE 10-09-2042	1,150,000
2,412,664	2,412,664	GENERAL ELEC CO 4.125% DUE 10-09-2042	2,470,000
2,279,821	2,279,821	GENERAL ELEC CO 4.125% DUE 10-09-2042	2,334,000
14,551,680	14,551,680	COMCAST CORP NEW 4.65% DUE 07-15-2042	14,300,000
1,592,544	1,592,544	COMCAST CORP NEW 4.65% DUE 07-15-2042	1,565,000
4,319,760	4,319,760	AMERN INTL GROUP 4.875% DUE 06-01-2022	4,000,000
820,666	820,666	PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	900,000
2,565,653	2,565,653	DISCOVERY 4.875% DUE 04-01-2043	3,117,000
901,312	901,312	DISCOVERY 4.875% DUE 04-01-2043	1,095,000
405,799	405,799	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	550,000
1,006,209	1,006,209	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	1,027,000
2,449,390	2,449,390	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,500,000
700,526	700,526	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	715,000
393,779	393,779	MURPHY OIL CORP 5.125 12-01-2042	640,000
1,647,321	1,647,321	HARTFORD FINL SVCS GRP 5.125 15 APR 2022	1,500,000
1,182,256	1,182,256	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	916,000
835,690	835,690	APACHE CORP 4.75% DUE 04-15-2043	1,000,000
624,287	624,287	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	458,000
440,272	440,272	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	323,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 905,375	\$ 905,375	PEPSICO INC 3.6% DUE 08-13-2042	1,000,000
841,478	841,478	BURL NORTHN SANTA 4.45% DUE 03-15-2043	885,000
3,494,275	3,494,275	BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,675,000
1,901,646	1,901,646	BURL NORTHN SANTA 4.45% DUE 03-15-2043	2,000,000
2,003,473	2,003,473	ONCOR ELEC 5.3 DUE 06-01-2042	1,925,000
941,892	941,892	ONCOR ELEC 5.3 DUE 06-01-2042	905,000
2,188,017	2,188,017	ALTRIA GROUP INC 4.5% DUE 05-02-2043	2,305,000
571,030	571,030	TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	555,000
1,056,344	1,056,344	SOUTHN COPPER 6.75% DUE 04-16-2040	1,235,000
1,099,111	1,099,111	SOUTHN COPPER 6.75% DUE 04-16-2040	1,285,000
3,957,249	3,957,249	PAC GAS & ELEC CO 4.45 DUE 04-15-2042	3,941,000
1,445,937	1,445,937	PAC GAS & ELEC CO 4.45 DUE 04-15-2042	1,440,000
180,319	180,319	METLIFE INC 4.125% DUE 08-13-2042	190,000
6,643,315	6,643,315	METLIFE INC 4.125% DUE 08-13-2042	7,000,000
221,524	221,524	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	220,000
1,585,913	1,585,913	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000
1,150,645	1,150,645	AUTOZONE INC 3.7 DUE 04-15-2022	1,131,000
334,235	334,235	EL PASO PIPELN 4.7% DUE 11-01-2042	475,000
636,528	636,528	PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000
1,662,357	1,662,357	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042	1,783,000
1,347,394	1,347,394	AETNA INC 4.125% DUE 11-15-2042	1,440,000
1,200,800	1,200,800	M D C HLDGS INC 6% DUE 01-15-2043	1,520,000
206,480	206,480	US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	186,860
1,214,474	1,214,474	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000
272,624	272,624	TIME WARNER INC 4.9% DUE 06-15-2042	290,000
304,516	304,516	MCDONALD'S CORP 3.625 DUE 05-01-2043	370,000
617,937	617,937	HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000
656,952	656,952	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	695,000
590,784	590,784	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000
87,705	87,705	US TREAS BD STRIPPED PRIN 08-15-2042 REG	200,000
1,058,675	1,058,675	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	933,000
1,376,391	1,376,391	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,923,317	\$ 1,923,317	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,695,000
370,401	370,401	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	500,000
3,208,717	3,208,717	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	2,900,000
1,089,857	1,089,857	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	985,000
950,844	950,844	NISOURCE FIN CORP 5.25% DUE 02-15-2043	895,000
345,279	345,279	NISOURCE FIN CORP 5.25% DUE 02-15-2043	325,000
1,621,239	1,621,239	AMGEN INC 5.375 DUE 05-15-2043	1,526,000
1,062,411	1,062,411	AMGEN INC 5.375 DUE 05-15-2043	1,000,000
3,464,943	3,464,943	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	3,240,000
2,422,252	2,422,252	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	2,265,000
1,609,774	1,609,774	FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000
1,461,559	1,461,559	DOMTAR CORP 6.25% DUE 09-01-2042	1,560,000
936,897	936,897	DOMTAR CORP 6.25% DUE 09-01-2042	1,000,000
1,125,562	1,125,562	ANHEUSER BUSCH 3.75% DUE 07-15-2042	1,310,000
772,872	772,872	SBC COMMUNICATIONS 6.15% DUE 09-15-2034	725,000
1,119,332	1,119,332	SBC COMMUNICATIONS 6.15% DUE 09-15-2034	1,050,000
1,951,579	1,951,579	CHUBB CORP 6.5% DUE 05-15-2038	1,509,000
772,225	772,225	CONSUMERS ENERGY 2.85 DUE 05-15-2022	780,000
2,504,395	2,504,395	DUKE ENERGY 6% DUE 01-15-2038	2,030,000
8,179,378	8,179,378	DUKE ENERGY 6% DUE 01-15-2038	6,630,000
1,748,607	1,748,607	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000
1,468,830	1,468,830	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,260,000
1,591,172	1,591,172	WELLPOINT INC 4.625 DUE 05-15-2042	1,685,000
1,109,571	1,109,571	WELLPOINT INC 4.625 DUE 05-15-2042	1,175,000
595,383	595,383	WI ELEC PWR CO 3.65% DUE 12-15-2042	650,000
989,682	989,682	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	775,000
708,740	708,740	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	555,000
2,554,018	2,554,018	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,000,000
1,041,477	1,041,477	WALGREEN CO 4.4% DUE 09-15-2042	1,220,000
1,376,711	1,376,711	CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,420,000
775,612	775,612	CAROLINA PWR & LT 4.1 DUE 05-15-2042	800,000
1,350,891	1,350,891	FORD MTR CO DEL 6.625% DUE 10-01-2028	1,170,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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Cost	Current Value	Description	Share/Par Value
\$ 5,773,108	\$ 5,773,108	UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	5,233,000
5,273,927	5,273,927	WAL-MART STORES 5.25% DUE 09-01-2035	4,630,000
6,201,135	6,201,135	WAL-MART STORES 5.25% DUE 09-01-2035	5,444,000
1,279,711	1,279,711	ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	1,335,000
383,477	383,477	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	410,000
1,870,783	1,870,783	REYNOLDS AMERN INC 4.75% DUE 11-01-2042	1,960,000
1,224,591	1,224,591	AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000
446,968	446,968	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	625,000
1,233,632	1,233,632	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,725,000
1,182,533	1,182,533	PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	1,225,000
2,495,371	2,495,371	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	2,550,000
408,067	408,067	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	417,000
7,879,080	7,879,080	FL PWR & LT CO 4.05% DUE 06-01-2042	8,000,000
3,294,440	3,294,440	FL PWR & LT CO 4.05% DUE 06-01-2042	3,345,000
5,500,530	5,500,530	AMER MOVIL SAB DE CV 6.125% 03-30-2040	5,000,000
808,578	808,578	AMER MOVIL SAB DE CV 6.125% 03-30-2040	735,000
530,211	530,211	ENTERPRISE PRODS 4.45 DUE 02-15-2043	695,000
497,684	497,684	FEDEX CORP 3.875% DUE 08-01-2042	575,000
769,216	769,216	SOUTHN CAL GAS 3.75 DUE 09-15-2042	825,000
1,118,860	1,118,860	SOUTHN CAL GAS 3.75 DUE 09-15-2042	1,200,000
1,083,500	1,083,500	SLM CORP TRANCHE # TR 00109 4.625 09-25-2017	1,100,000
1,023,866	1,023,866	COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	1,110,000
1,508,658	1,508,658	JPMORGAN CHASE & 3.25% DUE 09-23-2022	1,500,000
2,715,584	2,715,584	JPMORGAN CHASE & 3.25% DUE 09-23-2022	2,700,000
2,577,794	2,577,794	JPMORGAN CHASE & 3.25% DUE 09-23-2022	2,563,000
2,201,485	2,201,485	ADT CORP 4.875% DUE 07-15-2042	3,079,000
1,767,360	1,767,360	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	1,500,000
2,356,480	2,356,480	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	2,000,000
1,142,592	1,142,592	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	1,200,000
12,908	12,908	CITIGROUP INC 8.125% DUE 07-15-2039	9,000
1,649,419	1,649,419	CITIGROUP INC 8.125% DUE 07-15-2039	1,150,000
3,729,120	3,729,120	CITIGROUP INC 8.125% DUE 07-15-2039	2,600,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,825,208	\$ 1,825,208	DIGITAL RLTY TR LP 3.625 DUE 10-01-2022	1,900,000
809,300	809,300	DUKE ENERGY 4 DUE 09-30-2042	840,000
346,843	346,843	DUKE ENERGY 4 DUE 09-30-2042	360,000
543,165	543,165	UNITEDHEALTH GROUP 2.875% DUE 03-15-2023	549,000
1,029,443	1,029,443	ENERGY TRANSFER 5.15% DUE 02-01-2043	1,440,000
3,794,705	3,794,705	DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000
1,929,029	1,929,029	VERIZON 3.85% DUE 11-01-2042	2,360,000
2,452,155	2,452,155	VERIZON 3.85% DUE 11-01-2042	3,000,000
905,047	905,047	FEDEX CORP 4.1% DUE 04-15-2043	1,025,000
1,112,546	1,112,546	FEDEX CORP 4.1% DUE 04-15-2043	1,260,000
472,862	472,862	DELMARVA POWER & LIGHT COMPANY 4 DUE 06-01-2042	500,000
252,616	252,616	FLORIDA PWR CORP 3.85% DUE 11-15-2042	270,000
2,261,125	2,261,125	AMERN INTL GROUP 6.4% DUE 12-15-2020	1,960,000
1,088,844	1,088,844	NORFOLK SOUTHN 3.95 DUE 10-01-2042	1,265,000
1,122,468	1,122,468	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,200,000
1,562,101	1,562,101	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,670,000
3,318,190	3,318,190	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,295,000
3,574,985	3,574,985	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,550,000
7,076,282	7,076,282	JPMORGAN CHASE & 3.375% DUE 05-01-2023	7,200,000
575,279	575,279	RPM INTL INC 3.45% DUE 11-15-2022	600,000
1,982,225	1,982,225	LIBERTY PPTY LTD PARTNERSHIP 3.375 DUE 06-15-2023	2,090,000
3,417,833	3,417,833	ALTRIA GROUP INC 4.25% DUE 08-09-2042	3,725,000
1,665,333	1,665,333	ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,815,000
684,095	684,095	NORTHN STS PWR CO 3.4 DUE 08-15-2042	775,000
1,492,624	1,492,624	PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	1,465,000
626,596	626,596	PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000
1,306,869	1,306,869	EXPRESS SCRIPTS 6.125% DUE 11-15-2041	1,150,000
602,660	602,660	PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000
3,623,710	3,623,710	UNION PAC CORP 4.3% DUE 06-15-2042	3,625,000
1,487,496	1,487,496	FORD MTR CR CO LLC 4.25% DUE 09-20-2022	1,454,000
2,770,896	2,770,896	CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000
300,180	300,180	CONS EDISON CO N Y 3.95% DUE 03-01-2043	325,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 2,444,455	\$ 2,444,455	PFIZER INC NT 7.2 DUE 03-15-2039	1,775,000
495,000	495,000	HCA INC SR SECD NT 4.75 05-01-2023	500,000
747,415	747,415	CSX CORP 4.1 DUE 03-15-2044	825,000
1,582,121	1,582,121	TIME WARNER CABLE 4.5% DUE 09-15-2042	2,016,000
392,391	392,391	TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000
442,067	442,067	RIO TINTO FIN USA 4.125 DUE 08-21-2042	565,000
1,271,677	1,271,677	BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,345,000
977,210	977,210	DIAGEO CAP PLC 3.875% DUE 04-29-2043	1,050,000
1,438,363	1,438,363	MEDTRONIC INC 4 DUE 04-01-2043	1,550,000
2,134,345	2,134,345	MEDTRONIC INC 4 DUE 04-01-2043	2,300,000
1,042,064	1,042,064	ACE INA HLDGS INC 4.15% DUE 03-13-2043	1,065,000
107,501	107,501	SOUTHN COPPER CORP 7.5% DUE 07-27-2035	115,000
290,642	290,642	UNION PAC CORP 4.25% DUE 04-15-2043	290,000
1,480,908	1,480,908	WAL-MART STORES 4% DUE 04-11-2043	1,525,000
2,913,261	2,913,261	WAL-MART STORES 4% DUE 04-11-2043	3,000,000
828,627	828,627	ENTERGY MISS INC 3.1% DUE 07-01-2023	845,000
573,244	573,244	HUMANA INC 4.625 DUE 12-01-2042	610,000
39,000	39,000	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	40,000
1,561,646	1,561,646	INTERPUBLIC GROUP 3.75% DUE 02-15-2023	1,623,000
1,044,149	1,044,149	CITIGROUP INC 5.875 DUE 01-30-2042	910,000
2,294,832	2,294,832	CITIGROUP INC 5.875 DUE 01-30-2042	2,000,000
1,032,674	1,032,674	CITIGROUP INC 5.875 DUE 01-30-2042	900,000
3,613,493	3,613,493	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023	3,605,000
695,451	695,451	TRAVELERS COS INC 6.25% DUE 06-15-2037	550,000
319,697	319,697	NATIONAL RURAL UTILS COOP FIN CORP 4.023 DUE 11-01-2032 REG	325,000
774,906	774,906	MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52	830,000
1,926,988	1,926,988	SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,630,000
698,755	698,755	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	765,000
1,429,479	1,429,479	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	1,565,000
465,702	465,702	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	500,000
931,403	931,403	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000
2,592,432	2,592,432	VERIZON COMMUNICATIONS 6 DUE 04-01-2041	2,400,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 2,057,743	\$ 2,057,743	VERIZON COMMUNICATIONS 6 DUE 04-01-2041	1,905,000
912,816	912,816	GOLDCORP INC NEW 3.7% DUE 03-15-2023	1,000,000
761,739	761,739	NATIONAL OILWELL VARCO I 3.95 12/1/42	1,000,000
1,226,038	1,226,038	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,285,000
1,664,645	1,664,645	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,400,000
1,813,059	1,813,059	GOLDMAN SACHS 6.25% DUE 02-01-2041	1,520,000
5,468,997	5,468,997	GOLDMAN SACHS 6.25% DUE 02-01-2041	4,585,000
1,192,802	1,192,802	GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000
273,926	273,926	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	290,000
2,191,407	2,191,407	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	2,320,000
2,025,515	2,025,515	ORANGE 5.375% DUE 01-13-2042	1,960,000
2,088,078	2,088,078	COMCAST CORP NEW 4.25% DUE 01-15-2033	2,125,000
529,702	529,702	MACYS RETAIL HLDGS 4.3 DUE 02-15-2043	690,000
1,211,342	1,211,342	PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,840,000
210,668	210,668	PLAINS ALL AMERN 4.3% DUE 01-31-2043	320,000
1,067,455	1,067,455	SHERWIN WILLIAMS CO 4 DUE 12-15-2042	1,130,000
4,110,445	4,110,445	BANK AMER CORP 5.7% DUE 01-24-2022	3,645,000
1,336,651	1,336,651	FORD MTR CO DEL NT 4.75 01-15-2043	1,418,000
919,065	919,065	FORD MTR CO DEL NT 4.75 01-15-2043	975,000
1,215,716	1,215,716	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	1,225,000
151,968	151,968	WILLIAMS COS INC 3.7% DUE 01-15-2023	220,000
546,886	546,886	CATERPILLAR INC 3.803% DUE 08-15-2042	611,000
618,510	618,510	PRESIDENT & 3.619% DUE 10-01-2037	635,000
1,140,590	1,140,590	PRESIDENT & 3.619% DUE 10-01-2037	1,171,000
1,479,637	1,479,637	POTOMAC ELEC PWR 4.15% DUE 03-15-2043	1,525,000
2,172,204	2,172,204	AMERN EXPRESS CO 4.05% DUE 12-03-2042	2,275,000
705,986	705,986	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	1,055,000
598,211	598,211	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	610,000
843,695	843,695	MORGAN STANLEY 4.875% DUE 11-01-2022	795,000
1,321,302	1,321,302	NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,300,000
842,245	842,245	DISCOVER FINL SVCS 3.85% DUE 11-21-2022	850,000
714,422	714,422	DISCOVER FINL SVCS 3.85% DUE 11-21-2022	721,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 6,020,715	\$ 6,020,715	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	6,200,000
2,453,364	2,453,364	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	2,070,000
572,633	572,633	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	575,000
1,991,768	1,991,768	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	2,000,000
1,141,978	1,141,978	AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000
1,573,591	1,573,591	AGL CAP CORP 4.4% DUE 06-01-2043	1,750,000
1,916,651	1,916,651	MORGAN STANLEY 6.375% DUE 07-24-2042	1,550,000
3,357,231	3,357,231	MORGAN STANLEY 6.375% DUE 07-24-2042	2,715,000
9,892,392	9,892,392	MORGAN STANLEY 6.375% DUE 07-24-2042	8,000,000
4,845,240	4,845,240	GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000
1,897,183	1,897,183	GOLDMAN SACHS 6.75% DUE 10-01-2037	1,623,000
1,876,142	1,876,142	GOLDMAN SACHS 6.75% DUE 10-01-2037	1,605,000
803,358	803,358	EASTMAN CHEM CO 4.8% DUE 09-01-2042	875,000
459,062	459,062	EASTMAN CHEM CO 4.8% DUE 09-01-2042	500,000
376,774	376,774	NOVANT HEALTH INC 4.371% DUE 11-01-2043	395,000
1,040,971	1,040,971	ST JUDE MED INC 4.75% DUE 04-15-2043	1,065,000
1,534,578	1,534,578	ST JUDE MED INC 4.75% DUE 04-15-2043	1,570,000
2,016,219	2,016,219	TARGET CORP 4% DUE 07-01-2042	2,065,000
4,393,697	4,393,697	TARGET CORP 4% DUE 07-01-2042	4,500,000
3,532,707	3,532,707	HSBC HLDGS PLC 6.5% DUE 05-02-2036	2,960,000
2,545,553	2,545,553	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,250,000
2,404,134	2,404,134	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000
159,066	159,066	ALTRIA GROUP INC 10.2% DUE 02-06-2039	97,000
1,032,278	1,032,278	ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,275,000
757,004	757,004	ENTERPRISE PRODS 4.85% DUE 03-15-2044	935,000
1,211,275	1,211,275	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000
2,018,792	2,018,792	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	2,000,000
1,572,737	1,572,737	HOME DEPOT INC 4.2% DUE 04-01-2043	1,570,000
2,529,401	2,529,401	HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000
1,414,281	1,414,281	MORGAN STANLEY 4.1% DUE 05-22-2023	1,400,000
3,044,160	3,044,160	THOMSON REUTERS 4.5 DUE 05-23-2043	3,500,000
1,879,103	1,879,103	CF INDS INC 4.95% DUE 06-01-2043	2,210,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,020,328	\$ 1,020,328	CF INDS INC 4.95% DUE 06-01-2043	1,200,000
348,134	348,134	AON PLC 4.25% DUE 12-12-2042	390,000
561,164	561,164	AON PLC 4.45% DUE 05-24-2043	600,000
2,104,364	2,104,364	AON PLC 4.45% DUE 05-24-2043	2,250,000
859,373	859,373	AT&T INC 6.5% DUE 09-01-2037	769,000
3,316,074	3,316,074	AT&T INC 5.55% DUE 08-15-2041	3,300,000
703,410	703,410	AT&T INC 5.55% DUE 08-15-2041	700,000
824,313	824,313	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,000,000
3,297,252	3,297,252	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000
1,096,336	1,096,336	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,330,000
2,207,709	2,207,709	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	2,145,000
1,341,860	1,341,860	LOCKHEED MARTIN 4.07% DUE 12-15-2042	1,450,000
751,882	751,882	ALLSTATE CORP 4.5% DUE 06-15-2043	740,000
2,499,472	2,499,472	S CAROLINA ELEC & 4.6% DUE 06-15-2043	2,490,000
83,736	83,736	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	77,000
277,309	277,309	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	255,000
1,320,925	1,320,925	PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,300,000
1,980,371	1,980,371	PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,949,000
313,375	313,375	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	280,000
2,210,416	2,210,416	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	1,975,000
1,322,630	1,322,630	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	1,170,000
674,005	674,005	ASCENSION HLTH 4.847% DUE 11-15-2053	625,000
11,627,622	11,627,622	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	8,570,000
2,411,824	2,411,824	PAC GAS & ELEC CO 5.4% DUE 01-15-2040	2,135,000
141,678	141,678	TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000
2,732,362	2,732,362	TIME WARNER CABLE 6.55% DUE 05-01-2037	2,700,000
237,344	237,344	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	255,000
92,145	92,145	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000
307,970	307,970	AT&T INC 4.35% DUE 06-15-2045	360,000
857,182	857,182	AT&T INC 4.35% DUE 06-15-2045	1,002,000
256,349	256,349	AT&T INC 4.3 DUE 12-15-2042	300,000
1,563,728	1,563,728	AT&T INC 4.3 DUE 12-15-2042	1,830,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 3,154,784	\$ 3,154,784	DEERE & CO 3.9% DUE 06-09-2042	3,300,000
64,199	64,199	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	60,000
1,069,978	1,069,978	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	1,000,000
324,163	324,163	DUKE ENERGY IND 4.9 DUE 07-15-2043	300,000
1,836,923	1,836,923	DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000
377,574	377,574	PPL ELEC UTILS 4.75 DUE 07-15-2043	350,000
2,157,568	2,157,568	PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000
760,504	760,504	BOEING CO 6.875% DUE 03-15-2039	555,000
1,789,110	1,789,110	SOUTHERN PWR CO 5.25% DUE 07-15-2043	1,875,000
1,870,281	1,870,281	WYETH 6.5% DUE 02-01-2034	1,500,000
1,031,329	1,031,329	PNC BK N A 3.8 07-25-2023	1,000,000
1,273,220	1,273,220	JP MORGAN CHASE BK 6 DUE 12-31-2049	1,275,000
2,526,465	2,526,465	VIACOM INC NEW 4.375% DUE 03-15-2043	3,449,000
453,760	453,760	NUCOR CORP 5.2% DUE 08-01-2043	500,000
542,432	542,432	NYU HOSPS CTR 5.75% DUE 07-01-2043	475,000
1,218,000	1,218,000	CIT GROUP INC 5% DUE 08-01-2023	1,200,000
509,657	509,657	TRAVELERS COS INC 4.6% DUE 08-01-2043	485,000
1,389,405	1,389,405	HALLIBURTON CO 4.75% DUE 08-01-2043	1,480,000
938,787	938,787	HALLIBURTON CO 4.75% DUE 08-01-2043	1,000,000
574,996	574,996	BARRICK N AMER FIN 5.75% DUE 05-01-2043	795,000
456,793	456,793	WELLPOINT INC 5.1% DUE 01-15-2044	455,000
1,556,107	1,556,107	WELLPOINT INC 5.1% DUE 01-15-2044	1,550,000
1,088,020	1,088,020	ABBVIE INC 4.4% DUE 11-06-2042	1,165,000
3,497,542	3,497,542	ABBVIE INC 4.4% DUE 11-06-2042	3,745,000
919,407	919,407	DISCOVER BK NEW 4.2% DUE 08-08-2023	900,000
1,262,652	1,262,652	DISCOVER BK NEW 4.2% DUE 08-08-2023	1,236,000
801,840	801,840	ALLSTATE CORP 5.75% DUE 08-15-2053	780,000
2,271,880	2,271,880	ALLSTATE CORP 5.75% DUE 08-15-2053	2,210,000
2,663,349	2,663,349	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	2,740,000
764,537	764,537	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	609,000
677,915	677,915	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	540,000
1,103,218	1,103,218	COMWLTH EDISON CO 4.6% DUE 08-15-2043	1,065,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 524,469	\$ 524,469	CENOVUS ENERGY INC 5.2% DUE 09-15-2043	670,000
349,796	349,796	NORFOLK SOUTHN 4.8 DUE 08-15-2043	360,000
986,124	986,124	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	935,000
1,160,146	1,160,146	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000
1,042,101	1,042,101	PRUDENTIAL FINL 5.1% DUE 08-15-2043	1,000,000
1,762,884	1,762,884	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	1,620,000
979,380	979,380	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000
840,463	840,463	AMERN TOWER CORP 5% DUE 02-15-2024	794,000
1,499,655	1,499,655	QVC INC 4.375% DUE 03-15-2023	1,580,000
607,923	607,923	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	575,000
791,376	791,376	WESTAR ENERGY INC 4.625% DUE 09-01-2043	750,000
856,795	856,795	QVC INC 5.95% DUE 03-15-2043	1,010,000
1,179,305	1,179,305	CONS EDISON CO N Y 4.5% DUE 12-01-2045	1,165,000
754,384	754,384	REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000
1,596,833	1,596,833	REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000
491,698	491,698	LOCKHEED MARTIN 4.7% DUE 05-15-2046	480,000
1,003,222	1,003,222	DUKE ENERGY CORP 4.8% DUE 12-15-2045	993,000
172,107	172,107	LOCKHEED MARTIN 4.5% DUE 05-15-2036	170,000
1,055,729	1,055,729	CITIGROUP INC 6.675% DUE 09-13-2043	861,000
1,444,721	1,444,721	NOVARTIS CAP CORP 4% DUE 11-20-2045	1,475,000
991,394	991,394	TIME WARNER INC 3.875% DUE 01-15-2026	1,000,000
506,591	506,591	HOME DEPOT INC 4.875 DUE 02-15-2044	460,000
3,634,237	3,634,237	HOME DEPOT INC 4.875 DUE 02-15-2044	3,300,000
525,037	525,037	METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015	489,000
893,814	893,814	ENABLE MIDSTREAM 5% DUE 05-15-2044	1,515,000
1,717,403	1,717,403	CME GROUP INC 5.3 09-15-2043	1,500,000
915,948	915,948	CME GROUP INC 5.3 09-15-2043	800,000
517,738	517,738	PIONEER NAT RES CO 4.45% DUE 01-15-2026	575,000
916,570	916,570	N SHORE LONG IS 6.15% DUE 11-01-2043	760,000
3,256,482	3,256,482	CITIGROUP INC 5.5% DUE 09-13-2025	3,000,000
309,693	309,693	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000
854,396	854,396	ENERGY TRANSFER 5.95 DUE 10-01-2043	1,065,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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Cost	Current Value	Description	Share/Par Value
\$ 1,135,184	\$ 1,135,184	ENERGY TRANSFER 5.95 DUE 10-01-2043	1,415,000
1,312,964	1,312,964	SPECTRA ENERGY 5.95% DUE 09-25-2043	1,375,000
1,432,325	1,432,325	SPECTRA ENERGY 5.95% DUE 09-25-2043	1,500,000
654,500	654,500	SLM CORP MTN 5.5 01-15-2019	700,000
1,109,786	1,109,786	CUMMINS INC 4.875% DUE 10-01-2043	1,075,000
257,477	257,477	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	226,000
118,485	118,485	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	104,000
1,387,641	1,387,641	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	1,218,000
277,807	277,807	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD 2000 BEO	234,000
1,099,326	1,099,326	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD 2000 REG	1,000,000
4,802,425	4,802,425	WAL-MART STORES INC 4.75 DUE 10-02-2043	4,465,000
2,688,928	2,688,928	WAL-MART STORES INC 4.75 DUE 10-02-2043	2,500,000
1,483,027	1,483,027	BHP BILLITON FIN 5% DUE 09-30-2043	1,650,000
1,536,955	1,536,955	BHP BILLITON FIN 5% DUE 09-30-2043	1,710,000
1,149,594	1,149,594	TRANSCANADA 5% DUE 10-16-2043	1,250,000
2,115,253	2,115,253	TRANSCANADA 5% DUE 10-16-2043	2,300,000
976,966	976,966	NISOURCE FIN CORP 5.65% DUE 02-01-2045	850,000
1,069,455	1,069,455	ACTAVIS INC 4.625% DUE 10-01-2042	1,125,000
383,909	383,909	HSBC HLDGS PLC 6.5% DUE 09-15-2037	320,000
539,873	539,873	HSBC HLDGS PLC 6.5% DUE 09-15-2037	450,000
701,047	701,047	HSBC BK USA 5.875 11-01-2034	605,000
1,189,736	1,189,736	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	1,025,000
1,102,682	1,102,682	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000
4,294,473	4,294,473	HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000
106,002	106,002	DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023	103,000
140,380	140,380	MID-AMERICA APTS L 4.3% DUE 10-15-2023	137,000
998,560	998,560	BURL NORTHN SANTA 7% DUE 12-15-2025	800,000
455,271	455,271	WELLPOINT INC 5.85% DUE 01-15-2036	420,000
3,830,106	3,830,106	AT&T INC 6.3% DUE 01-15-2038	3,500,000
1,791,400	1,791,400	FREEMPORT-MCMORAN 5.45% DUE 03-15-2043	3,445,000
1,348,603	1,348,603	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,200,000
899,069	899,069	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	800,000

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 1,133,959	\$ 1,133,959	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,075,000
1,450,413	1,450,413	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,375,000
2,412,376	2,412,376	DOW CHEMICAL CO 4.375% DUE 11-15-2042	2,770,000
808,228	808,228	CORNING INC 7.25 DUE 08-15-2036 BEO	700,000
1,126,034	1,126,034	TARGET CORP 6.5% DUE 10-15-2037	873,000
701,013	701,013	WELLS FARGO & CO 5.375% DUE 11-02-2043	655,000
1,284,299	1,284,299	WELLS FARGO & CO 5.375% DUE 11-02-2043	1,200,000
11,237,615	11,237,615	WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000
1,491,225	1,491,225	BARRICK PD 5.95% DUE 10-15-2039	2,185,000
497,548	497,548	BOEING CO 6.125% DUE 02-15-2033	395,000
716,301	716,301	ANHEUSER BUSCH COS 5.75% DUE 04-01-2036	660,000
657,085	657,085	ANHEUSER BUSCH COS 6.45% DUE 09-01-2037	555,000
1,947,573	1,947,573	ANHEUSER BUSCH 6.375% DUE 01-15-2040	1,630,000
8,363,810	8,363,810	ANHEUSER BUSCH 6.375% DUE 01-15-2040	7,000,000
3,870,840	3,870,840	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	3,280,000
1,652,188	1,652,188	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	1,400,000
880,457	880,457	CONOCO FDG CO 7.25% DUE 10-15-2031	765,000
1,540,126	1,540,126	CONOCOPHILLIPS 5.9% DUE 05-15-2038	1,575,000
1,458,676	1,458,676	DOW CHEM CO NT 9.4 DUE 05-15-2039	1,015,000
1,339,261	1,339,261	ENERGY TRANSFER 7.5% DUE 07-01-2038	1,450,000
825,036	825,036	FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000
3,031,244	3,031,244	FORD MTR CO DEL 7.4% DUE 11-01-2046	2,480,000
1,652,857	1,652,857	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	1,265,000
2,977,755	2,977,755	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	2,279,000
1,204,983	1,204,983	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,030,000
1,281,025	1,281,025	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000
742,801	742,801	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	655,000
3,573,186	3,573,186	HSBC BK USA N A 7 DUE 01-15-2039	2,835,000
1,821,253	1,821,253	HSBC BK USA N A 7 DUE 01-15-2039	1,445,000
474,274	474,274	JUNIPER NETWORKS INC 5.95 DUE 03-15-2041	505,000
652,866	652,866	KIMBERLY CLARK 6.625% DUE 08-01-2037	500,000
1,025,621	1,025,621	KINDER MORGAN 5.8% DUE 03-15-2035	1,275,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 369,301	\$ 369,301	PEPSICO INC 5.5% DUE 01-15-2040	315,000
2,396,467	2,396,467	WYETH 6% DUE 02-15-2036	2,010,000
2,800,082	2,800,082	PHILIP MORRIS INTL 6.375% DUE 05-16-2038	2,220,000
514,187	514,187	REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000
431,820	431,820	ALABAMA PWR CO 6.125% DUE 05-15-2038	355,000
2,604,911	2,604,911	AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	1,890,000
358,473	358,473	SBC COMMUNICATIONS 6.45% DUE 06-15-2034	320,000
385,201	385,201	MOLSON COORS 5 DUE 05-01-2042	400,000
2,313,357	2,313,357	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	2,230,000
570,559	570,559	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	550,000
878,531	878,531	TIME WARNER INC 6.2% DUE 03-15-2040	800,000
36,829	36,829	TIME WARNER INC 5.375% DUE 10-15-2041	36,000
1,432,238	1,432,238	TIME WARNER INC 5.375% DUE 10-15-2041	1,400,000
849,112	849,112	TIME WARNER INC 5.375% DUE 10-15-2041	830,000
445,530	445,530	CPC INTL INC NT SER E 7.25 DUE 12-15-2026 BEO	330,000
2,507,483	2,507,483	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000
1,405,945	1,405,945	UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,120,000
1,804,881	1,804,881	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000
865,791	865,791	UTD PARCEL SVC INC 6.2% DUE 01-15-2038	675,000
600,260	600,260	UTD TECHNOLOGIES 5.4% DUE 05-01-2035	540,000
172,254	172,254	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	155,000
646,993	646,993	WELLS FARGO & CO 5.375% DUE 02-07-2035	565,000
1,707,409	1,707,409	WAL-MART STORES 5.625% DUE 04-01-2040	1,435,000
770,039	770,039	WAL-MART STORES 5% DUE 10-25-2040	700,000
1,740,964	1,740,964	GLAXOSMITHKLINE 5.375% DUE 04-15-2034	1,540,000
919,292	919,292	HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000
374,057	374,057	HSBC HLDGS PLC 7.625% DUE 05-17-2032	295,000
951,464	951,464	MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000
518,394	518,394	PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO	498,000
506,097	506,097	OK GAS & ELEC CO 3.9% DUE 05-01-2043	550,000
540,695	540,695	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	700,000
1,042,770	1,042,770	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	1,350,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,258,046	\$ 1,258,046	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,150,000
1,274,455	1,274,455	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,165,000
4,375,812	4,375,812	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	4,000,000
1,043,859	1,043,859	METLIFE INC 4.875% DUE 11-13-2043	995,000
297,134	297,134	MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	310,000
1,166,670	1,166,670	INVESCO FIN PLC 5.375% DUE 11-30-2043	1,065,000
1,573,503	1,573,503	BANK NEW YORK INC 3.95 DUE 11-18-2025	1,500,000
1,529,076	1,529,076	WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044	1,410,000
497,948	497,948	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000
926,736	926,736	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	1,005,000
1,823,729	1,823,729	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	1,725,000
296,750	296,750	TANGER PPTYS LTD PARTNERSHIP 3.875 DUE 12-01-2023	298,000
1,441,619	1,441,619	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	1,295,000
418,570	418,570	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000
479,092	479,092	DOMTAR CORP 6.75 DUE 02-15-2044	490,000
1,879,791	1,879,791	TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000
708,895	708,895	CVS CAREMARK CORP 5.3 DUE 12-05-2043	660,000
1,476,864	1,476,864	CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,375,000
609,105	609,105	JOHNSON & JOHNSON 4.5 DUE 12-05-2043	560,000
2,781,213	2,781,213	SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023	2,700,000
854,812	854,812	THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	800,000
82,276	82,276	THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	77,000
383,380	383,380	AMEREN ILL CO 4.8% DUE 12-15-2043	355,000
313,659	313,659	ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG	310,000
2,606,400	2,606,400	ANADARKO PETE CORP 0% DUE 10-10-2036	7,240,000
193,195	193,195	THERMO FISHER SCIENTIFIC INC 4.15 DUE 02-01-2024	186,000
2,549,295	2,549,295	ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	2,367,000
1,976,625	1,976,625	ING U S INC 5.7% DUE 07-15-2043	1,741,000
751,188	751,188	FEDEX CORP BOND 5.1 DUE 01-15-2044	725,000
1,905,178	1,905,178	WAL-MART STORES 6.5% DUE 08-15-2037	1,475,000
303,537	303,537	WAL-MART STORES 6.5% DUE 08-15-2037	235,000
171,803	171,803	COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	165,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 869,144	\$ 869,144	LEGG MASON INC 5.625 DUE 01-15-2044 REG	875,000
3,011,046	3,011,046	BANK AMER CORP 5% DUE 01-21-2044	2,885,000
1,613,376	1,613,376	21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG	1,550,000
894,546	894,546	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	900,000
661,734	661,734	ENTERPRISE PRODS 5.1% DUE 02-15-2045	790,000
1,047,048	1,047,048	ENTERPRISE PRODS 5.1% DUE 02-15-2045	1,250,000
1,035,358	1,035,358	WELLS FARGO & CO 5.606% DUE 01-15-2044	932,000
3,870,372	3,870,372	WELLS FARGO & CO 5.606% DUE 01-15-2044	3,484,000
431,245	431,245	PAC GAS & ELEC CO 4.75 DUE 02-15-2044	415,000
663,009	663,009	PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	650,000
1,458,806	1,458,806	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	1,460,000
812,606	812,606	DUKE ENERGY 4.375% DUE 03-30-2044	800,000
1,057,403	1,057,403	DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000
669,494	669,494	ROGERS 5% DUE 03-15-2044	665,000
1,510,137	1,510,137	ROGERS 5% DUE 03-15-2044	1,500,000
381,158	381,158	AETNA INC NEW 4.75% DUE 03-15-2044	376,000
721,963	721,963	VIACOM INC NEW 5.25% DUE 04-01-2044	875,000
3,176,635	3,176,635	VIACOM INC NEW 5.25% DUE 04-01-2044	3,850,000
2,299,738	2,299,738	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	2,205,000
1,486,225	1,486,225	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,425,000
1,564,448	1,564,448	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000
837,784	837,784	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	1,250,000
820,939	820,939	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	800,000
2,007,876	2,007,876	GILEAD SCIENCES 4.8% DUE 04-01-2044	2,000,000
804,203	804,203	PPL CAP FDG INC 5% DUE 03-15-2044	780,000
2,046,796	2,046,796	PPL CAP FDG INC 3.95% DUE 03-15-2024	2,000,000
1,422,173	1,422,173	AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	1,450,000
186,354	186,354	AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	190,000
674,031	674,031	CF INDS INC 5.375% DUE 03-15-2044	775,000
791,743	791,743	CF INDS INC 5.15% DUE 03-15-2034	900,000
1,047,023	1,047,023	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000
1,359,081	1,359,081	DISCOVER BK NEW 4.25% DUE 03-13-2026	1,350,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 702,725	\$ 702,725	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	885,000
2,620,329	2,620,329	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000
797,577	797,577	GENERAL ELEC CO 4.5% DUE 03-11-2044	775,000
2,731,316	2,731,316	GENERAL ELEC CO 4.5% DUE 03-11-2044	2,654,000
1,136,198	1,136,198	HSBC HLDGS PLC 5.25% DUE 03-14-2044	1,095,000
2,983,500	2,983,500	SABINE PASS 5.625% DUE 04-15-2023	3,400,000
217,445	217,445	BANK AMER CORP 4.875% DUE 04-01-2044	210,000
1,011,171	1,011,171	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000
1,250,305	1,250,305	SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,680,000
206,000	223,778	CRED AGRICOLE SA 6.5% 23/12/2049	200,000
724,136	724,136	APACHE CORP 4.25% DUE 01-15-2044	925,000
112,000	112,000	CHESAPEAKE ENERGY CORP SR NT FLTG RATE DUE 04-15-2019	400,000
2,945,550	2,945,550	WELLS FARGO & CO FLTG RT 5.9% DUE 12-29-2049	2,920,000
1,119,223	1,119,223	PLAINS ALL AMERN 4.7 DUE 06-15-2044	1,608,000
309,735	309,735	PLAINS ALL AMERN 4.7 DUE 06-15-2044	445,000
1,656,629	1,656,629	WAL-MART STORES 4.3 DUE 04-22-2044	1,625,000
2,548,660	2,548,660	WAL-MART STORES 4.3 DUE 04-22-2044	2,500,000
5,330,895	5,330,895	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	5,000,000
1,331,083	1,331,083	NOBLE ENERGY INC 5.25% DUE 11-15-2043	1,650,000
3,042,660	3,042,660	STATOIL ASA 4.8 DUE 11-08-2043	3,000,000
2,032,761	2,032,761	TRANSCANADA 4.625% DUE 03-01-2034	2,150,000
109,430	109,430	ANTHEM INC 4.65% DUE 01-15-2043	115,000
794,556	794,556	ANTHEM INC 4.65% DUE 01-15-2043	835,000
404,052	404,052	BARRICK GOLD CORP 4.1% DUE 05-01-2023	471,000
2,070,019	2,070,019	MORGAN STANLEY 5% DUE 11-24-2025	1,950,000
950,486	950,486	LYB INTL FIN B V 5.25% DUE 07-15-2043	990,000
364,833	364,833	LYB INTL FIN B V 5.25% DUE 07-15-2043	380,000
902,438	902,438	ORANGE S A 5.5% DUE 02-06-2044	850,000
1,551,239	1,551,239	PNC FINL SVCS 3.9% DUE 04-29-2024	1,515,000
2,553,642	2,553,642	EL PASO PIPELN 4.3% DUE 05-01-2024	2,970,000
835,717	835,717	MA INST TECH 4.678% DUE 07-01-2114	810,000
3,120,525	3,120,525	CITIGROUP INC 5.3 DUE 05-06-2044	3,000,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 2,074,908	\$ 2,074,908	EASTMAN CHEM CO 4.65% DUE 10-15-2044	2,337,000
2,110,464	2,110,464	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	2,000,000
4,220,928	4,220,928	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000
606,758	606,758	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	575,000
146,167	146,167	GRUPO TELEVISA S A 5% DUE 05-13-2045	170,000
1,102,930	1,102,930	CATERPILLAR INC 4.75% DUE 05-15-2064	1,145,000
362,398	362,398	NORTHN STS PWR CO 4.125% DUE 05-15-2044	365,000
907,169	907,169	MEAD JOHNSON 4.6% DUE 06-01-2044	980,000
1,469,009	1,469,009	TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000
4,877,848	4,877,848	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	11,300,000
155,400	155,400	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	360,000
297,913	297,913	S CAROLINA ELEC & 4.5% DUE 06-01-2064	320,000
645,736	645,736	JOHNSON CTLS INC 4.95% DUE 07-02-2064	795,000
1,319,625	1,319,625	ICAHN ENTERPRISES 5.875% DUE 02-01-2022	1,350,000
1,393,128	1,393,128	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V NT 144A 3.8% DUE 04-08-2024 BEO	1,390,000
1,371,934	1,371,934	AON PLC 4.6% DUE 06-14-2044	1,425,000
852,043	852,043	AON PLC 4.6% DUE 06-14-2044	885,000
1,295,963	1,295,963	ENBRIDGE INC 4.5% DUE 06-10-2044	1,900,000
1,533,917	1,533,917	ROYAL BK SCOTLAND 5.125% DUE 05-28-2024	1,514,000
973,223	973,223	PUB SVC ELEC GAS 4 DUE 06-01-2044	1,000,000
1,319,236	1,319,236	AT&T INC 4.8% DUE 06-15-2044	1,440,000
1,053,556	1,053,556	AT&T INC 4.8% DUE 06-15-2044	1,150,000
644,475	644,475	S.E. SUP HEADER 4.25% DUE 06-15-2024	672,000
556,237	556,237	EVEREST REINS 4.868 DUE 06-01-2044	590,000
143,854	143,854	INGERSOLL-RAND 5.75% DUE 06-15-2043	132,000
537,458	537,458	NORDSTROM INC 5% DUE 01-15-2044	520,000
758,918	758,918	NORTHROP GRUMMAN 7.75% DUE 02-15-2031	575,000
1,153,463	1,153,463	ERP OPER LTD 4.5% DUE 07-01-2044	1,150,000
1,514,547	1,514,547	ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000
1,093,282	1,093,282	ERP OPER LTD 4.5% DUE 07-01-2044	1,090,000
3,046,674	3,046,674	DTE ELEC CO 4.3% DUE 07-01-2044	3,000,000
700,831	700,831	WILLIAMS COMPANIES INC 4.55 DUE 06-24-2024	1,009,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 712,507	\$ 712,507	WILLIAMS COS INC 5.75% DUE 06-24-2044	1,200,000
103,907	103,907	WILLIAMS COS INC 5.75% DUE 06-24-2044	175,000
890,634	890,634	WILLIAMS COS INC 5.75% DUE 06-24-2044	1,500,000
1,655,282	1,655,282	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	2,600,000
2,398,759	2,398,759	MONSANTO CO NEW 3.375% DUE 07-15-2024	2,516,000
223,592	223,592	MONSANTO CO NEW 4.2% DUE 07-15-2034	260,000
1,055,184	1,055,184	MONSANTO CO NEW 4.2% DUE 07-15-2034	1,227,000
402,452	402,452	ORACLE CORP 4.5% DUE 07-08-2044	400,000
2,532,851	2,532,851	MOODYS CORP 5.25% DUE 07-15-2044	2,480,000
3,061,380	3,061,380	GOLDMAN SACHS 3.85% DUE 07-08-2024	3,000,000
750,623	750,623	GOLDMAN SACHS 4.8% DUE 07-08-2044	755,000
1,144,030	1,144,030	ORACLE CORP 4.3% DUE 07-08-2034	1,150,000
2,566,607	2,566,607	ORACLE CORP 4.3% DUE 07-08-2034	2,580,000
1,457,885	1,457,885	MONSANTO CO NEW 4.7% DUE 07-15-2064	1,920,000
1,473,071	1,473,071	MONSANTO CO NEW 4.7% DUE 07-15-2064	1,940,000
1,510,978	1,510,978	MONSANTO CO NEW 4.4% DUE 07-15-2044	1,825,000
476,061	476,061	MONSANTO CO NEW 4.4% DUE 07-15-2044	575,000
1,556,817	1,556,817	BED BATH & BEYOND 4.915% DUE 08-01-2034	1,745,000
217,318	217,318	AMERN INTL GROUP 4.5% DUE 07-16-2044	235,000
4,323,244	4,323,244	AMERN INTL GROUP 4.5% DUE 07-16-2044	4,675,000
3,976,459	3,976,459	AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000
1,280,161	1,280,161	COMERICA INC 3.8% DUE 07-22-2026	1,300,000
3,144,912	3,144,912	US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	7,250,000
28,712,865	28,712,865	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	28,095,000
454,281	454,281	DOMINION GAS HLDGS 4.8% DUE 11-01-2043	475,000
1,599,078	1,599,078	CHICAGO ILL 6.314% 01-01-2044 BEO TAXABLE	1,690,000
709,537	709,537	BURLINGTON NORTHN SANTA 4.55 09-01-2044	735,000
1,036,885	1,036,885	ALABAMA PWR CO 4.15% DUE 08-15-2044	1,090,000
4,280,720	4,280,720	ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000
1,472,774	1,472,774	PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO	1,500,000
1,448,580	1,448,580	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	1,460,000
905,859	905,859	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	913,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,721,017	\$ 1,721,017	WELLS FARGO & CO 4.1% DUE 06-03-2026	1,705,000
2,018,788	2,018,788	WELLS FARGO & CO 4.1% DUE 06-03-2026	2,000,000
168,469	168,469	PLAINS ALL AMERN 3.6% DUE 11-01-2024	210,000
245,219	245,219	MARATHON PETE CORP 4.75% DUE 09-15-2044	300,000
1,000,493	1,000,493	MARATHON PETE CORP 4.75% DUE 09-15-2044	1,224,000
237,487	237,487	FL PWR & LT CO 4.05% DUE 10-01-2044	240,000
597,164	597,164	LOWES COS INC 4.25% DUE 09-15-2044	600,000
580,840	580,840	MARSH & MCLENNAN 3.5% DUE 03-10-2025	590,000
984,475	984,475	MARSH & MCLENNAN 3.5% DUE 03-10-2025	1,000,000
503,932	503,932	CR SUISSE AG FIXED 3.625% DUE 09-09-2024	500,000
995,668	995,668	SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000
899,684	899,684	EATON CORP OHIO 4 DUE 11-02-2032	944,000
382,890	382,890	CONTL RES INC 4.9% DUE 06-01-2044	635,000
1,082,342	1,082,342	CONTL RES INC 4.9% DUE 06-01-2044	1,795,000
1,105,764	1,105,764	PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000
659,878	659,878	DOW CHEM CO 4.625% DUE 10-01-2044	730,000
280,330	280,330	MARATHON PETE CORP 5% DUE 09-15-2054	350,000
732,386	732,386	MORGAN STANLEY 4.35 DUE 09-08-2026	730,000
1,492,230	1,492,230	WELLS FARGO & CO 3.3 09-09-2024	1,500,000
1,010,086	1,010,086	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,000,000
971,703	971,703	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000
139,230	139,230	ALCOA INC 5.125% DUE 10-01-2024	153,000
1,406,301	1,406,301	JOHNSON & JOHNSON 4.375 DUE 12-05-2033	1,275,000
590,817	590,817	PVTPL TRINITY INDS INC SR NT 4.55% DUE 10-01-2024	645,000
1,435,477	1,435,477	HUMANA INC 4.95% DUE 10-01-2044	1,445,000
52,539	52,539	CITIGROUP INC 4.95% DUE 11-07-2043	50,000
2,835,449	2,835,449	ANTHEM INC 4.65% DUE 08-15-2044	2,975,000
571,855	571,855	ANTHEM INC 4.65% DUE 08-15-2044	600,000
376,471	376,471	ANTHEM INC 4.65% DUE 08-15-2044	395,000
863,019	863,019	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	835,000
2,377,179	2,377,179	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	2,300,000
672,151	672,151	REALTY INCOME CORP 4.125% 10-15-2026	670,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 580,088	\$ 580,088	ENSCO PLC FORMERLY 5.75% DUE 10-01-2044	880,000
693,398	693,398	PERRIGO CO PLC 5.3% DUE 11-15-2043	720,000
1,042,456	1,042,456	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,020,000
1,635,226	1,635,226	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,600,000
277,964	277,964	PVTPL BAYER US FINANCE LLC BNDS 3.375% 10-08-2024 BEO	276,000
1,909,261	1,909,261	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	1,775,000
733,111	733,111	ATMOS ENERGY CORP 4.125% DUE 10-15-2044	765,000
1,539,583	1,539,583	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,582,000
1,345,439	1,345,439	MORGAN STANLEY FIXED 3.7% DUE 10-23-2024	1,339,000
900,719	900,719	WI PWR & LT CO 4.1% DUE 10-15-2044	925,000
466,580	466,580	PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO	465,000
327,107	327,107	PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO	326,000
2,212,279	2,212,279	BANK AMER CORP 4.25% DUE 10-22-2026	2,235,000
778,999	778,999	BANK AMER CORP 4.25% DUE 10-22-2026	787,000
1,984,676	1,984,676	UNITED STATES TREAS NTS FLTGT RT 10-31-2016	1,985,000
1,488,267	1,488,267	INGERSOLL-RAND 4.65% DUE 11-01-2044	1,555,000
422,074	422,074	INGERSOLL-RAND 4.65% DUE 11-01-2044	441,000
136,203	136,203	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	140,000
2,699,736	2,699,736	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	2,775,000
1,216,098	1,216,098	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000
1,501,655	1,501,655	PNC BK N A PITT PA 3.3% DUE 10-30-2024	1,500,000
3,555,720	3,555,720	VERIZON FIXED 3.5% DUE 11-01-2024	3,600,000
807,282	807,282	BP CAP MKTS P L C 3.535% DUE 11-04-2024	830,000
2,559,192	2,559,192	PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000
514,566	514,566	DISCOVER FINL SVCS 3.95% DUE 11-06-2024	522,000
478,450	478,450	PAC GAS & ELEC CO 4.3% DUE 03-15-2045	485,000
799,327	799,327	NOBLE ENERGY INC 5.05% DUE 11-15-2044	990,000
403,701	403,701	NOBLE ENERGY INC 5.05% DUE 11-15-2044	500,000
3,580,943	3,580,943	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	3,594,000
99,949	99,949	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	100,000
2,155,745	2,155,745	GENERAL MTRS CO 5% DUE 04-01-2035	2,310,000
466,612	466,612	GENERAL MTRS CO 5% DUE 04-01-2035	500,000

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,397,215	\$ 1,397,215	GENERAL MTRS CO 5.2% DUE 04-01-2045	1,490,000
342,271	342,271	GENERAL MTRS CO 5.2% DUE 04-01-2045	365,000
1,134,651	1,134,651	GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000
2,278,929	2,278,929	ONE GAS INC 4.658% DUE 02-01-2044	2,200,000
1,289,034	1,289,034	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,425,000
1,664,436	1,664,436	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,840,000
798,559	798,559	AETNA INC NEW 3.5% DUE 11-15-2024 REG	800,000
2,202,554	2,202,554	CARDINAL HLTH INC 3.5% DUE 11-15-2024	2,200,000
1,225,270	1,225,270	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	1,650,000
508,673	508,673	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	685,000
1,335,194	1,335,194	GILEAD SCIENCES 4.5% DUE 02-01-2045	1,365,000
855,894	855,894	GILEAD SCIENCES 4.5% DUE 02-01-2045	875,000
278,169	278,169	DUKE RLTY LTD FIXED 3.75% DUE 12-01-2024	286,000
1,026,640	1,026,640	BUCKEYE PARTNERS L 5.6% DUE 10-15-2044	1,375,000
527,089	527,089	TANGER PPTYS LTD 3.75% DUE 12-01-2024	538,000
330,142	330,142	MACYS RETAIL HLDGS 4.5% DUE 12-15-2034	395,000
1,976,772	1,976,772	PVTPL ROCHE HLDGS INC GTD NT 144A 4.0% DUE 11-28-2044	1,950,000
434,743	434,743	DUKE ENERGY 4.15% DUE 12-01-2044	445,000
468,634	468,634	PHILLIPS 66 4.65% DUE 11-15-2034	500,000
1,415,863	1,415,863	PHILLIPS 66 4.875% DUE 11-15-2044	1,587,000
1,338,245	1,338,245	PHILLIPS 66 4.875% DUE 11-15-2044	1,500,000
2,248,251	2,248,251	PHILLIPS 66 4.875% DUE 11-15-2044	2,520,000
80,503	80,503	WELLS FARGO MTG BACKED SECS 2004-H TR MTG PASSTHRU CTF CL A-1 VAR 6-25-34	80,162
1,215,179	1,215,179	CONS EDISON CO N Y 4.625% DUE 12-01-2054	1,235,000
448,155	448,155	DOMINION RES INC 4.7% DUE 12-01-2044	460,000
1,670,940	1,670,940	PERRIGO FIN PLC 4.9% DUE 12-15-2044	1,850,000
763,213	763,213	PERRIGO FIN PLC 4.9% DUE 12-15-2044	845,000
180,642	180,642	PERRIGO FIN PLC 4.9% DUE 12-15-2044	200,000
194,398	194,398	PERRIGO FIN PLC 3.5% DUE 12-15-2021	200,000
1,115,077	1,115,077	KINDER MORGAN INC 5.3% DUE 12-01-2034	1,415,000
2,109,443	2,109,443	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	2,132,000
3,784,532	3,784,532	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	3,825,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,128,393	\$ 1,128,393	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	1,569,000
787,502	787,502	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	1,095,000
1,797,950	1,797,950	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,500,000
409,550	409,550	DOMINION GAS HLDGS 4.6% DUE 12-15-2044	440,000
489,871	489,871	AMAZON COM INC 4.95% DUE 12-05-2044	460,000
1,468,761	1,468,761	AMAZON COM INC 4.8% DUE 12-05-2034	1,395,000
2,105,750	2,105,750	AMAZON COM INC 4.8% DUE 12-05-2034	2,000,000
1,495,865	1,495,865	JPMORGAN CHASE & 4.125% DUE 12-15-2026	1,500,000
221,960	221,960	BECTON DICKINSON & 4.685% DUE 12-15-2044	220,000
628,718	628,718	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	760,000
806,119	806,119	KINDER MORGAN INC 4.3% DUE 06-01-2025	933,000
852,299	852,299	GEORGE WASH UNIV 4.3% DUE 09-15-2044	885,000
1,107,508	1,107,508	GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000
614,160	614,160	KINDER MORGAN 4.25% DUE 09-01-2024	722,000
481,189	481,189	FEDEX CORP 4.1% DUE 02-01-2045	540,000
1,031,179	1,031,179	FEDEX CORP 4.5% DUE 02-01-2065	1,200,000
192,361	192,361	VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	210,000
130,989	130,989	VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	143,000
854,990	854,990	AMERN INTL GROUP 4.375% DUE 01-15-2055	995,000
1,718,572	1,718,572	AMERN INTL GROUP 4.375% DUE 01-15-2055	2,000,000
853,807	853,807	AMERN INTL GROUP 3.875% DUE 01-15-2035	968,000
652,706	652,706	MEM 4.2% DUE 07-01-2055	678,000
500,600	500,600	MEM 4.2% DUE 07-01-2055	520,000
2,851,455	2,851,455	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025	2,975,000
1,747,150	1,747,150	WELLS FARGO & CO FLTG RT 5.875% DUE 12-29-2049	1,660,000
2,368,649	2,368,649	MERCK & CO INC NEW 3.7% DUE 02-10-2045	2,565,000
1,343,620	1,343,620	MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,455,000
793,302	793,302	LOCKHEED MARTIN 3.8% DUE 03-01-2045	895,000
2,326,115	2,326,115	21ST CENTY FOX 6.15% DUE 02-15-2041	2,070,000
918,224	918,224	LAB CORP AMER 4.7% DUE 02-01-2045	1,005,000
289,616	289,616	PROGRESSIVE CORP 3.7% DUE 01-26-2045	320,000
764,241	764,241	MORGAN STANLEY 4.3% DUE 01-27-2045	801,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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Cost	Current Value	Description	Share/Par Value
\$ 553,383	\$ 553,383	MORGAN STANLEY 4.3% DUE 01-27-2045	580,000
691,728	691,728	MORGAN STANLEY 4.3% DUE 01-27-2045	725,000
4,422,659	4,422,659	GOLDMAN SACHS 3.5% DUE 01-23-2025	4,500,000
431,908	431,908	MET MUSEUM ART 3.4% DUE 07-01-2045	475,000
2,427,741	2,427,741	BANK AMER CORP 4% DUE 01-22-2025	2,480,000
2,548,436	2,548,436	APPLE INC 3.45% DUE 02-09-2045	2,960,000
2,561,350	2,561,350	APPLE INC 3.45% DUE 02-09-2045	2,975,000
1,923,606	1,923,606	CAP 1 FINL CORP 3.2% DUE 02-05-2025	1,990,000
664,954	664,954	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	740,000
950,703	950,703	DISCOVER FINL SVCS 3.75% DUE 03-04-2025	990,000
682,436	682,436	TRINITY HLTH CORP 4.125% DUE 12-01-2045	720,000
998,185	998,185	MICROSOFT CORP 3.5% DUE 02-12-2035	1,080,000
1,087,270	1,087,270	MICROSOFT CORP 3.75% DUE 02-12-2045	1,180,000
1,382,123	1,382,123	MICROSOFT CORP 3.75% DUE 02-12-2045	1,500,000
1,482,149	1,482,149	MICROSOFT CORP 4% DUE 02-12-2055	1,650,000
1,077,926	1,077,926	MICROSOFT CORP 4% DUE 02-12-2055	1,200,000
3,579,614	3,579,614	MICROSOFT CORP 4% DUE 02-12-2055	3,985,000
1,409,356	1,409,356	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045	1,600,000
523,632	523,632	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	545,000
960,792	960,792	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	1,000,000
2,292,450	2,292,450	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000
558,912	558,912	LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000
1,388,938	1,388,938	PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO	1,553,000
5,722,444	5,722,444	VERIZON 5.012% DUE 08-21-2054	6,250,000
178,540	178,540	VERIZON 5.012% DUE 08-21-2054	195,000
564,004	564,004	VERIZON 5.012% DUE 08-21-2054	616,000
10,497,251	10,497,251	VERIZON 5.012% DUE 08-21-2054	11,465,000
260,069	260,069	BOEING CO 3.3% DUE 03-01-2035	285,000
138,306	138,306	BOEING CO FIXED 3.5% DUE 03-01-2045	150,000
493,290	493,290	BOEING CO FIXED 3.5% DUE 03-01-2045	535,000
650,116	650,116	LILLY ELI & CO 3.7% DUE 03-01-2045	695,000
584,636	584,636	LILLY ELI & CO 3.7% DUE 03-01-2045	625,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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Cost	Current Value	Description	Share/Par Value
\$ 1,520,000	\$ 1,520,000	AMERN EXPRESS CO FLTG RT 4.9% DUE 12-29-2049	1,600,000
9,503,327	9,503,327	UNITED STATES TREAS BILLS 03-03-2016 UNITED STATES TREAS BILLS	9,505,000
1,530,113	1,530,113	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	2,325,000
421,192	421,192	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	640,000
1,257,019	1,257,019	LYONDELLBASELL 4.625% DUE 02-26-2055	1,550,000
993,451	993,451	LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000
706,730	706,730	ERAC USA FIN LLC 4.5% DUE 02-15-2045	760,000
1,906,311	1,906,311	ERAC USA FIN LLC 4.5% DUE 02-15-2045	2,050,000
765,593	765,593	METLIFE INC 4.05% DUE 03-01-2045	825,000
394,396	394,396	METLIFE INC 4.05% DUE 03-01-2045	425,000
817,668	817,668	EXXON MOBIL CORP 3.567% DUE 03-06-2045	870,000
1,796,888	1,796,888	ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000
920,905	920,905	ALABAMA PWR CO 3.75% DUE 03-01-2045	1,025,000
2,432,003	2,432,003	JPMORGAN CHASE & FIXED 3.125% DUE 01-23-2025	2,500,000
341,742	341,742	ENERGY TRANSFER 4.9% DUE 03-15-2035	470,000
207,545	207,545	ACE INA HLDGS INC 3.15% DUE 03-15-2025	210,000
1,242,474	1,242,474	VALERO ENERGY CORP 4.9% DUE 03-15-2045	1,490,000
2,247,789	2,247,789	SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000
1,696,170	1,696,170	BORGWARNER INC 4.375% DUE 03-15-2045	1,900,000
2,801,778	2,801,778	ZIMMER BIOMET 3.15% DUE 04-01-2022	2,850,000
938,013	938,013	ZIMMER HLDGS INC 4.45% DUE 08-15-2045	1,020,000
815,727	815,727	ZIMMER HLDGS INC 4.25% DUE 08-15-2035	875,000
471,514	471,514	EOG RES INC FIXED 3.9% DUE 04-01-2035	515,000
1,138,267	1,138,267	CIGNA CORP 3.25% DUE 04-15-2025 REG	1,160,000
238,037	238,037	NOBLE HLDG INTL 6.95% DUE 04-01-2045	372,000
1,982,588	1,982,588	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	2,040,000
4,407,372	4,407,372	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	4,535,000
2,670,648	2,670,648	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	2,739,000
732,259	732,259	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	751,000
3,851,428	3,851,428	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	3,950,000
828,746	828,746	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025	833,000
142,275	142,275	KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	155,000

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 564,779	\$ 564,779	SOUTHWESTN ELEC 3.9% DUE 04-01-2045	645,000
303,610	303,610	FED RLTY INVT TR 4.5% DUE 12-01-2044	300,000
2,074,670	2,074,670	FED RLTY INVT TR 4.5% DUE 12-01-2044	2,050,000
892,580	892,580	UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045	990,000
4,091,418	4,091,418	ORACLE CORP 4.125% DUE 05-15-2045	4,315,000
8,059,573	8,059,573	ORACLE CORP 4.125% DUE 05-15-2045	8,500,000
981,371	981,371	ORACLE CORP 4.125% DUE 05-15-2045	1,035,000
892,170	892,170	ORACLE CORP 3.25% DUE 05-15-2030	950,000
2,287,085	2,287,085	ORACLE CORP 4.375% DUE 05-15-2055	2,500,000
1,404,270	1,404,270	ORACLE CORP 4.375% DUE 05-15-2055	1,535,000
2,362,762	2,362,762	ORACLE CORP 3.9% DUE 05-15-2035	2,520,000
2,134,707	2,134,707	AMGEN INC 4.4% 05-01-2045	2,304,000
2,336,569	2,336,569	DEUTSCHE BK A G FIXED 4.5% DUE 04-01-2025	2,540,000
1,263,035	1,263,035	DEUTSCHE BK A G FIXED 4.5% DUE 04-01-2025	1,373,000
849,620	849,620	MONSANTO CO NEW 3.95% DUE 04-15-2045	1,095,000
559,108	559,108	COMPASS BK 3.875% DUE 04-10-2025	610,000
341,788	341,788	NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000
788,265	788,265	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	825,000
3,422,267	3,422,267	21ST CENTY FOX 6.65% DUE 11-15-2037	2,945,000
1,150,439	1,150,439	21ST CENTY FOX 6.65% DUE 11-15-2037	990,000
4,240,856	4,240,856	INTEL CORP 3.7% DUE 07-29-2025	4,100,000
1,886,677	1,886,677	INTEL CORP 4.9% 07-29-2045	1,785,000
627,901	627,901	ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026	700,000
416,766	416,766	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	510,000
1,990,470	1,990,470	AMERN TOWER CORP FIXED 4% DUE 06-01-2025	2,025,000
3,243,728	3,243,728	AMERN TOWER CORP FIXED 4% DUE 06-01-2025	3,300,000
1,398,166	1,398,166	NEW YORK & 4.024% DUE 08-01-2045	1,480,000
737,169	737,169	21ST CENTY FOX 6.4% DUE 12-15-2035	640,000
1,497,374	1,497,374	21ST CENTY FOX 6.4% DUE 12-15-2035	1,300,000
748,512	748,512	WILLIAM MARSH RICE 3.774% DUE 05-15-2055	795,000
1,947,563	1,947,563	PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000
1,083,644	1,083,644	PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,085,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 422,910	\$ 422,910	CSX CORP 3.95% DUE 05-01-2050	500,000
418,681	418,681	CSX CORP 3.95% DUE 05-01-2050	495,000
2,114,561	2,114,561	BANK AMER CORP 4.75% DUE 04-21-2045	2,200,000
3,262,126	3,262,126	BANK AMER CORP 3.95% DUE 04-21-2025	3,350,000
214,229	214,229	BANK AMER CORP 3.95% DUE 04-21-2025	220,000
749,393	749,393	21ST CENTY FOX 6.2% DUE 12-15-2034	660,000
1,761,367	1,761,367	21ST CENTY FOX 6.15% DUE 03-01-2037	1,580,000
1,504,965	1,504,965	21ST CENTY FOX 6.15% DUE 03-01-2037	1,350,000
827,611	827,611	21ST CENTY FOX 7.85% DUE 03-01-2039	640,000
1,042,622	1,042,622	21ST CENTY FOX 7.75% DUE 12-01-2045	800,000
1,941,158	1,941,158	MORGAN STANLEY 3.95% DUE 04-23-2027	2,000,000
2,493,727	2,493,727	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	3,255,000
1,053,418	1,053,418	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,375,000
854,226	854,226	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,115,000
1,097,409	1,097,409	AUTOZONE INC 3.25% DUE 04-15-2025	1,135,000
1,208,600	1,208,600	AUTOZONE INC 3.25% DUE 04-15-2025	1,250,000
489,584	489,584	HARRIS CORP DEL 5.054% DUE 04-27-2045	500,000
324,705	324,705	HARRIS CORP DEL 4.854% DUE 04-27-2035	330,000
2,996,835	2,996,835	WELLS FARGO & CO 3.9% DUE 05-01-2045	3,250,000
829,893	829,893	WELLS FARGO & CO 3.9% DUE 05-01-2045	900,000
4,841,041	4,841,041	WELLS FARGO & CO 3.9% DUE 05-01-2045	5,250,000
1,011,734	1,011,734	AT&T INC 4.75% DUE 05-15-2046	1,105,000
3,246,703	3,246,703	AT&T INC 4.75% DUE 05-15-2046	3,546,000
4,577,980	4,577,980	AT&T INC 4.75% DUE 05-15-2046	5,000,000
1,431,077	1,431,077	AT&T INC 4.75% DUE 05-15-2046	1,563,000
2,220,118	2,220,118	AT&T INC 3.4% DUE 05-15-2025	2,310,000
1,072,839	1,072,839	AT&T INC 4.5% DUE 05-15-2035	1,160,000
2,666,374	2,666,374	AT&T INC 4.5% DUE 05-15-2035	2,883,000
684,533	684,533	TEXAS HEALTH RES 4.33% DUE 11-15-2055	715,000
62,344	62,344	CA RES CORP 5% DUE 01-15-2020	175,000
1,635,927	1,635,927	ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,670,000
3,859,612	3,859,612	ABBVIE INC FIXED 4.5% DUE 05-14-2035	3,940,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 1,088,332	\$ 1,088,332	ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,111,000
13,657,300	13,657,300	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	13,720,000
381,865	381,865	PUB SVC ELEC GAS FIXED 4.05% DUE 05-01-2045	390,000
555,341	555,341	APPLE INC 4.375% DUE 05-13-2045	550,000
2,044,665	2,044,665	APPLE INC 4.375% DUE 05-13-2045	2,025,000
1,816,470	1,816,470	APPLE INC 4.375% DUE 05-13-2045	1,799,000
1,850,574	1,850,574	PUGET ENERGY INC 3.65% DUE 05-15-2025	1,910,000
2,516,684	2,516,684	ABBVIE INC 3.6% 05-14-2025	2,550,000
1,137,936	1,137,936	ABBVIE INC 3.6% 05-14-2025	1,153,000
2,541,412	2,541,412	ABBVIE INC FIXED 4.7% DUE 05-14-2045	2,600,000
1,084,010	1,084,010	ABBVIE INC FIXED 4.7% DUE 05-14-2045	1,109,000
639,566	639,566	BSTN SCIENTIFIC 3.85% DUE 05-15-2025	650,000
270,531	270,531	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	285,000
3,796,932	3,796,932	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000
1,888,134	1,888,134	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,000,000
2,185,515	2,185,515	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,315,000
2,662,269	2,662,269	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,820,000
1,236,112	1,236,112	SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000
1,790,693	1,790,693	SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,876,000
419,992	419,992	SHELL INTL FIN B V 4.125% DUE 05-11-2035	440,000
1,482,873	1,482,873	AON PLC 4.75% DUE 05-15-2045	1,500,000
2,843,229	2,843,229	QUALCOMM INC 4.8% DUE 05-20-2045	3,200,000
767,327	767,327	QUALCOMM INC 3.45% DUE 05-20-2025	800,000
232,045	232,045	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	240,000
1,858,648	1,858,648	CA INST TECH 4.321% DUE 08-01-2045	1,800,000
715,894	715,894	STATE STR CORP 5.25% DUE 12-29-2049	715,000
997,331	997,331	ABBOTT LABS 2.95% DUE 03-15-2025	1,010,000
1,171,810	1,171,810	BECTON DICKINSON & 4.875% DUE 05-15-2044	1,160,000
539,634	539,634	VERIZON 4.862% DUE 08-21-2046	570,000
4,734,577	4,734,577	VERIZON 4.862% DUE 08-21-2046	5,001,000
4,104,057	4,104,057	VERIZON 4.862% DUE 08-21-2046	4,335,000
889,355	889,355	TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 2,722,149	\$ 2,722,149	CROWN CASTLE 3.663% DUE 05-15-2025	2,805,000
1,472,090	1,472,090	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	1,530,000
1,270,038	1,270,038	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	1,320,000
24,054	24,054	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000
243,173	243,173	PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 5.8 DUE 06-01-2045/05-22-2015 BEO	277,000
114,897	114,897	PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 3.3 DUE 06-01-2020/05-01-2020 BEO	118,000
547,199	547,199	S CAROLINA ELEC & 5.1% DUE 06-01-2065	525,000
475,886	475,886	COMCAST CORP NEW 4.6% DUE 08-15-2045	470,000
1,518,786	1,518,786	COMCAST CORP NEW 4.6% DUE 08-15-2045	1,500,000
709,112	709,112	GOLDMAN SACHS 5.15% DUE 05-22-2045	730,000
3,496,990	3,496,990	GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000
1,816,492	1,816,492	GOLDMAN SACHS 5.15% DUE 05-22-2045	1,870,000
9,402,332	9,402,332	CITIGROUP INC 4.45% DUE 09-29-2027	9,465,000
1,887,420	1,887,420	CITIGROUP INC 4.45% DUE 09-29-2027	1,900,000
322,656	322,656	DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	330,000
2,333,552	2,333,552	JPMORGAN CHASE & 4.95% DUE 06-01-2045	2,334,000
3,999,232	3,999,232	JPMORGAN CHASE & 4.95% DUE 06-01-2045	4,000,000
3,597,825	3,597,825	VERIZON 4.672% DUE 03-15-2055	4,144,000
2,312,887	2,312,887	VERIZON 4.672% DUE 03-15-2055	2,664,000
3,475,409	3,475,409	VERIZON 4.672% DUE 03-15-2055	4,003,000
578,174	578,174	PVTPL HEWLETT PACKARD ENTERPRISE CO 144A6.2% DUE 10-15-2035/10-09-2015 BEO	600,000
1,542,760	1,542,760	PVTPL HEWLETT PACKARD ENTERPRISE CO 144A6.2% DUE 10-15-2035/10-09-2015 BEO	1,601,000
2,060,117	2,060,117	FID NATL 5% DUE 10-15-2025	2,005,000
2,846,434	2,846,434	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	2,810,000
3,108,339	3,108,339	MEDTRONIC INC 4.375% DUE 03-15-2035	3,075,000
2,516,997	2,516,997	MEDTRONIC INC 4.375% DUE 03-15-2035	2,490,000
631,776	631,776	MEDTRONIC INC 4.375% DUE 03-15-2035	625,000
496,966	496,966	AMERN INTL GROUP 4.7% DUE 07-10-2035	500,000
959,143	959,143	AMERN INTL GROUP 4.7% DUE 07-10-2035	965,000
6,734,019	6,734,019	CHARTER 6.484% DUE 10-23-2045	6,723,000
1,194,211	1,194,211	PVTPL CCO SAFARI II LLC. SR SECD NT 144A 6.384% 23 OCT 2035	1,182,000
2,497,568	2,497,568	CCO SAFARI II LLC SR SECD NT 144A 4.908% 23 JUL 2025	2,500,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 252,199	\$ 252,199	VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026	253,000
2,059,143	2,059,143	PVTPL CCO SAFARI II LLC SR SECD NT 144A 6.834% 23 OCT 2055	2,090,000
82,223	82,223	LOWES COS INC 4.375% DUE 09-15-2045	80,000
1,501,982	1,501,982	MARSH & MCLENNAN FIXED 3.75% DUE 03-14-2026	1,500,000
1,448,290	1,448,290	TYCO INTL FIN S A 5.125% DUE 09-14-2045	1,395,000
396,565	396,565	GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000
1,082,927	1,082,927	GILEAD SCIENCES 4.6% DUE 09-01-2035	1,065,000
1,229,612	1,229,612	GILEAD SCIENCES 4.75% DUE 03-01-2046	1,215,000
2,899,454	2,899,454	GILEAD SCIENCES 4.75% DUE 03-01-2046	2,865,000
2,016,958	2,016,958	GILEAD SCIENCES 3.65% DUE 03-01-2026	2,000,000
1,926,165	1,926,165	GOLDMAN SACHS 4.25% DUE 10-21-2025	1,941,000
1,246,400	1,246,400	GOLDMAN SACHS 4.25% DUE 10-21-2025	1,256,000
870,194	870,194	OCHSNER CLINIC 5.897% DUE 05-15-2045	810,000
1,265,718	1,265,718	BIOGEN INC 4.05% DUE 09-15-2025	1,260,000
600,227	600,227	BIOGEN INC 5.2% DUE 09-15-2045	600,000
755,285	755,285	BIOGEN INC 5.2% DUE 09-15-2045	755,000
958,887	958,887	HALLIBURTON CO 5% DUE 11-15-2045	970,000
494,272	494,272	HALLIBURTON CO 5% DUE 11-15-2045	500,000
632,668	632,668	HALLIBURTON CO 5% DUE 11-15-2045	640,000
744,897	744,897	HALLIBURTON CO 3.8% DUE 11-15-2025	765,000
648,358	648,358	HALLIBURTON CO 4.85% DUE 11-15-2035	660,000
771,153	771,153	HALLIBURTON CO 4.85% DUE 11-15-2035	785,000
254,305	254,305	GOLDMAN SACHS 4.75% DUE 10-21-2045	256,000
3,953,640	3,953,640	GOLDMAN SACHS 4.75% DUE 10-21-2045	3,980,000
2,528,144	2,528,144	GOLDMAN SACHS 4.75% DUE 10-21-2045	2,545,000
673,832	673,832	WESTAR ENERGY INC 4.25% DUE 12-01-2045	670,000
1,734,986	1,734,986	CVS HEALTH CORP 3.875% DUE 07-20-2025	1,700,000
3,924,030	3,924,030	CVS HEALTH CORP 5.125% DUE 07-20-2045	3,725,000
2,628,310	2,628,310	CVS HEALTH CORP 5.125% DUE 07-20-2045	2,495,000
3,460,521	3,460,521	CVS HEALTH CORP 5.125% DUE 07-20-2045	3,285,000
1,187,365	1,187,365	CVS HEALTH CORP 4.875% DUE 07-20-2035	1,150,000
2,684,477	2,684,477	CVS HEALTH CORP 4.875% DUE 07-20-2035	2,600,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 3,313,264	\$ 3,313,264	CVS HEALTH CORP 4.875% DUE 07-20-2035	3,209,000
3,616,903	3,616,903	VISA INC 4.3% DUE 12-14-2045	3,565,000
958,758	958,758	VISA INC 4.3% DUE 12-14-2045	945,000
2,029,118	2,029,118	VISA INC 4.3% DUE 12-14-2045	2,000,000
1,613,149	1,613,149	VISA INC 4.3% DUE 12-14-2045	1,590,000
358,400	358,400	VISA INC 4.15% DUE 12-14-2035	355,000
1,337,691	1,337,691	VISA INC 4.15% DUE 12-14-2035	1,325,000
1,131,397	1,131,397	VISA INC 3.15% DUE 12-14-2025	1,130,000
817,380	817,380	FEDEX CORP 4.75% DUE 11-15-2045	825,000
544,625	544,625	DEVON ENERGY CORP 5.85% DUE 12-15-2025	560,000
1,200,069	1,200,069	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	1,475,000
2,523,806	2,523,806	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	3,102,000
757,547	757,547	PVTPL BAXALTA INC SR NT 5.25% DUE 06-23-2045	755,000
12,127,931	12,127,931	UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG	12,155,000
1,396,882	1,396,882	UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG	1,400,000
2,095,019	2,095,019	OCCIDENTAL PETE FIXED 3.5% DUE 06-15-2025	2,145,000
401,783	401,783	DELPHI AUTOMOTIVE 4.25% DUE 01-15-2026	400,000
1,509,921	1,509,921	METLIFE INC 4.6% DUE 05-13-2046	1,500,000
2,013,228	2,013,228	METLIFE INC 4.6% DUE 05-13-2046	2,000,000
3,294,117	3,294,117	WELLS FARGO & CO 4.9% DUE 11-17-2045	3,265,000
2,017,836	2,017,836	WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000
2,522,295	2,522,295	WELLS FARGO & CO 4.9% DUE 11-17-2045	2,500,000
1,766,274	1,766,274	ENERGY TRANSFER 4.75% DUE 01-15-2026	2,100,000
638,932	638,932	HOME DEPOT INC 4.25% DUE 04-01-2046	625,000
5,367,028	5,367,028	HOME DEPOT INC 4.25% DUE 04-01-2046	5,250,000
854,059	854,059	CAP 1 FINL CORP 4.2% DUE 10-29-2025	865,000
1,481,278	1,481,278	NIKE INC 3.875% DUE 11-01-2045	1,535,000
1,258,448	1,258,448	STRYKER CORP 3.375% DUE 11-01-2025	1,275,000
514,471	514,471	UNION PAC CORP 4.375% DUE 11-15-2065	555,000
1,935,074	1,935,074	UNION PAC CORP 4.05% DUE 11-15-2045	2,000,000
1,284,977	1,284,977	CELGENE CORP 5% DUE 08-15-2045	1,280,000
921,865	921,865	ASTRAZENECA PLC 4.375% DUE 11-16-2045	920,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 1,257,544	\$ 1,257,544	ASTRAZENECA PLC 4.375% DUE 11-16-2045	1,255,000
14,506,234	14,506,234	US TREASURY N/B 3.0% 11-15-2045 REG	14,550,000
2,043,068	2,043,068	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	2,000,000
1,021,534	1,021,534	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000
538,970	538,970	VERIZON 4.272% DUE 01-15-2036	597,000
1,426,421	1,426,421	VERIZON 4.272% DUE 01-15-2036	1,580,000
1,698,270	1,698,270	VERIZON COMMUNICATIONS 4.522% 09-15-2048	1,899,000
11,751,957	11,751,957	VERIZON COMMUNICATIONS 4.522% 09-15-2048	13,141,000
1,162,586	1,162,586	VERIZON COMMUNICATIONS 4.522% 09-15-2048	1,300,000
1,086,660	1,086,660	ACE INA HLDGS INC 3.35% DUE 05-03-2026	1,090,000
411,735	411,735	ACE INA HLDGS INC 3.35% DUE 05-03-2026	413,000
2,769,111	2,769,111	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG	2,840,000
1,644,891	1,644,891	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG	1,687,000
179,994	179,994	UNITED STATES TREAS BILLS 01-14-2016	180,000
15,206,736	15,206,736	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	15,657,500
52,856,216	52,856,216	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	54,423,000
14,932,369	14,932,369	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	15,375,000
10,858,139	10,858,139	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	11,180,000
2,481,657	2,481,657	PVTPL HEINZ (H.J.) CO BNDS 5.2% DUE 07-15-2045 BEO	2,375,000
2,860,412	2,860,412	ACE INA HLDGS INC 4.35% DUE 11-03-2045	2,815,000
426,775	426,775	ACE INA HLDGS INC 4.35% DUE 11-03-2045	420,000
413,798	413,798	DUKE ENERGY 4.2% DUE 08-15-2045	420,000
596,262	596,262	CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE	600,000
509,074	509,074	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	525,000
1,279,747	1,279,747	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,215,000
1,113,328	1,113,328	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000
979,560	979,560	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	930,000
581,346	581,346	UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	560,000
555,393	555,393	UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000
575,117	575,117	UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000
531,269	531,269	LSVLE GAS & ELEC 4.375% DUE 10-01-2045	520,000
1,335,434	1,335,434	MICROSOFT CORP 4.45% DUE 11-03-2045	1,295,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,804,640	\$ 1,804,640	MICROSOFT CORP 4.45% DUE 11-03-2045	1,750,000
1,814,952	1,814,952	MICROSOFT CORP 4.45% DUE 11-03-2045	1,760,000
640,630	640,630	NORFOLK SOUTHN 4.65% DUE 01-15-2046	670,000
880,426	880,426	MICROSOFT CORP 4.75% DUE 11-03-2055	850,000
2,009,442	2,009,442	MICROSOFT CORP 4.75% DUE 11-03-2055	1,940,000
1,164,120	1,164,120	MICROSOFT CORP 4.2% DUE 11-03-2035	1,140,000
796,723	796,723	ROGERS 3.625% DUE 12-15-2025	810,000
390,375	390,375	EXPEDIA INC DEL 5% DUE 02-15-2026	400,000
794,002	794,002	PVTPL HEINZ H J CO BNDS 5.0% DUE 07-15-2035 BEO	775,000
97,329	97,329	PVTPL HEINZ H J CO BNDS 5.0% DUE 07-15-2035 BEO	95,000
2,867,252	2,867,252	UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG	2,875,000
249,178	249,178	COOPERATIEVE 4.375% DUE 08-04-2025	245,000
973,570	973,570	PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000
780,653	780,653	PVTPL EXELON CORP NT 144A 5.1% DUE 06-15-2045/06-11-2015 BEO	775,000
1,586,488	1,586,488	PVTPL EXELON CORP NT 144A 5.1% DUE 06-15-2045/06-11-2015 BEO	1,575,000
717,045	717,045	PVTPL EXELON CORP NT 144A 3.95% DUE 06-15-2025/06-11-2015 BEO	718,000
410,662	410,662	MCDONALDS CORP 3.7% DUE 01-30-2026	411,000
885,360	885,360	MCDONALDS CORP 4.875% DUE 12-09-2045	880,000
1,116,761	1,116,761	MCDONALDS CORP 4.875% DUE 12-09-2045	1,110,000
335,028	335,028	MCDONALDS CORP 4.875% DUE 12-09-2045	333,000
388,557	388,557	MCDONALDS CORP 4.7% DUE 12-09-2035	390,000
1,080,984	1,080,984	MCDONALDS CORP 4.7% DUE 12-09-2035	1,085,000
211,215	211,215	MCDONALDS CORP 4.7% DUE 12-09-2035	212,000
1,304,434	1,304,434	BARCLAYS PLC 5.25% DUE 08-17-2045	1,295,000
825,974	825,974	BARCLAYS PLC 5.25% DUE 08-17-2045	820,000
1,116,909	1,116,909	BROWN FORMAN CORP 4.5% DUE 07-15-2045	1,080,000
405,049	405,049	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025	464,000
990,799	990,799	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025	1,135,000
298,253	298,253	GENERAL ELEC CO PERP PFD SER B FIXED TO FLTG RATE 4.1% DUE 12-29-2049 BEO	299,000
169,000	169,000	GENERAL ELECTRIC CO 4.0% DUE 12-31-2049	169,000
1,306,354	1,306,354	GENERAL ELEC CO 4.2% DUE 12-31-2049	1,312,919
389,424	389,424	SMUCKER J M CO 4.375% DUE 03-15-2045	400,000

EIN: 85-0097942

Plan #: 006

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 579,079	\$ 579,079	INVESCO FIN PLC 3.75% DUE 01-15-2026	575,000
847,427	847,427	OMEGA HEALTHCARE 4.5% DUE 04-01-2027	900,000
779,973	779,973	SOUTHN BAPTIST 4.857% DUE 07-15-2045	755,000
635,342	635,342	SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000
226,144	226,144	NORFOLK SOUTHN 4.45% DUE 06-15-2045	240,000
1,884,530	1,884,530	NORFOLK SOUTHN 4.45% DUE 06-15-2045	2,000,000
916,898	916,898	SHERWIN WILLIAMS 4.55% DUE 08-01-2045	885,000
2,930,966	2,930,966	SHERWIN WILLIAMS 4.55% DUE 08-01-2045	2,829,000
1,529,211	1,529,211	MARATHON OIL CORP 3.85% DUE 06-01-2025	1,900,000
1,609,696	1,609,696	MARATHON OIL CORP 3.85% DUE 06-01-2025	2,000,000
3,051,652	3,051,652	HSBC HLDGS PLC 4.25% DUE 08-18-2025	3,075,000
1,904,498	1,904,498	TIME WARNER INC FIXED 4.85% DUE 07-15-2045	2,000,000
2,320,314	2,320,314	CHICAGO ILL 5.432% 01-01-2042 BEO TAXABLE	2,740,000
1,773,862	1,773,862	SYSCO CORP 4.85% DUE 10-01-2045	1,705,000
384,080	384,080	JPMORGAN CHASE & CO 4.25% 10-01-2027	385,000
2,241,677	2,241,677	FORD MOTOR CREDIT CO LLC 2.145% DUE 01-09-2018	2,250,000
925,711	925,711	ICAHN ENTERPRISES L P CORP SR NT 6 DUE 08-01-2020	918,000
369,810	369,810	GOLDCORP INC NEW 5.45% DUE 06-09-2044	460,000
887,638	887,638	DIRECTV HLDGS LLC 6.375% DUE 03-01-2041	827,000
963,582	963,582	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.35% DUE 10-15-2045/10-09-2015 BEO	1,015,000
189,868	189,868	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.35% DUE 10-15-2045/10-09-2015 BEO	200,000
1,519,897	1,519,897	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.35% DUE 10-15-2045/10-09-2015 BEO	1,601,000
2,145,424	2,145,424	MEDTRONIC INC 4.625% DUE 03-15-2045	2,080,000
3,749,335	3,749,335	MEDTRONIC INC 4.625% DUE 03-15-2045	3,635,000
1,804,013	1,804,013	MEDTRONIC INC 4.625% DUE 03-15-2045	1,749,000
534,360	534,360	MARATHON PETE CORP 5.85% DUE 12-15-2045	575,000
1,978,486	1,978,486	FORTUNE BRANDS 4% DUE 06-15-2025	2,000,000
2,518,091	2,518,091	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,265,000
3,974,158	3,974,158	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	3,800,000
4,362,644	4,362,644	UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	10,400,000
3,386,078	3,386,078	REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	3,090,000
216,972	216,972	REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000

EIN: 85-0097942

Plan #: 006

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,203,940	\$ 1,203,940	LLOYDS BK PLC 3.5% DUE 05-14-2025	1,200,000
11,870,247	11,870,247	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO	11,632,000
9,918,065	9,918,065	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO	9,719,000
1,687,877	1,687,877	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO	1,654,000
17,548,208	17,548,208	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO	17,196,000
2,380,573	2,380,573	DEVON ENERGY CORP 5% DUE 06-15-2045	3,141,000
493,353	493,353	INTERCONTINENTAL 3.75% DUE 12-01-2025	492,000
2,597,629	2,597,629	UNITED STATES TREAS NTS DTD 10/31/2015 FLTG RATE .5183099% DUE 10-31-2017 REG	2,600,000
1,211,967	1,211,967	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	1,265,000
160,108	160,108	PEPSICO INC 4.45% DUE 04-14-2046	155,000
1,496,516	1,496,516	PFIZER INC 5.6% DUE 09-15-2040	1,300,000
339,594	339,594	PFIZER INC 5.6% DUE 09-15-2040	295,000
31	31	COLTV SHORT TERM INVT FD	31
2,184,770	2,184,770	COLTV SHORT TERM INVT FD	2,184,770
3,529	3,529	COLTV SHORT TERM INVT FD	3,529
3,550,855	3,550,855	COLTV SHORT TERM INVT FD	3,550,855
2,083,607	2,083,607	COLTV SHORT TERM INVT FD	2,083,607
679,725	679,725	COLTV SHORT TERM INVT FD	679,725
2,419,536	20,113	Japanese yen	20,113
128,039	139,089	Euro	139,089
414,483	414,069	Swiss franc	414,069
38,674	28,137	Australian dollar	28,137
121,769	132,277	Euro	132,277
41,548	29,910	Canadian dollar	29,910
161,556	238,118	British pound sterling	238,118
254,000	254,000	United States dollar	254,000
1,702,986	1,702,986	United States dollar	1,702,986
53	3	Mexican peso	3
10,387,341	10,387,341	United States dollar	10,387,341
30,810,625	30,810,625	United States dollar	30,810,625
2,718,701	2,718,701	United States dollar	2,718,701
645,201	645,201	United States dollar	645,201

EIN: 85-0097942

Plan #: 006

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 11,418	\$ 16,829	British pound sterling	16,829
22	23	Euro	23
493,787	493,787	United States dollar	493,787
1,477,000	1,477,000	United States dollar	1,477,000
227,616	227,616	United States dollar	227,616
(1,928)	(112)	Mexican peso	(112)
(11,218)	(12,186)	Euro	(12,186)
(0.41)	(0.41)	United States dollar	(0)
\$ 4,991,468,883	\$ 4,989,314,533		

5500 Supplemental Schedules

1 JAN 15 - 31 DEC 15

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

◆ 5% Report - Part A

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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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 5,236,751,776.16

5500 Supplemental Schedules

1 JAN 15 - 31 DEC 15

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

◆ 5% Report - Part B

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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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 5,236,751,776.16

5500 Supplemental Schedules

1 JAN 15 - 31 DEC 15

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

◆ 5% Report - Part C Summary

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	441	258,415,931.22			0.00	258,415,931.22	258,415,931.22
	Total dispositions	351		257,947,281.92		0.00	257,947,281.92	257,947,281.92
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	Total acquisitions	15	205,469,990.34			0.00	205,469,990.34	205,469,990.34
	Total dispositions	12		237,000,000.00		0.00	237,246,887.29	237,000,000.00
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG SEDOL: BVVT273	Total acquisitions	320	385,932,628.86			0.00	385,932,628.86	385,932,628.86
	Total dispositions	267		382,403,006.93		0.00	385,932,628.86	382,403,006.93
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP: 912810FT0	Total acquisitions	127	251,884,704.06			0.00	251,884,704.06	251,884,704.06
	Total dispositions	113		244,577,045.17		0.00	245,395,146.18	244,577,045.17
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG CUSIP: 912810RN0	Total acquisitions	189	335,280,334.95			0.00	335,280,334.95	335,280,334.95
	Total dispositions	143		235,673,188.25		0.00	236,059,124.15	235,673,188.25
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	Total acquisitions	158	256,293,163.05			0.00	256,293,163.05	256,293,163.05
	Total dispositions	128		288,089,288.14		0.00	284,972,754.81	288,089,288.14
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 CUSIP: 912810RM2	Total acquisitions	376	656,560,202.44			0.00	656,560,202.44	656,560,202.44
	Total dispositions	298		625,949,803.63		0.00	625,258,564.05	625,949,803.63
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG SEDOL: BSJWZQ3	Total acquisitions	247	352,196,613.45			0.00	352,196,613.45	352,196,613.45
	Total dispositions	226		361,274,752.90		0.00	363,207,034.30	361,274,752.90
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG SEDOL: BYS2RD7	Total acquisitions	130	376,759,604.57			0.00	376,759,604.57	376,759,604.57
	Total dispositions	117		372,022,861.99		0.00	372,300,320.72	372,022,861.99

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 5,236,751,776.16

Northern Trust - Dol

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5500 Supplemental Schedules

1 JAN 15 - 31 DEC 15

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

◆ 5% Report - Part C Summary

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS NTS FIXED 2.0% DUE 02-15-2025 SEDOL: BVVT3Q9	Total acquisitions	100	289,808,884.20			0.00	289,808,884.20	289,808,884.20
	Total dispositions	103		289,535,719.64		0.00	289,808,884.20	289,535,719.64
UTD STATES TREAS 2.125% DUE 05-15-2025 CUSIP: 912828XB1	Total acquisitions	97	285,463,211.10			0.00	285,463,211.10	285,463,211.10
	Total dispositions	106		285,224,833.69		0.00	285,463,211.10	285,224,833.69

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 5,236,751,776.16

5500 Supplemental Schedules

1 JAN 15 - 31 DEC 15

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

◆ 5% Report - Part D

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Series of Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 5,236,751,776.16



Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

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

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

Average Retirement			
Retirement Table	Count	Age	Weight
RIP	5,647	58.19	90.74%
PSP	<u>576</u>	55.06	9.26%
	6,223		
Weighted Average Retirement Age			57.90

EIN: 85-0097942

Plan #: 006

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 598,020	\$ 598,020	ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000
1,966,558	1,966,558	AES CORP COM	205,492
759,377	759,377	PVTPL AIA GROUP LTD TRANCHE # TR 00770 4.875 DUE 03-11-2044	725,000
1,026,834	1,026,834	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO	800,000
4,335,580	4,335,580	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	3,245,000
2,779,046	2,779,046	AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO	2,080,000
1,472,748	1,472,748	AT&T INC COM	42,800
2,117,936	2,117,936	AT&T INC COM	61,550
619,882	619,882	AGRIUM INC 5.25% DUE 01-15-2045	665,000
914,447	914,447	AGRIUM INC RT 4.125% DUE 03-15-2035	1,075,000
2,391,952	2,391,952	ALASKA AIR GROUP INC COM	29,710
994,094	994,094	ALLEGHANY CORP DEL COM	2,080
1,284,144	1,284,144	ALLISON TRANSMISSION HOLDING	49,600
4,011,014	4,011,014	ALLSTATE CORP COM	64,600
2,730,718	2,730,718	ALLSTATE CORP COM	43,980
2,045,908	2,045,908	ALLY FINL INC COM	109,759
1,927,555	1,927,555	ALPHABET INC CAP STK CL C CAP STK CL C	2,540
809,130	809,130	ALPHABET INC CAP STK CL A CAP STK CL A	1,040
3,201,550	3,201,550	ALTRIA GROUP INC COM	55,000
556,985	556,985	AMERCO COM	1,430
2,239,314	2,239,314	AMEREN CORP COM	51,800
432,859	432,859	AMERICAN AIRLINES INC COM USD1	10,221
1,445,096	1,445,096	AMER ELEC PWR CO INC COM	24,800
2,365,762	2,365,762	AMER ELEC PWR CO INC COM	40,600
812,200	812,200	AMERICAN EAGLE OUTFITTERS INC NEW COM	52,400
1,208,415	1,208,415	AMERICAN INTERNATIONAL GROUP INC COM	19,500
3,902,251	3,902,251	AMERICAN INTERNATIONAL GROUP INC COM	62,970
1,628,247	1,628,247	AMERISOURCEBERGEN CORP COM	15,700
6,226,979	6,226,979	AMGEN INC COM	38,360
1,263,164	1,263,164	AMGEN INC 4.95% DUE 10-01-2041	1,275,000
1,731,334	1,731,334	AMGEN INC 5.65% DUE 06-15-2042	1,600,000
144,599	144,599	ANTHEM INC COM	1,037

EIN: 85-0097942

Plan #: 006

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 11,752,279	\$ 11,752,279	APPLE INC COM STK	111,650
293,570	293,570	APPLE INC COM STK	2,789
829,182	829,182	APPLE INC 3.85% DUE 05-04-2043	900,000
1,474,101	1,474,101	APPLE INC 3.85% DUE 05-04-2043	1,600,000
3,685,252	3,685,252	APPLE INC 3.85% DUE 05-04-2043	4,000,000
411,584	411,584	ASPEN TECHNOLOGY INC COM	10,900
502,548	502,548	ASPEN TECHNOLOGY INC COM	13,309
1,022,858	1,022,858	ASSURANT INC COM	12,700
308,896	308,896	ATMOS ENERGY CORP COM	4,900
351,288	351,288	AVNET INC COM	8,200
451,134	451,134	BWX TECHNOLOGIES INC COM	14,200
5,829,761	5,829,761	BANK OF AMERICA CORP	346,391
3,656,192	3,656,192	C R BARD	19,300
289,661,026	289,661,026	CF BLACKROCK RUSSELL 3000 INDEX FD	12,980,409
1,271,532	1,271,532	BED BATH & BEYOND INC COM	26,353
1,541,268	1,541,268	BERRY PLASTICS GROUP INC COM	42,600
341,040	341,040	BEST BUY INC COM STK	11,200
172,813	172,813	BIG LOTS INC COM	4,484
477,147	477,147	BOEING CO COM	3,300
2,880,240	2,880,240	BRANDYWINE OPER 4.55% DUE 10-01-2029	3,000,000
1,513,431	1,513,431	BRISTOL MYERS 4.5% DUE 03-01-2044	1,400,000
354,851	354,851	BROADCOM CORP 4.5% DUE 08-01-2034	355,000
427,788	427,788	BROCADE COMMUNICATIONS SYS INC COM NEW STK	46,600
648,024	648,024	BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000
794,451	794,451	CBL & ASSOC PPTYS INC COM	64,224
1,891,422	1,891,422	CBRE GROUP INC CL A CL A	54,697
1,618,117	1,618,117	CF INDS HLDGS INC COM	39,650
222,320	222,320	CIT GROUP INC NEW COM NEW COM NEW	5,600
309,350	309,350	CNOOC FIN 2015 U S 3.5% DUE 05-05-2025	325,000
1,923,000	1,923,000	CSRA INC COM	64,100
243,935	243,935	CADENCE DESIGN SYS INC COM	11,722
1,304,239	1,304,239	CAL MAINE FOODS INC COM NEW STK	28,145

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 3,192,432	\$ 3,192,432	CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000
400,038	400,038	PVTPL CANADIAN OIL SANDS LTD SR NT 6 DUE 04-01-2042	500,000
1,192,253	1,192,253	CDN PAC RY CO NEW 4.8% DUE 08-01-2045	1,225,000
1,323,781	1,323,781	CAP 1 FNCL COM	18,340
2,079,991	2,079,991	CARDINAL HLTH INC	23,300
2,103,380	2,103,380	CARDINAL HLTH INC	23,562
1,590,816	1,590,816	CARNIVAL CORP COM PAIRED	29,200
696,932	696,932	CENTURYLINK INC COM	27,700
175,870	175,870	CIN FINL CORP 6.125% DUE 11-01-2034	155,000
3,367,220	3,367,220	CISCO SYSTEMS INC	124,000
2,908,393	2,908,393	CISCO SYS INC 5.5% DUE 01-15-2040	2,480,000
8,209,173	8,209,173	CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000
4,942,125	4,942,125	CITIGROUP INC COM NEW COM NEW	95,500
5,314,725	5,314,725	CITIGROUP INC COM NEW COM NEW	102,700
1,639,494	1,639,494	CITIZENS FINL GROUP INC COM	62,600
3,426,945	3,426,945	CITRIX SYS INC COM	45,300
722,004	722,004	CITRIX SYS INC COM	9,544
697,480	697,480	COBB-MARIETTA GA COLISEUM & EXHIBIT HALLAUTH REV 4.5% 01-01-2047 BEO TAXABLE	690,000
125,450	125,450	COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG	130,000
6,449,949	6,449,949	COMCAST CORP NEW-CL A	114,300
5,270,185	5,270,185	COMCAST CORP NEW 6.5% DUE 11-15-2035	4,205,000
937,108	937,108	COMCAST CORP NEW 6.4% DUE 05-15-2038	755,000
1,251,049	1,251,049	COMCAST CORP NEW 6.4% DUE 03-01-2040	1,008,000
502,654	502,654	COMCAST CORP NEW 6.4% DUE 03-01-2040	405,000
994,976	994,976	CONAGRA FOODS INC	23,600
717,636	717,636	COOPER TIRE & RUBBER CO COM, NO PAR	18,960
1,162,534	1,162,534	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,040,000
3,091,276	3,091,276	RABOBANK NEDERLAND 5.25% DUE 08-04-2045	2,950,000
780,678	780,678	RABOBANK NEDERLAND 5.25% DUE 08-04-2045	745,000
1,157,458	1,157,458	COOPERATIEVE 5.25% DUE 05-24-2041	1,015,000
1,989,782	1,989,782	PVTPL COX COMMUNICATIONS INC NEW C CRP COXE 6.95 6.95% DUE 06-01-2038 BEO	2,000,000
2,505,266	2,505,266	CRED SUIS GP FUN LTD 3.75% 03-26-2025 03-26-2025	2,590,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 616,304	\$ 616,304	CRED SUIS GP FUN LTD BNDS 144A 4.875% DUE 05-15-2045 BEO	625,000
3,155,475	3,155,475	CRED SUIS GP FUN LTD BNDS 144A 4.875% DUE 05-15-2045 BEO	3,200,000
1,479,129	1,479,129	CRED SUIS GP FUN LTD BNDS 144A 4.875% DUE 05-15-2045 BEO	1,500,000
60,242,118	60,242,118	MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO	5,860,128
419,593	419,593	D R HORTON INC COM	13,100
2,517,966	2,517,966	DTE ENERGY CO COM	31,400
323,638	323,638	DANA HLDG CORP COM	23,452
193,520	193,520	DECKERS OUTDOOR CORP COM	4,100
2,478,741	2,478,741	DELTA AIR LINES INC DEL COM NEW COM NEW	48,900
118,032	118,032	DENVER COLO PUB SCHS CTFS PARTN 7.017% 12-15-2037 BEO TAXABLE	90,000
1,662,570	1,662,570	DEXCOM INC COM	20,300
106,170,186	106,170,186	CF DFA US SMALL CAP TR	48,785
149,232	149,232	DISCOVERY 6.35% DUE 06-01-2040	150,000
581,260	581,260	DOMTAR CORP COM NEW COM NEW	15,731
689,680	689,680	DR PEPPER SNAPPLE GROUP INC COM STK	7,400
126,752	126,752	DRIL-QUIP INC COM	2,140
908,351	908,351	PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000
401,177	401,177	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	410,000
1,174,176	1,174,176	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000
1,941,906	1,941,906	EDF S A 4.95% DUE 10-13-2045	2,000,000
261,215	261,215	EOG RESOURCES INC COM	3,690
2,907,384	2,907,384	EBAY INC COM USD0.001	105,800
2,452,315	2,452,315	EBAY INC COM USD0.001	89,240
1,912,305	1,912,305	EDISON INTL COM	32,297
413,144	413,144	EMCOR GROUP INC COM	8,600
2,754,361	2,754,361	ENTERGY CORP NEW COM	40,292
169,153	169,153	EQUITY COMWLTH COM SH BEN INT COM SH BENINT	6,100
860,043	860,043	EQTY LIFESTYLE PPTYS INC REIT	12,900
573,451	573,451	EXELON CORP COM	20,650
1,424,783	1,424,783	EXPRESS SCRIPTS HLDG CO COM	16,300
1,106,890	1,106,890	EXXON MOBIL CORP COM	14,200
1,093,794	1,093,794	EXXON MOBIL CORP COM	14,032

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,726,890	\$ 1,726,890	FACEBOOK INC CL A CL A	16,500
1,004,765	1,004,765	FNMA POOL #468861 3.84% DUE 08-01-2021 BEO	938,371
1,508,822	1,508,822	FEDEX CORP COM	10,127
1,047,168	1,047,168	F5 NETWORKS INC COM STK	10,800
5,235,541	5,235,541	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000
1,211,415	1,211,415	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	870,000
2,330,222	2,330,222	FOOT LOCKER INC COM	35,800
1,035,582	1,035,582	FOOT LOCKER INC COM	15,910
2,491,112	2,491,112	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	176,800
5,109,792	5,109,792	GENERAL DYNAMICS CORP COM	37,200
1,320,030	1,320,030	GENERAL DYNAMICS CORP COM	9,610
1,292,380	1,292,380	GEN MTRS CO COM	38,000
440,297	440,297	GENWORTH FINL INC COM CL A COM CL A	118,042
6,334,494	6,334,494	GILEAD SCIENCES INC	62,600
2,338,299	2,338,299	GILEAD SCIENCES INC	23,108
1,167,890	1,167,890	GOLDMAN SACHS GROUP INC COM	6,480
740,205	740,205	GOLDMAN SACHS GROUP INC COM	4,107
1,430,946	1,430,946	GOODYEAR TIRE & RUBBER CO COM	43,800
1,361,359	1,361,359	GOODYEAR TIRE & RUBBER CO COM	41,670
540,143	540,143	GRAPHIC PACKAGING HLDG CO COM STK	42,100
385,031	385,031	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO	440,000
1,358,300	1,358,300	HSBC HLDGS PLC 6.375% DUE 03-29-2049	1,360,000
472,416	472,416	HP INC COM	39,900
422,968	422,968	HANOVER INS GROUP INC COM	5,200
795,318	795,318	HARTFORD FINL SVCS GROUP INC COM	18,300
481,233	481,233	HARTFORD FINL SVCS GROUP INC COM	11,073
65,867	65,867	PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO	74,000
624,179	624,179	HELMERICH & PAYNE INC COM	11,656
199,234	199,234	HERTZ GLOBAL HLDGS INC COM	14,001
118,291	118,291	HESS CORP COM STK	2,440
205,057	205,057	HOLOGIC INC COM	5,300
1,640,530	1,640,530	HUNTINGTON BANCSHARES INC COM	148,330

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,420,720	\$ 1,420,720	HUNTINGTON INGALLS INDS INC COM	11,200
920,043	920,043	HUNTINGTON INGALLS INDS INC COM	7,253
659,597	659,597	IMPERIAL TOB FIN 4.25% DUE 07-21-2025	650,000
1,394,442	1,394,442	INGRAM MICRO INC CL A	45,900
1,428,016	1,428,016	INGREDION INC COM	14,900
745,444	745,444	INGREDION INC COM	7,778
3,974,841	3,974,841	INTEL CORP COM	115,380
771,184	771,184	INTEL CORP 4.25% DUE 12-15-2042	800,000
427,877	427,877	INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO	365,000
1,029,210	1,029,210	INTL PAPER CO COM	27,300
2,084,400	2,084,400	INTUIT COM	21,600
7,177,461	7,177,461	JPMORGAN CHASE & CO COM	108,700
1,297,253	1,297,253	JABIL CIRCUIT INC COM	55,700
414,940	414,940	PVTPL CMO JP MORGAN CHASE COML MTG SECS TR 2011-C A-3 4.1063 DUE 07-15-2046 BEO	400,000
1,614,945	1,614,945	JETBLUE AWYS CORP COM	71,300
281,313	281,313	JETBLUE AWYS CORP COM	12,420
7,166,672	7,166,672	JOHNSON & JOHNSON COM USD1	69,769
767,328	767,328	JONES LANG LASALLE INC COM STK	4,800
1,014,312	1,014,312	JONES LANG LASALLE INC COM STK	6,345
897,000	897,000	JUNIPER NETWORKS INC COM	32,500
1,303,907	1,303,907	JUNIPER NETWORKS INC COM	47,243
1,419,729	1,419,729	PVTPL KANSAS CITY SOUTHN KANSAS CITY SOUTHN 4.3 DUE 05-15-2043/12-08-2015 BEO	1,575,000
764,175	764,175	PVTPL KANSAS GAS & ELECTRIC COMPANY 1ST MTG BD 4.3 DUE 07-15-2044	760,000
552,661	552,661	KEYCORP NEW COM	41,900
2,510,720	2,510,720	KROGER CO COM	60,022
2,812,807	2,812,807	LEAR CORP COM NEW COM NEW	22,900
2,545,160	2,545,160	LEAR CORP COM NEW COM NEW	20,721
206,941	206,941	LEUCADIA NATL CORP COM	11,900
284,587	284,587	LEXMARK INTL INC NEW CL A	8,770
308,716	308,716	LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A	11,300
1,938,272	1,938,272	LIBERTY MEDIA CORP DEL COM SER C COM SERC	50,900
3,488,044	3,488,044	LINCOLN NATL CORP COM	69,400

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,522,878	\$ 1,522,878	LINCOLN NATL CORP COM	30,300
1,014,772	1,014,772	PVTPL LLOYDS BANKING GROUP PLC FORMERLY LLOYD 5.3% DUE 12-01-2045	1,000,000
233,398	233,398	PVTPL LLOYDS BANKING GROUP PLC FORMERLY LLOYD 5.3% DUE 12-01-2045	230,000
1,102,999	1,102,999	MGIC INVT CORP WIS COM	124,915
277,165	277,165	MACK CALI RLTY CORP COM REIT	11,870
420,680	420,680	MADISON SQUARE GARDEN CO NEW CL A CL A	2,600
1,197,309	1,197,309	MARATHON OIL CORP COM	95,100
692,954	692,954	MARATHON OIL CORP COM	55,040
2,011,392	2,011,392	MARATHON PETE CORP COM	38,800
2,870,329	2,870,329	MARATHON PETE CORP COM	55,369
2,090,638	2,090,638	MCKESSON CORP	10,600
1,672,116	1,672,116	MCKESSON CORP	8,478
643,799	643,799	METHANEX CORP 5.65% DUE 12-01-2044	795,000
529,655	529,655	PVTPL METROPOLITAN EDISON CO SR NT 144A 4% DUE 04-15-2025 BEO	535,000
5,930,812	5,930,812	MICROSOFT CORP COM	106,900
3,270,546	3,270,546	MICROSOFT CORP COM	58,950
1,559,717	1,559,717	MICROSOFT CORP 4.5 DUE 10-01-2040	1,500,000
1,679,295	1,679,295	MICROSOFT CORP 4.5 DUE 10-01-2040	1,615,000
2,168,374	2,168,374	MICROSOFT CORP 4.875 DUE 12-15-2043	2,000,000
938,028	938,028	MOLINA HEALTHCARE INC COM	15,600
2,140,033	2,140,033	MONSANTO CO NEW 4.65% DUE 11-15-2043	2,500,000
2,116,171	2,116,171	MOODYS CORP COM	21,090
717,435	717,435	MURPHY OIL CORP COM	31,957
319,850	319,850	NRG ENERGY INC COM NEW	27,175
1,680,789	1,680,789	N V R INC COM	1,023
394,320	394,320	N V R INC COM	240
154,726	154,726	NYU HOSPS CTR 4.784% DUE 07-01-2044	155,000
1,930,579	1,930,579	NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000
269,595	269,595	NATIONAL OILWELL VARCO COM STK	8,050
123,660	123,660	NAVIENT CORP COM	10,800
845,688	845,688	NEWS CORP NEW CL A CL A	63,300
536,525	536,525	NISOURCE INC COM	27,500

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 398,480	\$ 398,480	NORDSTROM INC COM	8,000
3,037,386	3,037,386	NORTHROP GRUMMAN CORP COM	16,087
506,514	506,514	NU SKIN ENTERPRISES INC CL A CL A	13,368
523,107	523,107	NUANCE COMMUNICATIONS INC COM	26,300
1,097,948	1,097,948	OCEANEERING INTL INC COM	29,263
241,592,554	241,592,554	CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	3,062,281
19,490,037	19,490,037	CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	286,248
38,252,285	38,252,285	CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	3,048,234
1,051,850	1,051,850	OIL STS INTL INC COM ISIN US6780261052	38,600
228,046	228,046	ON SEMICONDUCTOR CORP COM	23,270
454,843	454,843	1345 AVE OF THE 5.278% DUE 08-10-2035	400,000
263,733	263,733	OWENS & MINOR INC NEW COM	7,330
202,229	202,229	OWENS CORNING NEW COM STK	4,300
5,615,504	5,615,504	PEPSICO INC COM	56,200
2,303,356	2,303,356	PEPSICO INC COM	23,052
1,036,817	1,036,817	PETROLEOS MEXICANOS 6.375% 01-23-2045	1,225,000
7,169,388	7,169,388	PFIZER INC COM	222,100
6,244,889	6,244,889	PFIZER INC COM	193,460
1,502,646	1,502,646	PHILIP MORRIS INTL COM STK NPV	17,093
134,276	134,276	MFO PIMCO SHORT TERM FLOATING NAV PORT	13,422
522,583,045	522,583,045	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO	48,702,986
1,150,989	1,150,989	T ROWE PRICE GROUP INC	16,100
309,699	309,699	PROCTER & GAMBLE COM NPV	3,900
205,153	205,153	PRUDENTIAL FINL INC COM	2,520
1,426,500	1,426,500	PUB SERVICE ENTERPRISE GROUP INC COM	36,870
597,590	597,590	PUGET SOUND ENERGY 4.3% DUE 05-20-2045	590,000
838,350	838,350	QUANTA SVCS INC COM	41,400
448,182	448,182	QUEST DIAGNOSTICS INC COM	6,300
391,503	391,503	RLJ LODGING TR COM REIT	18,100
1,843,044	1,843,044	RAYTHEON CO USD0.01	14,800
1,262,400	1,262,400	REGIONS FINL CORP NEW COM	131,500
526,731	526,731	REINSURANCE GROUP AMER INC COM NEW STK	6,157

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 486,098	\$ 486,098	ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30	371,000
624,813	624,813	PVTPL SES SR NT 144A 5.3% DUE 04-04-2043BEO	650,000
101,682	101,682	SL GREEN RLTY CORP COM STK	900
1,028,500	1,028,500	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,100,000
286,962	286,962	SLM STUDENT LN TR SER 2006-3 CL A4 FLT RT 07-25-2019 REG	289,667
964,903	964,903	PVTPL SABMILLER HOLDINGS INC 4.95 DUE 01-15-2042 BEO	950,000
281,008,361	281,008,361	CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	2,780,483
1,788,924	1,788,924	SIEMENS 4.4% DUE 05-27-2045	1,750,000
4,372,956	4,372,956	SIMON PROPERTY GROUP INC COM	22,490
1,541,548	1,541,548	S.W. AIRL CO COM	35,800
2,066,880	2,066,880	S.W. AIRL CO COM	48,000
1,742,436	1,742,436	SPIRIT AEROSYSTEMS HLDGS INC CL A	34,800
1,618,062	1,618,062	SPIRIT AEROSYSTEMS HLDGS INC CL A	32,316
997,800	997,800	PVTPL SPRINGLEAF FDG TR 2013-BA CL A-1 3.92 DUE 09-15-2017	1,000,000
789,802	789,802	STANLEY BLACK & DECKER INC COM	7,400
100,382	100,382	STAPLES INC COM	10,600
615,997	615,997	STEEL DYNAMICS INC COM	34,471
492,660	492,660	SUN TR BANKS INC COM	11,500
2,809,704	2,809,704	SUN TR BANKS INC COM	65,586
224,364	224,364	SUPER VALU INC COM	33,092
2,585,310	2,585,310	SYMANTEC CORP COM	123,110
337,514	337,514	SYNOPSYS INC COM	7,400
1,586,997	1,586,997	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM	45,551
1,634,136	1,634,136	TAUBMAN CTRS INC COM	21,300
168,592	168,592	TESORO CORP	1,600
2,600,742	2,600,742	TESORO CORP	24,682
56,851	56,851	TEVA 6.15% DUE 02-01-2036	52,000
704,533	704,533	TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000
3,193,938	3,193,938	TRAVELERS COS INC COM STK	28,300
551,235	551,235	TRINITY IND INC COM	22,949
2,911,818	2,911,818	TYSON FOODS INC CL A COM (DELAWARE)	54,600
1,325,080	1,325,080	UGI CORP NEW COM	39,250

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,588,351	\$ 1,588,351	PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO	1,590,000
789,181	789,181	PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO	790,000
640,634	640,634	UN PAC RR CO PASS 7.6% DUE 01-02-2020	563,490
1,971,120	1,971,120	UNITED CONTL HLDGS INC COM STK	34,400
152,334	152,334	UNITED RENTALS INC COM	2,100
783,541	783,541	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026	560,000
8,848,916	8,848,916	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	6,650,000
5,402,473	5,402,473	UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG	4,135,000
5,194,342	5,194,342	UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 BEO	3,660,000
12,405,520	12,405,520	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	9,680,000
3,267,739	3,267,739	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	2,545,000
3,063,880	3,063,880	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	2,770,000
4,026,990	4,026,990	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	3,260,000
14,257,028	14,257,028	US TREAS SEC 4.5 DUE 08-15-2039 REG	11,140,000
15,897,488	15,897,488	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	12,205,000
5,832,132	5,832,132	US TREAS BDS 4.375 DUE 05-15-2040 REG	4,635,000
4,592,814	4,592,814	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	3,715,000
4,255,974	4,255,974	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	3,705,000
5,723,513	5,723,513	UNITED STATES TREAS BDS..3.125% DUE 11-15-2041 REG	5,540,000
3,175,057	3,175,057	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	3,075,000
11,970,904	11,970,904	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	12,555,000
7,056,588	7,056,588	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	6,885,000
19,992,375	19,992,375	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	20,505,000
19,838,207	19,838,207	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	17,615,000
9,605,987	9,605,987	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	8,340,000
20,895,426	20,895,426	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	18,575,000
25,429,545	25,429,545	UNITED STATES TREAS BDS 3.375 05-15-2044REG	23,695,000
14,251,678	14,251,678	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	13,945,000
5,863,620	5,863,620	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	5,885,000
17,584,271	17,584,271	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	17,665,000
3,729,450	3,729,450	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	3,840,000
7,522,305	7,522,305	US TREASURY N/B 3.0% 11-15-2045 REG	7,545,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,268,541	\$ 1,268,541	UTD THERAPEUTICS CORP DEL COM STK	8,100
2,486,184	2,486,184	UTD THERAPEUTICS CORP DEL COM STK	15,875
657,793	657,793	UNIV NOTRE DAME DU 3.438% DUE 02-15-2045	705,000
1,165,150	1,165,150	UNUM GROUP	35,000
5,564,877	5,564,877	VALERO ENERGY CORP COM STK NEW	78,700
3,233,639	3,233,639	VALERO ENERGY CORP COM STK NEW	45,731
398,748	398,748	VECTREN CORP COM	9,400
2,139,446	2,139,446	VERISIGN INC COM	24,490
1,095,414	1,095,414	VERIZON COMMUNICATIONS COM	23,700
2,642,860	2,642,860	VERIZON COMMUNICATIONS COM	57,180
404,090	404,090	VIACOM INC NEW 5.85% DUE 09-01-2043	450,000
677,854	677,854	VIACOM INC NEW 4.85% DUE 12-15-2034	830,000
615,837	615,837	VODAFONE AIRTOUCH PLC FORMERLY VODAFONE GRP PLC 6/28/1999 7.875 DUE 2-15-30 BEO	505,000
1,849,191	1,849,191	VOYA FINL INC COM	50,100
2,356,777	2,356,777	VOYA FINL INC COM	63,852
463,833	463,833	WADDELL & REED FINL INC CL A COM	16,184
6,136,130	6,136,130	WAL-MART STORES INC COM	100,100
1,127,950	1,127,950	WELLPOINT INC 4.85% DUE 08-15-2054	1,210,000
315,288	315,288	WELLS FARGO & CO NEW COM STK	5,800
2,835,276	2,835,276	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 3.55% DUE 09-29-2025	2,810,000
220,532	220,532	WESTAR ENERGY INC COM	5,200
1,123,847	1,123,847	WESTN REFNG INC COM	31,551
651,840	651,840	WESTLAKE CHEM CORP COM STK	12,000
198,488	198,488	WHOLE FOODS MKT INC COM	5,925
1,101,004	1,101,004	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	1,575,000
1,101,004	1,101,004	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	1,575,000
287,900	287,900	VALEANT PHARMACEUTICALS INTL INC TERM LOAN DUE 04-01-2022 BEO	299,246
2,832,183	2,832,183	AMDOCS ORD GBP0.01	51,900
769,437	769,437	AMDOCS ORD GBP0.01	14,100
433,452	433,452	ASSURED GUARANTY LTD COMMON STK	16,400
1,461,156	1,461,156	ASSURED GUARANTY LTD COMMON STK	55,284
1,349,280	1,349,280	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	24,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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Cost	Current Value	Description	Share/Par Value
\$ 907,897	\$ 907,897	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	16,149
2,369,316	2,369,316	BUNGE LTD	34,700
1,405,544	1,405,544	BUNGE LTD	20,585
2,285,446	2,285,446	ENSCO PLC SHS CLASS A COM	148,502
1,702,737	1,702,737	EVEREST RE GROUP COM	9,300
1,277,968	1,277,968	EVEREST RE GROUP COM	6,980
1,675,089	1,675,089	HERBALIFE LTD COM STK	31,240
902,352	902,352	MICHAEL KORS HOLDINGS LTD COM NPV	22,525
576,723	576,723	NABORS INDUSTRIES COM USD0.10	67,770
759,600	759,600	NOBLE CORP PLC COMMON STOCK	72,000
2,020,325	2,020,325	NOBLE CORP PLC COMMON STOCK	191,500
2,153,243	2,153,243	ROWAN COMPANIES PLC	127,035
425,868	425,868	VALIDUS HOLDING LTD COM STK USD0.175	9,200
373,760	373,760	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	10,050
199,318	199,318	TRANSOCEAN LTD	16,100
528,576	528,576	TRANSOCEAN LTD	42,696
67,107	67,107	AWAS FIN LUXEMBOURG S A R L INCREMENTAL TERM LOAN DUE 07-16-2018 BEO	67,444
1,074,857	1,074,857	AERCAP HOLDINGS N.V. EUR0.01	24,904
95,590	95,590	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	1,100
1,669,784	1,669,784	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	19,215
154,910,314	154,910,314	CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,724,292
2,969,784	2,969,784	CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	435,452
1,727,461	1,727,461	FLEXTRONICS INTL LTD COM STK	154,100
1,268,524	1,268,524	FLEXTRONICS INTL LTD COM STK	113,160
2,556,137	2,556,137	COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000
2,536,662	2,536,662	CINGULAR WIRELESS 7.125% DUE 12-15-2031	2,090,000
1,083,217	1,083,217	CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO	855,000
754,869	754,869	DUKE ENERGY CORP 6.45% DUE 10-15-2032	620,000
759,708	759,708	TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000
371,887	371,887	ONCOR ELEC 7.25% DUE 01-15-2033	290,000
916,893	916,893	ONCOR ELEC 7.25% DUE 01-15-2033	715,000
677,321	677,321	CONAGRA INC 7.125 SR NT DUE 10-1-2026/ 06 BEO PUTTABLE 10-1-2006 @ PAR HLD**PUT	570,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 513,348	\$ 513,348	BESTFOODS MEDIUM TERM NTS BOOK ENTRY 6.625% DUE 04-15-2028	400,000
5,295,424	5,295,424	GTE CORP 6.94% DUE 04-15-2028	4,475,000
1,422,482	1,422,482	TCI COMMUNICATIONS 7.125% DUE 02-15-2028	1,100,000
1,037,735	1,037,735	TIME WARNER COMPANIES 6.95 DUE 01-15-2028 REG	875,000
950,003	950,003	UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO	750,000
1,957,836	1,957,836	MIDAMERICAN ENERGY 8.48% DUE 09-15-2028	1,380,000
674,013	674,013	TN GAS PIPELN CO 7% DUE 10-15-2028	700,000
1,271,719	1,271,719	TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG	1,040,000
848,893	848,893	PVTPL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028	690,000
2,208,155	2,208,155	GOLDMAN SACHS 6.125% DUE 02-15-2033	1,885,000
2,729,444	2,729,444	GOLDMAN SACHS 6.125% DUE 02-15-2033	2,330,000
1,189,900	1,189,900	VALERO ENERGY CORP 7.5% DUE 04-15-2032	1,080,000
185,224	185,224	GE GLOBAL INS HLDG 7% DUE 02-15-2026	150,000
370,204	370,204	FORD MTR CO DEL 7.45% DUE 07-16-2031	300,000
2,479,486	2,479,486	ONCOR ELEC 7% DUE 05-01-2032	1,995,000
1,290,203	1,290,203	COMCAST CORP NEW 7.05% DUE 03-15-2033	1,000,000
406,414	406,414	COMCAST CORP NEW 7.05% DUE 03-15-2033	315,000
1,131,554	1,131,554	PEPSI BOTTLING 7% DUE 03-01-2029	850,000
874,676	874,676	WESTVACO CORP DEL 8.2% DUE 01-15-2030	675,000
784,087	784,087	1ST UN CORP BD STEP UP 08-01-2026	620,000
807,231	807,231	TN GAS PIPELN CO 7% DUE 03-15-2027	825,000
941,802	941,802	PACIFIC BELL 7.125% DUE 03-15-2026	775,000
414,574	414,574	PRUDENTIAL INS CO 8.3% DUE 07-01-2025	325,000
407,179	407,179	WESTVACO CORP DEL 7.95% DUE 02-15-2031	330,000
524,971	524,971	TIME WARNER ENTMT 8.375% DUE 07-15-2033	445,000
1,179,709	1,179,709	TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000
528,369	528,369	PROGRESS ENERGY 7.75% DUE 03-01-2031	410,000
248,181	248,181	ANHEUSER BUSCH COS 6.8% DUE 08-20-2032	205,000
795,403	795,403	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000
1,161,771	1,161,771	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	1,205,000
1,960,835	1,960,835	AMERADA HESS CORP 7.3% DUE 08-15-2031	1,975,000
543,665	543,665	BURLINGTON RES FIN CO 7.2 DUE 08-15-2031/08-14-2031 BEO	475,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 307,821	\$ 307,821	PROGRESS ENERGY 7% DUE 10-30-2031	250,000
1,477,540	1,477,540	PROGRESS ENERGY 7% DUE 10-30-2031	1,200,000
475,013	475,013	FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000
658,438	658,438	PSEG PWR LLC 8.625% DUE 04-15-2031	529,000
512,413	512,413	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	540,000
1,237,442	1,237,442	GRUPO TELEVISA S A 8.5% DUE 03-11-2032	1,025,000
114,690	114,690	GRUPO TELEVISA S A 8.5% DUE 03-11-2032	95,000
794,888	794,888	DEVON FING CORP U 7.875% DUE 09-30-2031	775,000
797,384	797,384	TCI COMMUNICATIONS 7.875% DUE 02-15-2026	590,000
328,538	328,538	PRUDENTIAL FINL 5.75% DUE 07-15-2033	290,000
73,313	73,313	LITTON INDS INC 7.75% DUE 03-15-2026	56,000
269,765	269,765	MARSH & MCLENNAN COS INC 5.875 8/1/33	235,000
4,113,580	4,113,580	DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	2,805,000
191,416	191,416	MIDAMERICAN FDG 6.927% DUE 03-01-2029	150,000
1,353,395	1,353,395	ALLTEL CORP 7.875% DUE 07-01-2032	1,100,000
359,224	359,224	ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	295,000
779,150	779,150	DOMINION RES INC 5.25% DUE 08-01-2033	750,000
1,828,406	1,828,406	DOMINION RES INC 5.25% DUE 08-01-2033	1,760,000
1,055,781	1,055,781	LOWES COS INC 6.5% DUE 03-15-2029	850,000
899,225	899,225	BURL RES FIN CO 7.4% DUE 12-01-2031	755,000
247,592	247,592	TN GAS PIPELN CO 8.375 DUE06-15-2032 BEO	255,000
507,659	507,659	VODAFONE GROUP PLC 6.25% DUE 11-30-2032	490,000
719,106	719,106	TELEFONICA EUROPE 8.25% DUE 09-15-2030	550,000
679,544	679,544	NORSK HYDRO A S 7.25% DUE 09-23-2027	530,000
(390,000)	(390,000)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	(390,000)
(600,000)	(600,000)	OTC DER CASH COLL PAY TO DEUTSCHE	(600,000)
540,000	540,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	540,000
280,000	280,000	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	280,000
(130,000)	(130,000)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY	(130,000)
1,310,000	1,310,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY	1,310,000
(30,000)	(30,000)	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH	(30,000)
1,414,000	1,414,000	CCP DUE TO/FROM MORGAN STANLEY	1,414,000

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 300,000	\$ 300,000	CCP DUE TO/FROM CREDIT SUISSE	300,000
400,000	400,000	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	400,000
18,021	18,021	CDS DEUTGB2L SELL PROTECTION ON FORD MTRCO DEL 12-20-2017 SWPC861U9	200,000
2,539,000	2,539,000	CCP DUE FROM MORGAN STANLEY CO LL C	2,539,000
1	1	PUT SWPTN USD MSCSUS33 6M 4.35%/3MLIBOR European 317U186E8_000215 02-29-2016	1,600,000
32,944	32,944	PUT SWPTN USD MSCSUS33 6M 3.95%/3MLIBOR European 317U653G7 08-15-2017	3,000,000
40,631	40,631	PUT SWPTN USD CSFPGB2L 6M 3.95%/3MLIBOR European 317U766G1 08-15-2017	3,700,000
33,153	33,153	PUT SWPTN USD DEUTGB2L 6M 3.95%/3MLIBOR European 317U834G9 08-17-2017	3,000,000
25,417	25,417	PUT SWPTN USD NGFPUS33 6M 3.95%/3MLIBOR European 317U823G2 08-17-2017	2,300,000
49,730	49,730	PUT SWPTN USD NGFPUS33 6M 3.95%/3MLIBOR European 317U823G2 08-17-2017	4,500,000
38,679	38,679	PUT SWPTN USD CSFPGB2L 6M 3.95%/3MLIBOR European 317U842G9 08-17-2017	3,500,000
(70,000)	(70,000)	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2	(70,000)
125,844	125,844	CDS / STS CITIUS33 SELL PROTECTION ON CDX NAIGS23V1 5Y 12-20-2019 SWPC31J10	15,400,000
12,560	13,644	CME_IRS CME_MSCSUS EUR P 1.5%/R 6M EURIB 16/03/2046 SWU00BT10	400,000
502,094	502,094	CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5	76,700,000
1,009,929	1,009,929	CDS / STS CITIUS33 SELL PROTECTION ON 12-20-2019 SWPC31H95	8,400,000
26,025	26,025	CDS GSILGB2X SELL PROTECTION ON METLIFE INC 06-20-2020 SWPC09VX2	2,750,000
19,055	19,055	CDS BARCGB33 SELL PROTECTION ON PRUDENTIAL FINL INC 06-20-2020 SWPC09TP2	1,900,000
14,195	14,195	CDS MSCSUS33 SELL PROTECTION ON METLIFE INC 06-20-2020 SWPC0A3M4	1,500,000
253,402	253,402	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.75% 12/16/2018 SWU00D8Q4	22,300,000
783,326	783,326	PUT SWPTN USD DEUTGB2L 6M 3.45%/3MLIBOR European 317U524J8 04-03-2018	20,000,000
3,114	3,114	PUT SWPTN USD DEUTGB2L 6M 3.3%/3MLIBOR European 317U525J7 03-14-2016	4,100,000
21,330	21,330	CDS MSCSUS33 SELL PROTECTION ON CBS CORP09-20-2020 SWPC0ARP1	1,300,000
675,053	675,053	PUT SWAPTION USD DEUTGB2L 6M 2.9325%/3M LIBOR EUROPEAN 317U801J2 08-13-2018	7,900,000
510,334	510,334	PUT SWPTN USD MSCSUS33 6M 3.02%/3MLIBOR European 317U832J5 12-18-2017	8,100,000
28,803	28,803	CDS MSCSUS33 SELL PROTECTION ON GOLDMAN SACHS GROUP 09-20-2020 SWPC0AXQ2	3,300,000
10,999	16,212	CME_IRS CME_GOLDUS GBP P 2.15%/R 6M LIBOR 16/03/2046 SWU00E5F9	2,300,000
7,845	7,845	CDS GSILGB2X SELL PROTECTION ON METLIFE INC 09-20-2020 SWPC0B110	1,000,000
19,868	19,868	CDS CITIUS33 SELL PROTECTION ON PRUDENTIAL FINL INC 12-20-2020 SWPC0B6R8	2,800,000
767,143	767,143	CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7	134,700,000
14,309	14,309	CDS GSILGB2X SELL PROTECTION ON MORGAN STANLEY 12-20-2020 SWPC0B7H9	1,900,000
14,331	14,331	CDS CSFPGB2L SELL PROTECTION ON GOLDMAN SACHS GROUP 12-20-2020 SWPC0B7E6	1,900,000

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Cost	Current Value	Description	Share/Par Value
\$ 11,456	\$ 11,456	CALL SWAPTION USD CSFPGB2L 3MLIBOR/6M .7% European 317U156K0 10-03-2016	37,100,000
5,012	5,012	CDS GSILGB2X SELL PROTECTION ON METLIFE INC 12-20-2020 SWPC0B5L2	800,000
30,413	30,413	CDS BOFAUS6NGFX SELL PROTECTION ON CITIGROUP INC 12-20-2020 SWPC0B698	3,400,000
10,725	11,650	CURRENCY OPTION PUT BOFAUS6S EUR/USD 1.1European 21/04/2016 31750A9970004824	400,000
81,845	88,909	CURRENCY OPTION PUT BOFAUS6NGFX EUR/USD 1.1 European 22/01/2016 31750A9A4	5,050,000
49,197	53,443	CDS / STS ICE_MSCSUS SELL PROT ON ITRAXXEUPONES24V1 5 20/12/2020 SWPC0B1K8	4,300,000
49,197	53,443	CDS / STS ICE_MSCSUS SELL PROT ON ITRAXXEUPONES24V1 5 20/12/2020 SWPC0B1K8	4,300,000
59,307	59,307	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .95% European 317U441K5 12-01-2016	63,200,000
3,765	3,765	CME_IRS CME_GOLDUS USD P 2.15%/R 3M LIBOR 12/03/2025 SWU00FDQ3	3,300,000
24,543	24,543	LCH_IRS LCH_GOLDUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9	7,300,000
21,022	21,022	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.0% European 317U465K6 12-07-2016	18,900,000
120,925	120,925	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.0% European 317U474K5 12-08-2016	109,000,000
134,407	134,407	CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7	23,600,000
44,992	44,992	CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7	7,900,000
218,710	218,710	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.2% European 317U508K5 12-16-2016	112,050,000
67,145	67,145	CALL SWAPTION USD NGFPUS33 3MLIBOR/6M 1.2% European 317U510K1 12-16-2016	34,400,000
2,353	2,353	CME_IRS CME_GOLDUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35	700,000
17,819	17,819	CME_IRS CME_MSCSUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35	5,300,000
251,923	251,923	FVA USD 6M10Y S ATM 23 JUN 2016 RYL OCD002364	6,200,000
323,523	323,523	ENCANA CORP 6.5% DUE 08-15-2034	400,000
297,096	297,096	CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000
1,884,861	1,884,861	CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000
1,748,268	1,748,268	CIN FINL CORP 6.92% DUE 05-15-2028	1,425,000
1,549,031	1,549,031	PETRO-CDA 5.95% DUE 05-15-2035	1,545,000
1,734,815	1,734,815	FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000
663,350	663,350	COMCAST CORP NEW 5.65% DUE 06-15-2035	570,000
1,222,109	1,222,109	SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000
882,891	882,891	ENTERPRISE PRODS 5.75% DUE 03-01-2035	955,000
715,029	715,029	EXELON CORP 5.625% DUE 06-15-2035	670,000
242,256	242,256	EXELON CORP 5.625% DUE 06-15-2035	227,000
287,729	287,729	APPALACHIAN PWR CO 5.8% DUE 10-01-2035	260,000
1,852,847	1,852,847	COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 923,012	\$ 923,012	MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	775,000
172,343	172,343	SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	159,416
707,729	707,729	ERP OPER LTD PARTNERSHIP 7.57 NT DUE 08-15-2026/06 PUTTABLE 8-15-2006 @ **PUT	550,000
4,826,052	4,826,052	COMWLTH EDISON CO 5.9% DUE 03-15-2036	4,000,000
4,356,020	4,356,020	COMCAST CORP NEW 6.45% DUE 03-15-2037	3,500,000
612,332	612,332	COMCAST CORP NEW 6.45% DUE 03-15-2037	492,000
246,492	246,492	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00010 5.9 3-17-2036 REG	215,000
384,170	384,170	LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO	335,000
266,924	266,924	ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000
594,396	594,396	ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO	455,000
1,006,875	1,006,875	ENTERPRISE PRODS OPER L P JR SUB NT FIXED/FLTG RATE DUE 08-01-2066 REG	1,125,000
386,350	386,350	MORGAN STANLEY 6.25% DUE 08-09-2026	330,000
1,362,833	1,362,833	CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	1,160,000
959,558	959,558	CDN NAT RES LTD 6.5% DUE 02-15-2037	1,030,000
1,310,766	1,310,766	AMERN INTL GROUP 6.25% DUE 05-01-2036	1,135,000
1,154,860	1,154,860	AMERN INTL GROUP 6.25% DUE 05-01-2036	1,000,000
2,011,598	2,011,598	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,725,000
2,221,504	2,221,504	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,905,000
1,748,255	1,748,255	CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,700,000
903,482	903,482	TIME WARNER INC 6.5% DUE 11-15-2036	800,000
2,054,291	2,054,291	TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000
1,038,074	1,038,074	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	1,485,000
1,149,457	1,149,457	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,100,000
522,481	522,481	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000
339,350	339,350	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	300,000
678,701	678,701	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000
2,059,363	2,059,363	METLIFE INC FLTG RT 6.4% DUE 12-15-2036	1,885,000
591,377	591,377	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	495,000
791,438	791,438	JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 01-15-2087/02-02-2012 BEO	1,005,000
1,996,474	1,996,474	DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000
1,499,942	1,499,942	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	1,520,000
527,940	527,940	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	535,000

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 789,330	\$ 789,330	FEDT RETAIL HLDGS 6.375% DUE 03-15-2037	780,000
1,749,845	1,749,845	PAC GAS & ELEC CO 5.8% DUE 03-01-2037	1,505,000
915,725	915,725	PACIFICORP 5.75% DUE 04-01-2037	780,000
192,066	192,066	CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO	200,000
611,790	611,790	VERIZON 6.25% DUE 04-01-2037	545,000
1,872,075	1,872,075	STATE STR CAP TR IV STATE STREET CAPITALTRUST IV DUE 06-01-2077/06-15-2012 BEO	2,290,000
631,015	631,015	WI ENERGY CORP FLTG RT 6.25% DUE 05-15-2067	847,000
214,527	214,527	CHUBB CORP 6% DUE 05-11-2037	175,000
785,993	785,993	DUKE ENERGY 6.1% DUE 06-01-2037	650,000
1,141,151	1,141,151	VALERO ENERGY CORP 6.625% DUE 06-15-2037	1,135,000
2,634,198	2,634,198	VALERO ENERGY CORP 6.625% DUE 06-15-2037	2,620,000
4,166,914	4,166,914	VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000
942,354	942,354	PACIFICORP 6.1% DUE 08-01-2036	775,000
236,199	236,199	KINDER MORGAN 6.95% DUE 01-15-2038	275,000
234,670	234,670	NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000
382,708	382,708	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	335,000
4,135,535	4,135,535	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	3,620,000
958,452	958,452	PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,085,000
1,291,352	1,291,352	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	885,000
744,287	744,287	ENCANA CORP 6.625% DUE 08-15-2037	920,000
246,747	246,747	ENCANA CORP 6.625% DUE 08-15-2037	305,000
700,446	700,446	APPALACHIAN PWR CO 6.7% DUE 08-15-2037	585,000
5,976,360	5,976,360	COMCAST CORP NEW 6.95% DUE 08-15-2037	4,580,000
3,001,229	3,001,229	COMCAST CORP NEW 6.95% DUE 08-15-2037	2,300,000
2,555,721	2,555,721	FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,005,000
600,571	600,571	MARATHON OIL CORP 6.6% DUE 10-01-2037	700,000
2,597,629	2,597,629	PACIFICORP 6.25% DUE 10-15-2037	2,100,000
2,414,790	2,414,790	TRANSCANADA 6.2% DUE 10-15-2037	2,295,000
1,841,343	1,841,343	TRANSCANADA 6.2% DUE 10-15-2037	1,750,000
5,044,124	5,044,124	MCDONALDS CORP 6.3% DUE 10-15-2037	4,300,000
2,275,840	2,275,840	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	1,870,000
6,085,135	6,085,135	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	5,000,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 357,976	\$ 357,976	REGIONS FINL CORP 7.375% DUE 12-10-2037	285,000
488,000	488,000	PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000
484,894	484,894	JERSEY CENT PWR & 6.15% DUE 06-01-2037	455,000
1,279,845	1,279,845	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,046,000
6,550,946	6,550,946	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	5,354,000
631,357	631,357	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	516,000
1,292,080	1,292,080	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,056,000
254,321	254,321	CDN NAT RES LTD 6.75% DUE 02-01-2039	270,000
2,264,574	2,264,574	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	1,850,000
667,131	667,131	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	545,000
166,312	166,312	PRESIDENT & 5.625% DUE 10-01-2038	130,000
805,713	805,713	PUGET SOUND ENERGY 7.02% DUE 12-01-2027	635,000
2,411,048	2,411,048	CONOCO INC 6.95% DUE 04-15-2029	2,105,000
1,460,074	1,460,074	AOL TIME WARNER 7.625% DUE 04-15-2031	1,180,000
2,660,547	2,660,547	ORANGE NT STEP UP 03-01-2031 02-28-2031	1,885,000
1,752,806	1,752,806	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000
580,019	580,019	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	455,000
1,374,168	1,374,168	AMGEN INC 6.375% DUE 06-01-2037	1,180,000
2,441,337	2,441,337	FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000
1,769,068	1,769,068	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	1,519,000
873,470	873,470	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	750,000
675,169	675,169	PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	545,000
858,932	858,932	WAL-MART STORES 6.2% DUE 04-15-2038	685,000
3,134,788	3,134,788	WAL-MART STORES 6.2% DUE 04-15-2038	2,500,000
330,506	330,506	MEAD CORP 7.55% DUE 03-01-2047	280,000
3,028,550	3,028,550	JPMORGAN CHASE & 7.9% DUE 04-29-2049	2,975,000
486,553	486,553	PETRO-CDA 6.8% DUE 05-15-2038	445,000
1,295,569	1,295,569	TIME WARNER CABLE 7.3% DUE 07-01-2038	1,195,000
1,008,267	1,008,267	TIME WARNER CABLE 7.3% DUE 07-01-2038	930,000
3,760,806	3,760,806	COVIDIEN INTL FIN 6.55% DUE 10-15-2037	3,000,000
1,880,403	1,880,403	COVIDIEN INTL FIN 6.55% DUE 10-15-2037	1,500,000
2,364,077	2,364,077	RIO TINTO FIN USA 7.125% DUE 07-15-2028	2,005,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,084,657	\$ 1,084,657	CAMERON INTL CORP 7% DUE 07-15-2038	910,000
1,047,692	1,047,692	PUBLIC SVC CO COLO 6.5% DUE 08-01-2038	795,000
581,895	581,895	TRANSCANADA 7.25% DUE 08-15-2038	490,000
593,770	593,770	TRANSCANADA 7.25% DUE 08-15-2038	500,000
1,472,410	1,472,410	ANHEUSER BUSCH COS 6.5% DUE 05-01-2042	1,215,000
487,080	487,080	REPUBLIC N Y CORP 7.2% DUE 07-15-2097	385,000
1,543,507	1,543,507	VERIZON 8.95% DUE 03-01-2039	1,095,000
352,399	352,399	VERIZON 8.95% DUE 03-01-2039	250,000
1,375,248	1,375,248	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000
4,652,268	4,652,268	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	2,960,000
259,075	381,851	BARCLAYS BANK PLC 14%-VAR T1 PERP GBP1000	200,000
643,097	643,097	PACIFICORP 6% DUE 01-15-2039	530,000
1,685,486	1,685,486	TRANSCANADA 7.625% DUE 01-15-2039	1,375,000
2,127,435	2,127,435	DR PEPPER SNAPPLE 7.45% DUE 05-01-2038	1,550,000
1,072,069	1,072,069	HOME DEPOT INC 5.4% DUE 09-15-2040	920,000
1,252,689	1,252,689	HOME DEPOT INC 5.4% DUE 09-15-2040	1,075,000
4,310,812	4,310,812	ORACLE CORP 6.125% DUE 07-08-2039	3,565,000
583,566	583,566	ONCOR ELEC 5.25% DUE 09-30-2040	565,000
604,098	604,098	INTL PAPER CO 7.3% DUE 11-15-2039	530,000
1,148,131	1,148,131	NISOURCE FIN CORP 5.95% DUE 06-15-2041	1,000,000
463,862	463,862	ENTERPRISE PRODS 5.95% DUE 02-01-2041	505,000
890,408	890,408	SIMON PPTY GROUP L 6.75% DUE 02-01-2040	675,000
1,229,506	1,229,506	METLIFE INC FLTG RT 10.75% DUE 08-01-2039	785,000
2,297,717	2,297,717	DEVON ENERGY CORP 5.6 DUE 07-15-2041	3,040,000
896,880	896,880	PROGRESS ENERGY 6% DUE 12-01-2039	775,000
1,226,700	1,226,700	PROGRESS ENERGY 6% DUE 12-01-2039	1,060,000
333,798	333,798	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	435,000
1,342,866	1,342,866	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,750,000
1,151,028	1,151,028	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000
212,548	212,548	KINDER MORGAN 6.55% DUE 09-15-2040	250,000
1,215,609	1,215,609	PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,250,000
630,087	630,087	PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO	565,000

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Cost	Current Value	Description	Share/Par Value
\$ 1,354,605	\$ 1,354,605	EL PASO PIPELN 7.5% DUE 11-15-2040	1,485,000
1,576,749	1,576,749	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	1,295,000
837,558	837,558	DIRECTV HLDGS LLC 6.35% DUE 03-15-2040	780,000
1,976,656	1,976,656	TIME WARNER INC 6.1 07-15-2040	1,830,000
1,555,402	1,555,402	TIME WARNER INC 6.1 07-15-2040	1,440,000
260,120	260,120	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	175,000
3,247,784	3,247,784	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	2,185,000
2,467,445	2,467,445	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,700,000
358,398	358,398	MEAD JOHNSON 5.9% DUE 11-01-2039	330,000
825,708	825,708	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	600,000
765,647	765,647	PVTPL INTESA SANPAOLO S P A SR MED TERM NT CL X 6.5 2-24-2021	675,000
1,448,161	1,448,161	MORGAN STANLEY 7.25% DUE 04-01-2032	1,105,000
200,069	200,069	NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000
7,185,570	7,185,570	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	5,132,000
8,925,534	8,925,534	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	6,140,000
1,818,576	1,818,576	NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000
203,877	203,877	APACHE CORP 5.25% DUE 02-01-2042	230,000
465,242	465,242	ZIMMER BIOMET 5.75% DUE 11-30-2039	425,000
599,058	599,058	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	630,000
1,996,861	1,996,861	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	2,100,000
158,138	158,138	TIME WARNER CABLE 5.5% DUE 09-01-2041	175,000
271,094	271,094	TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000
896,977	896,977	SOUTHN CAL EDISON 4.5% DUE 09-01-2040	860,000
775,451	775,451	OWENS CORNING NEW 4.2 DUE 12-15-2022	775,000
1,020,960	1,020,960	KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000
593,481	593,481	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE	420,000
994,888	994,888	ENERGY TRANSFER 6.05% DUE 06-01-2041	1,275,000
606,955	606,955	EXELON GENERATION SR NT 6.25 DUE 10-01-2039	600,000
319,826	319,826	CVS HEALTH CORP 5.75% DUE 05-15-2041	285,000
1,025,089	1,025,089	VALE S A 5.625% DUE 09-11-2042	1,550,000
436,731	436,731	MEDTRONIC INC 4.5 DUE 03-15-2042 REG	435,000
635,095	635,095	NEWMONT MNG CORP 6.25% DUE 10-01-2039	795,000

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Cost	Current Value	Description	Share/Par Value
\$ 1,230,246	\$ 1,230,246	NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,540,000
764,633	764,633	MEDTRONIC INC 6.5% DUE 03-15-2039	600,000
2,085,522	2,085,522	ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000
664,385	664,385	CELGENE CORP 5.7% DUE 10-15-2040	625,000
785,976	785,976	PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	730,000
1,911,105	1,911,105	PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	1,775,000
795,290	795,290	CENTERPOINT ENERGY 5.85 DUE 01-15-2041	720,000
436,573	436,573	BURL NORTHN SANTA 5.75% DUE 05-01-2040	390,000
2,283,613	2,283,613	BURL NORTHN SANTA 5.75% DUE 05-01-2040	2,040,000
1,035,613	1,035,613	SAN DIEGO GAS & 3.95% DUE 11-15-2041	1,075,000
1,926,722	1,926,722	SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000
1,767,337	1,767,337	UNITED STATES TREAS BD STRIPPED PRIN PMT00074 05-15-2038 (UNDDATE) REG	3,344,000
1,484,462	1,484,462	ENTERPRISE PRODS 6.125% DUE 10-15-2039	1,625,000
2,357,656	2,357,656	REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000
1,053,806	1,053,806	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	1,000,000
800,893	800,893	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	760,000
1,123,787	1,123,787	UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	2,300,000
576,261	576,261	MCDONALDS CORP 4.875% DUE 07-15-2040	575,000
1,721,159	1,721,159	SEMPRA ENERGY 6% DUE 10-15-2039	1,535,000
31,188	31,188	HESS CORP 5.6% DUE 02-15-2041	37,000
317,873	317,873	PA ELEC CO 6.15% DUE 10-01-2038	300,000
724,077	724,077	BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,080,000
1,162,546	1,162,546	BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,734,000
1,754,000	1,754,000	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO	1,600,000
13,534,922	13,534,922	NEW YORK LIFE INS 6.75% DUE 11-15-2039	10,550,000
330,559	330,559	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	240,000
3,531,088	3,531,088	AT&T INC 5.35% DUE 09-01-2040	3,575,000
2,842,650	2,842,650	AT&T INC 5.35% DUE 09-01-2040	2,878,000
4,543,498	4,543,498	AT&T INC 5.35% DUE 09-01-2040	4,600,000
1,098,915	1,098,915	FLORIDA PWR CORP 5.65% DUE 04-01-2040	930,000
309,843	309,843	BURL NORTHN SANTA 5.4% DUE 06-01-2041	285,000
371,852	371,852	DOMINION RESOURCES INC 4.9% 08-01-2041	380,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 2,025,680	\$ 2,025,680	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,395,000
1,452,100	1,452,100	PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,000,000
411,075	411,075	METLIFE INC 5.875% DUE 02-06-2041	350,000
1,035,000	1,035,000	PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038	750,000
945,300	945,300	PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038	685,000
1,290,553	1,290,553	LOUISVILLE GAS & ELEC 5.125 11-15-2040	1,155,000
1,407,405	1,407,405	NORFOLK SOUTHN 6% DUE 05-23-2111	1,345,000
596,841	596,841	AGRIUM INC 6.125% DUE 01-15-2041	560,000
1,125,105	1,125,105	TEACHERS INS & 6.85% DUE 12-16-2039	910,000
1,545,474	1,545,474	TEACHERS INS & 6.85% DUE 12-16-2039	1,250,000
822,912	822,912	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000
259,395	259,395	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.427% 03-15-2039 BEO TAXABLE	220,000
865,352	865,352	STATOIL ASA 5.1 DUE 08-17-2040	820,000
770,763	770,763	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000
1,199,986	1,199,986	PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5.25% DUE 01-15-2022/12-15-2009 BEO	1,100,000
1,010,187	1,010,187	ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	985,000
777,342	777,342	NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE	635,000
2,794,520	2,794,520	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	2,000,000
2,057,548	2,057,548	UNION PAC CORP 4.75% DUE 09-15-2041	1,925,000
978,387	978,387	ONCOR ELEC 7.5% DUE 09-01-2038	740,000
1,956,361	1,956,361	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	1,570,000
255,448	255,448	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	205,000
1,141,566	1,141,566	PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO	925,000
1,554,690	1,554,690	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	1,300,000
308,513	308,513	BECTON DICKINSON & 5% DUE 11-12-2040	305,000
1,427,410	1,427,410	ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,605,000
984,000	984,000	ENTERPRISE PRODS FLTG RT 7% DUE 06-01-2067	1,200,000
682,595	682,595	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE	500,000
470,553	470,553	ENTERPRISE PRODS 7.55% DUE 04-15-2038	440,000
1,951,724	1,951,724	ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000
484,686	484,686	BAKER HUGHES INC 5.125% DUE 09-15-2040	490,000
1,466,006	1,466,006	APACHE CORP 5.1% DUE 09-01-2040	1,715,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 324,403	\$ 324,403	NORTHWESTN MUT 6.063% DUE 03-30-2040	270,000
3,604,479	3,604,479	NORTHWESTN MUT 6.063% DUE 03-30-2040	3,000,000
1,016,164	1,016,164	DIRECTV HLDGS/FING 6 DUE 08-15-2040	993,000
2,153,818	2,153,818	MA ELEC CO 5.9% DUE 11-15-2039	1,850,000
361,353	361,353	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	520,000
21,057	21,057	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	15,000
196,535	196,535	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	140,000
215,523	215,523	ENERGY TRANSFER 6.5% DUE 02-01-2042	265,000
1,280,940	1,280,940	ENERGY TRANSFER 6.5% DUE 02-01-2042	1,575,000
719,538	719,538	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	900,000
406,474	406,474	DISCOVER BK NEW 7% DUE 04-15-2020	357,000
683,002	683,002	TIME WARNER INC 6.25% DUE 03-29-2041	615,000
1,571,280	1,571,280	CROWN CASTLE S 2010-2 SR SECD REV NT CL C-2017 5.495 DUE 1-15-2017	1,550,000
954,757	954,757	OGLETHORPE PWR 5.375% DUE 11-01-2040	890,000
1,750,599	1,750,599	BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000
4,028,969	4,028,969	TRAVELERS COS INC 5.35% DUE 11-01-2040	3,500,000
546,789	546,789	TRAVELERS COS INC 5.35% DUE 11-01-2040	475,000
1,102,839	1,102,839	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,075,000
1,543,277	1,543,277	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040	1,415,000
7,795,447	7,795,447	PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000
266,112	266,112	RIO TINTO FIN USA 5.2 DUE 11-02-2040	290,000
1,018,546	1,018,546	LOWES COS INC 5.8% DUE 04-15-2040	850,000
7,553,827	7,553,827	PAC LIFE INS CO - 9.25% DUE 06-15-2039	5,200,000
552,577	552,577	XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000
345,578	345,578	MATTEL INC 5.45 DUE 11-01-2041	350,000
962,580	962,580	AMERN INTL GROUP 8.175% DUE 05-15-2068	732,000
1,161,283	1,161,283	PPL ELEC UTILS 5.2% DUE 07-15-2041	1,025,000
1,076,311	1,076,311	PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000
1,530,241	1,530,241	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	1,215,000
1,184,263	1,184,263	SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000
2,319,133	2,319,133	BURL NORTHN SANTA 4.95% DUE 09-15-2041	2,275,000
893,207	893,207	TIME WARNER CABLE 6.75% DUE 06-15-2039	890,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 52,477	\$ 52,477	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	53,000
435,654	435,654	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	440,000
2,263,485	2,263,485	HALLIBURTON CO 7.45% DUE 09-15-2039	1,770,000
513,459	513,459	NEVADA PWR CO 5.375% DUE 09-15-2040	465,000
2,382,809	2,382,809	KINDER MORGAN 6.375% DUE 03-01-2041	2,855,000
702,530	702,530	PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000
1,814,079	1,814,079	WAL-MART STORES 5.625% DUE 04-15-2041	1,525,000
10,920,161	10,920,161	WAL-MART STORES 5.625% DUE 04-15-2041	9,180,000
200,304	200,304	NOBLE HLDG INTL 6.05% DUE 03-01-2041	335,000
988,405	988,405	SAN DIEGO GAS & 4.5% DUE 08-15-2040	945,000
527,919	527,919	ESTEE LAUDER COS 3.7% DUE 08-15-2042	590,000
421,399	421,399	SYSCO CORP 6.625% DUE 03-17-2039	350,000
1,845,780	1,845,780	SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,565,000
2,581,649	2,581,649	ANADARKO PETE CO 6.2% DUE 03-15-2040	2,806,000
938,447	938,447	ANADARKO PETE CO 6.2% DUE 03-15-2040	1,020,000
125,428	125,428	LINCOLN NATL CORP 7% DUE 06-15-2040	100,000
2,052,696	2,052,696	METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	1,550,000
758,133	758,133	TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000
2,734,016	2,734,016	TIME WARNER CABLE 5.875% DUE 11-15-2040	2,885,000
1,378,082	1,378,082	HASBRO INC 6.35% DUE 03-15-2040	1,265,000
181,468	181,468	PVTPL DCP MIDSTREAM LLC NT 144A 5.35% DUE 03-15-2020/03-11-2010 BEO	211,000
955,294	955,294	AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027	765,000
412,633	412,633	AON CORP SR NT 6.25 DUE 09-30-2040	345,000
1,297,701	1,297,701	AON CORP SR NT 6.25 DUE 09-30-2040	1,085,000
932,615	932,615	NV PWR CO 5.45 DUE 05-15-2041	830,000
873,681	873,681	PRUDENTIAL FINL 6.2% DUE 11-15-2040	740,000
2,164,258	2,164,258	JPMORGAN CHASE & 5.6% DUE 07-15-2041	1,875,000
923,417	923,417	JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000
1,139,312	1,139,312	GILEAD SCIENCES 5.65% DUE 12-01-2041	1,000,000
98,759	98,759	PVTPL DCP MIDSTREAM LLC NT 144A 4.75% DUE 09-30-2021/09-19-2011 BEO	127,000
283,602	283,602	PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041	250,000
1,134,406	1,134,406	PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041	1,000,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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Cost	Current Value	Description	Share/Par Value
\$ 1,246,769	\$ 1,246,769	SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	1,300,000
525,185	525,185	BANK AMER CORP 5.875% DUE 02-07-2042	450,000
1,108,724	1,108,724	BANK AMER CORP 5.875% DUE 02-07-2042	950,000
1,116,713	1,116,713	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	1,335,000
915,494	915,494	SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	885,000
2,828,466	2,828,466	AMERN TOWER CORP 5.05% DUE 09-01-2020	2,620,000
631,389	631,389	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	635,000
198,863	198,863	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	200,000
1,811,008	1,811,008	MARATHON PETE CORP 6.5% DUE 03-01-2041	1,810,000
2,676,490	2,676,490	MARATHON PETE CORP 6.5% DUE 03-01-2041	2,675,000
650,362	650,362	MARATHON PETE CORP 6.5% DUE 03-01-2041	650,000
2,096,188	2,096,188	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00677 6.875% DUE 04-25-2018	1,900,000
575,651	575,651	KONINKLIJKE NT 5 DUE 03-15-2042	600,000
712,610	712,610	PAC GAS & ELEC CO 4.5% DUE 12-15-2041	715,000
249,165	249,165	PAC GAS & ELEC CO 4.5% DUE 12-15-2041	250,000
603,368	603,368	UTD PARCEL SVC INC 3.625% DUE 10-01-2042	650,000
2,104,253	2,104,253	HEWLETT PACKARD CO 6% DUE 09-15-2041	2,410,000
261,940	261,940	HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000
1,045,189	1,045,189	CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000
357,813	357,813	CSX CORP 4.4 DUE 03-01-2043 REG	380,000
1,887,710	1,887,710	INTL PAPER CO 6 DUE 11-15-2041	1,800,000
1,634,485	1,634,485	SOUTHN CAL EDISON 3.9% DUE 12-01-2041	1,720,000
654,814	654,814	STATOIL ASA 4.25 DUE 11-23-2041	695,000
780,598	780,598	LOWES COS INC 5.125% DUE 11-15-2041	705,000
1,107,231	1,107,231	LOWES COS INC 5.125% DUE 11-15-2041	1,000,000
204,857	204,857	EXELON GENERATION 5.6 DUE 06-15-2042	220,000
767,620	767,620	AOL TIME WARNER 7.7% DUE 05-01-2032	615,000
1,472,831	1,472,831	AOL TIME WARNER 7.7% DUE 05-01-2032	1,180,000
528,260	528,260	MERCK & CO INC 3.6 DUE 09-15-2042	580,000
1,550,849	1,550,849	WESTAR ENERGY INC 4.125 DUE 03-01-2042	1,580,000
603,653	603,653	WESTAR ENERGY INC 4.125 DUE 03-01-2042	615,000
1,240,211	1,240,211	AMERN TOWER CORP 4.7% DUE 03-15-2022	1,180,000

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Cost	Current Value	Description	Share/Par Value
\$ 1,452,189	\$ 1,452,189	UNION ELEC CO 3.9 DUE 09-15-2042	1,525,000
5,091,399	5,091,399	AMGEN INC 5.15% DUE 11-15-2041	5,015,000
1,791,888	1,791,888	AMGEN INC 5.15% DUE 11-15-2041	1,765,000
1,852,298	1,852,298	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,825,000
1,522,437	1,522,437	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,500,000
4,279,019	4,279,019	BURL NORTHN 4.4 DUE 03-15-2042	4,500,000
1,334,611	1,334,611	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	1,445,000
2,001,940	2,001,940	DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000
1,270,858	1,270,858	DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000
6,043,301	6,043,301	DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000
2,506,829	2,506,829	DUKE ENERGY 4.25% DUE 12-15-2041	2,515,000
1,626,824	1,626,824	LOWES COS INC 4.65 DUE 04-15-2042	1,538,000
8,567,799	8,567,799	LOWES COS INC 4.65 DUE 04-15-2042	8,100,000
1,242,860	1,242,860	LOWES COS INC 4.65 DUE 04-15-2042	1,175,000
1,001,269	1,001,269	SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,200,000
427,689	427,689	PVTPL MASS MUT LIFE INS CO 5.375 12-1-41	395,000
687,905	687,905	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000
2,751,619	2,751,619	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	2,800,000
4,633,262	4,633,262	PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000
8,232,123	8,232,123	ORACLE CORP 5.375 DUE 07-15-2040	7,400,000
3,059,235	3,059,235	ORACLE CORP 5.375 DUE 07-15-2040	2,750,000
702,791	702,791	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000
3,935,628	3,935,628	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000
298,779	298,779	KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041	275,000
1,121,858	1,121,858	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,570,000
285,824	285,824	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	400,000
1,164,293	1,164,293	CAMPBELL SOUP CO 3.8% DUE 08-02-2042	1,365,000
2,252,856	2,252,856	CORNING INC 4.75% DUE 03-15-2042	2,400,000
330,947	330,947	MACYS RETAIL HLDGS 5.125% DUE 01-15-2042	385,000
1,809,531	1,809,531	JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,663,548
945,400	945,400	FREEMONT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022	1,630,000
245,703	245,703	PVTPL RBS CTZNS FINL GROUP INC SUB NT 4.15% DUE 09-28-2022 BEO	245,000

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,198,430	\$ 1,198,430	SYMANTEC CORP 2.75% DUE 06-15-2017	1,200,000
956,590	956,590	UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000
3,563,156	3,563,156	PAC GAS & ELEC CO 3.75 DUE 08-15-2042	4,000,000
2,515,498	2,515,498	HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000
1,894,453	1,894,453	PHILLIPS 66 5.875 DUE 05-01-2042	1,890,000
508,280	508,280	CONS EDISON CO N Y 4.2% DUE 03-15-2042	530,000
1,150,822	1,150,822	CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000
659,410	659,410	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000
347,071	347,071	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	325,000
587,351	587,351	SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000
1,035,624	1,035,624	ANHEUSER-BUSCH 4% DUE 01-17-2043	1,150,000
3,069,951	3,069,951	ANHEUSER-BUSCH 4% DUE 01-17-2043	3,409,000
450,272	450,272	ANHEUSER-BUSCH 4% DUE 01-17-2043	500,000
1,123,305	1,123,305	GENERAL ELEC CO 4.125% DUE 10-09-2042	1,150,000
2,412,664	2,412,664	GENERAL ELEC CO 4.125% DUE 10-09-2042	2,470,000
2,279,821	2,279,821	GENERAL ELEC CO 4.125% DUE 10-09-2042	2,334,000
14,551,680	14,551,680	COMCAST CORP NEW 4.65% DUE 07-15-2042	14,300,000
1,592,544	1,592,544	COMCAST CORP NEW 4.65% DUE 07-15-2042	1,565,000
4,319,760	4,319,760	AMERN INTL GROUP 4.875% DUE 06-01-2022	4,000,000
820,666	820,666	PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	900,000
2,565,653	2,565,653	DISCOVERY 4.875% DUE 04-01-2043	3,117,000
901,312	901,312	DISCOVERY 4.875% DUE 04-01-2043	1,095,000
405,799	405,799	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	550,000
1,006,209	1,006,209	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	1,027,000
2,449,390	2,449,390	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,500,000
700,526	700,526	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	715,000
393,779	393,779	MURPHY OIL CORP 5.125 12-01-2042	640,000
1,647,321	1,647,321	HARTFORD FINL SVCS GRP 5.125 15 APR 2022	1,500,000
1,182,256	1,182,256	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	916,000
835,690	835,690	APACHE CORP 4.75% DUE 04-15-2043	1,000,000
624,287	624,287	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	458,000
440,272	440,272	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	323,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 905,375	\$ 905,375	PEPSICO INC 3.6% DUE 08-13-2042	1,000,000
841,478	841,478	BURL NORTHN SANTA 4.45% DUE 03-15-2043	885,000
3,494,275	3,494,275	BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,675,000
1,901,646	1,901,646	BURL NORTHN SANTA 4.45% DUE 03-15-2043	2,000,000
2,003,473	2,003,473	ONCOR ELEC 5.3 DUE 06-01-2042	1,925,000
941,892	941,892	ONCOR ELEC 5.3 DUE 06-01-2042	905,000
2,188,017	2,188,017	ALTRIA GROUP INC 4.5% DUE 05-02-2043	2,305,000
571,030	571,030	TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	555,000
1,056,344	1,056,344	SOUTHN COPPER 6.75% DUE 04-16-2040	1,235,000
1,099,111	1,099,111	SOUTHN COPPER 6.75% DUE 04-16-2040	1,285,000
3,957,249	3,957,249	PAC GAS & ELEC CO 4.45 DUE 04-15-2042	3,941,000
1,445,937	1,445,937	PAC GAS & ELEC CO 4.45 DUE 04-15-2042	1,440,000
180,319	180,319	METLIFE INC 4.125% DUE 08-13-2042	190,000
6,643,315	6,643,315	METLIFE INC 4.125% DUE 08-13-2042	7,000,000
221,524	221,524	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	220,000
1,585,913	1,585,913	BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000
1,150,645	1,150,645	AUTOZONE INC 3.7 DUE 04-15-2022	1,131,000
334,235	334,235	EL PASO PIPELN 4.7% DUE 11-01-2042	475,000
636,528	636,528	PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000
1,662,357	1,662,357	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042	1,783,000
1,347,394	1,347,394	AETNA INC 4.125% DUE 11-15-2042	1,440,000
1,200,800	1,200,800	M D C HLDGS INC 6% DUE 01-15-2043	1,520,000
206,480	206,480	US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	186,860
1,214,474	1,214,474	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000
272,624	272,624	TIME WARNER INC 4.9% DUE 06-15-2042	290,000
304,516	304,516	MCDONALD'S CORP 3.625 DUE 05-01-2043	370,000
617,937	617,937	HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000
656,952	656,952	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	695,000
590,784	590,784	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000
87,705	87,705	US TREAS BD STRIPPED PRIN 08-15-2042 REG	200,000
1,058,675	1,058,675	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	933,000
1,376,391	1,376,391	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,923,317	\$ 1,923,317	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,695,000
370,401	370,401	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	500,000
3,208,717	3,208,717	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	2,900,000
1,089,857	1,089,857	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	985,000
950,844	950,844	NISOURCE FIN CORP 5.25% DUE 02-15-2043	895,000
345,279	345,279	NISOURCE FIN CORP 5.25% DUE 02-15-2043	325,000
1,621,239	1,621,239	AMGEN INC 5.375 DUE 05-15-2043	1,526,000
1,062,411	1,062,411	AMGEN INC 5.375 DUE 05-15-2043	1,000,000
3,464,943	3,464,943	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	3,240,000
2,422,252	2,422,252	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	2,265,000
1,609,774	1,609,774	FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000
1,461,559	1,461,559	DOMTAR CORP 6.25% DUE 09-01-2042	1,560,000
936,897	936,897	DOMTAR CORP 6.25% DUE 09-01-2042	1,000,000
1,125,562	1,125,562	ANHEUSER BUSCH 3.75% DUE 07-15-2042	1,310,000
772,872	772,872	SBC COMMUNICATIONS 6.15% DUE 09-15-2034	725,000
1,119,332	1,119,332	SBC COMMUNICATIONS 6.15% DUE 09-15-2034	1,050,000
1,951,579	1,951,579	CHUBB CORP 6.5% DUE 05-15-2038	1,509,000
772,225	772,225	CONSUMERS ENERGY 2.85 DUE 05-15-2022	780,000
2,504,395	2,504,395	DUKE ENERGY 6% DUE 01-15-2038	2,030,000
8,179,378	8,179,378	DUKE ENERGY 6% DUE 01-15-2038	6,630,000
1,748,607	1,748,607	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000
1,468,830	1,468,830	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,260,000
1,591,172	1,591,172	WELLPOINT INC 4.625 DUE 05-15-2042	1,685,000
1,109,571	1,109,571	WELLPOINT INC 4.625 DUE 05-15-2042	1,175,000
595,383	595,383	WI ELEC PWR CO 3.65% DUE 12-15-2042	650,000
989,682	989,682	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	775,000
708,740	708,740	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	555,000
2,554,018	2,554,018	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,000,000
1,041,477	1,041,477	WALGREEN CO 4.4% DUE 09-15-2042	1,220,000
1,376,711	1,376,711	CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,420,000
775,612	775,612	CAROLINA PWR & LT 4.1 DUE 05-15-2042	800,000
1,350,891	1,350,891	FORD MTR CO DEL 6.625% DUE 10-01-2028	1,170,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 5,773,108	\$ 5,773,108	UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	5,233,000
5,273,927	5,273,927	WAL-MART STORES 5.25% DUE 09-01-2035	4,630,000
6,201,135	6,201,135	WAL-MART STORES 5.25% DUE 09-01-2035	5,444,000
1,279,711	1,279,711	ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	1,335,000
383,477	383,477	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	410,000
1,870,783	1,870,783	REYNOLDS AMERN INC 4.75% DUE 11-01-2042	1,960,000
1,224,591	1,224,591	AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000
446,968	446,968	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	625,000
1,233,632	1,233,632	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,725,000
1,182,533	1,182,533	PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	1,225,000
2,495,371	2,495,371	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	2,550,000
408,067	408,067	CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	417,000
7,879,080	7,879,080	FL PWR & LT CO 4.05% DUE 06-01-2042	8,000,000
3,294,440	3,294,440	FL PWR & LT CO 4.05% DUE 06-01-2042	3,345,000
5,500,530	5,500,530	AMER MOVIL SAB DE CV 6.125% 03-30-2040	5,000,000
808,578	808,578	AMER MOVIL SAB DE CV 6.125% 03-30-2040	735,000
530,211	530,211	ENTERPRISE PRODS 4.45 DUE 02-15-2043	695,000
497,684	497,684	FEDEX CORP 3.875% DUE 08-01-2042	575,000
769,216	769,216	SOUTHN CAL GAS 3.75 DUE 09-15-2042	825,000
1,118,860	1,118,860	SOUTHN CAL GAS 3.75 DUE 09-15-2042	1,200,000
1,083,500	1,083,500	SLM CORP TRANCHE # TR 00109 4.625 09-25-2017	1,100,000
1,023,866	1,023,866	COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	1,110,000
1,508,658	1,508,658	JPMORGAN CHASE & 3.25% DUE 09-23-2022	1,500,000
2,715,584	2,715,584	JPMORGAN CHASE & 3.25% DUE 09-23-2022	2,700,000
2,577,794	2,577,794	JPMORGAN CHASE & 3.25% DUE 09-23-2022	2,563,000
2,201,485	2,201,485	ADT CORP 4.875% DUE 07-15-2042	3,079,000
1,767,360	1,767,360	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	1,500,000
2,356,480	2,356,480	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	2,000,000
1,142,592	1,142,592	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	1,200,000
12,908	12,908	CITIGROUP INC 8.125% DUE 07-15-2039	9,000
1,649,419	1,649,419	CITIGROUP INC 8.125% DUE 07-15-2039	1,150,000
3,729,120	3,729,120	CITIGROUP INC 8.125% DUE 07-15-2039	2,600,000

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

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Cost	Current Value	Description	Share/Par Value
\$ 1,825,208	\$ 1,825,208	DIGITAL RLTY TR LP 3.625 DUE 10-01-2022	1,900,000
809,300	809,300	DUKE ENERGY 4 DUE 09-30-2042	840,000
346,843	346,843	DUKE ENERGY 4 DUE 09-30-2042	360,000
543,165	543,165	UNITEDHEALTH GROUP 2.875% DUE 03-15-2023	549,000
1,029,443	1,029,443	ENERGY TRANSFER 5.15% DUE 02-01-2043	1,440,000
3,794,705	3,794,705	DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000
1,929,029	1,929,029	VERIZON 3.85% DUE 11-01-2042	2,360,000
2,452,155	2,452,155	VERIZON 3.85% DUE 11-01-2042	3,000,000
905,047	905,047	FEDEX CORP 4.1% DUE 04-15-2043	1,025,000
1,112,546	1,112,546	FEDEX CORP 4.1% DUE 04-15-2043	1,260,000
472,862	472,862	DELMARVA POWER & LIGHT COMPANY 4 DUE 06-01-2042	500,000
252,616	252,616	FLORIDA PWR CORP 3.85% DUE 11-15-2042	270,000
2,261,125	2,261,125	AMERN INTL GROUP 6.4% DUE 12-15-2020	1,960,000
1,088,844	1,088,844	NORFOLK SOUTHN 3.95 DUE 10-01-2042	1,265,000
1,122,468	1,122,468	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,200,000
1,562,101	1,562,101	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,670,000
3,318,190	3,318,190	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,295,000
3,574,985	3,574,985	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,550,000
7,076,282	7,076,282	JPMORGAN CHASE & 3.375% DUE 05-01-2023	7,200,000
575,279	575,279	RPM INTL INC 3.45% DUE 11-15-2022	600,000
1,982,225	1,982,225	LIBERTY PPTY LTD PARTNERSHIP 3.375 DUE 06-15-2023	2,090,000
3,417,833	3,417,833	ALTRIA GROUP INC 4.25% DUE 08-09-2042	3,725,000
1,665,333	1,665,333	ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,815,000
684,095	684,095	NORTHN STS PWR CO 3.4 DUE 08-15-2042	775,000
1,492,624	1,492,624	PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	1,465,000
626,596	626,596	PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000
1,306,869	1,306,869	EXPRESS SCRIPTS 6.125% DUE 11-15-2041	1,150,000
602,660	602,660	PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000
3,623,710	3,623,710	UNION PAC CORP 4.3% DUE 06-15-2042	3,625,000
1,487,496	1,487,496	FORD MTR CR CO LLC 4.25% DUE 09-20-2022	1,454,000
2,770,896	2,770,896	CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000
300,180	300,180	CONS EDISON CO N Y 3.95% DUE 03-01-2043	325,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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Cost	Current Value	Description	Share/Par Value
\$ 2,444,455	\$ 2,444,455	PFIZER INC NT 7.2 DUE 03-15-2039	1,775,000
495,000	495,000	HCA INC SR SECD NT 4.75 05-01-2023	500,000
747,415	747,415	CSX CORP 4.1 DUE 03-15-2044	825,000
1,582,121	1,582,121	TIME WARNER CABLE 4.5% DUE 09-15-2042	2,016,000
392,391	392,391	TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000
442,067	442,067	RIO TINTO FIN USA 4.125 DUE 08-21-2042	565,000
1,271,677	1,271,677	BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,345,000
977,210	977,210	DIAGEO CAP PLC 3.875% DUE 04-29-2043	1,050,000
1,438,363	1,438,363	MEDTRONIC INC 4 DUE 04-01-2043	1,550,000
2,134,345	2,134,345	MEDTRONIC INC 4 DUE 04-01-2043	2,300,000
1,042,064	1,042,064	ACE INA HLDGS INC 4.15% DUE 03-13-2043	1,065,000
107,501	107,501	SOUTHN COPPER CORP 7.5% DUE 07-27-2035	115,000
290,642	290,642	UNION PAC CORP 4.25% DUE 04-15-2043	290,000
1,480,908	1,480,908	WAL-MART STORES 4% DUE 04-11-2043	1,525,000
2,913,261	2,913,261	WAL-MART STORES 4% DUE 04-11-2043	3,000,000
828,627	828,627	ENTERGY MISS INC 3.1% DUE 07-01-2023	845,000
573,244	573,244	HUMANA INC 4.625 DUE 12-01-2042	610,000
39,000	39,000	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	40,000
1,561,646	1,561,646	INTERPUBLIC GROUP 3.75% DUE 02-15-2023	1,623,000
1,044,149	1,044,149	CITIGROUP INC 5.875 DUE 01-30-2042	910,000
2,294,832	2,294,832	CITIGROUP INC 5.875 DUE 01-30-2042	2,000,000
1,032,674	1,032,674	CITIGROUP INC 5.875 DUE 01-30-2042	900,000
3,613,493	3,613,493	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023	3,605,000
695,451	695,451	TRAVELERS COS INC 6.25% DUE 06-15-2037	550,000
319,697	319,697	NATIONAL RURAL UTILS COOP FIN CORP 4.023 DUE 11-01-2032 REG	325,000
774,906	774,906	MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52	830,000
1,926,988	1,926,988	SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,630,000
698,755	698,755	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	765,000
1,429,479	1,429,479	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	1,565,000
465,702	465,702	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	500,000
931,403	931,403	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000
2,592,432	2,592,432	VERIZON COMMUNICATIONS 6 DUE 04-01-2041	2,400,000

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

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Cost	Current Value	Description	Share/Par Value
\$ 2,057,743	\$ 2,057,743	VERIZON COMMUNICATIONS 6 DUE 04-01-2041	1,905,000
912,816	912,816	GOLDCORP INC NEW 3.7% DUE 03-15-2023	1,000,000
761,739	761,739	NATIONAL OILWELL VARCO I 3.95 12/1/42	1,000,000
1,226,038	1,226,038	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,285,000
1,664,645	1,664,645	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,400,000
1,813,059	1,813,059	GOLDMAN SACHS 6.25% DUE 02-01-2041	1,520,000
5,468,997	5,468,997	GOLDMAN SACHS 6.25% DUE 02-01-2041	4,585,000
1,192,802	1,192,802	GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000
273,926	273,926	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	290,000
2,191,407	2,191,407	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	2,320,000
2,025,515	2,025,515	ORANGE 5.375% DUE 01-13-2042	1,960,000
2,088,078	2,088,078	COMCAST CORP NEW 4.25% DUE 01-15-2033	2,125,000
529,702	529,702	MACYS RETAIL HLDGS 4.3 DUE 02-15-2043	690,000
1,211,342	1,211,342	PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,840,000
210,668	210,668	PLAINS ALL AMERN 4.3% DUE 01-31-2043	320,000
1,067,455	1,067,455	SHERWIN WILLIAMS CO 4 DUE 12-15-2042	1,130,000
4,110,445	4,110,445	BANK AMER CORP 5.7% DUE 01-24-2022	3,645,000
1,336,651	1,336,651	FORD MTR CO DEL NT 4.75 01-15-2043	1,418,000
919,065	919,065	FORD MTR CO DEL NT 4.75 01-15-2043	975,000
1,215,716	1,215,716	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	1,225,000
151,968	151,968	WILLIAMS COS INC 3.7% DUE 01-15-2023	220,000
546,886	546,886	CATERPILLAR INC 3.803% DUE 08-15-2042	611,000
618,510	618,510	PRESIDENT & 3.619% DUE 10-01-2037	635,000
1,140,590	1,140,590	PRESIDENT & 3.619% DUE 10-01-2037	1,171,000
1,479,637	1,479,637	POTOMAC ELEC PWR 4.15% DUE 03-15-2043	1,525,000
2,172,204	2,172,204	AMERN EXPRESS CO 4.05% DUE 12-03-2042	2,275,000
705,986	705,986	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	1,055,000
598,211	598,211	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	610,000
843,695	843,695	MORGAN STANLEY 4.875% DUE 11-01-2022	795,000
1,321,302	1,321,302	NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,300,000
842,245	842,245	DISCOVER FINL SVCS 3.85% DUE 11-21-2022	850,000
714,422	714,422	DISCOVER FINL SVCS 3.85% DUE 11-21-2022	721,000

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 6,020,715	\$ 6,020,715	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	6,200,000
2,453,364	2,453,364	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	2,070,000
572,633	572,633	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	575,000
1,991,768	1,991,768	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	2,000,000
1,141,978	1,141,978	AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000
1,573,591	1,573,591	AGL CAP CORP 4.4% DUE 06-01-2043	1,750,000
1,916,651	1,916,651	MORGAN STANLEY 6.375% DUE 07-24-2042	1,550,000
3,357,231	3,357,231	MORGAN STANLEY 6.375% DUE 07-24-2042	2,715,000
9,892,392	9,892,392	MORGAN STANLEY 6.375% DUE 07-24-2042	8,000,000
4,845,240	4,845,240	GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000
1,897,183	1,897,183	GOLDMAN SACHS 6.75% DUE 10-01-2037	1,623,000
1,876,142	1,876,142	GOLDMAN SACHS 6.75% DUE 10-01-2037	1,605,000
803,358	803,358	EASTMAN CHEM CO 4.8% DUE 09-01-2042	875,000
459,062	459,062	EASTMAN CHEM CO 4.8% DUE 09-01-2042	500,000
376,774	376,774	NOVANT HEALTH INC 4.371% DUE 11-01-2043	395,000
1,040,971	1,040,971	ST JUDE MED INC 4.75% DUE 04-15-2043	1,065,000
1,534,578	1,534,578	ST JUDE MED INC 4.75% DUE 04-15-2043	1,570,000
2,016,219	2,016,219	TARGET CORP 4% DUE 07-01-2042	2,065,000
4,393,697	4,393,697	TARGET CORP 4% DUE 07-01-2042	4,500,000
3,532,707	3,532,707	HSBC HLDGS PLC 6.5% DUE 05-02-2036	2,960,000
2,545,553	2,545,553	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,250,000
2,404,134	2,404,134	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000
159,066	159,066	ALTRIA GROUP INC 10.2% DUE 02-06-2039	97,000
1,032,278	1,032,278	ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,275,000
757,004	757,004	ENTERPRISE PRODS 4.85% DUE 03-15-2044	935,000
1,211,275	1,211,275	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000
2,018,792	2,018,792	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	2,000,000
1,572,737	1,572,737	HOME DEPOT INC 4.2% DUE 04-01-2043	1,570,000
2,529,401	2,529,401	HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000
1,414,281	1,414,281	MORGAN STANLEY 4.1% DUE 05-22-2023	1,400,000
3,044,160	3,044,160	THOMSON REUTERS 4.5 DUE 05-23-2043	3,500,000
1,879,103	1,879,103	CF INDS INC 4.95% DUE 06-01-2043	2,210,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,020,328	\$ 1,020,328	CF INDS INC 4.95% DUE 06-01-2043	1,200,000
348,134	348,134	AON PLC 4.25% DUE 12-12-2042	390,000
561,164	561,164	AON PLC 4.45% DUE 05-24-2043	600,000
2,104,364	2,104,364	AON PLC 4.45% DUE 05-24-2043	2,250,000
859,373	859,373	AT&T INC 6.5% DUE 09-01-2037	769,000
3,316,074	3,316,074	AT&T INC 5.55% DUE 08-15-2041	3,300,000
703,410	703,410	AT&T INC 5.55% DUE 08-15-2041	700,000
824,313	824,313	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,000,000
3,297,252	3,297,252	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000
1,096,336	1,096,336	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,330,000
2,207,709	2,207,709	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	2,145,000
1,341,860	1,341,860	LOCKHEED MARTIN 4.07% DUE 12-15-2042	1,450,000
751,882	751,882	ALLSTATE CORP 4.5% DUE 06-15-2043	740,000
2,499,472	2,499,472	S CAROLINA ELEC & 4.6% DUE 06-15-2043	2,490,000
83,736	83,736	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	77,000
277,309	277,309	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	255,000
1,320,925	1,320,925	PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,300,000
1,980,371	1,980,371	PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,949,000
313,375	313,375	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	280,000
2,210,416	2,210,416	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	1,975,000
1,322,630	1,322,630	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	1,170,000
674,005	674,005	ASCENSION HLTH 4.847% DUE 11-15-2053	625,000
11,627,622	11,627,622	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	8,570,000
2,411,824	2,411,824	PAC GAS & ELEC CO 5.4% DUE 01-15-2040	2,135,000
141,678	141,678	TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000
2,732,362	2,732,362	TIME WARNER CABLE 6.55% DUE 05-01-2037	2,700,000
237,344	237,344	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	255,000
92,145	92,145	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000
307,970	307,970	AT&T INC 4.35% DUE 06-15-2045	360,000
857,182	857,182	AT&T INC 4.35% DUE 06-15-2045	1,002,000
256,349	256,349	AT&T INC 4.3 DUE 12-15-2042	300,000
1,563,728	1,563,728	AT&T INC 4.3 DUE 12-15-2042	1,830,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 3,154,784	\$ 3,154,784	DEERE & CO 3.9% DUE 06-09-2042	3,300,000
64,199	64,199	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	60,000
1,069,978	1,069,978	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	1,000,000
324,163	324,163	DUKE ENERGY IND 4.9 DUE 07-15-2043	300,000
1,836,923	1,836,923	DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000
377,574	377,574	PPL ELEC UTILS 4.75 DUE 07-15-2043	350,000
2,157,568	2,157,568	PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000
760,504	760,504	BOEING CO 6.875% DUE 03-15-2039	555,000
1,789,110	1,789,110	SOUTHERN PWR CO 5.25% DUE 07-15-2043	1,875,000
1,870,281	1,870,281	WYETH 6.5% DUE 02-01-2034	1,500,000
1,031,329	1,031,329	PNC BK N A 3.8 07-25-2023	1,000,000
1,273,220	1,273,220	JP MORGAN CHASE BK 6 DUE 12-31-2049	1,275,000
2,526,465	2,526,465	VIACOM INC NEW 4.375% DUE 03-15-2043	3,449,000
453,760	453,760	NUCOR CORP 5.2% DUE 08-01-2043	500,000
542,432	542,432	NYU HOSPS CTR 5.75% DUE 07-01-2043	475,000
1,218,000	1,218,000	CIT GROUP INC 5% DUE 08-01-2023	1,200,000
509,657	509,657	TRAVELERS COS INC 4.6% DUE 08-01-2043	485,000
1,389,405	1,389,405	HALLIBURTON CO 4.75% DUE 08-01-2043	1,480,000
938,787	938,787	HALLIBURTON CO 4.75% DUE 08-01-2043	1,000,000
574,996	574,996	BARRICK N AMER FIN 5.75% DUE 05-01-2043	795,000
456,793	456,793	WELLPOINT INC 5.1% DUE 01-15-2044	455,000
1,556,107	1,556,107	WELLPOINT INC 5.1% DUE 01-15-2044	1,550,000
1,088,020	1,088,020	ABBVIE INC 4.4% DUE 11-06-2042	1,165,000
3,497,542	3,497,542	ABBVIE INC 4.4% DUE 11-06-2042	3,745,000
919,407	919,407	DISCOVER BK NEW 4.2% DUE 08-08-2023	900,000
1,262,652	1,262,652	DISCOVER BK NEW 4.2% DUE 08-08-2023	1,236,000
801,840	801,840	ALLSTATE CORP 5.75% DUE 08-15-2053	780,000
2,271,880	2,271,880	ALLSTATE CORP 5.75% DUE 08-15-2053	2,210,000
2,663,349	2,663,349	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	2,740,000
764,537	764,537	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	609,000
677,915	677,915	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	540,000
1,103,218	1,103,218	COMWLTH EDISON CO 4.6% DUE 08-15-2043	1,065,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 524,469	\$ 524,469	CENOVUS ENERGY INC 5.2% DUE 09-15-2043	670,000
349,796	349,796	NORFOLK SOUTHN 4.8 DUE 08-15-2043	360,000
986,124	986,124	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	935,000
1,160,146	1,160,146	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000
1,042,101	1,042,101	PRUDENTIAL FINL 5.1% DUE 08-15-2043	1,000,000
1,762,884	1,762,884	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	1,620,000
979,380	979,380	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000
840,463	840,463	AMERN TOWER CORP 5% DUE 02-15-2024	794,000
1,499,655	1,499,655	QVC INC 4.375% DUE 03-15-2023	1,580,000
607,923	607,923	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	575,000
791,376	791,376	WESTAR ENERGY INC 4.625% DUE 09-01-2043	750,000
856,795	856,795	QVC INC 5.95% DUE 03-15-2043	1,010,000
1,179,305	1,179,305	CONS EDISON CO N Y 4.5% DUE 12-01-2045	1,165,000
754,384	754,384	REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000
1,596,833	1,596,833	REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000
491,698	491,698	LOCKHEED MARTIN 4.7% DUE 05-15-2046	480,000
1,003,222	1,003,222	DUKE ENERGY CORP 4.8% DUE 12-15-2045	993,000
172,107	172,107	LOCKHEED MARTIN 4.5% DUE 05-15-2036	170,000
1,055,729	1,055,729	CITIGROUP INC 6.675% DUE 09-13-2043	861,000
1,444,721	1,444,721	NOVARTIS CAP CORP 4% DUE 11-20-2045	1,475,000
991,394	991,394	TIME WARNER INC 3.875% DUE 01-15-2026	1,000,000
506,591	506,591	HOME DEPOT INC 4.875 DUE 02-15-2044	460,000
3,634,237	3,634,237	HOME DEPOT INC 4.875 DUE 02-15-2044	3,300,000
525,037	525,037	METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015	489,000
893,814	893,814	ENABLE MIDSTREAM 5% DUE 05-15-2044	1,515,000
1,717,403	1,717,403	CME GROUP INC 5.3 09-15-2043	1,500,000
915,948	915,948	CME GROUP INC 5.3 09-15-2043	800,000
517,738	517,738	PIONEER NAT RES CO 4.45% DUE 01-15-2026	575,000
916,570	916,570	N SHORE LONG IS 6.15% DUE 11-01-2043	760,000
3,256,482	3,256,482	CITIGROUP INC 5.5% DUE 09-13-2025	3,000,000
309,693	309,693	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000
854,396	854,396	ENERGY TRANSFER 5.95 DUE 10-01-2043	1,065,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 1,135,184	\$ 1,135,184	ENERGY TRANSFER 5.95 DUE 10-01-2043	1,415,000
1,312,964	1,312,964	SPECTRA ENERGY 5.95% DUE 09-25-2043	1,375,000
1,432,325	1,432,325	SPECTRA ENERGY 5.95% DUE 09-25-2043	1,500,000
654,500	654,500	SLM CORP MTN 5.5 01-15-2019	700,000
1,109,786	1,109,786	CUMMINS INC 4.875% DUE 10-01-2043	1,075,000
257,477	257,477	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	226,000
118,485	118,485	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	104,000
1,387,641	1,387,641	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	1,218,000
277,807	277,807	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD 2000 BEO	234,000
1,099,326	1,099,326	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD 2000 REG	1,000,000
4,802,425	4,802,425	WAL-MART STORES INC 4.75 DUE 10-02-2043	4,465,000
2,688,928	2,688,928	WAL-MART STORES INC 4.75 DUE 10-02-2043	2,500,000
1,483,027	1,483,027	BHP BILLITON FIN 5% DUE 09-30-2043	1,650,000
1,536,955	1,536,955	BHP BILLITON FIN 5% DUE 09-30-2043	1,710,000
1,149,594	1,149,594	TRANSCANADA 5% DUE 10-16-2043	1,250,000
2,115,253	2,115,253	TRANSCANADA 5% DUE 10-16-2043	2,300,000
976,966	976,966	NISOURCE FIN CORP 5.65% DUE 02-01-2045	850,000
1,069,455	1,069,455	ACTAVIS INC 4.625% DUE 10-01-2042	1,125,000
383,909	383,909	HSBC HLDGS PLC 6.5% DUE 09-15-2037	320,000
539,873	539,873	HSBC HLDGS PLC 6.5% DUE 09-15-2037	450,000
701,047	701,047	HSBC BK USA 5.875 11-01-2034	605,000
1,189,736	1,189,736	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	1,025,000
1,102,682	1,102,682	HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000
4,294,473	4,294,473	HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000
106,002	106,002	DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023	103,000
140,380	140,380	MID-AMERICA APTS L 4.3% DUE 10-15-2023	137,000
998,560	998,560	BURL NORTHN SANTA 7% DUE 12-15-2025	800,000
455,271	455,271	WELLPOINT INC 5.85% DUE 01-15-2036	420,000
3,830,106	3,830,106	AT&T INC 6.3% DUE 01-15-2038	3,500,000
1,791,400	1,791,400	FREEMPORT-MCMORAN 5.45% DUE 03-15-2043	3,445,000
1,348,603	1,348,603	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,200,000
899,069	899,069	NORTHWESTERN UNIV 4.643% DUE 12-01-2044	800,000

SANDIA CORPORATION RETIREMENT INCOME PLAN

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Cost	Current Value	Description	Share/Par Value
\$ 1,133,959	\$ 1,133,959	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,075,000
1,450,413	1,450,413	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,375,000
2,412,376	2,412,376	DOW CHEMICAL CO 4.375% DUE 11-15-2042	2,770,000
808,228	808,228	CORNING INC 7.25 DUE 08-15-2036 BEO	700,000
1,126,034	1,126,034	TARGET CORP 6.5% DUE 10-15-2037	873,000
701,013	701,013	WELLS FARGO & CO 5.375% DUE 11-02-2043	655,000
1,284,299	1,284,299	WELLS FARGO & CO 5.375% DUE 11-02-2043	1,200,000
11,237,615	11,237,615	WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000
1,491,225	1,491,225	BARRICK PD 5.95% DUE 10-15-2039	2,185,000
497,548	497,548	BOEING CO 6.125% DUE 02-15-2033	395,000
716,301	716,301	ANHEUSER BUSCH COS 5.75% DUE 04-01-2036	660,000
657,085	657,085	ANHEUSER BUSCH COS 6.45% DUE 09-01-2037	555,000
1,947,573	1,947,573	ANHEUSER BUSCH 6.375% DUE 01-15-2040	1,630,000
8,363,810	8,363,810	ANHEUSER BUSCH 6.375% DUE 01-15-2040	7,000,000
3,870,840	3,870,840	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	3,280,000
1,652,188	1,652,188	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	1,400,000
880,457	880,457	CONOCO FDG CO 7.25% DUE 10-15-2031	765,000
1,540,126	1,540,126	CONOCOPHILLIPS 5.9% DUE 05-15-2038	1,575,000
1,458,676	1,458,676	DOW CHEM CO NT 9.4 DUE 05-15-2039	1,015,000
1,339,261	1,339,261	ENERGY TRANSFER 7.5% DUE 07-01-2038	1,450,000
825,036	825,036	FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000
3,031,244	3,031,244	FORD MTR CO DEL 7.4% DUE 11-01-2046	2,480,000
1,652,857	1,652,857	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	1,265,000
2,977,755	2,977,755	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	2,279,000
1,204,983	1,204,983	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,030,000
1,281,025	1,281,025	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000
742,801	742,801	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	655,000
3,573,186	3,573,186	HSBC BK USA N A 7 DUE 01-15-2039	2,835,000
1,821,253	1,821,253	HSBC BK USA N A 7 DUE 01-15-2039	1,445,000
474,274	474,274	JUNIPER NETWORKS INC 5.95 DUE 03-15-2041	505,000
652,866	652,866	KIMBERLY CLARK 6.625% DUE 08-01-2037	500,000
1,025,621	1,025,621	KINDER MORGAN 5.8% DUE 03-15-2035	1,275,000

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

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Cost	Current Value	Description	Share/Par Value
\$ 369,301	\$ 369,301	PEPSICO INC 5.5% DUE 01-15-2040	315,000
2,396,467	2,396,467	WYETH 6% DUE 02-15-2036	2,010,000
2,800,082	2,800,082	PHILIP MORRIS INTL 6.375% DUE 05-16-2038	2,220,000
514,187	514,187	REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000
431,820	431,820	ALABAMA PWR CO 6.125% DUE 05-15-2038	355,000
2,604,911	2,604,911	AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	1,890,000
358,473	358,473	SBC COMMUNICATIONS 6.45% DUE 06-15-2034	320,000
385,201	385,201	MOLSON COORS 5 DUE 05-01-2042	400,000
2,313,357	2,313,357	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	2,230,000
570,559	570,559	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	550,000
878,531	878,531	TIME WARNER INC 6.2% DUE 03-15-2040	800,000
36,829	36,829	TIME WARNER INC 5.375% DUE 10-15-2041	36,000
1,432,238	1,432,238	TIME WARNER INC 5.375% DUE 10-15-2041	1,400,000
849,112	849,112	TIME WARNER INC 5.375% DUE 10-15-2041	830,000
445,530	445,530	CPC INTL INC NT SER E 7.25 DUE 12-15-2026 BEO	330,000
2,507,483	2,507,483	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000
1,405,945	1,405,945	UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,120,000
1,804,881	1,804,881	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000
865,791	865,791	UTD PARCEL SVC INC 6.2% DUE 01-15-2038	675,000
600,260	600,260	UTD TECHNOLOGIES 5.4% DUE 05-01-2035	540,000
172,254	172,254	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	155,000
646,993	646,993	WELLS FARGO & CO 5.375% DUE 02-07-2035	565,000
1,707,409	1,707,409	WAL-MART STORES 5.625% DUE 04-01-2040	1,435,000
770,039	770,039	WAL-MART STORES 5% DUE 10-25-2040	700,000
1,740,964	1,740,964	GLAXOSMITHKLINE 5.375% DUE 04-15-2034	1,540,000
919,292	919,292	HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000
374,057	374,057	HSBC HLDGS PLC 7.625% DUE 05-17-2032	295,000
951,464	951,464	MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000
518,394	518,394	PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO	498,000
506,097	506,097	OK GAS & ELEC CO 3.9% DUE 05-01-2043	550,000
540,695	540,695	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	700,000
1,042,770	1,042,770	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	1,350,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,258,046	\$ 1,258,046	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,150,000
1,274,455	1,274,455	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,165,000
4,375,812	4,375,812	PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	4,000,000
1,043,859	1,043,859	METLIFE INC 4.875% DUE 11-13-2043	995,000
297,134	297,134	MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	310,000
1,166,670	1,166,670	INVESCO FIN PLC 5.375% DUE 11-30-2043	1,065,000
1,573,503	1,573,503	BANK NEW YORK INC 3.95 DUE 11-18-2025	1,500,000
1,529,076	1,529,076	WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044	1,410,000
497,948	497,948	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000
926,736	926,736	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	1,005,000
1,823,729	1,823,729	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	1,725,000
296,750	296,750	TANGER PPTYS LTD PARTNERSHIP 3.875 DUE 12-01-2023	298,000
1,441,619	1,441,619	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	1,295,000
418,570	418,570	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000
479,092	479,092	DOMTAR CORP 6.75 DUE 02-15-2044	490,000
1,879,791	1,879,791	TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000
708,895	708,895	CVS CAREMARK CORP 5.3 DUE 12-05-2043	660,000
1,476,864	1,476,864	CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,375,000
609,105	609,105	JOHNSON & JOHNSON 4.5 DUE 12-05-2043	560,000
2,781,213	2,781,213	SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023	2,700,000
854,812	854,812	THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	800,000
82,276	82,276	THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	77,000
383,380	383,380	AMEREN ILL CO 4.8% DUE 12-15-2043	355,000
313,659	313,659	ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG	310,000
2,606,400	2,606,400	ANADARKO PETE CORP 0% DUE 10-10-2036	7,240,000
193,195	193,195	THERMO FISHER SCIENTIFIC INC 4.15 DUE 02-01-2024	186,000
2,549,295	2,549,295	ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	2,367,000
1,976,625	1,976,625	ING U S INC 5.7% DUE 07-15-2043	1,741,000
751,188	751,188	FEDEX CORP BOND 5.1 DUE 01-15-2044	725,000
1,905,178	1,905,178	WAL-MART STORES 6.5% DUE 08-15-2037	1,475,000
303,537	303,537	WAL-MART STORES 6.5% DUE 08-15-2037	235,000
171,803	171,803	COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	165,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 869,144	\$ 869,144	LEGG MASON INC 5.625 DUE 01-15-2044 REG	875,000
3,011,046	3,011,046	BANK AMER CORP 5% DUE 01-21-2044	2,885,000
1,613,376	1,613,376	21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG	1,550,000
894,546	894,546	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	900,000
661,734	661,734	ENTERPRISE PRODS 5.1% DUE 02-15-2045	790,000
1,047,048	1,047,048	ENTERPRISE PRODS 5.1% DUE 02-15-2045	1,250,000
1,035,358	1,035,358	WELLS FARGO & CO 5.606% DUE 01-15-2044	932,000
3,870,372	3,870,372	WELLS FARGO & CO 5.606% DUE 01-15-2044	3,484,000
431,245	431,245	PAC GAS & ELEC CO 4.75 DUE 02-15-2044	415,000
663,009	663,009	PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	650,000
1,458,806	1,458,806	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	1,460,000
812,606	812,606	DUKE ENERGY 4.375% DUE 03-30-2044	800,000
1,057,403	1,057,403	DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000
669,494	669,494	ROGERS 5% DUE 03-15-2044	665,000
1,510,137	1,510,137	ROGERS 5% DUE 03-15-2044	1,500,000
381,158	381,158	AETNA INC NEW 4.75% DUE 03-15-2044	376,000
721,963	721,963	VIACOM INC NEW 5.25% DUE 04-01-2044	875,000
3,176,635	3,176,635	VIACOM INC NEW 5.25% DUE 04-01-2044	3,850,000
2,299,738	2,299,738	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	2,205,000
1,486,225	1,486,225	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,425,000
1,564,448	1,564,448	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000
837,784	837,784	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	1,250,000
820,939	820,939	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	800,000
2,007,876	2,007,876	GILEAD SCIENCES 4.8% DUE 04-01-2044	2,000,000
804,203	804,203	PPL CAP FDG INC 5% DUE 03-15-2044	780,000
2,046,796	2,046,796	PPL CAP FDG INC 3.95% DUE 03-15-2024	2,000,000
1,422,173	1,422,173	AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	1,450,000
186,354	186,354	AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	190,000
674,031	674,031	CF INDS INC 5.375% DUE 03-15-2044	775,000
791,743	791,743	CF INDS INC 5.15% DUE 03-15-2034	900,000
1,047,023	1,047,023	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000
1,359,081	1,359,081	DISCOVER BK NEW 4.25% DUE 03-13-2026	1,350,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 702,725	\$ 702,725	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	885,000
2,620,329	2,620,329	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000
797,577	797,577	GENERAL ELEC CO 4.5% DUE 03-11-2044	775,000
2,731,316	2,731,316	GENERAL ELEC CO 4.5% DUE 03-11-2044	2,654,000
1,136,198	1,136,198	HSBC HLDGS PLC 5.25% DUE 03-14-2044	1,095,000
2,983,500	2,983,500	SABINE PASS 5.625% DUE 04-15-2023	3,400,000
217,445	217,445	BANK AMER CORP 4.875% DUE 04-01-2044	210,000
1,011,171	1,011,171	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000
1,250,305	1,250,305	SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,680,000
206,000	223,778	CRED AGRICOLE SA 6.5% 23/12/2049	200,000
724,136	724,136	APACHE CORP 4.25% DUE 01-15-2044	925,000
112,000	112,000	CHESAPEAKE ENERGY CORP SR NT FLTG RATE DUE 04-15-2019	400,000
2,945,550	2,945,550	WELLS FARGO & CO FLTG RT 5.9% DUE 12-29-2049	2,920,000
1,119,223	1,119,223	PLAINS ALL AMERN 4.7 DUE 06-15-2044	1,608,000
309,735	309,735	PLAINS ALL AMERN 4.7 DUE 06-15-2044	445,000
1,656,629	1,656,629	WAL-MART STORES 4.3 DUE 04-22-2044	1,625,000
2,548,660	2,548,660	WAL-MART STORES 4.3 DUE 04-22-2044	2,500,000
5,330,895	5,330,895	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	5,000,000
1,331,083	1,331,083	NOBLE ENERGY INC 5.25% DUE 11-15-2043	1,650,000
3,042,660	3,042,660	STATOIL ASA 4.8 DUE 11-08-2043	3,000,000
2,032,761	2,032,761	TRANSCANADA 4.625% DUE 03-01-2034	2,150,000
109,430	109,430	ANTHEM INC 4.65% DUE 01-15-2043	115,000
794,556	794,556	ANTHEM INC 4.65% DUE 01-15-2043	835,000
404,052	404,052	BARRICK GOLD CORP 4.1% DUE 05-01-2023	471,000
2,070,019	2,070,019	MORGAN STANLEY 5% DUE 11-24-2025	1,950,000
950,486	950,486	LYB INTL FIN B V 5.25% DUE 07-15-2043	990,000
364,833	364,833	LYB INTL FIN B V 5.25% DUE 07-15-2043	380,000
902,438	902,438	ORANGE S A 5.5% DUE 02-06-2044	850,000
1,551,239	1,551,239	PNC FINL SVCS 3.9% DUE 04-29-2024	1,515,000
2,553,642	2,553,642	EL PASO PIPELN 4.3% DUE 05-01-2024	2,970,000
835,717	835,717	MA INST TECH 4.678% DUE 07-01-2114	810,000
3,120,525	3,120,525	CITIGROUP INC 5.3 DUE 05-06-2044	3,000,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 2,074,908	\$ 2,074,908	EASTMAN CHEM CO 4.65% DUE 10-15-2044	2,337,000
2,110,464	2,110,464	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	2,000,000
4,220,928	4,220,928	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000
606,758	606,758	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	575,000
146,167	146,167	GRUPO TELEVISA S A 5% DUE 05-13-2045	170,000
1,102,930	1,102,930	CATERPILLAR INC 4.75% DUE 05-15-2064	1,145,000
362,398	362,398	NORTHN STS PWR CO 4.125% DUE 05-15-2044	365,000
907,169	907,169	MEAD JOHNSON 4.6% DUE 06-01-2044	980,000
1,469,009	1,469,009	TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000
4,877,848	4,877,848	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	11,300,000
155,400	155,400	UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	360,000
297,913	297,913	S CAROLINA ELEC & 4.5% DUE 06-01-2064	320,000
645,736	645,736	JOHNSON CTLS INC 4.95% DUE 07-02-2064	795,000
1,319,625	1,319,625	ICAHN ENTERPRISES 5.875% DUE 02-01-2022	1,350,000
1,393,128	1,393,128	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V NT 144A 3.8% DUE 04-08-2024 BEO	1,390,000
1,371,934	1,371,934	AON PLC 4.6% DUE 06-14-2044	1,425,000
852,043	852,043	AON PLC 4.6% DUE 06-14-2044	885,000
1,295,963	1,295,963	ENBRIDGE INC 4.5% DUE 06-10-2044	1,900,000
1,533,917	1,533,917	ROYAL BK SCOTLAND 5.125% DUE 05-28-2024	1,514,000
973,223	973,223	PUB SVC ELEC GAS 4 DUE 06-01-2044	1,000,000
1,319,236	1,319,236	AT&T INC 4.8% DUE 06-15-2044	1,440,000
1,053,556	1,053,556	AT&T INC 4.8% DUE 06-15-2044	1,150,000
644,475	644,475	S.E. SUP HEADER 4.25% DUE 06-15-2024	672,000
556,237	556,237	EVEREST REINS 4.868 DUE 06-01-2044	590,000
143,854	143,854	INGERSOLL-RAND 5.75% DUE 06-15-2043	132,000
537,458	537,458	NORDSTROM INC 5% DUE 01-15-2044	520,000
758,918	758,918	NORTHROP GRUMMAN 7.75% DUE 02-15-2031	575,000
1,153,463	1,153,463	ERP OPER LTD 4.5% DUE 07-01-2044	1,150,000
1,514,547	1,514,547	ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000
1,093,282	1,093,282	ERP OPER LTD 4.5% DUE 07-01-2044	1,090,000
3,046,674	3,046,674	DTE ELEC CO 4.3% DUE 07-01-2044	3,000,000
700,831	700,831	WILLIAMS COMPANIES INC 4.55 DUE 06-24-2024	1,009,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 712,507	\$ 712,507	WILLIAMS COS INC 5.75% DUE 06-24-2044	1,200,000
103,907	103,907	WILLIAMS COS INC 5.75% DUE 06-24-2044	175,000
890,634	890,634	WILLIAMS COS INC 5.75% DUE 06-24-2044	1,500,000
1,655,282	1,655,282	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	2,600,000
2,398,759	2,398,759	MONSANTO CO NEW 3.375% DUE 07-15-2024	2,516,000
223,592	223,592	MONSANTO CO NEW 4.2% DUE 07-15-2034	260,000
1,055,184	1,055,184	MONSANTO CO NEW 4.2% DUE 07-15-2034	1,227,000
402,452	402,452	ORACLE CORP 4.5% DUE 07-08-2044	400,000
2,532,851	2,532,851	MOODYS CORP 5.25% DUE 07-15-2044	2,480,000
3,061,380	3,061,380	GOLDMAN SACHS 3.85% DUE 07-08-2024	3,000,000
750,623	750,623	GOLDMAN SACHS 4.8% DUE 07-08-2044	755,000
1,144,030	1,144,030	ORACLE CORP 4.3% DUE 07-08-2034	1,150,000
2,566,607	2,566,607	ORACLE CORP 4.3% DUE 07-08-2034	2,580,000
1,457,885	1,457,885	MONSANTO CO NEW 4.7% DUE 07-15-2064	1,920,000
1,473,071	1,473,071	MONSANTO CO NEW 4.7% DUE 07-15-2064	1,940,000
1,510,978	1,510,978	MONSANTO CO NEW 4.4% DUE 07-15-2044	1,825,000
476,061	476,061	MONSANTO CO NEW 4.4% DUE 07-15-2044	575,000
1,556,817	1,556,817	BED BATH & BEYOND 4.915% DUE 08-01-2034	1,745,000
217,318	217,318	AMERN INTL GROUP 4.5% DUE 07-16-2044	235,000
4,323,244	4,323,244	AMERN INTL GROUP 4.5% DUE 07-16-2044	4,675,000
3,976,459	3,976,459	AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000
1,280,161	1,280,161	COMERICA INC 3.8% DUE 07-22-2026	1,300,000
3,144,912	3,144,912	US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	7,250,000
28,712,865	28,712,865	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	28,095,000
454,281	454,281	DOMINION GAS HLDGS 4.8% DUE 11-01-2043	475,000
1,599,078	1,599,078	CHICAGO ILL 6.314% 01-01-2044 BEO TAXABLE	1,690,000
709,537	709,537	BURLINGTON NORTHN SANTA 4.55 09-01-2044	735,000
1,036,885	1,036,885	ALABAMA PWR CO 4.15% DUE 08-15-2044	1,090,000
4,280,720	4,280,720	ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000
1,472,774	1,472,774	PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO	1,500,000
1,448,580	1,448,580	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	1,460,000
905,859	905,859	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	913,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,721,017	\$ 1,721,017	WELLS FARGO & CO 4.1% DUE 06-03-2026	1,705,000
2,018,788	2,018,788	WELLS FARGO & CO 4.1% DUE 06-03-2026	2,000,000
168,469	168,469	PLAINS ALL AMERN 3.6% DUE 11-01-2024	210,000
245,219	245,219	MARATHON PETE CORP 4.75% DUE 09-15-2044	300,000
1,000,493	1,000,493	MARATHON PETE CORP 4.75% DUE 09-15-2044	1,224,000
237,487	237,487	FL PWR & LT CO 4.05% DUE 10-01-2044	240,000
597,164	597,164	LOWES COS INC 4.25% DUE 09-15-2044	600,000
580,840	580,840	MARSH & MCLENNAN 3.5% DUE 03-10-2025	590,000
984,475	984,475	MARSH & MCLENNAN 3.5% DUE 03-10-2025	1,000,000
503,932	503,932	CR SUISSE AG FIXED 3.625% DUE 09-09-2024	500,000
995,668	995,668	SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000
899,684	899,684	EATON CORP OHIO 4 DUE 11-02-2032	944,000
382,890	382,890	CONTL RES INC 4.9% DUE 06-01-2044	635,000
1,082,342	1,082,342	CONTL RES INC 4.9% DUE 06-01-2044	1,795,000
1,105,764	1,105,764	PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000
659,878	659,878	DOW CHEM CO 4.625% DUE 10-01-2044	730,000
280,330	280,330	MARATHON PETE CORP 5% DUE 09-15-2054	350,000
732,386	732,386	MORGAN STANLEY 4.35 DUE 09-08-2026	730,000
1,492,230	1,492,230	WELLS FARGO & CO 3.3 09-09-2024	1,500,000
1,010,086	1,010,086	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,000,000
971,703	971,703	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000
139,230	139,230	ALCOA INC 5.125% DUE 10-01-2024	153,000
1,406,301	1,406,301	JOHNSON & JOHNSON 4.375 DUE 12-05-2033	1,275,000
590,817	590,817	PVTPL TRINITY INDS INC SR NT 4.55% DUE 10-01-2024	645,000
1,435,477	1,435,477	HUMANA INC 4.95% DUE 10-01-2044	1,445,000
52,539	52,539	CITIGROUP INC 4.95% DUE 11-07-2043	50,000
2,835,449	2,835,449	ANTHEM INC 4.65% DUE 08-15-2044	2,975,000
571,855	571,855	ANTHEM INC 4.65% DUE 08-15-2044	600,000
376,471	376,471	ANTHEM INC 4.65% DUE 08-15-2044	395,000
863,019	863,019	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	835,000
2,377,179	2,377,179	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	2,300,000
672,151	672,151	REALTY INCOME CORP 4.125% 10-15-2026	670,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 580,088	\$ 580,088	ENSCO PLC FORMERLY 5.75% DUE 10-01-2044	880,000
693,398	693,398	PERRIGO CO PLC 5.3% DUE 11-15-2043	720,000
1,042,456	1,042,456	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,020,000
1,635,226	1,635,226	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,600,000
277,964	277,964	PVTPL BAYER US FINANCE LLC BNDS 3.375% 10-08-2024 BEO	276,000
1,909,261	1,909,261	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	1,775,000
733,111	733,111	ATMOS ENERGY CORP 4.125% DUE 10-15-2044	765,000
1,539,583	1,539,583	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,582,000
1,345,439	1,345,439	MORGAN STANLEY FIXED 3.7% DUE 10-23-2024	1,339,000
900,719	900,719	WI PWR & LT CO 4.1% DUE 10-15-2044	925,000
466,580	466,580	PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO	465,000
327,107	327,107	PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO	326,000
2,212,279	2,212,279	BANK AMER CORP 4.25% DUE 10-22-2026	2,235,000
778,999	778,999	BANK AMER CORP 4.25% DUE 10-22-2026	787,000
1,984,676	1,984,676	UNITED STATES TREAS NTS FLTGT RT 10-31-2016	1,985,000
1,488,267	1,488,267	INGERSOLL-RAND 4.65% DUE 11-01-2044	1,555,000
422,074	422,074	INGERSOLL-RAND 4.65% DUE 11-01-2044	441,000
136,203	136,203	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	140,000
2,699,736	2,699,736	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	2,775,000
1,216,098	1,216,098	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000
1,501,655	1,501,655	PNC BK N A PITT PA 3.3% DUE 10-30-2024	1,500,000
3,555,720	3,555,720	VERIZON FIXED 3.5% DUE 11-01-2024	3,600,000
807,282	807,282	BP CAP MKTS P L C 3.535% DUE 11-04-2024	830,000
2,559,192	2,559,192	PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000
514,566	514,566	DISCOVER FINL SVCS 3.95% DUE 11-06-2024	522,000
478,450	478,450	PAC GAS & ELEC CO 4.3% DUE 03-15-2045	485,000
799,327	799,327	NOBLE ENERGY INC 5.05% DUE 11-15-2044	990,000
403,701	403,701	NOBLE ENERGY INC 5.05% DUE 11-15-2044	500,000
3,580,943	3,580,943	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	3,594,000
99,949	99,949	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG	100,000
2,155,745	2,155,745	GENERAL MTRS CO 5% DUE 04-01-2035	2,310,000
466,612	466,612	GENERAL MTRS CO 5% DUE 04-01-2035	500,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,397,215	\$ 1,397,215	GENERAL MTRS CO 5.2% DUE 04-01-2045	1,490,000
342,271	342,271	GENERAL MTRS CO 5.2% DUE 04-01-2045	365,000
1,134,651	1,134,651	GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000
2,278,929	2,278,929	ONE GAS INC 4.658% DUE 02-01-2044	2,200,000
1,289,034	1,289,034	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,425,000
1,664,436	1,664,436	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,840,000
798,559	798,559	AETNA INC NEW 3.5% DUE 11-15-2024 REG	800,000
2,202,554	2,202,554	CARDINAL HLTH INC 3.5% DUE 11-15-2024	2,200,000
1,225,270	1,225,270	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	1,650,000
508,673	508,673	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	685,000
1,335,194	1,335,194	GILEAD SCIENCES 4.5% DUE 02-01-2045	1,365,000
855,894	855,894	GILEAD SCIENCES 4.5% DUE 02-01-2045	875,000
278,169	278,169	DUKE RLTY LTD FIXED 3.75% DUE 12-01-2024	286,000
1,026,640	1,026,640	BUCKEYE PARTNERS L 5.6% DUE 10-15-2044	1,375,000
527,089	527,089	TANGER PPTYS LTD 3.75% DUE 12-01-2024	538,000
330,142	330,142	MACYS RETAIL HLDGS 4.5% DUE 12-15-2034	395,000
1,976,772	1,976,772	PVTPL ROCHE HLDGS INC GTD NT 144A 4.0% DUE 11-28-2044	1,950,000
434,743	434,743	DUKE ENERGY 4.15% DUE 12-01-2044	445,000
468,634	468,634	PHILLIPS 66 4.65% DUE 11-15-2034	500,000
1,415,863	1,415,863	PHILLIPS 66 4.875% DUE 11-15-2044	1,587,000
1,338,245	1,338,245	PHILLIPS 66 4.875% DUE 11-15-2044	1,500,000
2,248,251	2,248,251	PHILLIPS 66 4.875% DUE 11-15-2044	2,520,000
80,503	80,503	WELLS FARGO MTG BACKED SECS 2004-H TR MTG PASSTHRU CTF CL A-1 VAR 6-25-34	80,162
1,215,179	1,215,179	CONS EDISON CO N Y 4.625% DUE 12-01-2054	1,235,000
448,155	448,155	DOMINION RES INC 4.7% DUE 12-01-2044	460,000
1,670,940	1,670,940	PERRIGO FIN PLC 4.9% DUE 12-15-2044	1,850,000
763,213	763,213	PERRIGO FIN PLC 4.9% DUE 12-15-2044	845,000
180,642	180,642	PERRIGO FIN PLC 4.9% DUE 12-15-2044	200,000
194,398	194,398	PERRIGO FIN PLC 3.5% DUE 12-15-2021	200,000
1,115,077	1,115,077	KINDER MORGAN INC 5.3% DUE 12-01-2034	1,415,000
2,109,443	2,109,443	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	2,132,000
3,784,532	3,784,532	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	3,825,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,128,393	\$ 1,128,393	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	1,569,000
787,502	787,502	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	1,095,000
1,797,950	1,797,950	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,500,000
409,550	409,550	DOMINION GAS HLDGS 4.6% DUE 12-15-2044	440,000
489,871	489,871	AMAZON COM INC 4.95% DUE 12-05-2044	460,000
1,468,761	1,468,761	AMAZON COM INC 4.8% DUE 12-05-2034	1,395,000
2,105,750	2,105,750	AMAZON COM INC 4.8% DUE 12-05-2034	2,000,000
1,495,865	1,495,865	JPMORGAN CHASE & 4.125% DUE 12-15-2026	1,500,000
221,960	221,960	BECTON DICKINSON & 4.685% DUE 12-15-2044	220,000
628,718	628,718	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	760,000
806,119	806,119	KINDER MORGAN INC 4.3% DUE 06-01-2025	933,000
852,299	852,299	GEORGE WASH UNIV 4.3% DUE 09-15-2044	885,000
1,107,508	1,107,508	GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000
614,160	614,160	KINDER MORGAN 4.25% DUE 09-01-2024	722,000
481,189	481,189	FEDEX CORP 4.1% DUE 02-01-2045	540,000
1,031,179	1,031,179	FEDEX CORP 4.5% DUE 02-01-2065	1,200,000
192,361	192,361	VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	210,000
130,989	130,989	VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	143,000
854,990	854,990	AMERN INTL GROUP 4.375% DUE 01-15-2055	995,000
1,718,572	1,718,572	AMERN INTL GROUP 4.375% DUE 01-15-2055	2,000,000
853,807	853,807	AMERN INTL GROUP 3.875% DUE 01-15-2035	968,000
652,706	652,706	MEM 4.2% DUE 07-01-2055	678,000
500,600	500,600	MEM 4.2% DUE 07-01-2055	520,000
2,851,455	2,851,455	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025	2,975,000
1,747,150	1,747,150	WELLS FARGO & CO FLTG RT 5.875% DUE 12-29-2049	1,660,000
2,368,649	2,368,649	MERCK & CO INC NEW 3.7% DUE 02-10-2045	2,565,000
1,343,620	1,343,620	MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,455,000
793,302	793,302	LOCKHEED MARTIN 3.8% DUE 03-01-2045	895,000
2,326,115	2,326,115	21ST CENTY FOX 6.15% DUE 02-15-2041	2,070,000
918,224	918,224	LAB CORP AMER 4.7% DUE 02-01-2045	1,005,000
289,616	289,616	PROGRESSIVE CORP 3.7% DUE 01-26-2045	320,000
764,241	764,241	MORGAN STANLEY 4.3% DUE 01-27-2045	801,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 553,383	\$ 553,383	MORGAN STANLEY 4.3% DUE 01-27-2045	580,000
691,728	691,728	MORGAN STANLEY 4.3% DUE 01-27-2045	725,000
4,422,659	4,422,659	GOLDMAN SACHS 3.5% DUE 01-23-2025	4,500,000
431,908	431,908	MET MUSEUM ART 3.4% DUE 07-01-2045	475,000
2,427,741	2,427,741	BANK AMER CORP 4% DUE 01-22-2025	2,480,000
2,548,436	2,548,436	APPLE INC 3.45% DUE 02-09-2045	2,960,000
2,561,350	2,561,350	APPLE INC 3.45% DUE 02-09-2045	2,975,000
1,923,606	1,923,606	CAP 1 FINL CORP 3.2% DUE 02-05-2025	1,990,000
664,954	664,954	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	740,000
950,703	950,703	DISCOVER FINL SVCS 3.75% DUE 03-04-2025	990,000
682,436	682,436	TRINITY HLTH CORP 4.125% DUE 12-01-2045	720,000
998,185	998,185	MICROSOFT CORP 3.5% DUE 02-12-2035	1,080,000
1,087,270	1,087,270	MICROSOFT CORP 3.75% DUE 02-12-2045	1,180,000
1,382,123	1,382,123	MICROSOFT CORP 3.75% DUE 02-12-2045	1,500,000
1,482,149	1,482,149	MICROSOFT CORP 4% DUE 02-12-2055	1,650,000
1,077,926	1,077,926	MICROSOFT CORP 4% DUE 02-12-2055	1,200,000
3,579,614	3,579,614	MICROSOFT CORP 4% DUE 02-12-2055	3,985,000
1,409,356	1,409,356	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045	1,600,000
523,632	523,632	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	545,000
960,792	960,792	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	1,000,000
2,292,450	2,292,450	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000
558,912	558,912	LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000
1,388,938	1,388,938	PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO	1,553,000
5,722,444	5,722,444	VERIZON 5.012% DUE 08-21-2054	6,250,000
178,540	178,540	VERIZON 5.012% DUE 08-21-2054	195,000
564,004	564,004	VERIZON 5.012% DUE 08-21-2054	616,000
10,497,251	10,497,251	VERIZON 5.012% DUE 08-21-2054	11,465,000
260,069	260,069	BOEING CO 3.3% DUE 03-01-2035	285,000
138,306	138,306	BOEING CO FIXED 3.5% DUE 03-01-2045	150,000
493,290	493,290	BOEING CO FIXED 3.5% DUE 03-01-2045	535,000
650,116	650,116	LILLY ELI & CO 3.7% DUE 03-01-2045	695,000
584,636	584,636	LILLY ELI & CO 3.7% DUE 03-01-2045	625,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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Cost	Current Value	Description	Share/Par Value
\$ 1,520,000	\$ 1,520,000	AMERN EXPRESS CO FLTG RT 4.9% DUE 12-29-2049	1,600,000
9,503,327	9,503,327	UNITED STATES TREAS BILLS 03-03-2016 UNITED STATES TREAS BILLS	9,505,000
1,530,113	1,530,113	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	2,325,000
421,192	421,192	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	640,000
1,257,019	1,257,019	LYONDELLBASELL 4.625% DUE 02-26-2055	1,550,000
993,451	993,451	LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000
706,730	706,730	ERAC USA FIN LLC 4.5% DUE 02-15-2045	760,000
1,906,311	1,906,311	ERAC USA FIN LLC 4.5% DUE 02-15-2045	2,050,000
765,593	765,593	METLIFE INC 4.05% DUE 03-01-2045	825,000
394,396	394,396	METLIFE INC 4.05% DUE 03-01-2045	425,000
817,668	817,668	EXXON MOBIL CORP 3.567% DUE 03-06-2045	870,000
1,796,888	1,796,888	ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000
920,905	920,905	ALABAMA PWR CO 3.75% DUE 03-01-2045	1,025,000
2,432,003	2,432,003	JPMORGAN CHASE & FIXED 3.125% DUE 01-23-2025	2,500,000
341,742	341,742	ENERGY TRANSFER 4.9% DUE 03-15-2035	470,000
207,545	207,545	ACE INA HLDGS INC 3.15% DUE 03-15-2025	210,000
1,242,474	1,242,474	VALERO ENERGY CORP 4.9% DUE 03-15-2045	1,490,000
2,247,789	2,247,789	SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000
1,696,170	1,696,170	BORGWARNER INC 4.375% DUE 03-15-2045	1,900,000
2,801,778	2,801,778	ZIMMER BIOMET 3.15% DUE 04-01-2022	2,850,000
938,013	938,013	ZIMMER HLDGS INC 4.45% DUE 08-15-2045	1,020,000
815,727	815,727	ZIMMER HLDGS INC 4.25% DUE 08-15-2035	875,000
471,514	471,514	EOG RES INC FIXED 3.9% DUE 04-01-2035	515,000
1,138,267	1,138,267	CIGNA CORP 3.25% DUE 04-15-2025 REG	1,160,000
238,037	238,037	NOBLE HLDG INTL 6.95% DUE 04-01-2045	372,000
1,982,588	1,982,588	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	2,040,000
4,407,372	4,407,372	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	4,535,000
2,670,648	2,670,648	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	2,739,000
732,259	732,259	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	751,000
3,851,428	3,851,428	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	3,950,000
828,746	828,746	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025	833,000
142,275	142,275	KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	155,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 564,779	\$ 564,779	SOUTHWESTN ELEC 3.9% DUE 04-01-2045	645,000
303,610	303,610	FED RLTY INVT TR 4.5% DUE 12-01-2044	300,000
2,074,670	2,074,670	FED RLTY INVT TR 4.5% DUE 12-01-2044	2,050,000
892,580	892,580	UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045	990,000
4,091,418	4,091,418	ORACLE CORP 4.125% DUE 05-15-2045	4,315,000
8,059,573	8,059,573	ORACLE CORP 4.125% DUE 05-15-2045	8,500,000
981,371	981,371	ORACLE CORP 4.125% DUE 05-15-2045	1,035,000
892,170	892,170	ORACLE CORP 3.25% DUE 05-15-2030	950,000
2,287,085	2,287,085	ORACLE CORP 4.375% DUE 05-15-2055	2,500,000
1,404,270	1,404,270	ORACLE CORP 4.375% DUE 05-15-2055	1,535,000
2,362,762	2,362,762	ORACLE CORP 3.9% DUE 05-15-2035	2,520,000
2,134,707	2,134,707	AMGEN INC 4.4% 05-01-2045	2,304,000
2,336,569	2,336,569	DEUTSCHE BK A G FIXED 4.5% DUE 04-01-2025	2,540,000
1,263,035	1,263,035	DEUTSCHE BK A G FIXED 4.5% DUE 04-01-2025	1,373,000
849,620	849,620	MONSANTO CO NEW 3.95% DUE 04-15-2045	1,095,000
559,108	559,108	COMPASS BK 3.875% DUE 04-10-2025	610,000
341,788	341,788	NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000
788,265	788,265	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	825,000
3,422,267	3,422,267	21ST CENTY FOX 6.65% DUE 11-15-2037	2,945,000
1,150,439	1,150,439	21ST CENTY FOX 6.65% DUE 11-15-2037	990,000
4,240,856	4,240,856	INTEL CORP 3.7% DUE 07-29-2025	4,100,000
1,886,677	1,886,677	INTEL CORP 4.9% 07-29-2045	1,785,000
627,901	627,901	ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026	700,000
416,766	416,766	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	510,000
1,990,470	1,990,470	AMERN TOWER CORP FIXED 4% DUE 06-01-2025	2,025,000
3,243,728	3,243,728	AMERN TOWER CORP FIXED 4% DUE 06-01-2025	3,300,000
1,398,166	1,398,166	NEW YORK & 4.024% DUE 08-01-2045	1,480,000
737,169	737,169	21ST CENTY FOX 6.4% DUE 12-15-2035	640,000
1,497,374	1,497,374	21ST CENTY FOX 6.4% DUE 12-15-2035	1,300,000
748,512	748,512	WILLIAM MARSH RICE 3.774% DUE 05-15-2055	795,000
1,947,563	1,947,563	PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000
1,083,644	1,083,644	PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,085,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 422,910	\$ 422,910	CSX CORP 3.95% DUE 05-01-2050	500,000
418,681	418,681	CSX CORP 3.95% DUE 05-01-2050	495,000
2,114,561	2,114,561	BANK AMER CORP 4.75% DUE 04-21-2045	2,200,000
3,262,126	3,262,126	BANK AMER CORP 3.95% DUE 04-21-2025	3,350,000
214,229	214,229	BANK AMER CORP 3.95% DUE 04-21-2025	220,000
749,393	749,393	21ST CENTY FOX 6.2% DUE 12-15-2034	660,000
1,761,367	1,761,367	21ST CENTY FOX 6.15% DUE 03-01-2037	1,580,000
1,504,965	1,504,965	21ST CENTY FOX 6.15% DUE 03-01-2037	1,350,000
827,611	827,611	21ST CENTY FOX 7.85% DUE 03-01-2039	640,000
1,042,622	1,042,622	21ST CENTY FOX 7.75% DUE 12-01-2045	800,000
1,941,158	1,941,158	MORGAN STANLEY 3.95% DUE 04-23-2027	2,000,000
2,493,727	2,493,727	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	3,255,000
1,053,418	1,053,418	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,375,000
854,226	854,226	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,115,000
1,097,409	1,097,409	AUTOZONE INC 3.25% DUE 04-15-2025	1,135,000
1,208,600	1,208,600	AUTOZONE INC 3.25% DUE 04-15-2025	1,250,000
489,584	489,584	HARRIS CORP DEL 5.054% DUE 04-27-2045	500,000
324,705	324,705	HARRIS CORP DEL 4.854% DUE 04-27-2035	330,000
2,996,835	2,996,835	WELLS FARGO & CO 3.9% DUE 05-01-2045	3,250,000
829,893	829,893	WELLS FARGO & CO 3.9% DUE 05-01-2045	900,000
4,841,041	4,841,041	WELLS FARGO & CO 3.9% DUE 05-01-2045	5,250,000
1,011,734	1,011,734	AT&T INC 4.75% DUE 05-15-2046	1,105,000
3,246,703	3,246,703	AT&T INC 4.75% DUE 05-15-2046	3,546,000
4,577,980	4,577,980	AT&T INC 4.75% DUE 05-15-2046	5,000,000
1,431,077	1,431,077	AT&T INC 4.75% DUE 05-15-2046	1,563,000
2,220,118	2,220,118	AT&T INC 3.4% DUE 05-15-2025	2,310,000
1,072,839	1,072,839	AT&T INC 4.5% DUE 05-15-2035	1,160,000
2,666,374	2,666,374	AT&T INC 4.5% DUE 05-15-2035	2,883,000
684,533	684,533	TEXAS HEALTH RES 4.33% DUE 11-15-2055	715,000
62,344	62,344	CA RES CORP 5% DUE 01-15-2020	175,000
1,635,927	1,635,927	ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,670,000
3,859,612	3,859,612	ABBVIE INC FIXED 4.5% DUE 05-14-2035	3,940,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 1,088,332	\$ 1,088,332	ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,111,000
13,657,300	13,657,300	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	13,720,000
381,865	381,865	PUB SVC ELEC GAS FIXED 4.05% DUE 05-01-2045	390,000
555,341	555,341	APPLE INC 4.375% DUE 05-13-2045	550,000
2,044,665	2,044,665	APPLE INC 4.375% DUE 05-13-2045	2,025,000
1,816,470	1,816,470	APPLE INC 4.375% DUE 05-13-2045	1,799,000
1,850,574	1,850,574	PUGET ENERGY INC 3.65% DUE 05-15-2025	1,910,000
2,516,684	2,516,684	ABBVIE INC 3.6% 05-14-2025	2,550,000
1,137,936	1,137,936	ABBVIE INC 3.6% 05-14-2025	1,153,000
2,541,412	2,541,412	ABBVIE INC FIXED 4.7% DUE 05-14-2045	2,600,000
1,084,010	1,084,010	ABBVIE INC FIXED 4.7% DUE 05-14-2045	1,109,000
639,566	639,566	BSTN SCIENTIFIC 3.85% DUE 05-15-2025	650,000
270,531	270,531	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	285,000
3,796,932	3,796,932	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000
1,888,134	1,888,134	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,000,000
2,185,515	2,185,515	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,315,000
2,662,269	2,662,269	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,820,000
1,236,112	1,236,112	SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000
1,790,693	1,790,693	SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,876,000
419,992	419,992	SHELL INTL FIN B V 4.125% DUE 05-11-2035	440,000
1,482,873	1,482,873	AON PLC 4.75% DUE 05-15-2045	1,500,000
2,843,229	2,843,229	QUALCOMM INC 4.8% DUE 05-20-2045	3,200,000
767,327	767,327	QUALCOMM INC 3.45% DUE 05-20-2025	800,000
232,045	232,045	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	240,000
1,858,648	1,858,648	CA INST TECH 4.321% DUE 08-01-2045	1,800,000
715,894	715,894	STATE STR CORP 5.25% DUE 12-29-2049	715,000
997,331	997,331	ABBOTT LABS 2.95% DUE 03-15-2025	1,010,000
1,171,810	1,171,810	BECTON DICKINSON & 4.875% DUE 05-15-2044	1,160,000
539,634	539,634	VERIZON 4.862% DUE 08-21-2046	570,000
4,734,577	4,734,577	VERIZON 4.862% DUE 08-21-2046	5,001,000
4,104,057	4,104,057	VERIZON 4.862% DUE 08-21-2046	4,335,000
889,355	889,355	TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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Cost	Current Value	Description	Share/Par Value
\$ 2,722,149	\$ 2,722,149	CROWN CASTLE 3.663% DUE 05-15-2025	2,805,000
1,472,090	1,472,090	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	1,530,000
1,270,038	1,270,038	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	1,320,000
24,054	24,054	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000
243,173	243,173	PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 5.8 DUE 06-01-2045/05-22-2015 BEO	277,000
114,897	114,897	PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 3.3 DUE 06-01-2020/05-01-2020 BEO	118,000
547,199	547,199	S CAROLINA ELEC & 5.1% DUE 06-01-2065	525,000
475,886	475,886	COMCAST CORP NEW 4.6% DUE 08-15-2045	470,000
1,518,786	1,518,786	COMCAST CORP NEW 4.6% DUE 08-15-2045	1,500,000
709,112	709,112	GOLDMAN SACHS 5.15% DUE 05-22-2045	730,000
3,496,990	3,496,990	GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000
1,816,492	1,816,492	GOLDMAN SACHS 5.15% DUE 05-22-2045	1,870,000
9,402,332	9,402,332	CITIGROUP INC 4.45% DUE 09-29-2027	9,465,000
1,887,420	1,887,420	CITIGROUP INC 4.45% DUE 09-29-2027	1,900,000
322,656	322,656	DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	330,000
2,333,552	2,333,552	JPMORGAN CHASE & 4.95% DUE 06-01-2045	2,334,000
3,999,232	3,999,232	JPMORGAN CHASE & 4.95% DUE 06-01-2045	4,000,000
3,597,825	3,597,825	VERIZON 4.672% DUE 03-15-2055	4,144,000
2,312,887	2,312,887	VERIZON 4.672% DUE 03-15-2055	2,664,000
3,475,409	3,475,409	VERIZON 4.672% DUE 03-15-2055	4,003,000
578,174	578,174	PVTPL HEWLETT PACKARD ENTERPRISE CO 144A6.2% DUE 10-15-2035/10-09-2015 BEO	600,000
1,542,760	1,542,760	PVTPL HEWLETT PACKARD ENTERPRISE CO 144A6.2% DUE 10-15-2035/10-09-2015 BEO	1,601,000
2,060,117	2,060,117	FID NATL 5% DUE 10-15-2025	2,005,000
2,846,434	2,846,434	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	2,810,000
3,108,339	3,108,339	MEDTRONIC INC 4.375% DUE 03-15-2035	3,075,000
2,516,997	2,516,997	MEDTRONIC INC 4.375% DUE 03-15-2035	2,490,000
631,776	631,776	MEDTRONIC INC 4.375% DUE 03-15-2035	625,000
496,966	496,966	AMERN INTL GROUP 4.7% DUE 07-10-2035	500,000
959,143	959,143	AMERN INTL GROUP 4.7% DUE 07-10-2035	965,000
6,734,019	6,734,019	CHARTER 6.484% DUE 10-23-2045	6,723,000
1,194,211	1,194,211	PVTPL CCO SAFARI II LLC. SR SECD NT 144A 6.384% 23 OCT 2035	1,182,000
2,497,568	2,497,568	CCO SAFARI II LLC SR SECD NT 144A 4.908% 23 JUL 2025	2,500,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 252,199	\$ 252,199	VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026	253,000
2,059,143	2,059,143	PVTPL CCO SAFARI II LLC SR SECD NT 144A 6.834% 23 OCT 2055	2,090,000
82,223	82,223	LOWES COS INC 4.375% DUE 09-15-2045	80,000
1,501,982	1,501,982	MARSH & MCLENNAN FIXED 3.75% DUE 03-14-2026	1,500,000
1,448,290	1,448,290	TYCO INTL FIN S A 5.125% DUE 09-14-2045	1,395,000
396,565	396,565	GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000
1,082,927	1,082,927	GILEAD SCIENCES 4.6% DUE 09-01-2035	1,065,000
1,229,612	1,229,612	GILEAD SCIENCES 4.75% DUE 03-01-2046	1,215,000
2,899,454	2,899,454	GILEAD SCIENCES 4.75% DUE 03-01-2046	2,865,000
2,016,958	2,016,958	GILEAD SCIENCES 3.65% DUE 03-01-2026	2,000,000
1,926,165	1,926,165	GOLDMAN SACHS 4.25% DUE 10-21-2025	1,941,000
1,246,400	1,246,400	GOLDMAN SACHS 4.25% DUE 10-21-2025	1,256,000
870,194	870,194	OCHSNER CLINIC 5.897% DUE 05-15-2045	810,000
1,265,718	1,265,718	BIOGEN INC 4.05% DUE 09-15-2025	1,260,000
600,227	600,227	BIOGEN INC 5.2% DUE 09-15-2045	600,000
755,285	755,285	BIOGEN INC 5.2% DUE 09-15-2045	755,000
958,887	958,887	HALLIBURTON CO 5% DUE 11-15-2045	970,000
494,272	494,272	HALLIBURTON CO 5% DUE 11-15-2045	500,000
632,668	632,668	HALLIBURTON CO 5% DUE 11-15-2045	640,000
744,897	744,897	HALLIBURTON CO 3.8% DUE 11-15-2025	765,000
648,358	648,358	HALLIBURTON CO 4.85% DUE 11-15-2035	660,000
771,153	771,153	HALLIBURTON CO 4.85% DUE 11-15-2035	785,000
254,305	254,305	GOLDMAN SACHS 4.75% DUE 10-21-2045	256,000
3,953,640	3,953,640	GOLDMAN SACHS 4.75% DUE 10-21-2045	3,980,000
2,528,144	2,528,144	GOLDMAN SACHS 4.75% DUE 10-21-2045	2,545,000
673,832	673,832	WESTAR ENERGY INC 4.25% DUE 12-01-2045	670,000
1,734,986	1,734,986	CVS HEALTH CORP 3.875% DUE 07-20-2025	1,700,000
3,924,030	3,924,030	CVS HEALTH CORP 5.125% DUE 07-20-2045	3,725,000
2,628,310	2,628,310	CVS HEALTH CORP 5.125% DUE 07-20-2045	2,495,000
3,460,521	3,460,521	CVS HEALTH CORP 5.125% DUE 07-20-2045	3,285,000
1,187,365	1,187,365	CVS HEALTH CORP 4.875% DUE 07-20-2035	1,150,000
2,684,477	2,684,477	CVS HEALTH CORP 4.875% DUE 07-20-2035	2,600,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 3,313,264	\$ 3,313,264	CVS HEALTH CORP 4.875% DUE 07-20-2035	3,209,000
3,616,903	3,616,903	VISA INC 4.3% DUE 12-14-2045	3,565,000
958,758	958,758	VISA INC 4.3% DUE 12-14-2045	945,000
2,029,118	2,029,118	VISA INC 4.3% DUE 12-14-2045	2,000,000
1,613,149	1,613,149	VISA INC 4.3% DUE 12-14-2045	1,590,000
358,400	358,400	VISA INC 4.15% DUE 12-14-2035	355,000
1,337,691	1,337,691	VISA INC 4.15% DUE 12-14-2035	1,325,000
1,131,397	1,131,397	VISA INC 3.15% DUE 12-14-2025	1,130,000
817,380	817,380	FEDEX CORP 4.75% DUE 11-15-2045	825,000
544,625	544,625	DEVON ENERGY CORP 5.85% DUE 12-15-2025	560,000
1,200,069	1,200,069	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	1,475,000
2,523,806	2,523,806	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	3,102,000
757,547	757,547	PVTPL BAXALTA INC SR NT 5.25% DUE 06-23-2045	755,000
12,127,931	12,127,931	UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG	12,155,000
1,396,882	1,396,882	UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG	1,400,000
2,095,019	2,095,019	OCCIDENTAL PETE FIXED 3.5% DUE 06-15-2025	2,145,000
401,783	401,783	DELPHI AUTOMOTIVE 4.25% DUE 01-15-2026	400,000
1,509,921	1,509,921	METLIFE INC 4.6% DUE 05-13-2046	1,500,000
2,013,228	2,013,228	METLIFE INC 4.6% DUE 05-13-2046	2,000,000
3,294,117	3,294,117	WELLS FARGO & CO 4.9% DUE 11-17-2045	3,265,000
2,017,836	2,017,836	WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000
2,522,295	2,522,295	WELLS FARGO & CO 4.9% DUE 11-17-2045	2,500,000
1,766,274	1,766,274	ENERGY TRANSFER 4.75% DUE 01-15-2026	2,100,000
638,932	638,932	HOME DEPOT INC 4.25% DUE 04-01-2046	625,000
5,367,028	5,367,028	HOME DEPOT INC 4.25% DUE 04-01-2046	5,250,000
854,059	854,059	CAP 1 FINL CORP 4.2% DUE 10-29-2025	865,000
1,481,278	1,481,278	NIKE INC 3.875% DUE 11-01-2045	1,535,000
1,258,448	1,258,448	STRYKER CORP 3.375% DUE 11-01-2025	1,275,000
514,471	514,471	UNION PAC CORP 4.375% DUE 11-15-2065	555,000
1,935,074	1,935,074	UNION PAC CORP 4.05% DUE 11-15-2045	2,000,000
1,284,977	1,284,977	CELGENE CORP 5% DUE 08-15-2045	1,280,000
921,865	921,865	ASTRAZENECA PLC 4.375% DUE 11-16-2045	920,000

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 1,257,544	\$ 1,257,544	ASTRAZENECA PLC 4.375% DUE 11-16-2045	1,255,000
14,506,234	14,506,234	US TREASURY N/B 3.0% 11-15-2045 REG	14,550,000
2,043,068	2,043,068	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	2,000,000
1,021,534	1,021,534	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000
538,970	538,970	VERIZON 4.272% DUE 01-15-2036	597,000
1,426,421	1,426,421	VERIZON 4.272% DUE 01-15-2036	1,580,000
1,698,270	1,698,270	VERIZON COMMUNICATIONS 4.522% 09-15-2048	1,899,000
11,751,957	11,751,957	VERIZON COMMUNICATIONS 4.522% 09-15-2048	13,141,000
1,162,586	1,162,586	VERIZON COMMUNICATIONS 4.522% 09-15-2048	1,300,000
1,086,660	1,086,660	ACE INA HLDGS INC 3.35% DUE 05-03-2026	1,090,000
411,735	411,735	ACE INA HLDGS INC 3.35% DUE 05-03-2026	413,000
2,769,111	2,769,111	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG	2,840,000
1,644,891	1,644,891	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG	1,687,000
179,994	179,994	UNITED STATES TREAS BILLS 01-14-2016	180,000
15,206,736	15,206,736	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	15,657,500
52,856,216	52,856,216	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	54,423,000
14,932,369	14,932,369	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	15,375,000
10,858,139	10,858,139	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	11,180,000
2,481,657	2,481,657	PVTPL HEINZ (H.J.) CO BNDS 5.2% DUE 07-15-2045 BEO	2,375,000
2,860,412	2,860,412	ACE INA HLDGS INC 4.35% DUE 11-03-2045	2,815,000
426,775	426,775	ACE INA HLDGS INC 4.35% DUE 11-03-2045	420,000
413,798	413,798	DUKE ENERGY 4.2% DUE 08-15-2045	420,000
596,262	596,262	CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE	600,000
509,074	509,074	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	525,000
1,279,747	1,279,747	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,215,000
1,113,328	1,113,328	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000
979,560	979,560	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	930,000
581,346	581,346	UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	560,000
555,393	555,393	UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000
575,117	575,117	UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000
531,269	531,269	LSVLE GAS & ELEC 4.375% DUE 10-01-2045	520,000
1,335,434	1,335,434	MICROSOFT CORP 4.45% DUE 11-03-2045	1,295,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Cost	Current Value	Description	Share/Par Value
\$ 1,804,640	\$ 1,804,640	MICROSOFT CORP 4.45% DUE 11-03-2045	1,750,000
1,814,952	1,814,952	MICROSOFT CORP 4.45% DUE 11-03-2045	1,760,000
640,630	640,630	NORFOLK SOUTHN 4.65% DUE 01-15-2046	670,000
880,426	880,426	MICROSOFT CORP 4.75% DUE 11-03-2055	850,000
2,009,442	2,009,442	MICROSOFT CORP 4.75% DUE 11-03-2055	1,940,000
1,164,120	1,164,120	MICROSOFT CORP 4.2% DUE 11-03-2035	1,140,000
796,723	796,723	ROGERS 3.625% DUE 12-15-2025	810,000
390,375	390,375	EXPEDIA INC DEL 5% DUE 02-15-2026	400,000
794,002	794,002	PVTPL HEINZ H J CO BNDS 5.0% DUE 07-15-2035 BEO	775,000
97,329	97,329	PVTPL HEINZ H J CO BNDS 5.0% DUE 07-15-2035 BEO	95,000
2,867,252	2,867,252	UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG	2,875,000
249,178	249,178	COOPERATIEVE 4.375% DUE 08-04-2025	245,000
973,570	973,570	PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000
780,653	780,653	PVTPL EXELON CORP NT 144A 5.1% DUE 06-15-2045/06-11-2015 BEO	775,000
1,586,488	1,586,488	PVTPL EXELON CORP NT 144A 5.1% DUE 06-15-2045/06-11-2015 BEO	1,575,000
717,045	717,045	PVTPL EXELON CORP NT 144A 3.95% DUE 06-15-2025/06-11-2015 BEO	718,000
410,662	410,662	MCDONALDS CORP 3.7% DUE 01-30-2026	411,000
885,360	885,360	MCDONALDS CORP 4.875% DUE 12-09-2045	880,000
1,116,761	1,116,761	MCDONALDS CORP 4.875% DUE 12-09-2045	1,110,000
335,028	335,028	MCDONALDS CORP 4.875% DUE 12-09-2045	333,000
388,557	388,557	MCDONALDS CORP 4.7% DUE 12-09-2035	390,000
1,080,984	1,080,984	MCDONALDS CORP 4.7% DUE 12-09-2035	1,085,000
211,215	211,215	MCDONALDS CORP 4.7% DUE 12-09-2035	212,000
1,304,434	1,304,434	BARCLAYS PLC 5.25% DUE 08-17-2045	1,295,000
825,974	825,974	BARCLAYS PLC 5.25% DUE 08-17-2045	820,000
1,116,909	1,116,909	BROWN FORMAN CORP 4.5% DUE 07-15-2045	1,080,000
405,049	405,049	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025	464,000
990,799	990,799	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025	1,135,000
298,253	298,253	GENERAL ELEC CO PERP PFD SER B FIXED TO FLTG RATE 4.1% DUE 12-29-2049 BEO	299,000
169,000	169,000	GENERAL ELECTRIC CO 4.0% DUE 12-31-2049	169,000
1,306,354	1,306,354	GENERAL ELEC CO 4.2% DUE 12-31-2049	1,312,919
389,424	389,424	SMUCKER J M CO 4.375% DUE 03-15-2045	400,000

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SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 579,079	\$ 579,079	INVESCO FIN PLC 3.75% DUE 01-15-2026	575,000
847,427	847,427	OMEGA HEALTHCARE 4.5% DUE 04-01-2027	900,000
779,973	779,973	SOUTHN BAPTIST 4.857% DUE 07-15-2045	755,000
635,342	635,342	SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000
226,144	226,144	NORFOLK SOUTHN 4.45% DUE 06-15-2045	240,000
1,884,530	1,884,530	NORFOLK SOUTHN 4.45% DUE 06-15-2045	2,000,000
916,898	916,898	SHERWIN WILLIAMS 4.55% DUE 08-01-2045	885,000
2,930,966	2,930,966	SHERWIN WILLIAMS 4.55% DUE 08-01-2045	2,829,000
1,529,211	1,529,211	MARATHON OIL CORP 3.85% DUE 06-01-2025	1,900,000
1,609,696	1,609,696	MARATHON OIL CORP 3.85% DUE 06-01-2025	2,000,000
3,051,652	3,051,652	HSBC HLDGS PLC 4.25% DUE 08-18-2025	3,075,000
1,904,498	1,904,498	TIME WARNER INC FIXED 4.85% DUE 07-15-2045	2,000,000
2,320,314	2,320,314	CHICAGO ILL 5.432% 01-01-2042 BEO TAXABLE	2,740,000
1,773,862	1,773,862	SYSCO CORP 4.85% DUE 10-01-2045	1,705,000
384,080	384,080	JPMORGAN CHASE & CO 4.25% 10-01-2027	385,000
2,241,677	2,241,677	FORD MOTOR CREDIT CO LLC 2.145% DUE 01-09-2018	2,250,000
925,711	925,711	ICAHN ENTERPRISES L P CORP SR NT 6 DUE 08-01-2020	918,000
369,810	369,810	GOLDCORP INC NEW 5.45% DUE 06-09-2044	460,000
887,638	887,638	DIRECTV HLDGS LLC 6.375% DUE 03-01-2041	827,000
963,582	963,582	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.35% DUE 10-15-2045/10-09-2015 BEO	1,015,000
189,868	189,868	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.35% DUE 10-15-2045/10-09-2015 BEO	200,000
1,519,897	1,519,897	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.35% DUE 10-15-2045/10-09-2015 BEO	1,601,000
2,145,424	2,145,424	MEDTRONIC INC 4.625% DUE 03-15-2045	2,080,000
3,749,335	3,749,335	MEDTRONIC INC 4.625% DUE 03-15-2045	3,635,000
1,804,013	1,804,013	MEDTRONIC INC 4.625% DUE 03-15-2045	1,749,000
534,360	534,360	MARATHON PETE CORP 5.85% DUE 12-15-2045	575,000
1,978,486	1,978,486	FORTUNE BRANDS 4% DUE 06-15-2025	2,000,000
2,518,091	2,518,091	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,265,000
3,974,158	3,974,158	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	3,800,000
4,362,644	4,362,644	UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	10,400,000
3,386,078	3,386,078	REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	3,090,000
216,972	216,972	REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000

EIN: 85-0097942

Plan #: 006

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 1,203,940	\$ 1,203,940	LLOYDS BK PLC 3.5% DUE 05-14-2025	1,200,000
11,870,247	11,870,247	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO	11,632,000
9,918,065	9,918,065	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO	9,719,000
1,687,877	1,687,877	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO	1,654,000
17,548,208	17,548,208	PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO	17,196,000
2,380,573	2,380,573	DEVON ENERGY CORP 5% DUE 06-15-2045	3,141,000
493,353	493,353	INTERCONTINENTAL 3.75% DUE 12-01-2025	492,000
2,597,629	2,597,629	UNITED STATES TREAS NTS DTD 10/31/2015 FLTG RATE .5183099% DUE 10-31-2017 REG	2,600,000
1,211,967	1,211,967	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	1,265,000
160,108	160,108	PEPSICO INC 4.45% DUE 04-14-2046	155,000
1,496,516	1,496,516	PFIZER INC 5.6% DUE 09-15-2040	1,300,000
339,594	339,594	PFIZER INC 5.6% DUE 09-15-2040	295,000
31	31	COLTV SHORT TERM INVT FD	31
2,184,770	2,184,770	COLTV SHORT TERM INVT FD	2,184,770
3,529	3,529	COLTV SHORT TERM INVT FD	3,529
3,550,855	3,550,855	COLTV SHORT TERM INVT FD	3,550,855
2,083,607	2,083,607	COLTV SHORT TERM INVT FD	2,083,607
679,725	679,725	COLTV SHORT TERM INVT FD	679,725
2,419,536	20,113	Japanese yen	20,113
128,039	139,089	Euro	139,089
414,483	414,069	Swiss franc	414,069
38,674	28,137	Australian dollar	28,137
121,769	132,277	Euro	132,277
41,548	29,910	Canadian dollar	29,910
161,556	238,118	British pound sterling	238,118
254,000	254,000	United States dollar	254,000
1,702,986	1,702,986	United States dollar	1,702,986
53	3	Mexican peso	3
10,387,341	10,387,341	United States dollar	10,387,341
30,810,625	30,810,625	United States dollar	30,810,625
2,718,701	2,718,701	United States dollar	2,718,701
645,201	645,201	United States dollar	645,201

EIN: 85-0097942

Plan #: 006

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2015

Cost	Current Value	Description	Share/Par Value
\$ 11,418	\$ 16,829	British pound sterling	16,829
22	23	Euro	23
493,787	493,787	United States dollar	493,787
1,477,000	1,477,000	United States dollar	1,477,000
227,616	227,616	United States dollar	227,616
(1,928)	(112)	Mexican peso	(112)
(11,218)	(12,186)	Euro	(12,186)
(0.41)	(0.41)	United States dollar	(0)
\$ 4,991,468,883	\$ 4,989,314,533		

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2015

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		3								
25-29		6	69 \$87,571	2						
30-34			220 \$107,862	167 \$102,212	3					
35-39		1	213 \$113,236	411 \$117,589	70 \$104,912	6				
40-44		2	135 \$104,631	344 \$115,344	109 \$138,567	27 \$109,986	2			
45-49		3	113 \$102,126	270 \$109,249	202 \$134,294	135 \$139,972	57 \$126,037			
50-54	1		115 \$102,393	321 \$105,246	224 \$123,583	267 \$140,532	298 \$145,616	132 \$129,806		
55-59		1	90 \$100,546	221 \$99,455	132 \$123,953	196 \$131,134	264 \$144,733	359 \$141,786	117 \$119,591	3
60-64			32 \$107,262	129 \$92,963	81 \$111,282	83 \$122,104	91 \$134,743	160 \$148,800	109 \$145,477	26 \$107,541
65-69			16 \$98,922	28 \$117,057	26 \$113,197	20	18	17	21 \$152,845	14
70+			4	6	3	2	2	7	5	12

N-6,223

**SCHEDULE SB
(Form 5500)**Department of the Treasury
Internal Revenue ServiceDepartment 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

2015**This Form is Open to Public
Inspection**

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

▶ **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: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2015</u>			
2 Assets:			
a Market value	2a	5,430,856,338	
b Actuarial value	2b	5,230,635,178	
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.....	7,446	2,466,908,293	2,466,908,293
b For terminated vested participants.....	2,192	123,687,778	123,687,778
c For active participants.....	6,223	1,693,436,909	1,769,645,012
d Total.....	15,861	4,284,032,980	4,360,241,083
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	6.30%	
6 Target normal cost.....	6	96,862,542	

Statement by Enrolled Actuary

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

SIGN HERE	<u>Brian P. Levine</u> <i>BPL</i>	<u>09/22/2016</u>
Signature of actuary		Date
<u>BRIAN P. LEVINE</u>		<u>1406424</u>
Type or print name of actuary		Most recent enrollment number
<u>HEWITT ASSOCIATES LLC</u>		<u>214-989-2661</u>
Firm name		Telephone number (including area code)
<u>2711 NORTH HASKELL AVENUE</u>		
<u>SUITE 800</u>		
<u>DALLAS</u>	<u>TX</u>	<u>75204</u>
Address of the firm		

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

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

Schedule SB (Form 5500) 2015
v. 150123

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).....	62,404,797	392,190,842
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).....	62,404,797	392,190,842
10 Interest on line 9 using prior year's actual return of <u>11.91</u> %	7,432,411	46,709,929
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		138,615,433
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 <u>6.51</u> %		9,023,865
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.....		147,639,298
d Portion of (c) to be added to prefunding balance.....		147,639,298
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)	69,837,208	586,540,069

Part III Funding Percentages

14 Funding target attainment percentage	14	104.90%
15 Adjusted funding target attainment percentage	15	119.96%
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	106.19%
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
04/07/2016	150,000,000	0			
Totals ▶			18(b)	150,000,000	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 138,837,469
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: 4.72%	2nd segment: 6.11%	3rd segment: 6.81%
			☐ 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	96,862,542
b Excess assets, if applicable, but not greater than line 31a		31b	96,862,542
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
35 Balances elected for use to offset funding requirement		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	138,837,469
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	138,837,469
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)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2014), each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA
1st Segment Rate	4.72%
2nd Segment Rate	6.11%
3rd Segment Rate	6.81%
Interest Rates for Maximum Tax Purposes	Based on segment rates without regard to interest rate stabilization
1st Segment Rate	1.15%
2nd Segment Rate	4.06%
3rd Segment Rate	5.15%
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	Tabular conversion factors as specified in the plan document
Conversion Interest Rate	
Retirement Age	
Active Participants	See Tables 2–3
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2015 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Withdrawal Rates	See Tables 4–5
Disability Rates	See Table 6
Decrement Timing	Middle of year decrements, with 100% retirement occurring at beginning of year
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation Compensation	2014 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 \$265,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2015

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 1

Salary Merit Increase Rates—RIP

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Actuarial Assumptions and Methods

Table 2

Retirement Rates—PSP

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

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%

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 4

Withdrawal Rates—RIP

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 5—Page 1 of 2

Withdrawal Rates—PSP

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 5—Page 2 of 2

Withdrawal Rates—PSP

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

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%			

5500 Supplemental Schedules

1 JAN 15 - 31 DEC 15

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

◆ 5% Report - Part A

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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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 5,236,751,776.16

5500 Supplemental Schedules

1 JAN 15 - 31 DEC 15

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

◆ 5% Report - Part B

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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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 5,236,751,776.16

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	441	258,415,931.22			0.00	258,415,931.22	258,415,931.22
	Total dispositions	351		257,947,281.92		0.00	257,947,281.92	257,947,281.92
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	Total acquisitions	15	205,469,990.34			0.00	205,469,990.34	205,469,990.34
	Total dispositions	12		237,000,000.00		0.00	237,246,887.29	237,000,000.00
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG SEDOL: BVVT273	Total acquisitions	320	385,932,628.86			0.00	385,932,628.86	385,932,628.86
	Total dispositions	267		382,403,006.93		0.00	385,932,628.86	382,403,006.93
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP: 912810FT0	Total acquisitions	127	251,884,704.06			0.00	251,884,704.06	251,884,704.06
	Total dispositions	113		244,577,045.17		0.00	245,395,146.18	244,577,045.17
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG CUSIP: 912810RN0	Total acquisitions	189	335,280,334.95			0.00	335,280,334.95	335,280,334.95
	Total dispositions	143		235,673,188.25		0.00	236,059,124.15	235,673,188.25
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	Total acquisitions	158	256,293,163.05			0.00	256,293,163.05	256,293,163.05
	Total dispositions	128		288,089,288.14		0.00	284,972,754.81	288,089,288.14
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 CUSIP: 912810RM2	Total acquisitions	376	656,560,202.44			0.00	656,560,202.44	656,560,202.44
	Total dispositions	298		625,949,803.63		0.00	625,258,564.05	625,949,803.63
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG SEDOL: BSJWZQ3	Total acquisitions	247	352,196,613.45			0.00	352,196,613.45	352,196,613.45
	Total dispositions	226		361,274,752.90		0.00	363,207,034.30	361,274,752.90
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG SEDOL: BYS2RD7	Total acquisitions	130	376,759,604.57			0.00	376,759,604.57	376,759,604.57
	Total dispositions	117		372,022,861.99		0.00	372,300,320.72	372,022,861.99

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 5,236,751,776.16

5500 Supplemental Schedules

1 JAN 15 - 31 DEC 15

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

◆ 5% Report - Part C Summary

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS NTS FIXED 2.0% DUE 02-15-2025 SEDOL: BVVT3Q9	Total acquisitions	100	289,808,884.20			0.00	289,808,884.20	289,808,884.20
	Total dispositions	103		289,535,719.64		0.00	289,808,884.20	289,535,719.64
UTD STATES TREAS 2.125% DUE 05-15-2025 CUSIP: 912828XB1	Total acquisitions	97	285,463,211.10			0.00	285,463,211.10	285,463,211.10
	Total dispositions	106		285,224,833.69		0.00	285,463,211.10	285,224,833.69

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 5,236,751,776.16

5500 Supplemental Schedules

1 JAN 15 - 31 DEC 15

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

◆ 5% Report - Part D

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Series of Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 5,236,751,776.16

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions
Year applied for contributions: 2015

Date	Amount	Days to Discount to 1/1/2015 at 6.30%	Interest Adjusted Contribution
April 7, 2016	<u>\$ 150,000,000</u>	462	<u>\$ 138,837,469</u>
Total Contribution	\$ 150,000,000		\$ 138,837,469

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 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.

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

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.

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Effective Date	January 1, 1982. Amended and restated January 1, 2015.
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.

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Retirement Benefits

Normal

An individual who first became a pension plan participant after June 30, 1975 or is otherwise not eligible for the Plan minimum benefit shall have the pension amount determined solely by the following formula:

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

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

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

(b) equals 2.25%

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

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

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

(a) equals the employee's Average Annual Earnings

(b) equals 2.0%

(c) equals Benefit Service as of retirement

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

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

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

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

(e) equals 1.5%

(f) equals Benefit Service as of retirement

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

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.

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Preretirement Spouse's Benefits

Eligibility

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

Benefit

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

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

Death Benefit

Eligibility

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

Benefit

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

Return of Employee Contributions

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

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Effective Date	Increase %	Proration Period
Oct. 1, 1982	7.50%	18 months after Mar. 31, 1981
Jan. 1, 1985	5.00%	27 months after Sept. 30, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
July 1, 1991	5.00% 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 Eligible⁴
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

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.

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

Transferred Service

In the event of the transfer of a participant in this plan to or from another plan in the controlled group, the obligation with respect to the employee's pension benefits under this plan or under another plan, 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.

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.

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Income Plan
EIN: 85-0097942 PN: 006

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 H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2015 This Form is Open to Public Inspection
For calendar plan year 2015 or fiscal plan year beginning _____ and ending _____		
A Name of plan	B Three-digit plan number (PN) ►	
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number (EIN)	

Part I	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)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities.....	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)		
(B) All other.....	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)		
(B) Common	1c(4)(B)		
(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)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)		

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

Liabilities

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

Net Assets

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

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(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)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock.....	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		
(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)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

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

Expenses

e Benefit payment and payments to provide benefits:

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

Net Income and Reconciliation

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

Part III Accountant's Opinion

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

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

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

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☐ Yes ☐ No

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	N/A	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)				
4a				
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				

		Yes	No	N/A	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c				
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				
e Was this plan covered by a fidelity bond?	4e				
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				
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				
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				
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				
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				
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				
l Has the plan failed to provide any benefit when due under the plan?	4l				
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m				
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n				
o Did the plan trust incur unrelated business taxable income?	4o				
p Were in-service distributions made during the plan year?	4p				

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

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

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

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

Part V Trust Information

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

Attachment to 2015 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, 2,116,866 UNITS AT 12/31/15	28,385,962	28,385,962
	PRUDENTIAL INSURANCE	CONSERVATIVE STOCK FUND COMMON STOCK ACCOUNT, 21,841 UNITS AT 12/31/15	588,256	2,432,849
*	PRUDENTIAL INSURANCE	UNALLOCATED INSURANCE CONTRACT VARIABLE RATE, 6.69% AT 12/31/15	18,132,224	18,132,224
	INVESTMENTS HELD AT NORTHERN TRUST	SEE ATTACHED SCHEDULE	4,991,468,884	4,989,314,533