Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2015

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN

1b Three-digit plan number (PN) ▶ 004

1c Effective date of plan 01/01/1989

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)

SUNTRUST BANKS, INC.

MAIL CODE GA ATL 802G
303 PEACHTREE STREET, SUITE 400
ATLANTA, GA 30308-3200

2b Employer Identification Number (EIN)
58-1575035

2c Plan Sponsor's telephone number
404-813-7155

2d Business code (see instructions)
522110

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.	10/11/2016	JACQUELINE LOMBARD
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

Preparer's name (including firm name, if applicable) and address (include room or suite number)

Preparer's telephone number

3a	Plan administrator's name and address [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
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:	**4b**	EIN
a	Sponsor's name	**4c**	PN

5	Total number of participants at the beginning of the plan year	**5**	2866
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)**	539
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	461
b	Retired or separated participants receiving benefits	**6b**	893
c	Other retired or separated participants entitled to future benefits	**6c**	1276
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	2630
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	113
f	Total. Add lines **6d** and **6e**.	**6f**	2743
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 1C 1I 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)	[X]	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)	[X]	Trust
(4)	[ ]	General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

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
NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 004

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
SUNTRUST BANKS, INC.

D Employer Identification Number (EIN)
58-1575035

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2015

2 Assets:

a Market value	**2a**	162632242
b Actuarial value	**2b**	162632242

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	954	51937685	51937685
b For terminated vested participants	1373	39545683	39545683
c For active participants	539	11357970	11413062
d Total	2866	102841338	102896430

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**	6.27%
6 Target normal cost	**6**	250000

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary

09/06/2016
Date

JOY L. FERGUSON, ASA, EA
Type or print name of actuary

14-06805
Most recent enrollment number

HEWITT ASSOCIATES LLC
Firm name

770-956-7777
Telephone number (including area code)

3350 RIVERWOOD PARKWAY, SUITE 80
ATLANTA, GA 30339
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	35766511	0
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)	35766511	0
10	Interest on line 9 using prior year's actual return of 14.10%	5043078	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.48%		0
	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		0
	d Portion of (c) to be added to prefunding balance		0
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)	40809589	0

Part III Funding Percentages

14	Funding target attainment percentage	14	118.39 %
15	Adjusted funding target attainment percentage	15	158.05 %
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	147.51 %
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
			Totals ► 18(b)		18(c)

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	0

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.72 %	6.11 %	6.81 %	☐ N/A, full yield curve used

b Applicable month (enter code) — **21b**: 0

22 Weighted average retirement age — **22**: 61

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**: 250000

b Excess assets, if applicable, but not greater than line 31a — **31b**: 250000

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**: 0

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

a Total (excess, if any, of line 37 over line 36) — **38a**: 0

b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances — **38b**: 0

39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) — **39**: 0

40 Unpaid minimum required contributions for all years — **40**: 0

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

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

42 Amount of acceleration adjustment — **42**:

43 Excess installment acceleration amount to be carried over to future plan years — **43**:

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**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
NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 004

C Plan sponsor's name as shown on line 2a of Form 5500
SUNTRUST BANKS, INC.

D Employer Identification Number (EIN)
58-1575035

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

SUNTRUST BANK

58-0466330

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

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

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

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

PRUDENTIAL INVESTMENT MANAGEMENT

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	233718	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

XEROX HR SOLUTIONS

16-0468020

(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 15 50	NONE	75696	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GROOM LAW GROUP

58-1575305

(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?
16 50	NONE	15323	Yes [ ] No [X]	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)

BLACKROCK INSTITUTIONAL

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 50 51	NONE	11562	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ERNST & YOUNG LLP

34-6565596

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	6065	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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

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
NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 004

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
SUNTRUST BANKS, INC.

D Employer Identification Number (EIN)
58-1575035

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

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 3000 INDEX NON LENDABLE FUN

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.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)
26-4299518-001	C	23929574

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

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

OMB No. 1210-0110

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
NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 004

C Plan sponsor's name as shown on line 2a of Form 5500
SUNTRUST BANKS, INC.

D Employer Identification Number (EIN)
58-1575035

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)	1137832	1208255
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	22276527	28244646
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	85298031	88586149
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	0	
(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)	41542835	23929574
(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)	5020207	9372474
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	7362619	6428811

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	162638051	157769909
Liabilities			
g Benefit claims payable	1g	130	263
h Operating payables	1h	80020	66155
i Acquisition indebtedness	1i		
j Other liabilities	1j	5810	6296486
k Total liabilities (add all amounts in lines 1g through1j)	1k	85960	6362904
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	162552091	151407005

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)	1575870	
(C) Corporate debt instruments	2b(1)(C)	3358856	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	838999	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		5773725
(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)	438	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		438
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	172840947	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	171635001	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		1205946
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-13428348	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-13428348

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		3971084
(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		11712
d Total income. Add all **income** amounts in column (b) and enter total	2d		-2465443
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	8169932	
(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)		8169932
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)	25375	
(2) Contract administrator fees	2i(2)	75695	
(3) Investment advisory and management fees	2i(3)	245279	
(4) Other	2i(4)	163362	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		509711
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		8679643
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-11145086
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) [X] Unqualified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

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

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

(1) Name: CARR, RIGGS & INGRAM, LLC **(2)** EIN: 72-1396621

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		X		
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X		

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

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.

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

A Name of plan
NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 004

C Plan sponsor's name as shown on line 2a of Form 5500
SUNTRUST BANKS, INC.

D Employer Identification Number (EIN)
58-1575035

Part I Distributions

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

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

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

EIN(s): 59-3482833

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** 98

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

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

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

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

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

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

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

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

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

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

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

a Enter the percentage of plan assets held as:
Stock: 26.0% Investment-Grade Debt: 74.0% High-Yield Debt: 0.0% Real Estate: 0.0% Other: 0.0%

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

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

Part VII IRS Compliance Questions

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

AUDITED FINANCIAL STATEMENTS AND SUPPLEMENTAL SCHEDULES

National Commerce Financial Corporation Retirement Plan
As of December 31, 2015 and 2014, and for the
Year Ended December 31, 2015
With Report of Independent Auditors

National Commerce Financial Corporation Retirement Plan

Audited Financial Statements
and Supplemental Schedules

As of December 31, 2015 and 2014, and for the Year Ended December 31, 2015

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Note: Other schedules required by Section 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 ("ERISA") have been omitted because they are not applicable.

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INDEPENDENT AUDITORS' REPORT

To the Benefits Plan Committee and Benefits Finance Committee of
National Commerce Financial Corporation Retirement Plan

We have audited the accompanying financial statements of National Commerce Financial Corporation Retirement Plan (the "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 of material misstatement, whether due to fraud or error.

Auditors' Responsibility

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

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

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

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the financial status of National Commerce Financial Corporation Retirement Plan as of December 31, 2015, and the changes in its financial status for the year ended December 31, 2015, in accordance with accounting principles generally accepted in the United States of America.

Other Matter-2014 Financial Statements

The financial statements of the Plan as of December 31, 2014, were audited by predecessor auditors. Their report, dated October 8, 2015, indicated that the financial statements present fairly, in all material respects, the net assets available for benefits of National Commerce Financial Corporation Retirement Plan as of December 31, 2014, and changes in net assets available for benefits for the year ended in accordance with accounting principles generally accepted in the United States of America.

Supplemental Schedules

Our audit was conducted for the purpose of forming an opinion on the financial statements as a whole. The accompanying supplemental schedule H, Line 4i - schedule of assets (held at end of year) as of December 31, 2015, and schedule H, Line 4j - reportable transactions for the year ended December 31, 2015, are presented for the purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States. In our opinion, the information is fairly presented, in all material respects, in relation to the financial statements as a whole.

Carr, Riggs & Ingram, L.L.C.

Atlanta, Georgia
October 12, 2016

National Commerce Financial Corporation Retirement Plan

Statements of Net Assets Available for Benefits

	December 31	
	2015	2014
Assets		
Investments, at fair value:		
Collective trust funds	**$ 23,929,574**	$ 41,542,835
Corporate and foreign bonds	**88,586,149**	85,298,031
U.S. government notes and bonds	**28,244,646**	22,276,527
Money market funds	**9,372,474**	5,020,207
Foreign obligations	**–**	624,463
Municipal obligations	**6,591,683**	7,195,846
Options and futures	**(1,163,586)**	(1,387,031)
Cash collateral for derivatives	**1,000,714**	929,341
Total investments	**156,561,654**	161,500,219
Income receivable	**1,208,255**	1,137,832
Total receivables	**1,208,255**	1,137,832
Total assets	**157,769,909**	162,638,051
Liabilities		
Due to broker for securities purchased	**6,296,486**	5,810
Accrued administrative expenses	**66,155**	80,020
Total liabilities	**6,362,641**	85,830
Net assets available for benefits	**$ 151,407,268**	$ 162,552,221

See accompanying notes.

National Commerce Financial Corporation Retirement Plan

Statement of Changes in Net Assets Available for Benefits

Year Ended December 31, 2015

Additions	
Interest and dividends	$ 5,774,163
Other additions	11,712
Total additions	5,785,875
Deductions	
Net depreciation in fair value of investments	8,251,318
Benefit payments	8,169,799
Administrative expenses	509,711
Total deductions	16,930,828
Net decrease	(11,144,953)
Net assets available for benefits at beginning of year	162,552,221
Net assets available for benefits at end of year	$ 151,407,268

See accompanying notes.

National Commerce Financial Corporation Retirement Plan

Notes to Financial Statements

December 31, 2015

1. Plan Description

The National Commerce Financial Corporation Retirement Plan (the "Plan") is a defined benefit pension plan covering substantially all employees of the former National Commerce Financial Corporation ("NCF") and other affiliated employers. It is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA). On October 1, 2004, SunTrust Banks, Inc. (the Company, SunTrust, or Plan Sponsor) acquired NCF.

The Plan was frozen to participation effective December 31, 2004 (Freeze Date) and active NCF employees became participants in the SunTrust Banks, Inc. Retirement Plan ("STI Plan") effective January 1, 2005. Average earnings under the plan were previously frozen December 31, 2007. The pay adjustment factor used to determine certain benefits was also frozen effective January 1, 2012.

The Plan is managed by two fiduciary committees. The Benefits Plan Committee of SunTrust Banks, Inc. (the "Company" or "Plan Sponsor") is responsible for the administration and operation of the Plan. The Chief Human Resources Officer of the Company is Chairman of the Benefits Plan Committee. The Benefits Finance Committee is responsible for all financial decisions including Plan funding and investing. The Company's Chief Financial Officer is Chairman of the Benefits Finance Committee. The Chairman of each respective committee is responsible for appointing the other committee members.

General

The Plan covered substantially all eligible employees of NCF who had at least six months of service.

Vesting

Participants are 100% vested upon completion of three years of vesting service. However, all participants become 100% vested upon reaching retirement age of 65.

1. Plan Description (continued)

Pension Benefits

Benefits are payable as a lump sum, or if the lump sum is greater than $1,000, a monthly income may be elected. The lump sum is determined by multiplying the sum of the appropriate percentages based on years of credited service as of December 31, 2004 (determined using the table below) by twelve times the participant's final average monthly compensation.

Years of Credited Service	Percentage per Year
1 to 5	2%
6 to 10	4%
11 to 20	6%
21 to 30	8%
31 or more	10%

Effective as of August 1, 2014, the Plan was amended to provide that if a terminated participant's (including participants who had a termination date prior to August 1, 2014) total accrued benefit has an actuarial equivalent value of $5,000 or less as of the Benefit Commencement Date, the benefit would be paid out automatically as a lump sum payment without the participant's consent. If the Participant does not affirmatively elect to either have such distribution paid directly to him or in a direct rollover to an eligible retirement plan, then the Benefits Committee shall pay the distribution of the Total Accrued Benefit as an eligible rollover distribution to an individual retirement plan designated by the Benefits Plan Committee.

Pre-Retirement Death and Disability Benefits

Beneficiaries of vested active participants and terminated vested participants who die prior to commencing benefits receive the actuarial equivalent of the participant's accrued benefit at the date of death. Available forms of payment are lump sum, ten-year certain and life, ten-year certain, and five-year certain.

Disability retirement benefits are based upon Plan provisions as of the disability date, using projected average pay (assuming no change in monthly rate of compensation) and benefit service credited to early or normal retirement date. If the disabled participant dies or recovers (only if returns or offers to return to work) before Normal Retirement Date, the participant's accrued benefit is based upon projected average pay and benefit service credited through date of death or recovery.

1. Plan Description (continued)

Plan Termination

The Company has the right to amend, suspend, or terminate the Plan at any time subject to the provisions of ERISA. Should the Plan terminate at some future time, its net assets generally will not be available on a pro rata basis to provide participants' benefits. Whether a particular participant's accumulated plan benefits will be paid depends on both the priority of those benefits and the level of benefits guaranteed by the Pension Benefit Guaranty Corporation (PBGC) at that time. Some benefits may be fully or partially provided for by the then-existing assets and the PBGC guarantee, while other benefits may not be provided for at all.

Contributions and Funding Policy

The Company makes all contributions required to fund the Plan for its participating employees as determined on the basis of an actuarial valuation. No participant contributions are permitted. The Plan met the ERISA minimum funding requirements for the year ended December 31, 2015.

The Company contributes such additional amounts as are necessary to provide assets sufficient to meet the benefits to be paid to Plan participants. The Company's present intention is to make the minimum required contribution to fund the Plan's current year's target normal cost plus any funding shortfall over a period of seven years, offset by any credit balance election.

The Trustee

SunTrust Bank ("Trustee"), a wholly owned subsidiary of the Company, serves as the trustee of the Plan and administers the Plan's assets along with any related income generated. The Trustee is the custodian of all of the investments held by the Plan.

Additional information about the Plan can be found in the Summary Plan Description or Plan documents. Copies are available from the SunTrust Benefits Service Center.

2. Summary of Significant Accounting Policies

Basis of Presentation

The accompanying financial statements have been prepared using the accrual basis of accounting other than benefit payments, which are recorded when paid.

2. Summary of Significant Accounting Policies (continued)

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America (U.S. GAAP) requires the Plan's management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from these estimates.

Valuation of Investments

In accordance with Accounting Standards Codification (ASC) 820, *Fair Value Measurements*, assets and liabilities measured at fair value are categorized into the following fair value hierarchy:

Level 1 – Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market that the Plan has the ability to access at the measurement date.

Level 2 – Fair value is based on quoted prices in markets that are not active, quoted prices for similar assets and liabilities in active markets, and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the asset or liability. Pricing models are utilized to estimate fair value for certain financial assets and liabilities categorized in Level 2.

Level 3 – Fair value is based on prices or valuation techniques that require inputs that are both significant to the fair value measurement and unobservable. These inputs reflect management's judgment about the assumptions that a market participant would use in pricing the investment and are based on the best available information, some of which may be internally developed.

The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

Following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at December 31, 2015 compared to December 31, 2014.

2. Summary of Significant Accounting Policies (continued)

Common and Collective Funds: Valued at the net asset value (NAV) reported in the active market where the funds or underlying assets are traded on an active basis.

Corporate and Foreign Bonds, Foreign Obligations and Municipal Obligations: Valued by an independent pricing service that is widely used by market participants. The Company has determined that this pricing service is using similar instruments, or in some cases the same instruments, that are trading in the markets as the basis for its estimates of fair value.

U.S. Government Notes and Bonds: Valued at the closing price reported on the active market on which the security is traded.

Money Market Funds: Valued at quoted market prices reported in the active market where the funds are traded on an active basis.

Options and Futures: Valued by an independent pricing service that is widely used by market participants. The derivatives are priced via observable market assumptions at a mid-market valuation point, with appropriate adjustments for liquidity and credit risk.

Cash: Cash is recorded at cost which approximates fair value.

In obtaining such data from external pricing services, the Plan Sponsor has evaluated the methodologies used to develop the fair value in order to determine whether such valuations are representative of an exit price in the Plan's principal markets.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of 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. Refer to Note 3 for further fair value measurement disclosures.

Investment Transactions and Income

Investment transactions are recorded on the trade date. Realized gains/losses on investments are determined on the basis of average cost. Interest is recognized on an accrual basis. Dividends are recognized on the ex-dividend date. Realized gains/losses from the sale of investments and changes in unrealized depreciation on investments held during the year are recorded in the

2. Summary of Significant Accounting Policies (continued)

accompanying financial statements as net depreciation in fair value of investments. Distributions of capital gains/losses from mutual funds are included in net depreciation in fair value of investments in the accompanying financial statements.

Recently Adopted Accounting Pronouncements

On July 31, 2015, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2015-12, *Plan Accounting (Topics 960, 962, and 965) — (Part I) Fully Benefit-Responsive Investment Contracts, (Part II) Plan Investment Disclosures, (Part III) Measurement Date Practical Expedient*. This update is designed to provide guidance on the simplification of accounting and financial statement disclosures for employee benefit plans. ASU No. 2015-12 takes effect for plans with fiscal years beginning after December 15, 2015. Earlier adoption is permitted. Management of the Plan has elected to early adopt ASU 2015-12. As a result of this adoption, the Plan has eliminated its historical disclosure of individual investments which comprise 5% or more of total net assets available for benefits as well as the net appreciation/depreciation of fair values by type and the disaggregation of investments by nature, characteristics, and risks within the fair value hierarchy. This adoption was applied retrospectively to the year ended December 31, 2014 disclosures.

In May 2015, the FASB issued Accounting Standards Update 2015-07, *Disclosures for Investments in Certain Entities that Calculate Net Asset Value Per Share (or its Equivalent),* (ASU 2015-07). ASU 2015-07 removes the requirement to categorize within the fair value hierarchy investments for which fair values are estimated using the net asset value practical expedient provided by Accounting Standards Codification 820, *Fair Value Measurement*. Disclosures about investments in certain entities that calculate net asset value per share are limited under ASU 2015-07 to those investments for which the entity has elected to estimate the fair value using the net asset value practical expedient. ASU 2015-07 is effective for entities (other than public business entities) for fiscal years beginning after December 15, 2016, with retrospective application to all periods presented. Early application is permitted. Management elected to adopt ASU 2015-07 in 2014 and the Company's disclosures in Note 3 are presented accordingly.

Benefit Payments

Benefit payments are recorded when paid.

2. Summary of Significant Accounting Policies (continued)

Administrative Expenses

Administrative expenses are paid primarily by the Plan's Trust. These administrative expenses include actuarial fees, PBGC premiums, and other fees paid for legal and accounting services.

3. Investments

The following tables set forth by level, within the fair value hierarchy, the Plan's assets at fair value as of December 31, 2015 and 2014:

		Fair Value Measurements at December 31, 2015		
	Total	Quoted Prices In Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Money market funds	$ 9,372,474	$ 9,372,474	$ -	$ -
Options and futures	(1,163,586)	-	(1,163,586)	-
U.S. government notes and bonds	28,244,646	28,244,646	-	-
Corporate and foreign bonds	88,586,149	-	88,586,149	-
Municipal obligations	6,591,683	-	6,591,683	-
Cash collateral	1,000,714	1,000,714	-	-
	$ 132,632,080	$ 38,617,834	$ 94,014,246	$ -
Common/collective trust fund, at net asset value:	23,929,574			
Total assets at fair value	$ 156,561,654			

3. Investments (continued)

		Fair Value Measurements at December 31, 2014		
	Total	Quoted Prices In Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Money market funds	$ 5,020,207	$ 5,020,207	$ -	$ -
	-	-	-	-
Options and futures	(1,387,031)	-	(1,387,031)	-
U.S. government notes and bonds	22,276,527	22,276,527	-	-
Corporate and foreign bonds	85,298,031	-	85,298,031	-
Foreign obligations	624,463	-	624,463	-
Municipal obligations	7,195,846	-	7,195,846	-
Cash collateral	929,341	929,341	-	-
	$ 119,957,384	$ 28,226,075	$ 91,731,309	$ -
Common/collective trust fund, at net asset value:	41,542,835			
Total assets at fair value	$ 161,500,219			

4. Derivative Financial Instruments

The Plan has an Investment Policy Statement for investment guidelines as monitored by the Benefits Finance Committee. Through activities of certain investment managers derivative financial instruments on a discretionary basis may be used to manage exposure to market risks. In all cases, investment managers are prohibited from using derivatives for speculative purposes and are not permitted to use derivatives to leverage a portfolio. Futures and swaps used to manage interest rate exposure are the most common derivatives used by the Plan. Changes in the fair value of the derivative financial instruments are recorded separately from the related investment.

The Plan began investing in derivatives during 2013. Gains (losses) from derivatives are included in the Plan's statement of changes in net assets available for benefits as net appreciation (depreciation) in fair value of investments. Futures and swaps within the Plan are based on various interest rate benchmarks, and are used exclusively to manage interest rate exposure. The Plan does not enter into futures and swaps for trading purposes, but rather as a risk management

4. Derivative Financial Instruments (continued)

tool. During the Plan year ended 2015 purchases of derivatives were $122,503,613 while sales were $102,046,373. The Plan's fiduciaries do not anticipate any material adverse effects on the Plan's financials resulting from its involvement in these instruments.

The following table presents the gross values of the derivatives in the Trust as of December 31:

	2015	2014
Swap assets	**$ 76,828**	$ 4,972,814
Futures assets	**33,913**	4,056,484
Swap liabilities	**(1,240,414)**	(6,167,952)
Futures liabilities	**(33,913)**	(4,248,377)
Total net derivatives	**$ (1,163,586)**	$ (1,387,031)

The futures and swaps within the Plan are subject to enforceable master netting arrangements or similar agreements. Under the terms of the master netting agreements, all transactions between the Trust and the counterparty constitute a single business relationship such that in the event of default, the non-defaulting party is entitled to set off claims and apply property held by that party in respect of any transaction against obligations owed. Any payments, deliveries or other transfers may be applied against each other and netted. Cash collateral held or pledged at December 31, 2015 is not significant to the Plan assets.

5. Risks and Uncertainties

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

The actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption processes,

5. Risks and Uncertainties (continued)

it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported and disclosed in the financial statements.

6. Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions for services rendered by the employees to the Freeze 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. Benefits under the Plan reflect credited service and average compensation through the Freeze Date. For those participants who were vested terminated participants in the Plan as of December 31, 2007, or are participants in the SunTrust Retirement Plan under the Personal Pension Account, benefits under the Plan will be based on average compensation as of the Freeze Date or December 31, 2007, whichever results in the larger benefit. For those participants who are also participants in the SunTrust Retirement Plan under the traditional base pay formula, benefits under the Plan will reflect a pay adjustment factor. The pay adjustment factor was frozen as of January 1, 2012 and is calculated as average compensation at the earlier of (a) the date of separation from service with SunTrust, or (b) December 31, 2011, divided by average compensation at December 31, 2007.

Benefits payable under all circumstances – retirement, death, and termination of employment – are included, to the extent they are deemed attributable to employee service rendered at the valuation date.

The Plan's actuary, determines the actuarial present value of accumulated plan benefits, which is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect 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 date of payment.

The significant actuarial assumptions used to determine the accumulated plan benefit as of December 31, 2015 and 2014, are as follows:

6. Actuarial Present Value of Accumulated Plan Benefits (continued)

	2015	2014
Assumed rate of return on investments	**5.30%**	6.00%
Average retirement age	**60.89 years**	62 years
Mortality basis	RP-2014 Mortality Table for Employees and Healthy Annuitants, (adjusted back to 2006) with a fully generational projection using scale MP-2015	RP-2014 Mortality Table for Employees and Healthy Annuitants, with a fully generational projection using scale MP-2014

These 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.

The accumulated plan benefit information at December 31, 2015 and 2014 is as follows:

	2015	2014
Actuarial present value of accumulated plan benefits		
Vested benefits:		
Participants currently receiving payments	**$ 57,803,270**	$ 56,028,158
Other participants	**59,018,324**	57,545,740
	116,821,594	113,573,898
Nonvested benefits	**52,530**	103,292
Total actuarial present value of accumulated plan benefits	**$ 116,874,124**	$ 113,677,190

The changes in the actuarial present value of accumulated plan benefits for the year ended December 31, 2015, are as follows:

6. Actuarial Present Value of Accumulated Plan Benefits (continued)

	2015
Actuarial present value of accumulated plan benefits at beginning of year	$ 113,677,190
Increase (decrease) during year attributable to:	
Interest accumulation	6,579,108
Benefits paid	(8,169,799)
Assumption changes[(1)]	5,883,874
Other changes	(1,096,249)
Net change	3,196,934
Actuarial present value of accumulated plan benefits at end of year	$ 116,874,124

[(1)] Represents the change in interest rate, expected asset return, and mortality assumption.

7. Party-in-Interest Transactions

Since SunTrust Bank is Trustee of the Plan, all investments and income relating to all investments held by the Plan are transactions with parties-in-interest. These parties-in-interest transactions are exempt from the prohibited transaction rules under a class exemption for banks under ERISA.

8. Income Tax Status

The Plan has received a determination letter from the Internal Revenue Service (IRS) dated May 10, 1996, 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. Subsequent to this determination by the IRS, the Plan was amended and restated. The Plan has three determination letter requests pending before the IRS. The Plan administrator submitted the Plan to the IRS for a new determination letter under the cycles specified to file between February 1, 2010 and January 31, 2011 as well as February 1, 2015 and January 31, 2016. The Plan also submitted for a determination letter, on November 16, 2001, to account for all tax law

8. Income Tax Status (continued)

changes passed during the 6 years prior to 2001. The issuance of that letter was postponed by the IRS due to the adoption of the hybrid plan formula. The Company received a favorable determination letter from the IRS dated August 8, 2016; however additional follow-up is expected from the IRS related to the older applications. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualification. The Benefits Plan Committee has indicated that it will continue to take the necessary steps to maintain the qualified status of the Plan.

U.S. GAAP requires Plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2015, there are no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2012.

9. Reconciliation to Form 5500

As of December 31, 2015 and 2014, the Plan had $263 and $130, respectively of distributions which had been requested but not paid as of year-end. This amount is recorded as a liability in the Plan's Form 5500; however, this amount is not recorded as a liability in the Plan's financial statements in accordance with U.S. GAAP. The following tables reconcile the net assets available for benefits and the benefits paid per the financial statements to the Plan's Form 5500 as filed by the Company as of and for the Plan year ended December 31, 2015 and 2014.

	December 31	
	2015	2014
Net assets available for benefits per the audited financial statements	**$ 151,407,268**	$ 162,552,221
Less benefit claims payable	**(263)**	(130)
Net assets available for benefits per the Form 5500	**$ 151,407,005**	$ 162,552,091

9. Reconciliation to Form 5500 (continued)

	Year Ended December 31, 2015
Benefits paid per the audited financial statements	**$ 8,169,799**
Accrued benefit claims payable	
Current year	**263**
Prior year	**(130)**
Benefit payments per the Form 5500	**$ 8,169,932**

10. Subsequent Events

The Plan has evaluated the need for additional disclosures and/or adjustments resulting from subsequent events through October 12, 2016, the date the financial statements were available to be issued. Based on this evaluation, no additional disclosures or adjustments were required to the financial statements as of December 31, 2015.

Supplemental Schedules

National Commerce Financial Corporation Retirement Plan

EIN #58-1575035 Plan #004

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

December 31, 2015

(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
	STIF & MONEY MARKET FUNDS				
	FEDERATED MONEY MKT OBLIGS TR OBLIGS INSTL CL #68	Short-Term investment Funds		$ 9,372,474	$ 9,372,474
	TOTAL STIF & MONEY MARKET FUNDS			9,372,474	9,372,474
	U.S. GOVERNMENT & AGENCY BONDS				
	US TREASURY	Government Bonds	FHLB 5.500% 7/15/36	361,397	389,694
	US TREASURY	Government Bonds	TVA 2.875% 9/15/24	272,085	276,499
	US TREASURY	Government Bonds	FNMA 1.500% 6/22/20	587,941	582,655
	US TREASURY	Government Bonds	FNMA 1.625% 1/21/20	199,798	199,246
	US TREASURY	Government Bonds	U.S. TREASURY STRIPS Z-CPN 8/15/43	808,151	958,226
	US TREASURY	Government Bonds	U.S. TREASURY STRIPS Z-CPN 11/15/44	220,794	211,407
	US TREASURY	Government Bonds	U.S. TREASURY STRIPS Z-CPN 05/15/14	2,370,066	2,293,225
	US TREASURY	Government Bonds	RFCO STRIPS Z-CPN 1/15/10	539,960	654,700
	US TREASURY	Government Bonds	RFCO STRIPS Z-CPN 10/15/19	138,760	139,655
	US TREASURY	Government Bonds	U.S. TREASURY STRIPS Z-CPN 11/15/30	254,788	263,068
	US TREASURY	Government Bonds	U.S. TREASURY STRIPS Z-CPN 5/15/32	1,141,358	1,403,910
	US TREASURY	Government Bonds	U.S. TREASURY STRIPS Z-CPN 2/15/29	2,496,174	2,398,391
	US TREASURY	Government Bonds	U.S. TREASURY STRIPS Z-CPN 2/15/31	196,761	196,374
	US TREASURY	Government Bonds	U.S. TREASURY STRIPS Z-CPN 5/15/43	956,356	786,394
	US TREASURY	Government Bonds	U.S. TREASURY TIPS 0.125% 4/15/20	2,008,182	2,005,361
	US TREASURY	Government Bonds	U.S. TREASURY BONDS 2.750% 11/15/42	1,673,234	1,668,590
	US TREASURY	Government Bonds	U.S. TREASURY BONDS 2.875% 5/15/43	787,177	765,375
	US TREASURY	Government Bonds	U.S. TREASURY NOTES 1.750% 2/28/22	512,064	502,748
	US TREASURY	Government Bonds	U.S. TREASURY NOTES 2.125% 9/30/21	128,345	126,319
	US TREASURY	Government Bonds	U.S. TREASURY BONDS 2.875% 8/15/45	5,865,387	5,846,684
	US TREASURY	Government Bonds	U.S. TREASURY BONDS 3.000% 5/15/45	2,210,801	2,179,992
	US TREASURY	Government Bonds	U.S. TREASURY NOTES 2.250% 11/15/25	3,716,218	3,716,693
	US TREASURY	Government Bonds	U.S. TREASURY NOTES 1.750% 3/31/22	44,341	44,307
	US TREASURY	Government Bonds	U.S. TREASURY NOTES 3.625% 2/15/21	174,619	173,918
	US TREASURY	Government Bonds	U.S. TREASURY NOTES 3.125% 5/15/21	328,061	329,691
	US TREASURY	Government Bonds	U.S. TREASURY NOTES 1.750% 5/15/23	133,248	131,525
	TOTAL U.S. GOVERNMENT & AGENCY BONDS			28,126,066	28,244,646
	CORPORATE OBLIGATIONS				
	21ST CENTY FOX AMER 6.150% 3/01/37	Corporate Bonds	21ST CENTY FOX AMER 6.150% 3/01/37	117,946	122,627
	21ST CENTY FOX AMER 6.900% 8/15/39	Corporate Bonds	21ST CENTY FOX AMER 6.900% 8/15/39	61,280	59,129
	ABBEY NATL TREASURY 2.350% 9/10/19	Corporate Bonds	ABBEY NATL TREASURY 2.350% 9/10/19	399,606	400,380
	ABBVIE INC 3.600% 5/14/25	Corporate Bonds	ABBVIE INC 3.600% 5/14/25	59,895	59,216
	ABBVIE INC 4.500% 5/14/35	Corporate Bonds	ABBVIE INC 4.500% 5/14/35	276,315	274,288
	ACE INA HOLDINGS 3.350% 5/03/26	Corporate Bonds	ACE INA HOLDINGS 3.350% 5/03/26	349,322	348,929
	ACTAVIS FUNDING SCS 4.550% 3/15/35	Corporate Bonds	ACTAVIS FUNDING SCS 4.550% 3/15/35	200,251	194,372
	AETNA INC 4.750% 3/15/44	Corporate Bonds	AETNA INC 4.750% 3/15/44	207,897	202,744
	AETNA INC 6.625% 6/15/36	Corporate Bonds	AETNA INC 6.625% 6/15/36	146,956	138,008
	AETNA INC 6.750% 12/15/37	Corporate Bonds	AETNA INC 6.750% 12/15/37	60,210	62,952
	AGL CAPITAL CORP 4.400% 6/01/43	Corporate Bonds	AGL CAPITAL CORP 4.400% 6/01/43	141,431	134,880
	AGRIUM INC 5.250% 1/15/45	Corporate Bonds	AGRIUM INC 5.250% 1/15/45	124,364	116,519
	AGRIUM INC 6.125% 1/15/41	Corporate Bonds	AGRIUM INC 6.125% 1/15/41	182,355	186,513
	AMER AIRLN 14-1 ABS 3.700% 10/01/26	Corporate Bonds	AMER AIRLN 14-1 ABS 3.700% 10/01/26	113,019	113,087
	AMER INTL GROUP 4.125% 2/15/24	Corporate Bonds	AMER INTL GROUP 4.125% 2/15/24	323,551	328,611
	AMER INTL GROUP 4.500% 7/16/44	Corporate Bonds	AMER INTL GROUP 4.500% 7/16/44	34,789	32,367
	AMER INTL GROUP 6.250% 5/01/36	Corporate Bonds	AMER INTL GROUP 6.250% 5/01/36	119,351	121,260
	AMEREN ILLINOIS CO 4.300% 7/01/44	Corporate Bonds	AMEREN ILLINOIS CO 4.300% 7/01/44	226,293	226,080
	AMEREN ILLINOIS CO 4.800% 12/15/43	Corporate Bonds	AMEREN ILLINOIS CO 4.800% 12/15/43	149,196	161,993
	AMERICAN WATER CAP 3.400% 3/01/25	Corporate Bonds	AMERICAN WATER CAP 3.400% 3/01/25	99,667	101,596
	AMERIPRISE FINL INC 4.000% 10/15/23	Corporate Bonds	AMERIPRISE FINL INC 4.000% 10/15/23	127,444	129,851
	AMERISOURCEBERGEN 4.250% 3/01/45	Corporate Bonds	AMERISOURCEBERGEN 4.250% 3/01/45	143,758	137,870
	AMGEN INC 5.375% 5/15/43	Corporate Bonds	AMGEN INC 5.375% 5/15/43	330,268	329,347
	AMGEN INC 5.750% 3/15/40	Corporate Bonds	AMGEN INC 5.750% 3/15/40	79,138	81,136
	ANADARKO PETROLEUM 6.200% 3/15/40	Corporate Bonds	ANADARKO PETROLEUM 6.200% 3/15/40	232,631	185,850
	ANHEUSER BUSCH 5.950% 1/15/33	Corporate Bonds	ANHEUSER BUSCH 5.950% 1/15/33	246,480	239,618
	ANHEUSER-BUSCH 6.800% 8/20/32	Corporate Bonds	ANHEUSER-BUSCH 6.800% 8/20/32	264,241	255,445
	ANHEUSER-BUSCH 8.200% 1/15/39	Corporate Bonds	ANHEUSER-BUSCH 8.200% 1/15/39	136,405	138,379
	APPLE INC 3.450% 2/09/45	Corporate Bonds	APPLE INC 3.450% 2/09/45	256,908	236,764
	APPLE INC 4.375% 5/13/45	Corporate Bonds	APPLE INC 4.375% 5/13/45	114,580	116,117
	ARCH CAPITAL GRP US 5.144% 11/01/43	Corporate Bonds	ARCH CAPITAL GRP US 5.144% 11/01/43	151,060	151,770
	ARIZONA PUBLIC SERV 4.700% 1/15/44	Corporate Bonds	ARIZONA PUBLIC SERV 4.700% 1/15/44	330,087	345,293
	ASCENSION HEALTH 4.847% 11/15/53	Corporate Bonds	ASCENSION HEALTH 4.847% 11/15/53	167,554	183,330
	AT&T INC 4.350% 6/15/45	Corporate Bonds	AT&T INC 4.350% 6/15/45	128,668	128,321
	AT&T INC 4.500% 5/15/35	Corporate Bonds	AT&T INC 4.500% 5/15/35	138,685	129,480
	AT&T INC 4.750% 5/15/46	Corporate Bonds	AT&T INC 4.750% 5/15/46	84,697	77,826
	AT&T INC 4.800% 6/15/44	Corporate Bonds	AT&T INC 4.800% 6/15/44	144,147	137,421
	AT&T INC 5.550% 8/15/41	Corporate Bonds	AT&T INC 5.550% 8/15/41	49,933	50,244
	ATLAS COPCO AB 5.600% 5/22/17	Corporate Bonds	ATLAS COPCO AB 5.600% 5/22/17	383,561	366,335
	AVIS BUDGET REN ABS 2.630% 12/20/21	Corporate Bonds	AVIS BUDGET REN ABS 2.630% 12/20/21	499,888	493,720
	AXIS SPECIALTY FINAN 5.150% 4/01/45	Corporate Bonds	AXIS SPECIALTY FINAN 5.150% 4/01/45	396,403	367,804
	BAE SYSTEMS HLDG 4.750% 10/07/44	Corporate Bonds	BAE SYSTEMS HLDG 4.750% 10/07/44	54,712	53,525
	BAE SYSTEMS HLDG 6.375% 6/01/19	Corporate Bonds	BAE SYSTEMS HLDG 6.375% 6/01/19	145,761	139,891
	BAE SYSTEMS PLC 5.800% 10/11/41	Corporate Bonds	BAE SYSTEMS PLC 5.800% 10/11/41	265,717	277,613
	BANK OF AMER CRP MTN 5.000% 1/21/44	Corporate Bonds	BANK OF AMER CRP MTN 5.000% 1/21/44	572,091	568,811
	BAXALTA INC 2.875% 6/23/20	Corporate Bonds	BAXALTA INC 2.875% 6/23/20	69,978	69,131
	BAXALTA INC 5.250% 6/23/45	Corporate Bonds	BAXALTA INC 5.250% 6/23/45	39,737	40,135
	BECTON DICKINSON 5.000% 11/12/40	Corporate Bonds	BECTON DICKINSON 5.000% 11/12/40	301,153	303,456
	BERKLEY (WR) 4.625% 3/15/22	Corporate Bonds	BERKLEY (WR) 4.625% 3/15/22	208,186	211,202
	BERKLEY (WR) CORP 4.750% 8/01/44	Corporate Bonds	BERKLEY (WR) CORP 4.750% 8/01/44	273,062	263,692
	BESTFOODS MTN 6.625% 4/15/28	Corporate Bonds	BESTFOODS MTN 6.625% 4/15/28	133,083	128,337
	BHP BILLITON FIN USA 5.000% 9/30/43	Corporate Bonds	BHP BILLITON FIN USA 5.000% 9/30/43	468,066	381,990
	BIOGEN INC 5.200% 9/15/45	Corporate Bonds	BIOGEN INC 5.200% 9/15/45	309,526	310,118
	BOEING CO 6.125% 2/15/33	Corporate Bonds	BOEING CO 6.125% 2/15/33	388,861	409,377
	BOEING CO 6.875% 10/15/43	Corporate Bonds	BOEING CO 6.875% 10/15/43	60,038	67,186
	BORG-WARNER AUTO 4.375% 3/15/45	Corporate Bonds	BORG-WARNER AUTO 4.375% 3/15/45	128,211	111,590
	BOSTON SCIENTIFC 2.850% 5/15/20	Corporate Bonds	BOSTON SCIENTIFC 2.850% 5/15/20	60,000	59,687
	BRITISH TELECOM PLC 9.625% 12/15/30	Corporate Bonds	BRITISH TELECOM PLC 9.625% 12/15/30	339,761	328,311
	BURLINGTON NORTHN 4.400% 3/15/42	Corporate Bonds	BURLINGTON NORTHN 4.400% 3/15/42	174,663	180,669
	BURLINGTON RES FIN 7.200% 8/15/31	Corporate Bonds	BURLINGTON RES FIN 7.200% 8/15/31	103,483	85,842
	CALTECH 4.700% 11/01/11	Corporate Bonds	CALTECH 4.700% 11/01/11	346,668	360,716
	CAMERON INTL CORP 5.125% 12/15/43	Corporate Bonds	CAMERON INTL CORP 5.125% 12/15/43	15,050	14,775
	CAMERON INTL CORP 5.950% 6/01/41	Corporate Bonds	CAMERON INTL CORP 5.950% 6/01/41	55,728	53,036
	CAMERON INTL CORP 7.000% 7/15/38	Corporate Bonds	CAMERON INTL CORP 7.000% 7/15/38	253,152	238,386
	CANADIAN NATL RR 4.500% 11/07/43	Corporate Bonds	CANADIAN NATL RR 4.500% 11/07/43	122,778	133,018
	CANADIAN NATL RR 6.250% 8/01/34	Corporate Bonds	CANADIAN NATL RR 6.250% 8/01/34	277,687	283,138
	CANADIAN NATL RR 6.375% 11/15/37	Corporate Bonds	CANADIAN NATL RR 6.375% 11/15/37	121,331	129,773
	CANADIAN NATL RR 6.712% 7/15/36	Corporate Bonds	CANADIAN NATL RR 6.712% 7/15/36	43,749	46,278
	CANADIAN PAC RR 4.800% 9/15/35	Corporate Bonds	CANADIAN PAC RR 4.800% 9/15/35	49,771	49,376
	CANADIAN PAC RR 5.750% 1/15/42	Corporate Bonds	CANADIAN PAC RR 5.750% 1/15/42	110,422	108,485
	CANADIAN PAC RR 5.950% 5/15/37	Corporate Bonds	CANADIAN PAC RR 5.950% 5/15/37	195,088	194,905
	CANADIAN PAC RR 6.125% 9/15/15	Corporate Bonds	CANADIAN PAC RR 6.125% 9/15/15	197,972	197,529
	CANADIAN PAC RR 7.125% 10/15/31	Corporate Bonds	CANADIAN PAC RR 7.125% 10/15/31	121,971	123,830
	CARDINAL HEALTH 4.600% 3/15/43	Corporate Bonds	CARDINAL HEALTH 4.600% 3/15/43	139,465	147,812
	CARDINAL HEALTH INC 4.900% 9/15/45	Corporate Bonds	CARDINAL HEALTH INC 4.900% 9/15/45	295,740	293,785
	CATERPILLAR INC 3.803% 8/15/42	Corporate Bonds	CATERPILLAR INC 3.803% 8/15/42	43,713	44,754
	CATERPILLAR INC 4.750% 5/15/64	Corporate Bonds	CATERPILLAR INC 4.750% 5/15/64	223,962	216,734
	CATERPILLAR INC 5.200% 5/27/41	Corporate Bonds	CATERPILLAR INC 5.200% 5/27/41	56,598	53,984
	CATERPILLAR INC 6.050% 8/15/36	Corporate Bonds	CATERPILLAR INC 6.050% 8/15/36	203,692	206,775
	CATHOLIC HEALTH 4.200% 8/01/23	Corporate Bonds	CATHOLIC HEALTH 4.200% 8/01/23	139,675	148,242
	CCO SAFARI II LLC 6.384% 10/23/35	Corporate Bonds	CCO SAFARI II LLC 6.384% 10/23/35	25,000	25,258
	CCO SAFARI II LLC 6.834% 10/23/55	Corporate Bonds	CCO SAFARI II LLC 6.834% 10/23/55	40,653	39,410
	CENOVUS ENERGY INC 4.450% 9/15/42	Corporate Bonds	CENOVUS ENERGY INC 4.450% 9/15/42	136,671	109,359
	CENOVUS ENERGY INC 5.200% 9/15/43	Corporate Bonds	CENOVUS ENERGY INC 5.200% 9/15/43	214,760	176,128

National Commerce Financial Corporation Retirement Plan

EIN #58-1575035 Plan #004

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

December 31, 2015

(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
	CENTRICA PLC 5.375% 10/16/43	Corporate Bonds	CENTRICA PLC 5.375% 10/16/43	198,468	199,700
	CF INDUSTRIES INC 5.150% 3/15/34	Corporate Bonds	CF INDUSTRIES INC 5.150% 3/15/34	119,376	105,565
	CF INDUSTRIES INC 5.375% 3/15/44	Corporate Bonds	CF INDUSTRIES INC 5.375% 3/15/44	230,008	195,687
	CIGNA CORP 5.375% 2/15/42	Corporate Bonds	CIGNA CORP 5.375% 2/15/42	404,230	416,613
	CITIGROUP COM CMO 2.935% 4/10/48	Corporate Bonds	CITIGROUP COM CMO 2.935% 4/10/48	1,110,972	1,060,499
	CITIGROUP COMM CMO 4.095% 9/10/46	Corporate Bonds	CITIGROUP COMM CMO 4.095% 9/10/46	757,466	802,530
	CITIGROUP INC 3.875% 10/25/23	Corporate Bonds	CITIGROUP INC 3.875% 10/25/23	74,828	77,507
	CITIGROUP INC 4.450% 9/29/27	Corporate Bonds	CITIGROUP INC 4.450% 9/29/27	200,048	198,676
	CITIGROUP INC 5.875% 1/30/42	Corporate Bonds	CITIGROUP INC 5.875% 1/30/42	294,190	286,855
	CITIGROUP INC 6.875% 2/15/98	Corporate Bonds	CITIGROUP INC 6.875% 2/15/98	171,821	191,955
	CLEVELAND CLINIC 4.858% 1/01/14	Corporate Bonds	CLEVELAND CLINIC 4.858% 1/01/14	115,000	111,511
	COLONIAL PIPELINE CO 4.200% 4/15/43	Corporate Bonds	COLONIAL PIPELINE CO 4.200% 4/15/43	142,892	133,848
	COLONIAL PIPELINE CO 6.375% 8/01/37	Corporate Bonds	COLONIAL PIPELINE CO 6.375% 8/01/37	117,134	115,077
	COLONIAL PIPELN 7.630% 4/15/32	Corporate Bonds	COLONIAL PIPELN 7.630% 4/15/32	101,566	95,493
	COLUMBUS SO PWR 6.600% 3/01/33	Corporate Bonds	COLUMBUS SO PWR 6.600% 3/01/33	298,837	304,303
	COMCAST CORP 6.950% 8/15/37	Corporate Bonds	COMCAST CORP 6.950% 8/15/37	475,431	489,330
	COMM MORTGAGE CMO 3.334% 6/10/46	Corporate Bonds	COMM MORTGAGE CMO 3.334% 6/10/46	239,102	253,500
	COMM MORTGAGE CMO 3.916% 8/10/46	Corporate Bonds	COMM MORTGAGE CMO 3.916% 8/10/46	757,489	787,335
	COMM MRTG TR CMO 3.378% 12/10/47	Corporate Bonds	COMM MRTG TR CMO 3.378% 12/10/47	504,971	498,180
	COMM MTG TRUST CMO 3.445% 7/10/48	Corporate Bonds	COMM MTG TRUST CMO 3.445% 7/10/48	1,110,999	1,108,580
	COMMONWEALTH EDISON 4.600% 8/15/43	Corporate Bonds	COMMONWEALTH EDISON 4.600% 8/15/43	498,225	517,945
	CON EDISON NY 5.500% 12/01/39	Corporate Bonds	CON EDISON NY 5.500% 12/01/39	326,847	329,399
	CONN LIGHT & PWR 4.150% 6/01/45	Corporate Bonds	CONN LIGHT & PWR 4.150% 6/01/45	147,938	148,238
	CONN LIGHT & PWR 4.300% 4/15/44	Corporate Bonds	CONN LIGHT & PWR 4.300% 4/15/44	55,000	55,241
	CONOCOPHILLIPS 6.500% 2/01/39	Corporate Bonds	CONOCOPHILLIPS 6.500% 2/01/39	124,423	105,381
	COX COMMUN INC 4.800% 2/01/35	Corporate Bonds	COX COMMUN INC 4.800% 2/01/35	274,901	227,497
	CSX CORP 6.000% 10/01/36	Corporate Bonds	CSX CORP 6.000% 10/01/36	309,078	314,874
	CUMMINS INC 7.125% 3/01/28	Corporate Bonds	CUMMINS INC 7.125% 3/01/28	162,712	163,781
	CVS CAREMARK CORP 6.125% 9/15/39	Corporate Bonds	CVS CAREMARK CORP 6.125% 9/15/39	153,201	145,961
	CVS HEALTH CORP 4.875% 7/20/35	Corporate Bonds	CVS HEALTH CORP 4.875% 7/20/35	212,154	216,823
	DEERE & CO 3.900% 6/09/42	Corporate Bonds	DEERE & CO 3.900% 6/09/42	456,619	439,760
	DEERE & CO 5.375% 10/16/29	Corporate Bonds	DEERE & CO 5.375% 10/16/29	69,946	69,616
	DELHAIZE GROUP 5.700% 10/01/40	Corporate Bonds	DELHAIZE GROUP 5.700% 10/01/40	374,503	385,838
	DETROIT EDISON CO 5.700% 10/01/37	Corporate Bonds	DETROIT EDISON CO 5.700% 10/01/37	355,524	359,364
	DIRECTV HLDGS 5.150% 3/15/42	Corporate Bonds	DIRECTV HLDGS 5.150% 3/15/42	243,010	256,394
	DISCOVER BANK 4.200% 8/08/23	Corporate Bonds	DISCOVER BANK 4.200% 8/08/23	500,785	510,780
	DOM GAS HOLD LLC 4.800% 11/01/43	Corporate Bonds	DOM GAS HOLD LLC 4.800% 11/01/43	9,976	9,564
	DOVER CORP 5.375% 3/01/41	Corporate Bonds	DOVER CORP 5.375% 3/01/41	211,623	211,172
	DOW CHEMICAL CO 9.400% 5/15/39	Corporate Bonds	DOW CHEMICAL CO 9.400% 5/15/39	203,378	201,197
	DUKE ENERGY 4.250% 12/15/41	Corporate Bonds	DUKE ENERGY 4.250% 12/15/41	443,046	448,538
	DUKE ENERGY CAR 6.100% 6/01/37	Corporate Bonds	DUKE ENERGY CAR 6.100% 6/01/37	163,777	171,709
	DUPONT EI NEMOUR 4.900% 1/15/41	Corporate Bonds	DUPONT EI NEMOUR 4.900% 1/15/41	329,352	287,097
	EASTMAN CHEMICAL 4.650% 10/15/44	Corporate Bonds	EASTMAN CHEMICAL 4.650% 10/15/44	228,018	208,645
	ECOLAB INC 5.500% 12/08/41	Corporate Bonds	ECOLAB INC 5.500% 12/08/41	270,983	272,003
	EMERSON ELEC CO 6.000% 8/15/32	Corporate Bonds	EMERSON ELEC CO 6.000% 8/15/32	320,755	326,964
	ENDURANCE SPECIALTY 7.000% 7/15/34	Corporate Bonds	ENDURANCE SPECIALTY 7.000% 7/15/34	206,887	224,107
	ENTERGY LOUISIANA 4.050% 9/01/23	Corporate Bonds	ENTERGY LOUISIANA 4.050% 9/01/23	156,809	159,878
	ENTERPRISE PRODUCTS 4.850% 8/15/42	Corporate Bonds	ENTERPRISE PRODUCTS 4.850% 8/15/42	76,905	55,964
	ENTERPRISE PRODUCTS 4.950% 10/15/54	Corporate Bonds	ENTERPRISE PRODUCTS 4.950% 10/15/54	40,549	31,292
	ENTERPRISE PRODUCTS 6.125% 10/15/39	Corporate Bonds	ENTERPRISE PRODUCTS 6.125% 10/15/39	322,377	274,056
	ERAC USA FINANCE 5.625% 3/15/42	Corporate Bonds	ERAC USA FINANCE 5.625% 3/15/42	167,826	166,352
	ERAC USA FINANCE 6.700% 6/01/34	Corporate Bonds	ERAC USA FINANCE 6.700% 6/01/34	69,001	64,871
	ERAC USA FINANCE 7.000% 10/15/37	Corporate Bonds	ERAC USA FINANCE 7.000% 10/15/37	437,320	402,168
	ERAC USA FINANCE LLC 3.850% 11/15/24	Corporate Bonds	ERAC USA FINANCE LLC 3.850% 11/15/24	76,971	75,029
	EXXON MOBIL CORP 3.567% 3/06/45	Corporate Bonds	EXXON MOBIL CORP 3.567% 3/06/45	376,307	352,444
	FEDERAL EXPRESS CORP 7.600% 7/01/97	Corporate Bonds	FEDERAL EXPRESS CORP 7.600% 7/01/97	219,291	228,680
	FEDEX CORP 4.100% 4/15/43	Corporate Bonds	FEDEX CORP 4.100% 4/15/43	130,103	123,616
	FIDELITY NATIONAL 5.000% 10/15/25	Corporate Bonds	FIDELITY NATIONAL 5.000% 10/15/25	149,594	154,124
	FLEET FINL GROUP INC 6.700% 7/15/28	Corporate Bonds	FLEET FINL GROUP INC 6.700% 7/15/28	176,193	179,727
	FLORIDA PWR & LT 4.950% 6/01/35	Corporate Bonds	FLORIDA PWR & LT 4.950% 6/01/35	121,032	109,798
	FLORIDA PWR & LT 5.125% 6/01/41	Corporate Bonds	FLORIDA PWR & LT 5.125% 6/01/41	108,709	113,973
	FLORIDA PWR & LT 5.625% 4/01/34	Corporate Bonds	FLORIDA PWR & LT 5.625% 4/01/34	141,099	148,783
	FLORIDA PWR & LT 5.950% 2/01/38	Corporate Bonds	FLORIDA PWR & LT 5.950% 2/01/38	241,160	249,116
	FORD MOTOR CO 7.700% 5/15/97	Corporate Bonds	FORD MOTOR CO 7.700% 5/15/97	83,909	88,166
	FORD MOTOR CREDIT CO 7.450% 7/16/31	Corporate Bonds	FORD MOTOR CREDIT CO 7.450% 7/16/31	408,237	394,883
	FORD MTR CO 6.375% 2/01/29	Corporate Bonds	FORD MTR CO 6.375% 2/01/29	104,557	95,745
	FORD MTR CO 6.625% 10/01/28	Corporate Bonds	FORD MTR CO 6.625% 10/01/28	640,856	635,036
	GE CAPITAL INTL MTN 4.418% 11/15/35	Corporate Bonds	GE CAPITAL INTL MTN 4.418% 11/15/35	384,532	402,069
	GEN ELEC CAP MTN 6.875% 1/10/39	Corporate Bonds	GEN ELEC CAP MTN 6.875% 1/10/39	93,510	94,052
	GEN ELECTRIC CO 4.125% 10/09/42	Corporate Bonds	GEN ELECTRIC CO 4.125% 10/09/42	58,668	57,631
	GEN MOTORS FINL CO 4.250% 5/15/23	Corporate Bonds	GEN MOTORS FINL CO 4.250% 5/15/23	100,997	98,914
	GENERAL ELECTRIC CO 4.500% 3/11/44	Corporate Bonds	GENERAL ELECTRIC CO 4.500% 3/11/44	293,968	288,156
	GENERAL MOTORS CO 6.250% 10/02/43	Corporate Bonds	GENERAL MOTORS CO 6.250% 10/02/43	373,295	364,506
	GEORGIA-PACIFIC 7.375% 12/01/25	Corporate Bonds	GEORGIA-PACIFIC 7.375% 12/01/25	254,883	247,808
	GEORGIA-PACIFIC 7.750% 11/15/29	Corporate Bonds	GEORGIA-PACIFIC 7.750% 11/15/29	64,126	64,805
	GILEAD SCIENCES INC 4.500% 2/01/45	Corporate Bonds	GILEAD SCIENCES INC 4.500% 2/01/45	157,060	156,506
	GILEAD SCIENCES INC 4.800% 4/01/44	Corporate Bonds	GILEAD SCIENCES INC 4.800% 4/01/44	429,007	396,556
	GLAXOSMITHKLINE CAP 6.375% 5/15/38	Corporate Bonds	GLAXOSMITHKLINE CAP 6.375% 5/15/38	241,744	255,402
	GOLDMAN SACHS 6.125% 2/15/33	Corporate Bonds	GOLDMAN SACHS 6.125% 2/15/33	256,107	281,146
	GOLDMAN SACHS GP 4.800% 7/08/44	Corporate Bonds	GOLDMAN SACHS GP 4.800% 7/08/44	358,243	357,912
	GOLDMAN SACHS GP INC 5.150% 5/22/45	Corporate Bonds	GOLDMAN SACHS GP INC 5.150% 5/22/45	44,708	43,713
	GOLDMAN SACHS GP MTN 5.375% 3/15/20	Corporate Bonds	GOLDMAN SACHS GP MTN 5.375% 3/15/20	193,475	192,245
	GOLDMAN SACHS GP MTN 6.750% 10/01/37	Corporate Bonds	GOLDMAN SACHS GP MTN 6.750% 10/01/37	114,189	116,894
	GS MORTGAGE SEC CMO 2.860% 6/10/46	Corporate Bonds	GS MORTGAGE SEC CMO 2.860% 6/10/46	1,674,219	1,765,944
	GS MORTGAGE SEC CMO 3.119% 5/10/50	Corporate Bonds	GS MORTGAGE SEC CMO 3.119% 5/10/50	1,110,971	1,072,368
	GS MORTGAGE SEC CMO 3.498% 7/10/48	Corporate Bonds	GS MORTGAGE SEC CMO 3.498% 7/10/48	605,955	604,482
	GS MORTGAGE SEC CMO 3.955% 8/10/46	Corporate Bonds	GS MORTGAGE SEC CMO 3.955% 8/10/46	757,469	793,305
	HALLIBURTON CO 4.750% 8/01/43	Corporate Bonds	HALLIBURTON CO 4.750% 8/01/43	149,084	140,819
	HALLIBURTON CO 7.450% 9/15/39	Corporate Bonds	HALLIBURTON CO 7.450% 9/15/39	137,968	127,881
	HARRIS CORP 3.832% 4/28/25	Corporate Bonds	HARRIS CORP 3.832% 4/28/25	244,533	246,233
	HARTFORD FINL 4.300% 4/15/43	Corporate Bonds	HARTFORD FINL 4.300% 4/15/43	171,431	181,492
	HARTFORD FINL SVCS 5.950% 10/15/36	Corporate Bonds	HARTFORD FINL SVCS 5.950% 10/15/36	119,220	126,150
	HEINZ (H.J.) FIN CO 7.125% 8/01/39	Corporate Bonds	HEINZ (H.J.) FIN CO 7.125% 8/01/39	185,967	182,636
	HJ HEINZ CO 3.950% 7/15/25	Corporate Bonds	HJ HEINZ CO 3.950% 7/15/25	89,880	90,838
	HOME DEPOT INC 4.200% 4/01/43	Corporate Bonds	HOME DEPOT INC 4.200% 4/01/43	112,714	125,218
	HOME DEPOT INC 4.250% 4/01/46	Corporate Bonds	HOME DEPOT INC 4.250% 4/01/46	208,525	219,792
	HOME DEPOT INC 4.875% 2/15/44	Corporate Bonds	HOME DEPOT INC 4.875% 2/15/44	98,319	110,128
	HONEYWELL INTL 5.700% 3/15/36	Corporate Bonds	HONEYWELL INTL 5.700% 3/15/36	283,889	290,112
	HONEYWELL INTL 5.700% 3/15/37	Corporate Bonds	HONEYWELL INTL 5.700% 3/15/37	131,421	138,785
	HYDRO-QUEBEC 8.050% 7/07/24	Corporate Bonds	HYDRO-QUEBEC 8.050% 7/07/24	339,848	336,455
	IBM CORP 4.000% 6/20/42	Corporate Bonds	IBM CORP 4.000% 6/20/42	186,324	187,078
	IDAHO POWER CO MTN 3.650% 3/01/45	Corporate Bonds	IDAHO POWER CO MTN 3.650% 3/01/45	203,594	184,637
	ILLINOIS TOOL WK 3.900% 9/01/42	Corporate Bonds	ILLINOIS TOOL WK 3.900% 9/01/42	354,492	331,825
	INGERSOLL-RAND GL 5.750% 6/15/43	Corporate Bonds	INGERSOLL-RAND GL 5.750% 6/15/43	486,392	523,109
	INTERAMER DEV BK 4.375% 1/24/44	Corporate Bonds	INTERAMER DEV BK 4.375% 1/24/44	346,651	410,295
	INTERNATIONAL TRANS 4.625% 8/15/43	Corporate Bonds	INTERNATIONAL TRANS 4.625% 8/15/43	252,510	258,995
	INTERSTATE POWER 4.700% 10/15/43	Corporate Bonds	INTERSTATE POWER 4.700% 10/15/43	254,536	266,933
	INTL PAPER CO 7.300% 11/15/39	Corporate Bonds	INTL PAPER CO 7.300% 11/15/39	541,202	501,516
	JERSEY CENT P&L 4.700% 4/01/24	Corporate Bonds	JERSEY CENT P&L 4.700% 4/01/24	198,962	207,210
	JM SMUCKER CO 4.250% 3/15/35	Corporate Bonds	JM SMUCKER CO 4.250% 3/15/35	244,954	239,350
	JOHNS HOPKINS 4.083% 7/01/53	Corporate Bonds	JOHNS HOPKINS 4.083% 7/01/53	103,114	108,005
	JOHNSON & JOHNSON 4.375% 12/05/33	Corporate Bonds	JOHNSON & JOHNSON 4.375% 12/05/33	81,843	82,724
	JOHNSON & JOHNSON 4.850% 5/15/41	Corporate Bonds	JOHNSON & JOHNSON 4.850% 5/15/41	103,540	97,222
	JOHNSON CONTROLS INC 4.625% 7/02/44	Corporate Bonds	JOHNSON CONTROLS INC 4.625% 7/02/44	116,309	105,936
	JOHNSON CONTROLS INC 4.950% 7/02/64	Corporate Bonds	JOHNSON CONTROLS INC 4.950% 7/02/64	175,828	142,144
	JPMORGAN CHASE 5.600% 7/15/41	Corporate Bonds	JPMORGAN CHASE 5.600% 7/15/41	282,591	288,568
	JPMORGAN CHASE MTN 5.400% 1/06/42	Corporate Bonds	JPMORGAN CHASE MTN 5.400% 1/06/42	393,580	421,676
	KAISER FOUN HOSP 4.875% 4/01/42	Corporate Bonds	KAISER FOUN HOSP 4.875% 4/01/42	122,083	127,153
	KANSAS CITY SOUTHERN 4.950% 8/15/45	Corporate Bonds	KANSAS CITY SOUTHERN 4.950% 8/15/45	249,333	244,810

National Commerce Financial Corporation Retirement Plan

EIN #58-1575035 Plan #004

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

December 31, 2015

(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
	KENTUCKY UTIL 4.650% 11/15/43	Corporate Bonds	KENTUCKY UTIL 4.650% 11/15/43	99,280	105,195
	KIMBERLY-CLA DE MEX 3.250% 3/12/25	Corporate Bonds	KIMBERLY-CLA DE MEX 3.250% 3/12/25	99,459	96,340
	KROGER CO 7.500% 4/01/31	Corporate Bonds	KROGER CO 7.500% 4/01/31	121,717	127,372
	LABORATORY CORP 3.200% 2/01/22	Corporate Bonds	LABORATORY CORP 3.200% 2/01/22	399,898	392,572
	LABORATORY CORP 4.700% 2/01/45	Corporate Bonds	LABORATORY CORP 4.700% 2/01/45	177,601	159,891
	LIBERTY MUTUAL 6.500% 5/01/42	Corporate Bonds	LIBERTY MUTUAL 6.500% 5/01/42	349,265	369,450
	LIBERTY MUTUAL GROUP 4.850% 8/01/44	Corporate Bonds	LIBERTY MUTUAL GROUP 4.850% 8/01/44	97,182	92,603
	LINCOLN NATL CRP 4.200% 3/15/22	Corporate Bonds	LINCOLN NATL CRP 4.200% 3/15/22	91,347	94,098
	LINCOLN NATL CRP 6.150% 4/07/36	Corporate Bonds	LINCOLN NATL CRP 6.150% 4/07/36	547,121	544,721
	LITTON INDUSTRIES 7.750% 3/15/26	Corporate Bonds	LITTON INDUSTRIES 7.750% 3/15/26	118,452	116,516
	LOCKHEED MARTIN CORP 4.700% 5/15/46	Corporate Bonds	LOCKHEED MARTIN CORP 4.700% 5/15/46	54,185	56,340
	LOUISVILLE G & E 4.650% 11/15/43	Corporate Bonds	LOUISVILLE G & E 4.650% 11/15/43	64,532	68,565
	LOWE'S COS INC 4.250% 9/15/44	Corporate Bonds	LOWE'S COS INC 4.250% 9/15/44	148,692	149,291
	LOWE'S COS INC 4.375% 9/15/45	Corporate Bonds	LOWE'S COS INC 4.375% 9/15/45	250,884	251,806
	LYB INTL FINANCE 4.875% 3/15/44	Corporate Bonds	LYB INTL FINANCE 4.875% 3/15/44	300,854	273,957
	LYB INTL FINANCE BV 5.250% 7/15/43	Corporate Bonds	LYB INTL FINANCE BV 5.250% 7/15/43	321,091	297,628
	MACYS RETAIL HLDGS 4.300% 2/15/43	Corporate Bonds	MACYS RETAIL HLDGS 4.300% 2/15/43	264,242	211,112
	MAGELLAN MID 4.200% 12/01/42	Corporate Bonds	MAGELLAN MID 4.200% 12/01/42	88,957	73,692
	MAGELLAN MIDSTREAM 5.150% 10/15/43	Corporate Bonds	MAGELLAN MIDSTREAM 5.150% 10/15/43	275,862	231,520
	MARKEL CORP 5.000% 3/30/43	Corporate Bonds	MARKEL CORP 5.000% 3/30/43	213,729	224,539
	MARSH & MCLENNAN COS 3.500% 6/03/24	Corporate Bonds	MARSH & MCLENNAN COS 3.500% 6/03/24	154,701	153,591
	MASS ELECTRIC CO 5.900% 11/15/39	Corporate Bonds	MASS ELECTRIC CO 5.900% 11/15/39	141,476	145,529
	MASS INSTIT TECH 4.678% 7/01/14	Corporate Bonds	MASS INSTIT TECH 4.678% 7/01/14	381,848	361,113
	MAYO CLINIC 4.000% 11/15/47	Corporate Bonds	MAYO CLINIC 4.000% 11/15/47	123,098	132,205
	MCDONALD'S CORP MTN 5.700% 2/01/39	Corporate Bonds	MCDONALD'S CORP MTN 5.700% 2/01/39	184,281	168,564
	MCDONALD'S CORP MTN 6.300% 10/15/37	Corporate Bonds	MCDONALD'S CORP MTN 6.300% 10/15/37	122,503	117,305
	MCKESSON CORP 6.000% 3/01/41	Corporate Bonds	MCKESSON CORP 6.000% 3/01/41	431,841	402,931
	MEDTRONIC INC 4.000% 4/01/43	Corporate Bonds	MEDTRONIC INC 4.000% 4/01/43	269,632	278,394
	MEDTRONIC INC 4.625% 3/15/44	Corporate Bonds	MEDTRONIC INC 4.625% 3/15/44	305,071	310,392
	MEDTRONIC INC 4.625% 3/15/45	Corporate Bonds	MEDTRONIC INC 4.625% 3/15/45	206,037	206,290
	MEMORIAL SLOAN 4.125% 7/01/52	Corporate Bonds	MEMORIAL SLOAN 4.125% 7/01/52	91,010	100,831
	MEMORIAL SLOAN 4.200% 7/01/55	Corporate Bonds	MEMORIAL SLOAN 4.200% 7/01/55	39,855	38,508
	MEMORIAL SLOAN 5.000% 7/01/42	Corporate Bonds	MEMORIAL SLOAN 5.000% 7/01/42	53,651	58,903
	MERCK & CO INC 3.600% 9/15/42	Corporate Bonds	MERCK & CO INC 3.600% 9/15/42	146,675	159,388
	MERCK & CO INC 3.700% 2/10/45	Corporate Bonds	MERCK & CO INC 3.700% 2/10/45	267,864	267,801
	METLIFE INC 4.875% 11/13/43	Corporate Bonds	METLIFE INC 4.875% 11/13/43	429,173	445,872
	MICROSOFT CORP 4.000% 2/12/55	Corporate Bonds	MICROSOFT CORP 4.000% 2/12/55	272,531	256,007
	MICROSOFT CORP 4.450% 11/03/45	Corporate Bonds	MICROSOFT CORP 4.450% 11/03/45	243,967	247,493
	MONONGAHELA POWER CO 5.400% 12/15/43	Corporate Bonds	MONONGAHELA POWER CO 5.400% 12/15/43	336,585	361,797
	MONSANTO CO 3.600% 7/15/42	Corporate Bonds	MONSANTO CO 3.600% 7/15/42	277,076	235,157
	MONSANTO CO 4.200% 7/15/34	Corporate Bonds	MONSANTO CO 4.200% 7/15/34	4,968	4,300
	MONSANTO CO 4.700% 7/15/64	Corporate Bonds	MONSANTO CO 4.700% 7/15/64	93,634	75,932
	MORGAN STANLEY 3.700% 10/23/24	Corporate Bonds	MORGAN STANLEY 3.700% 10/23/24	139,756	140,673
	MORGAN STANLEY 4.875% 11/01/22	Corporate Bonds	MORGAN STANLEY 4.875% 11/01/22	56,504	58,369
	MORGAN STANLEY CMO 3.973% 10/15/46	Corporate Bonds	MORGAN STANLEY CMO 3.973% 10/15/46	1,110,979	1,167,298
	MORGAN STANLEY MTN 4.100% 5/22/23	Corporate Bonds	MORGAN STANLEY MTN 4.100% 5/22/23	41,757	45,459
	MORGAN STANLEY MTN 4.350% 9/08/26	Corporate Bonds	MORGAN STANLEY MTN 4.350% 9/08/26	186,069	185,605
	MORGAN STANLEY MTN 5.000% 11/24/25	Corporate Bonds	MORGAN STANLEY MTN 5.000% 11/24/25	99,545	106,155
	MORGAN STANLEY MTN 5.500% 7/24/20	Corporate Bonds	MORGAN STANLEY MTN 5.500% 7/24/20	176,612	172,456
	MORGAN STANLEY MTN 6.375% 7/24/42	Corporate Bonds	MORGAN STANLEY MTN 6.375% 7/24/42	424,655	463,706
	MOSAIC CO 5.450% 11/15/33	Corporate Bonds	MOSAIC CO 5.450% 11/15/33	34,869	35,374
	MOSAIC CO 5.625% 11/15/43	Corporate Bonds	MOSAIC CO 5.625% 11/15/43	215,673	191,700
	NABORS INDS INC 4.625% 9/15/21	Corporate Bonds	NABORS INDS INC 4.625% 9/15/21	185,501	152,026
	NARRAGANSETT EL 5.638% 3/15/40	Corporate Bonds	NARRAGANSETT EL 5.638% 3/15/40	263,878	270,886
	NATIONAL OILWELL 3.950% 12/01/42	Corporate Bonds	NATIONAL OILWELL 3.950% 12/01/42	129,603	110,452
	NEVADA POWER CO 6.650% 4/01/36	Corporate Bonds	NEVADA POWER CO 6.650% 4/01/36	186,542	189,443
	NISOURCE FIN CP 5.250% 2/15/43	Corporate Bonds	NISOURCE FIN CP 5.250% 2/15/43	407,692	451,520
	NISOURCE FIN CP 5.650% 2/01/45	Corporate Bonds	NISOURCE FIN CP 5.650% 2/01/45	140,532	143,671
	NOBLE ENERGY INC 5.050% 11/15/44	Corporate Bonds	NOBLE ENERGY INC 5.050% 11/15/44	229,223	185,702
	NOBLE ENERGY INC 5.250% 11/15/43	Corporate Bonds	NOBLE ENERGY INC 5.250% 11/15/43	51,385	40,336
	NOBLE ENERGY INC 6.000% 3/01/41	Corporate Bonds	NOBLE ENERGY INC 6.000% 3/01/41	199,995	150,882
	NORDSTROM INC 5.000% 1/15/44	Corporate Bonds	NORDSTROM INC 5.000% 1/15/44	138,393	129,196
	NORFOLK SOUTHERN 6.000% 5/23/11	Corporate Bonds	NORFOLK SOUTHERN 6.000% 5/23/11	170,656	156,960
	NORFOLK SOUTHERN 7.050% 5/01/37	Corporate Bonds	NORFOLK SOUTHERN 7.050% 5/01/37	244,106	232,706
	NORSK HYDRO A S 7.750% 6/15/23	Corporate Bonds	NORSK HYDRO A S 7.750% 6/15/23	168,143	156,414
	NORTHERN ST PR-M 6.250% 6/01/36	Corporate Bonds	NORTHERN ST PR-M 6.250% 6/01/36	152,220	152,284
	NORTHROP GRUMMAN 3.850% 4/15/45	Corporate Bonds	NORTHROP GRUMMAN 3.850% 4/15/45	199,661	184,211
	NORTHROP GRUMMAN SYS 7.875% 3/01/26	Corporate Bonds	NORTHROP GRUMMAN SYS 7.875% 3/01/26	32,307	33,025
	NORTHWESTERN CRP 4.176% 11/15/44	Corporate Bonds	NORTHWESTERN CRP 4.176% 11/15/44	80,000	78,656
	NORTHWESTERN UNIV 4.643% 12/01/44	Corporate Bonds	NORTHWESTERN UNIV 4.643% 12/01/44	295,000	331,533
	NOVANT HEALTH IN 4.371% 11/01/43	Corporate Bonds	NOVANT HEALTH IN 4.371% 11/01/43	59,210	66,770
	NOVARTIS CAPITAL 4.400% 5/06/44	Corporate Bonds	NOVARTIS CAPITAL 4.400% 5/06/44	720,800	740,509
	NSTAR ELECTRIC CO 4.400% 3/01/44	Corporate Bonds	NSTAR ELECTRIC CO 4.400% 3/01/44	163,860	167,282
	NY & PRES HOSP 4.024% 8/01/45	Corporate Bonds	NY & PRES HOSP 4.024% 8/01/45	130,000	122,812
	NYU HOSPITALS CENTER 4.784% 7/01/44	Corporate Bonds	NYU HOSPITALS CENTER 4.784% 7/01/44	115,000	114,796
	NYU HOSPITALS CENTER 5.750% 7/01/43	Corporate Bonds	NYU HOSPITALS CENTER 5.750% 7/01/43	274,204	308,329
	ONEOK PARTNERS LP 6.200% 9/15/43	Corporate Bonds	ONEOK PARTNERS LP 6.200% 9/15/43	124,459	95,319
	ORACLE CORP 3.900% 5/15/35	Corporate Bonds	ORACLE CORP 3.900% 5/15/35	165,172	159,392
	ORACLE CORP 4.300% 7/08/34	Corporate Bonds	ORACLE CORP 4.300% 7/08/34	44,982	44,766
	ORACLE CORP 4.375% 5/15/55	Corporate Bonds	ORACLE CORP 4.375% 5/15/55	99,549	91,483
	ORACLE CORP 6.500% 4/15/38	Corporate Bonds	ORACLE CORP 6.500% 4/15/38	400,466	407,579
	PACIFIC GAS & ELEC 6.350% 2/15/38	Corporate Bonds	PACIFIC GAS & ELEC 6.350% 2/15/38	181,434	182,433
	PARTNERS HEALTH 4.117% 7/01/55	Corporate Bonds	PARTNERS HEALTH 4.117% 7/01/55	150,000	135,422
	PECO ENERGY CO 4.800% 10/15/43	Corporate Bonds	PECO ENERGY CO 4.800% 10/15/43	69,743	75,529
	PENN ELEC CO 6.150% 10/01/38	Corporate Bonds	PENN ELEC CO 6.150% 10/01/38	163,860	158,937
	PENSKE TRUCK LEASING 3.200% 7/15/20	Corporate Bonds	PENSKE TRUCK LEASING 3.200% 7/15/20	199,198	197,994
	PENTAIR FINANCE SA 3.625% 9/15/20	Corporate Bonds	PENTAIR FINANCE SA 3.625% 9/15/20	249,728	249,753
	PENTAIR FINANCE SA 4.650% 9/15/25	Corporate Bonds	PENTAIR FINANCE SA 4.650% 9/15/25	54,826	56,340
	PEPSICO INC 4.450% 4/14/46	Corporate Bonds	PEPSICO INC 4.450% 4/14/46	14,960	15,494
	PFIZER INC 4.300% 6/15/43	Corporate Bonds	PFIZER INC 4.300% 6/15/43	141,489	150,116
	PHILIP MORRIS INTL 4.125% 3/04/43	Corporate Bonds	PHILIP MORRIS INTL 4.125% 3/04/43	66,751	70,895
	PHILIP MORRIS INTL 4.250% 11/10/44	Corporate Bonds	PHILIP MORRIS INTL 4.250% 11/10/44	102,135	101,402
	PHILIPS ELECTRONICS 5.750% 3/11/18	Corporate Bonds	PHILIPS ELECTRONICS 5.750% 3/11/18	140,279	133,765
	PHILIPS ELECTRONICS 6.875% 3/11/38	Corporate Bonds	PHILIPS ELECTRONICS 6.875% 3/11/38	301,278	289,848
	PHILLIPS 66 4.875% 11/15/44	Corporate Bonds	PHILLIPS 66 4.875% 11/15/44	317,028	289,952
	PIEDMONT NATURAL GAS 4.650% 8/01/43	Corporate Bonds	PIEDMONT NATURAL GAS 4.650% 8/01/43	49,976	51,415
	PNC BANK NA 4.200% 11/01/25	Corporate Bonds	PNC BANK NA 4.200% 11/01/25	721,046	747,589
	PPL CAPITAL FNDG INC 5.000% 3/15/44	Corporate Bonds	PPL CAPITAL FNDG INC 5.000% 3/15/44	79,901	82,482
	PPL ELECTRIC UTIL 6.250% 5/15/39	Corporate Bonds	PPL ELECTRIC UTIL 6.250% 5/15/39	125,306	126,893
	PRES & FELL HARVARD 4.875% 10/15/40	Corporate Bonds	PRES & FELL HARVARD 4.875% 10/15/40	373,497	408,293
	PRES&FELLOWS HARVARD 3.619% 10/01/37	Corporate Bonds	PRES&FELLOWS HARVARD 3.619% 10/01/37	179,894	194,806
	PRINCIPAL FINL GROUP 4.625% 9/15/42	Corporate Bonds	PRINCIPAL FINL GROUP 4.625% 9/15/42	158,273	160,821
	PROCTER & GAMBLE CO 5.500% 2/01/34	Corporate Bonds	PROCTER & GAMBLE CO 5.500% 2/01/34	678,733	681,025
	PROGRESSIVE CORP 4.350% 4/25/44	Corporate Bonds	PROGRESSIVE CORP 4.350% 4/25/44	249,210	252,050
	PUB SVC EL & GAS MTN 3.750% 3/15/24	Corporate Bonds	PUB SVC EL & GAS MTN 3.750% 3/15/24	24,998	26,129
	PUB SVC EL & GAS MTN 5.250% 7/01/35	Corporate Bonds	PUB SVC EL & GAS MTN 5.250% 7/01/35	80,766	85,665
	PUB SVC ELEC MTN 3.950% 5/01/42	Corporate Bonds	PUB SVC ELEC MTN 3.950% 5/01/42	115,170	120,666
	PUBLIC SERVICE CO 6.500% 8/01/38	Corporate Bonds	PUBLIC SERVICE CO 6.500% 8/01/38	189,732	197,678
	PUGET SOUND ENERGY 4.300% 5/20/45	Corporate Bonds	PUGET SOUND ENERGY 4.300% 5/20/45	174,213	177,252
	QUEBEC PROVINCE 8.625% 12/01/26	Corporate Bonds	QUEBEC PROVINCE 8.625% 12/01/26	510,426	490,879
	QUEST DIAGNOSTIC 4.700% 4/01/21	Corporate Bonds	QUEST DIAGNOSTIC 4.700% 4/01/21	158,865	158,847
	QUEST DIAGNOSTICS 3.500% 3/30/25	Corporate Bonds	QUEST DIAGNOSTICS 3.500% 3/30/25	123,174	120,765
	QUEST DIAGNOSTICS 4.700% 3/30/45	Corporate Bonds	QUEST DIAGNOSTICS 4.700% 3/30/45	172,905	165,655
	QUEST DIAGNOSTICS 5.750% 1/30/40	Corporate Bonds	QUEST DIAGNOSTICS 5.750% 1/30/40	193,567	175,399
	RAYTHEON CO 7.200% 8/15/27	Corporate Bonds	RAYTHEON CO 7.200% 8/15/27	130,025	132,645
	REYNOLDS AMERICA 3.250% 6/12/20	Corporate Bonds	REYNOLDS AMERICA 3.250% 6/12/20	74,987	76,223
	REYNOLDS AMERICAN 7.000% 8/04/41	Corporate Bonds	REYNOLDS AMERICAN 7.000% 8/04/41	56,514	56,227
	RICE UNIVERSITY 3.574% 5/15/45	Corporate Bonds	RICE UNIVERSITY 3.574% 5/15/45	260,000	240,835
	ROCKWELL AUTO 5.200% 1/15/98	Corporate Bonds	ROCKWELL AUTO 5.200% 1/15/98	39,698	45,149

National Commerce Financial Corporation Retirement Plan

EIN #58-1575035 Plan #004

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

December 31, 2015

(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
	ROCKWELL AUTO 6.250% 12/01/37	Corporate Bonds	ROCKWELL AUTO 6.250% 12/01/37	275,161	279,713
	ROCKWELL AUTOMATION 6.700% 1/15/28	Corporate Bonds	ROCKWELL AUTOMATION 6.700% 1/15/28	294,370	299,961
	ROCKWELL COLLINS 4.800% 12/15/43	Corporate Bonds	ROCKWELL COLLINS 4.800% 12/15/43	44,816	48,201
	ROGERS COMM INC 3.625% 12/15/25	Corporate Bonds	ROGERS COMM INC 3.625% 12/15/25	297,756	295,083
	ROLLS-ROYCE PLC 3.625% 10/14/25	Corporate Bonds	ROLLS-ROYCE PLC 3.625% 10/14/25	392,422	391,708
	SAN DIEGO G & E 3.600% 9/01/23	Corporate Bonds	SAN DIEGO G & E 3.600% 9/01/23	174,972	182,187
	SCHLUMBERGER HLDGS 3.625% 12/21/22	Corporate Bonds	SCHLUMBERGER HLDGS 3.625% 12/21/22	199,730	197,564
	SCHLUMBERGER HLDGS 4.000% 12/21/25	Corporate Bonds	SCHLUMBERGER HLDGS 4.000% 12/21/25	84,945	83,876
	SHELL INTERNATIONAL 4.550% 8/12/43	Corporate Bonds	SHELL INTERNATIONAL 4.550% 8/12/43	302,786	281,889
	SHERWIN-WILLIAMS 4.550% 8/01/45	Corporate Bonds	SHERWIN-WILLIAMS 4.550% 8/01/45	39,760	41,442
	SIEMENS FINANCIER 4.400% 5/27/45	Corporate Bonds	SIEMENS FINANCIER 4.400% 5/27/45	352,615	357,784
	SIERRA PAC POWER 3.375% 8/15/23	Corporate Bonds	SIERRA PAC POWER 3.375% 8/15/23	239,496	242,695
	SOUTH CAROLINA E&G 5.100% 6/01/65	Corporate Bonds	SOUTH CAROLINA E&G 5.100% 6/01/65	202,420	208,456
	SOUTHERN BAPTIST 4.857% 7/15/45	Corporate Bonds	SOUTHERN BAPTIST 4.857% 7/15/45	65,000	67,150
	SOUTHERN CAL EDISON 4.650% 10/01/43	Corporate Bonds	SOUTHERN CAL EDISON 4.650% 10/01/43	338,572	358,914
	SOUTHERN CAL GAS 3.750% 9/15/42	Corporate Bonds	SOUTHERN CAL GAS 3.750% 9/15/42	217,743	233,095
	SOUTHERN COPPER 5.875% 4/23/45	Corporate Bonds	SOUTHERN COPPER 5.875% 4/23/45	93,891	72,781
	SOUTHWEST GAS CORP 4.875% 10/01/43	Corporate Bonds	SOUTHWEST GAS CORP 4.875% 10/01/43	222,315	223,403
	SOUTHWESTERN ENE 4.050% 1/23/20	Corporate Bonds	SOUTHWESTERN ENE 4.050% 1/23/20	54,943	39,875
	SOUTHWESTN EL PR 3.900% 4/01/45	Corporate Bonds	SOUTHWESTN EL PR 3.900% 4/01/45	74,331	65,672
	SOUTHWN PUB SERV 4.500% 8/15/41	Corporate Bonds	SOUTHWN PUB SERV 4.500% 8/15/41	121,012	129,308
	SPECTRA PARTNERS 5.950% 9/25/43	Corporate Bonds	SPECTRA PARTNERS 5.950% 9/25/43	155,593	143,232
	ST JUDE MEDICAL 3.875% 9/15/25	Corporate Bonds	ST JUDE MEDICAL 3.875% 9/15/25	29,885	30,280
	STARWOOD HOTELS 4.500% 10/01/34	Corporate Bonds	STARWOOD HOTELS 4.500% 10/01/34	194,180	180,292
	STATOIL ASA 3.950% 5/15/43	Corporate Bonds	STATOIL ASA 3.950% 5/15/43	227,029	225,990
	SUNOCO LOGISTICS 5.350% 5/15/45	Corporate Bonds	SUNOCO LOGISTICS 5.350% 5/15/45	99,331	74,259
	SWISS RE TREAS 4.250% 12/06/42	Corporate Bonds	SWISS RE TREAS 4.250% 12/06/42	134,966	141,686
	SYNCHRONY FINANCIAL 4.250% 8/15/24	Corporate Bonds	SYNCHRONY FINANCIAL 4.250% 8/15/24	114,777	113,443
	SYSCO CORP 4.850% 10/01/45	Corporate Bonds	SYSCO CORP 4.850% 10/01/45	260,560	260,098
	TAMPA ELECTRIC 4.100% 6/15/42	Corporate Bonds	TAMPA ELECTRIC 4.100% 6/15/42	403,792	379,692
	TAMPA ELECTRIC CO 4.200% 5/15/45	Corporate Bonds	TAMPA ELECTRIC CO 4.200% 5/15/45	4,991	4,833
	TARGET CORP 6.350% 11/01/32	Corporate Bonds	TARGET CORP 6.350% 11/01/32	242,208	250,204
	TEXAS HEALTH RES 4.330% 11/15/55	Corporate Bonds	TEXAS HEALTH RES 4.330% 11/15/55	95,000	90,952
	TEXTRON INC 4.300% 3/01/24	Corporate Bonds	TEXTRON INC 4.300% 3/01/24	280,545	280,093
	THE MET 3.400% 7/01/45	Corporate Bonds	THE MET 3.400% 7/01/45	183,927	168,217
	TIME WARNER INC 6.200% 3/15/40	Corporate Bonds	TIME WARNER INC 6.200% 3/15/40	249,182	247,086
	TIME WARNER INC 6.625% 5/15/29	Corporate Bonds	TIME WARNER INC 6.625% 5/15/29	39,666	40,974
	TOTAL CAPITAL INTL 3.750% 4/10/24	Corporate Bonds	TOTAL CAPITAL INTL 3.750% 4/10/24	198,498	203,138
	TRAVELERS COS INC 4.600% 8/01/43	Corporate Bonds	TRAVELERS COS INC 4.600% 8/01/43	180,461	189,151
	TRAVELERS PPTY 7.750% 4/15/26	Corporate Bonds	TRAVELERS PPTY 7.750% 4/15/26	230,948	229,119
	TUFTS UNIVERSITY 5.017% 4/15/12	Corporate Bonds	TUFTS UNIVERSITY 5.017% 4/15/12	147,734	154,332
	TYCO ELECTRONICS 7.125% 10/01/37	Corporate Bonds	TYCO ELECTRONICS 7.125% 10/01/37	546,858	573,867
	TYCO INTERNATIONAL 3.900% 2/14/26	Corporate Bonds	TYCO INTERNATIONAL 3.900% 2/14/26	99,932	100,223
	TYCO INTERNATIONAL 5.125% 9/14/45	Corporate Bonds	TYCO INTERNATIONAL 5.125% 9/14/45	305,101	311,460
	TYSON FOODS INC 4.875% 8/15/34	Corporate Bonds	TYSON FOODS INC 4.875% 8/15/34	39,994	40,825
	TYSON FOODS INC 5.150% 8/15/44	Corporate Bonds	TYSON FOODS INC 5.150% 8/15/44	76,281	78,315
	UBS-BARCLAYS COM CMO 2.920% 3/10/46	Corporate Bonds	UBS-BARCLAYS COM CMO 2.920% 3/10/46	109,463	118,661
	UBS-BARCLAYS COM CMO 2.970% 4/10/46	Corporate Bonds	UBS-BARCLAYS COM CMO 2.970% 4/10/46	68,555	74,026
	UNI OF PENNSYLVANIA 4.674% 9/01/12	Corporate Bonds	UNI OF PENNSYLVANIA 4.674% 9/01/12	162,692	183,747
	UNION ELECTRIC 3.650% 4/15/45	Corporate Bonds	UNION ELECTRIC 3.650% 4/15/45	74,823	67,620
	UNION PAC CORP 4.250% 4/15/43	Corporate Bonds	UNION PAC CORP 4.250% 4/15/43	249,239	245,541
	UNION PAC CORP 4.375% 11/15/65	Corporate Bonds	UNION PAC CORP 4.375% 11/15/65	63,136	60,254
	UNION PACIFIC CO 6.250% 5/01/34	Corporate Bonds	UNION PACIFIC CO 6.250% 5/01/34	144,399	153,294
	UNITED AIRLINES ABS 4.300% 2/15/27	Corporate Bonds	UNITED AIRLINES ABS 4.300% 2/15/27	128,518	133,016
	UNITED PARCEL SVC 4.875% 11/15/40	Corporate Bonds	UNITED PARCEL SVC 4.875% 11/15/40	768,435	850,480
	UNITED TECH CORP 5.400% 5/01/35	Corporate Bonds	UNITED TECH CORP 5.400% 5/01/35	199,796	181,189
	UNITEDHEALTH GRP 3.750% 7/15/25	Corporate Bonds	UNITEDHEALTH GRP 3.750% 7/15/25	301,329	309,264
	USAA CAP CORP 2.125% 6/03/19	Corporate Bonds	USAA CAP CORP 2.125% 6/03/19	149,993	149,876
	VALERO ENERGY CORP 4.900% 3/15/45	Corporate Bonds	VALERO ENERGY CORP 4.900% 3/15/45	54,777	45,863
	VERIZON COMM INC 4.522% 9/15/48	Corporate Bonds	VERIZON COMM INC 4.522% 9/15/48	15,864	14,309
	VERIZON COMM INC 4.672% 3/15/55	Corporate Bonds	VERIZON COMM INC 4.672% 3/15/55	194,523	200,554
	VERIZON COMM INC 5.012% 8/21/54	Corporate Bonds	VERIZON COMM INC 5.012% 8/21/54	94,643	101,630
	VERIZON COMM INC 6.000% 4/01/41	Corporate Bonds	VERIZON COMM INC 6.000% 4/01/41	247,305	264,644
	VIACOM INC 4.875% 6/15/43	Corporate Bonds	VIACOM INC 4.875% 6/15/43	87,821	80,318
	VIACOM INC 5.850% 9/01/43	Corporate Bonds	VIACOM INC 5.850% 9/01/43	127,848	116,737
	VIRGINIA EL&PWR 4.450% 2/15/44	Corporate Bonds	VIRGINIA EL&PWR 4.450% 2/15/44	96,995	92,568
	VIRGINIA ELEC & PWR 6.350% 11/30/37	Corporate Bonds	VIRGINIA ELEC & PWR 6.350% 11/30/37	206,375	211,071
	VIRGINIA ELEC & PWR 8.875% 11/15/38	Corporate Bonds	VIRGINIA ELEC & PWR 8.875% 11/15/38	129,766	117,878
	WAL-MART STORES INC 4.875% 7/08/40	Corporate Bonds	WAL-MART STORES INC 4.875% 7/08/40	274,565	268,050
	WAL-MART STORES INC 5.250% 9/01/35	Corporate Bonds	WAL-MART STORES INC 5.250% 9/01/35	126,297	119,603
	WALT DISNEY CO MTN 3.700% 12/01/42	Corporate Bonds	WALT DISNEY CO MTN 3.700% 12/01/42	330,428	325,990
	WASTE MANAGEMENT 4.100% 3/01/45	Corporate Bonds	WASTE MANAGEMENT 4.100% 3/01/45	174,640	162,755
	WEA FINANCE LLC 2.700% 9/17/19	Corporate Bonds	WEA FINANCE LLC 2.700% 9/17/19	199,600	198,352
	WELLPOINT INC 5.100% 1/15/44	Corporate Bonds	WELLPOINT INC 5.100% 1/15/44	178,300	175,690
	WELLS FARGO BANK 5.950% 8/26/36	Corporate Bonds	WELLS FARGO BANK 5.950% 8/26/36	432,009	450,439
	WELLS FARGO CO MTN 4.650% 11/04/44	Corporate Bonds	WELLS FARGO CO MTN 4.650% 11/04/44	187,183	184,847
	WESTAR ENERGY INC 4.100% 4/01/43	Corporate Bonds	WESTAR ENERGY INC 4.100% 4/01/43	276,112	276,801
	WESTAR ENERGY INC 4.125% 3/01/42	Corporate Bonds	WESTAR ENERGY INC 4.125% 3/01/42	104,985	98,155
	WEYERHAEUSER CO 8.500% 1/15/25	Corporate Bonds	WEYERHAEUSER CO 8.500% 1/15/25	184,358	192,477
	WEYERHAEUSER CO MTN 4.625% 9/15/23	Corporate Bonds	WEYERHAEUSER CO MTN 4.625% 9/15/23	219,776	228,804
	WHIRLPOOL CORP 4.700% 6/01/22	Corporate Bonds	WHIRLPOOL CORP 4.700% 6/01/22	300,590	308,493
	WHOLE FOODS MARKET 5.200% 12/03/25	Corporate Bonds	WHOLE FOODS MARKET 5.200% 12/03/25	69,903	69,896
	WILLIAMS PARTNER MTN 5.100% 9/15/45	Corporate Bonds	WILLIAMS PARTNER MTN 5.100% 9/15/45	44,785	29,615
	WILLIAMS PARTNERS 5.400% 3/04/44	Corporate Bonds	WILLIAMS PARTNERS 5.400% 3/04/44	54,822	36,863
	WILLIAMS PARTNERS LP 5.800% 11/15/43	Corporate Bonds	WILLIAMS PARTNERS LP 5.800% 11/15/43	248,348	174,763
	WISCONSIN ELECTR 4.250% 6/01/44	Corporate Bonds	WISCONSIN ELECTR 4.250% 6/01/44	134,158	136,536
	WW GRAINER INC 4.600% 6/15/45	Corporate Bonds	WW GRAINER INC 4.600% 6/15/45	75,439	78,526
	WYETH 5.950% 4/01/37	Corporate Bonds	WYETH 5.950% 4/01/37	245,598	249,696
	WYETH 6.000% 2/15/36	Corporate Bonds	WYETH 6.000% 2/15/36	121,079	119,227
	XLIT LTD 5.250% 12/15/43	Corporate Bonds	XLIT LTD 5.250% 12/15/43	266,254	258,575
	XYLEM INC 4.875% 10/01/21	Corporate Bonds	XYLEM INC 4.875% 10/01/21	373,151	372,033
	ZIMMER HLDGS 2.700% 4/01/20	Corporate Bonds	ZIMMER HLDGS 2.700% 4/01/20	204,797	202,423
	TOTAL CORPORATE OBLIGATIONS			89,119,979	88,586,149
	MUNICIPAL OBLIGATIONS				
	BAY AREA CA 6.918% 4/01/40	Municipal Bonds	BAY AREA CA 6.918% 4/01/40	36,347	39,517
	CALIFORNIA ST 7.300% 10/01/39	Municipal Bonds	CALIFORNIA ST 7.300% 10/01/39	143,738	153,699
	CALIFORNIA ST 7.500% 4/01/34	Municipal Bonds	CALIFORNIA ST 7.500% 4/01/34	145,734	161,017
	CALIFORNIA ST 7.550% 4/01/39	Municipal Bonds	CALIFORNIA ST 7.550% 4/01/39	150,168	145,367
	CHICAGO IL 6.899% 12/01/40	Municipal Bonds	CHICAGO IL 6.899% 12/01/40	125,476	126,946
	CONNECTICUT ST SPL 5.459% 11/01/30	Municipal Bonds	CONNECTICUT ST SPL 5.459% 11/01/30	270,650	299,754
	DIST OF COLUMBIA 4.814% 10/01/14	Municipal Bonds	DIST OF COLUMBIA 4.814% 10/01/14	75,000	74,294
	DIST OF COLUMBIA WTR 5.522% 10/01/44	Municipal Bonds	DIST OF COLUMBIA WTR 5.522% 10/01/44	172,843	188,221
	ILLINOIS ST TOLL HWY 5.851% 12/01/34	Municipal Bonds	ILLINOIS ST TOLL HWY 5.851% 12/01/34	42,649	48,149
	LOS ANGELES CA 5.755% 7/01/29	Municipal Bonds	LOS ANGELES CA 5.755% 7/01/29	238,214	248,888
	LOS ANGELES CA 6.008% 7/01/39	Municipal Bonds	LOS ANGELES CA 6.008% 7/01/39	354,587	366,522
	MARYLAND ST TRANSPR 5.888% 7/01/43	Municipal Bonds	MARYLAND ST TRANSPR 5.888% 7/01/43	178,863	193,718
	MASSACHUSETTS ST 5.456% 12/01/39	Municipal Bonds	MASSACHUSETTS ST 5.456% 12/01/39	106,260	120,548
	MASSACHUSETTS ST 5.715% 8/15/39	Municipal Bonds	MASSACHUSETTS ST 5.715% 8/15/39	211,002	225,043
	NEW JERSEY ST TPK 7.102% 1/01/41	Municipal Bonds	NEW JERSEY ST TPK 7.102% 1/01/41	455,138	482,066
	NEW YORK CITY NY 5.952% 6/15/42	Municipal Bonds	NEW YORK CITY NY 5.952% 6/15/42	241,894	264,729
	NEW YORK ST DORM 5.628% 3/15/39	Municipal Bonds	NEW YORK ST DORM 5.628% 3/15/39	143,324	156,000
	OHIO ST UNIV 4.800% 6/01/11	Municipal Bonds	OHIO ST UNIV 4.800% 6/01/11	269,583	294,066
	OREGON ST DEPT 5.834% 11/15/34	Municipal Bonds	OREGON ST DEPT 5.834% 11/15/34	221,619	251,276
	PENNSYLVANIA ST TPK 5.511% 12/01/45	Municipal Bonds	PENNSYLVANIA ST TPK 5.511% 12/01/45	106,744	116,389
	PORT AUTH OF NY & NJ 4.458% 10/01/62	Municipal Bonds	PORT AUTH OF NY & NJ 4.458% 10/01/62	78,537	90,455

National Commerce Financial Corporation Retirement Plan

EIN #58-1575035 Plan #004

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

December 31, 2015

(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
	REGL TRANSPRT DIS CO 5.844% 11/01/50	Municipal Bonds	REGL TRANSPRT DIS CO 5.844% 11/01/50	159,942	179,369
	SALT RIVER AZ PROJ 4.839% 1/01/41	Municipal Bonds	SALT RIVER AZ PROJ 4.839% 1/01/41	341,447	392,993
	SAN ANTONIO TX ELEC 4.427% 2/01/42	Municipal Bonds	SAN ANTONIO TX ELEC 4.427% 2/01/42	213,632	210,328
	SAN ANTONIO TX ELEC 5.808% 2/01/41	Municipal Bonds	SAN ANTONIO TX ELEC 5.808% 2/01/41	201,219	224,311
	SOUTH CAROLINA ST 6.454% 1/01/50	Municipal Bonds	SOUTH CAROLINA ST 6.454% 1/01/50	232,150	250,382
	TEXAS ST 4.631% 4/01/33	Municipal Bonds	TEXAS ST 4.631% 4/01/33	528,859	576,613
	UNIV OF CALIFORNIA 4.131% 5/15/45	Municipal Bonds	UNIV OF CALIFORNIA 4.131% 5/15/45	50,000	49,066
	UNIV OF CALIFORNIA 4.767% 5/15/15	Municipal Bonds	UNIV OF CALIFORNIA 4.767% 5/15/15	95,000	89,181
	UNIV OF CALIFORNIA 4.858% 5/15/12	Municipal Bonds	UNIV OF CALIFORNIA 4.858% 5/15/12	212,782	239,148
	UNIVERSITY TX 4.794% 8/15/46	Municipal Bonds	UNIVERSITY TX 4.794% 8/15/46	179,762	198,417
	WASHINGTON ST 5.140% 8/01/40	Municipal Bonds	WASHINGTON ST 5.140% 8/01/40	117,371	135,215
	TOTAL MUNICIPAL OBLIGATIONS			**6,100,532**	**6,591,683**
	COLLECTIVE TRUST FUND				
	BLACKROCK CIT RUSSELL 3000 INDEX NL	Collective Trust Fund	BLACKROCK CIT RUSSELL 3000 INDEX NL	19,456,659	23,929,574
	COLLECTIVE TRUST FUND			**19,456,659**	**23,929,574**
	OPTIONS AND FUTURES				
	CITIBANK IRS FLTG 6/26/16	OPTIONS & FUTURES	CITIBANK IRS FLTG 6/26/16	700,000	700,035
	CITIBANK IRS FLTG 6/26/20	OPTIONS & FUTURES	CITIBANK IRS FLTG 6/26/20	1,100,000	1,100,055
	CITIBANK IRS FLTG 6/26/23	OPTIONS & FUTURES	CITIBANK IRS FLTG 6/26/23	1,100,000	1,100,000
	CITIBANK IRS FXD 0.925% 6/26/16	OPTIONS & FUTURES	CITIBANK IRS FXD 0.925% 6/26/16	(700,000)	(700,845)
	CITIBANK IRS FXD 2.299% 6/26/20	OPTIONS & FUTURES	CITIBANK IRS FXD 2.299% 6/26/20	(1,100,000)	(1,131,086)
	CITIBANK IRS FXD 2.837% 6/26/23	OPTIONS & FUTURES	CITIBANK IRS FXD 2.837% 6/26/23	(1,100,000)	(1,165,747)
	CME 3MO BBA LIBOR FLTG 9/16/43	OPTIONS & FUTURES	CME 3MO BBA LIBOR FLTG 9/16/43	170,000	170,039
	CME 3MO BBA LIBOR FLTG 10/01/23	OPTIONS & FUTURES	CME 3MO BBA LIBOR FLTG 10/01/23	500,000	500,416
	CME 3MO BBA LIBOR FLTG 10/01/28	OPTIONS & FUTURES	CME 3MO BBA LIBOR FLTG 10/01/28	250,000	250,208
	CME FXD RT SWAP S/A 1.55% 10/01/18	OPTIONS & FUTURES	CME FXD RT SWAP S/A 1.55% 10/01/18	(250,000)	(252,488)
	CME FXD RT SWAP S/A 2.775% 10/01/23	OPTIONS & FUTURES	CME FXD RT SWAP S/A 2.775% 10/01/23	(500,000)	(530,559)
	CME FXD RT SWAP S/A 3.82625% 9/16/43	OPTIONS & FUTURES	CME FXD RT SWAP S/A 3.82625% 9/16/43	(170,000)	(213,315)
	FUTURES-OFFSET LONG POSITIONS	OPTIONS & FUTURES	FUTURES-OFFSET LONG POSITIONS	(8,082,964)	(8,079,875)
	JPM CME PAYS IRS FLTG 5/02/29	OPTIONS & FUTURES	JPM CME PAYS IRS FLTG 5/02/29	330,000	330,181
	JPM LCH PAYS IRS FLTG 1/03/44	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 1/03/44	350,000	350,277
	JPM LCH PAYS IRS FLTG 1/05/46	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 1/05/46	425,000	425,000
	JPM LCH PAYS IRS FLTG 1/06/40	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 1/06/40	300,000	300,237
	JPM LCH PAYS IRS FLTG 2/05/35	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 2/05/35	400,000	422,108
	JPM LCH PAYS IRS FLTG 2/10/45	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 2/10/45	100,000	105,120
	JPM LCH PAYS IRS FLTG 3/11/25	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 3/11/25	500,000	500,144
	JPM LCH PAYS IRS FLTG 5/31/22	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 5/31/22	5,100,000	5,101,846
	JPM LCH PAYS IRS FLTG 5/31/22	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 5/31/22	960,000	960,348
	JPM LCH PAYS IRS FLTG 6/03/29	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 6/03/29	120,000	120,041
	JPM LCH PAYS IRS FLTG 7/02/39	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 7/02/39	150,000	150,123
	JPM LCH PAYS IRS FLTG 8/07/25	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 8/07/25	500,000	500,253
	JPM LCH PAYS IRS FLTG 8/31/22	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 8/31/22	575,000	580,956
	JPM LCH PAYS IRS FLTG 9/02/44	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 9/02/44	425,000	425,147
	JPM LCH PAYS IRS FLTG 10/01/28	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 10/01/28	1,500,000	1,501,248
	JPM LCH PAYS IRS FLTG 10/01/43	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 10/01/43	2,000,000	2,001,664
	JPM LCH PAYS IRS FLTG 10/28/45	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 10/28/45	480,000	493,139
	JPM LCH PAYS IRS FLTG 11/03/45	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 11/03/45	150,000	152,549
	JPM LCH PAYS IRS FLTG 11/04/39	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 11/04/39	150,000	150,081
	JPM LCH PAYS IRS FLTG 11/30/22	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 11/30/22	720,000	720,392
	JPM LCH PAYS IRS FLTG 12/02/22	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 12/02/22	150,000	151,247
	JPM LCH PAYS IRS FLTG 12/02/45	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 12/02/45	450,000	458,898
	JPM LCH PAYS IRS FLTG 12/03/28	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 12/03/28	200,000	200,068
	JPM LCH PAYS IRS FLTG 12/11/22	OPTIONS & FUTURES	JPM LCH PAYS IRS FLTG 12/11/22	1,500,000	1,510,008
	JPM LCH PAYS IRS FXD 2/15/36	OPTIONS & FUTURES	JPM LCH PAYS IRS FXD 2/15/36	1,880,000	1,880,000
	JPM MULTI-FUND PAYS IRS FXD 5/02/29	OPTIONS & FUTURES	JPM MULTI-FUND PAYS IRS FXD 5/02/29	(330,000)	(361,748)
	JPM NCFDER PAYS IRS FXD 1/05/46	OPTIONS & FUTURES	JPM NCFDER PAYS IRS FXD 1/05/46	(425,000)	(426,006)
	JPM NCFDER PAYS IRS FXD 6/03/29	OPTIONS & FUTURES	JPM NCFDER PAYS IRS FXD 6/03/29	(120,000)	(129,189)
	JPM NCFDER PAYS IRS FXD 8/07/25	OPTIONS & FUTURES	JPM NCFDER PAYS IRS FXD 8/07/25	(500,000)	(514,261)
	JPM NCFDER PAYS IRS FXD 10/01/28	OPTIONS & FUTURES	JPM NCFDER PAYS IRS FXD 10/01/28	(1,500,000)	(1,676,840)
	JPM NCFDER PAYS IRS FXD 10/01/43	OPTIONS & FUTURES	JPM NCFDER PAYS IRS FXD 10/01/43	(2,000,000)	(2,459,528)
	JPM NCFDER PAYS IRS FXD 12/02/22	OPTIONS & FUTURES	JPM NCFDER PAYS IRS FXD 12/02/22	(150,000)	(150,219)
	JPM NCFDER PAYS IRS FXD 12/03/28	OPTIONS & FUTURES	JPM NCFDER PAYS IRS FXD 12/03/28	(200,000)	(224,571)
	JPM NCFDER PAYS IRS FXD 12/11/22	OPTIONS & FUTURES	JPM NCFDER PAYS IRS FXD 12/11/22	(1,500,000)	(1,501,536)
	JPM NCFLDI PAYS IRS FXD 5/31/22	OPTIONS & FUTURES	JPM NCFLDI PAYS IRS FXD 5/31/22	(960,000)	(981,525)
	JPM SUNDER PAYS IRS FXD 1/03/44	OPTIONS & FUTURES	JPM SUNDER PAYS IRS FXD 1/03/44	(350,000)	(443,869)
	JPM SUNDER PAYS IRS FXD 1/06/40	OPTIONS & FUTURES	JPM SUNDER PAYS IRS FXD 1/06/40	(300,000)	(306,562)
	JPM SUNDER PAYS IRS FXD 2/05/35	OPTIONS & FUTURES	JPM SUNDER PAYS IRS FXD 2/05/35	(400,000)	(403,512)
	JPM SUNDER PAYS IRS FXD 2/10/45	OPTIONS & FUTURES	JPM SUNDER PAYS IRS FXD 2/10/45	(100,000)	(100,931)
	JPM SUNDER PAYS IRS FXD 3/11/25	OPTIONS & FUTURES	JPM SUNDER PAYS IRS FXD 3/11/25	(500,000)	(511,973)
	JPM SUNDER PAYS IRS FXD 7/02/39	OPTIONS & FUTURES	JPM SUNDER PAYS IRS FXD 7/02/39	(150,000)	(169,667)
	JPM SUNDER PAYS IRS FXD 9/02/44	OPTIONS & FUTURES	JPM SUNDER PAYS IRS FXD 9/02/44	(425,000)	(471,395)
	JPM SUNDER PAYS IRS FXD 10/28/45	OPTIONS & FUTURES	JPM SUNDER PAYS IRS FXD 10/28/45	(480,000)	(482,094)
	JPM SUNDER PAYS IRS FXD 11/03/45	OPTIONS & FUTURES	JPM SUNDER PAYS IRS FXD 11/03/45	(150,000)	(150,614)
	JPM SUNDER PAYS IRS FXD 11/04/39	OPTIONS & FUTURES	JPM SUNDER PAYS IRS FXD 11/04/39	(150,000)	(163,068)
	JPM SUNDER PAYS IRS FXD 12/02/45	OPTIONS & FUTURES	JPM SUNDER PAYS IRS FXD 12/02/45	(450,000)	(450,916)
	JPM SUNLDI PAYS IRS FLTG 2/15/36	OPTIONS & FUTURES	JPM SUNLDI PAYS IRS FLTG 2/15/36	(1,880,000)	(1,897,334)
	JPM SUNLDI PAYS IRS FXD 5/31/22	OPTIONS & FUTURES	JPM SUNLDI PAYS IRS FXD 5/31/22	(5,100,000)	(5,208,992)
	JPM SUNLDI PAYS IRS FXD 8/31/22	OPTIONS & FUTURES	JPM SUNLDI PAYS IRS FXD 8/31/22	(575,000)	(575,028)
	JPM SUNLDI PAYS IRS FXD 11/30/22	OPTIONS & FUTURES	JPM SUNLDI PAYS IRS FXD 11/30/22	(720,000)	(720,000)
	US 10YR NOTE CBT MAR16 3/21/16	OPTIONS & FUTURES	US 10YR NOTE CBT MAR16 3/21/16	15,257,632	15,234,656
	US 2YR NOTE CBT MAR16 3/31/16	OPTIONS & FUTURES	US 2YR NOTE CBT MAR16 3/31/16	3,046,375	3,041,281
	US 5YR NOTE CBT MAR16 3/31/16	OPTIONS & FUTURES	US 5YR NOTE CBT MAR16 3/31/16	(6,638,797)	(6,625,938)
	US LONG BOND CBT MAR16 3/21/16	OPTIONS & FUTURES	US LONG BOND CBT MAR16 3/21/16	2,465,844	2,460,000
	US ULTRA BOND CBT MAR16 3/21/16	OPTIONS & FUTURES	US ULTRA BOND CBT MAR16 3/21/16	(6,048,090)	(6,030,125)
	TOTAL OPTIONS AND FUTURES			-	(1,163,586)
	MISCELLANEOUS ASSETS				
	DERIV USD BALANCE WITH R73215 CME	Other Assets	DERIV USD BALANCE WITH R73215 CME	1,000,714	1,000,714
				1,000,714	1,000,714
			Total	**$ 153,176,423**	**$ 156,561,654**

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
				ENDING MARKET VALUE		152,965,378.95		
				COMPARATIVE VALUE (5%)		7,648,268.95		

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

	ISSUE: 066922980 - BLACKROCK CIT RUSSELL 3000 INDEX NL							
7951145	12/28/15	S	244,535.5300	32.7151	0	8,000,000 *	7,905,987	94,013
	ISSUE: 066922980 - BLACKROCK CIT RUSSELL 3000 INDEX NL							
7951145	12/31/15	S	240,111.2200	33.3179	0	8,000,000 *	7,762,946	237,054
	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68							
7951343	12/09/15	B	8,058,086.5800	1.0000	0	-8,058,087 *	8,058,087	
	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68							
7951343	12/31/15	B	7,978,965.5700	1.0000	0	-7,978,966 *	7,978,966	
	GRAND TOTAL				0	32,037,053	31,705,986	331,067

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE

BROKER: BANC AMERICA SECURITIES LLC

	ISSUE: 845467AK5 - SOUTHWESTERN ENE 4.05% 1/23/20							
7951343	01/20/15	B	65,000.0000	0.9990	0	-64,933	64,933	
	ISSUE: 845467AL3 - SOUTHWESTERN ENERGY 4.95% 1/23/25							
7951343	01/20/15	B	100,000.0000	0.9978	0	-99,782	99,782	
	ISSUE: 912828G38 - U.S. TREASURY NOTES 2.25% 11/15/24							
7951343	01/20/15	S	85,000.0000	1.0404	0	88,430	87,543	887
	ISSUE: 912828G95 - U.S. TREASURY NOTES 1.625% 12/31/19							
7951343	01/20/15	S	60,000.0000	1.0158	0	60,947	60,279	668
	ISSUE: 50540RAL6 - LABORATORY CORP 3.75% 8/23/22							
7951343	01/21/15	S	275,000.0000	1.0386	0	285,629	281,347	4,282
	ISSUE: 50540RAP7 - LABORATORY CORP 3.2% 2/01/22							
7951343	01/21/15	B	290,000.0000	1.0047	0	-291,357	291,357	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 50540RAS1 - LABORATORY CORP 4.7% 2/01/45							
7951343	01/21/15	B	55,000.0000	0.9924	0	-54,580	54,580	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	01/21/15	S	40,000.0000	1.1416	0	45,663	43,861	1,802
	ISSUE: 845467AL3 - SOUTHWESTERN ENERGY 4.95% 1/23/25							
7951343	01/30/15	S	85,000.0000	1.0226	0	86,918	84,815	2,104
	ISSUE: 912828G38 - U.S. TREASURY NOTES 2.25% 11/15/24							
7951343	01/30/15	B	70,000.0000	1.0531	0	-73,719	73,719	
	ISSUE: 912810RB6 - U.S. TREASURY BONDS 2.875% 5/15/43							
7951343	02/03/15	B	175,000.0000	1.1027	0	-192,980	192,980	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/03/15	S	165,000.0000	1.1606	0	191,503	181,877	9,626
	ISSUE: 50540RAS1 - LABORATORY CORP 4.7% 2/01/45							
7951343	02/04/15	B	120,000.0000	1.0252	0	-123,022	123,022	
	ISSUE: 871829AV9 - SYSCO CORP 4.35% 10/02/34							
7951343	02/04/15	S	10,000.0000	1.0804	0	10,804	10,766	38
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/04/15	B	5,000.0000	1.1556	0	-5,778	5,778	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/04/15	S	85,000.0000	1.1494	0	97,697	94,438	3,259
	ISSUE: 00507UAH4 - ACTAVIS FUNDING SCS 4.85% 6/15/44							
7951343	02/09/15	S	20,000.0000	0.9916	0	19,832	20,295	-463
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/09/15	B	15,000.0000	1.1178	0	-16,767	16,767	
	ISSUE: 00507UAH4 - ACTAVIS FUNDING SCS 4.85% 6/15/44							
7951343	02/12/15	S	20,000.0000	0.9862	0	19,724	20,295	-570
	ISSUE: 773903AE9 - ROCKWELL AUTO 6.25% 12/01/37							
7951343	02/12/15	B	25,000.0000	1.3458	0	-33,644	33,644	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/12/15	B	15,000.0000	1.1122	0	-16,683	16,683	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/12/15	S	20,000.0000	1.1137	0	22,275	22,411	-136
	ISSUE: 03073EAN5 - AMERISOURCEBERGEN 4.25% 3/01/45							
7951343	02/17/15	B	70,000.0000	0.9981	0	-69,869	69,869	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	02/17/15	S	55,000.0000	1.0522	0	57,870	60,488	-2,617
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	02/26/15	S	15,000.0000	1.0881	0	16,322	16,258	64
	ISSUE: 055451AR9 - BHP FINANCE USA 4.125% 2/24/42							
7951343	03/05/15	S	50,000.0000	1.0250	0	51,250	51,580	-330
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43							
7951343	03/05/15	B	50,000.0000	1.1575	0	-57,874	57,874	
	ISSUE: 912828J50 - U.S. TREASURY NOTES 1.375% 2/29/20							
7951343	03/10/15	S	155,000.0000	0.9887	0	153,244	154,004	-760
	ISSUE: 98956PAK8 - ZIMMER HLDGS 2.7% 4/01/20							
7951343	03/10/15	B	155,000.0000	0.9995	0	-154,919	154,919	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 53944VAB5 - LLOYDS BANK PLC 2.35% 9/05/19							
7951343	03/12/15	S	350,000.0000	1.0058	0	352,041	349,748	2,293
	ISSUE: 832696AL2 - JM SMUCKER CO 4.25% 3/15/35							
7951343	03/12/15	B	135,000.0000	0.9963	0	-134,496	134,496	
	ISSUE: 832696AN8 - JM SMUCKER CO 4.375% 3/15/45							
7951343	03/12/15	B	90,000.0000	0.9831	0	-88,479	88,479	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/12/15	S	85,000.0000	1.0653	0	90,552	90,690	-138
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/12/15	S	70,000.0000	1.0653	0	74,572	74,686	-114
	ISSUE: 912828J50 - U.S. TREASURY NOTES 1.375% 2/29/20							
7951343	03/12/15	B	315,000.0000	0.9892	0	-311,604	311,604	
	ISSUE: 539830BC2 - LOCKHEED MARTIN 3.6% 3/01/35							
7951343	03/16/15	S	65,000.0000	0.9855	0	64,059	64,440	-380
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/16/15	B	40,000.0000	1.0709	0	-42,838	42,838	
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35							
7951343	03/17/15	B	95,000.0000	1.0117	0	-96,116	96,116	
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45							
7951343	03/17/15	S	75,000.0000	1.0242	0	76,817	74,608	2,210
	ISSUE: 60856BAC8 - MOLEX ELECT TECH 3.9% 4/15/25							
7951343	04/01/15	S	90,000.0000	1.0043	0	90,388	89,859	529
	ISSUE: 912828J27 - U.S. TREASURY NOTES 2% 2/15/25							
7951343	04/01/15	B	80,000.0000	1.0128	0	-81,025	81,025	
	ISSUE: 378272AK4 - GLENCORE FDG LLC 2.875% 4/16/20							
7951343	04/08/15	B	300,000.0000	0.9990	0	-299,709	299,709	
	ISSUE: 912828J84 - U.S. TREASURY NOTES 1.375% 3/31/20							
7951343	04/08/15	S	290,000.0000	1.0012	0	290,363	289,416	947
	ISSUE: 585055BP0 - MEDTRONIC INC 4.625% 3/15/45							
7951343	04/21/15	S	35,000.0000	1.1400	0	39,899	37,940	1,959
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/21/15	B	30,000.0000	1.0878	0	-32,634	32,634	
	ISSUE: 58933YAT2 - MERCK & CO INC 3.7% 2/10/45							
7951343	04/24/15	S	165,000.0000	1.0075	0	166,233	164,959	1,274
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/24/15	B	140,000.0000	1.0825	0	-151,550	151,550	
	ISSUE: 00287YAQ2 - ABBVIE INC 3.6% 5/14/25							
7951343	05/05/15	B	60,000.0000	0.9982	0	-59,895	59,895	
	ISSUE: 912828J27 - U.S. TREASURY NOTES 2% 2/15/25							
7951343	05/05/15	S	60,000.0000	0.9849	0	59,093	60,017	-924
	ISSUE: 031162BZ2 - AMGEN INC 4.4% 5/01/45							
7951343	05/13/15	S	30,000.0000	0.9489	0	28,468	29,822	-1,354
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	05/13/15	B	25,000.0000	0.9903	0	-24,758	24,758	
	ISSUE: 337738AN8 - FISERV INC 2.7% 6/01/20							
7951343	05/19/15	B	130,000.0000	0.9983	0	-129,782	129,782	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 837004CJ7 - SOUTH CAROLINA E&G 5.1% 6/01/65							
7951343	05/19/15	B	145,000.0000	0.9919	0	-143,830	143,830	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	05/19/15	S	145,000.0000	0.8938	0	129,599	128,240	1,359
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	05/19/15	S	130,000.0000	0.9899	0	128,690	128,588	102
	ISSUE: 05377RCA0 - AVIS BUDGET REN ABS 2.63% 12/20/21							
7951343	05/20/15	B	500,000.0000	0.9998	0	-499,888	499,888	
	ISSUE: 031162BZ2 - AMGEN INC 4.4% 5/01/45							
7951343	06/01/15	S	50,000.0000	0.9606	0	48,029	49,703	-1,674
	ISSUE: 740189AP0 - PRECISION CAST 4.375% 6/15/45							
7951343	06/01/15	B	175,000.0000	0.9967	0	-174,419	174,419	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	06/01/15	B	40,000.0000	0.9197	0	-36,788	36,788	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	06/01/15	S	155,000.0000	0.9122	0	141,395	142,123	-728
	ISSUE: 33938EAT4 - FLEXTRONICS INTL LTD 4.75% 6/15/25							
7951343	06/03/15	B	35,000.0000	0.9921	0	-34,725	34,725	
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25							
7951343	06/03/15	S	30,000.0000	0.9800	0	29,399	30,066	-667
	ISSUE: 9128337R5 - U.S. TREASURY STRIPS Z-CPN 5/15/32							
7951343	06/12/15	S	1,650,000.0000	0.6006	0	836,996	1,035,078	-198,083
	ISSUE: 14149YBD9 - CARDINAL HEALTH INC 4.9% 9/15/45							
7951343	06/16/15	B	45,000.0000	0.9990	0	-44,954	44,954	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	06/16/15	S	40,000.0000	0.8918	0	35,670	35,073	597
	ISSUE: 33938EAT4 - FLEXTRONICS INTL LTD 4.75% 6/15/25							
7951343	07/01/15	S	25,000.0000	0.9866	0	24,664	24,803	-139
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25							
7951343	07/01/15	B	25,000.0000	0.9741	0	-24,352	24,352	
	ISSUE: 913017BT5 - UNITED TECH CORP 4.5% 6/01/42							
7951343	07/01/15	S	200,000.0000	1.0048	0	200,956	218,289	-17,333
	ISSUE: 913017CA5 - UNITED TECH CORP 4.15% 5/15/45							
7951343	07/01/15	B	200,000.0000	0.9476	0	-189,526	189,526	
	ISSUE: 437076BD3 - HOME DEPOT INC 4.875% 2/15/44							
7951343	07/08/15	S	75,000.0000	1.0853	0	81,398	87,172	-5,774
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46							
7951343	07/08/15	B	75,000.0000	0.9855	0	-73,912	73,912	
	ISSUE: 61762TAD8 - MORGAN STANLEY CMO 3.96% 8/15/46							
7951343	07/16/15	S	400,000.0000	1.0612	0	424,500	428,180	-3,680
	ISSUE: 709599AU8 - PENSKE TRUCK LEASING 3.2% 7/15/20							
7951343	07/16/15	B	255,000.0000	0.9960	0	-253,977	253,977	
	ISSUE: 709599AU8 - PENSKE TRUCK LEASING 3.2% 7/15/20							
7951343	07/16/15	S	55,000.0000	0.9975	0	54,862	54,779	83
	ISSUE: 912828XH8 - U.S. TREASURY NOTES 1.625% 6/30/20							
7951343	07/16/15	B	55,000.0000	0.9986	0	-54,923	54,923	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912828XH8 - U.S. TREASURY NOTES 1.625% 6/30/20							
7951343	07/16/15	S	245,000.0000	0.9980	0	244,521	244,593	-71
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	07/27/15	B	45,000.0000	0.9116	0	-41,020	41,020	
	ISSUE: 913017CA5 - UNITED TECH CORP 4.15% 5/15/45							
7951343	07/27/15	S	45,000.0000	0.9633	0	43,349	42,826	523
	ISSUE: 912810PW2 - U.S. TREASURY BONDS 4.375% 2/15/38							
7951343	08/10/15	S	1,505,000.0000	1.2845	0	1,933,220	1,961,627	-28,407
	ISSUE: 912810PX0 - U.S. TREASURY BONDS 4.5% 5/15/38							
7951343	08/10/15	S	820,000.0000	1.3068	0	1,071,573	1,129,072	-57,499
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	08/10/15	B	1,485,000.0000	1.0246	0	-1,521,540	1,521,540	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	08/10/15	B	825,000.0000	1.0254	0	-845,978	845,978	
	ISSUE: 478160BK9 - JOHNSON & JOHNSON 4.5% 12/05/43							
7951343	09/14/15	S	100,000.0000	1.0873	0	108,730	115,233	-6,503
	ISSUE: 790849AN3 - ST JUDE MEDICAL 3.875% 9/15/25							
7951343	09/14/15	B	30,000.0000	0.9962	0	-29,885	29,885	
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/14/15	B	90,000.0000	1.0084	0	-90,759	90,759	
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	09/14/15	S	30,000.0000	0.9846	0	29,538	29,505	34
	ISSUE: 06051GEN5 - BANK OF AMER CRP MTN 5.875% 2/07/42							
7951343	10/02/15	S	345,000.0000	1.1811	0	407,480	431,719	-24,240
	ISSUE: 06051GFC8 - BANK OF AMER CRP MTN 5% 1/21/44							
7951343	10/02/15	B	365,000.0000	1.0511	0	-383,662	383,662	
	ISSUE: 713448DD7 - PEPSICO INC 4.45% 4/14/46							
7951343	10/08/15	B	15,000.0000	0.9973	0	-14,960	14,960	
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	10/08/15	S	10,000.0000	1.0062	0	10,062	10,113	-51
	ISSUE: 871829AY3 - SYSCO CORP 4.85% 10/01/45							
7951343	10/09/15	S	45,000.0000	1.0501	0	47,253	44,964	2,288
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	10/09/15	B	40,000.0000	1.0133	0	-40,531	40,531	
	ISSUE: 31620MAR7 - FIDELITY NATIONAL 5% 10/15/25							
7951343	10/13/15	B	150,000.0000	0.9973	0	-149,594	149,594	
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	10/13/15	S	130,000.0000	0.9968	0	129,584	128,430	1,154
	ISSUE: 03040WAM7 - AMERICAN WATER 4.3% 9/01/45							
7951343	10/14/15	S	100,000.0000	1.0239	0	102,388	98,684	3,704
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	10/14/15	B	85,000.0000	1.0281	0	-87,391	87,391	
	ISSUE: 10510KAC1 - BRAMBLES USA INC 4.125% 10/23/25							
7951343	10/19/15	S	50,000.0000	1.0042	0	50,210	49,879	331
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	10/19/15	B	45,000.0000	0.9980	0	-44,909	44,909	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	10/26/15	B	45,000.0000	1.0256	0	-46,153	46,153	
	ISSUE: 913017BS7 - UNITED TECH CORP 5.7% 4/15/40							
7951343	10/26/15	S	50,000.0000	1.2070	0	60,348	62,738	-2,390
	ISSUE: 404280AM1 - HSBC HOLDINGS PLC 6.1% 1/14/42							
7951343	11/12/15	S	75,000.0000	1.2358	0	92,682	100,154	-7,472
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	11/12/15	B	70,000.0000	0.9814	0	-68,698	68,698	
	ISSUE: 026874CY1 - AMER INTL GROUP 4.125% 2/15/24							
7951343	12/09/15	B	100,000.0000	1.0369	0	-103,690	103,690	
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45							
7951343	12/09/15	B	75,000.0000	1.0158	0	-76,185	76,185	
	ISSUE: 345370BY5 - FORD MTR CO 6.625% 10/01/28							
7951343	12/09/15	B	200,000.0000	1.1649	0	-232,972	232,972	
	ISSUE: 65473QBD4 - NISOURCE FIN CP 5.65% 2/01/45							
7951343	12/09/15	B	100,000.0000	1.1570	0	-115,697	115,697	
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	95,000.0000	0.9748	0	92,610	93,202	-591
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	60,000.0000	0.9756	0	58,538	58,864	-327
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/09/15	S	80,000.0000	1.0003	0	80,025	80,136	-111
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/09/15	S	235,000.0000	0.9984	0	234,633	235,398	-765
	ISSUE: 806851AG6 - SCHLUMBERGER HLDGS 4% 12/21/25							
7951343	12/10/15	B	85,000.0000	0.9993	0	-84,945	84,945	
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/10/15	S	80,000.0000	1.0009	0	80,072	80,111	-39
	ISSUE: 26884TAE2 - ERAC USA FINANCE 5.625% 3/15/42							
7951343	12/17/15	B	30,000.0000	1.0844	0	-32,531	32,531	
	ISSUE: 26884TAN2 - ERAC USA FINANCE LLC 4.5% 2/15/45							
7951343	12/17/15	S	30,000.0000	0.9425	0	28,275	29,654	-1,379
	SUB-TOTAL				0	17,833,029	18,156,625	-323,592
	BROKER: BARCLAYS CAPITAL INC							
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45							
7951343	09/03/15	S	200,000.0000	1.0095	0	201,898	199,520	2,378
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/03/15	B	155,000.0000	1.0045	0	-155,702	155,702	
	ISSUE: 755111BU4 - RAYTHEON CO 4.875% 10/15/40							
7951343	09/17/15	S	175,000.0000	1.0761	0	188,319	202,001	-13,682
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/17/15	B	145,000.0000	0.9841	0	-142,689	142,689	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/18/15	B	55,000.0000	1.0070	0	-55,387	55,387	
	ISSUE: 913017BS7 - UNITED TECH CORP 5.7% 4/15/40							
7951343	09/18/15	S	65,000.0000	1.1866	0	77,127	81,559	-4,432
	ISSUE: 9128337R5 - U.S. TREASURY STRIPS Z-CPN 5/15/32							
7951343	09/25/15	S	1,100,000.0000	0.6308	0	557,997	690,052	-132,055
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	10/06/15	S	219,046.3000	1.0016	0	219,389	217,508	1,881
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	10/06/15	S	106,976.1000	1.0025	0	107,244	106,225	1,019
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	10/06/15	B	225,000.0000	1.0044	0	-225,991	225,991	
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	10/06/15	B	110,000.0000	1.0044	0	-110,488	110,488	
	ISSUE: 478115AB4 - JOHNS HOPKINS 4.083% 7/01/53							
7951343	10/07/15	S	10,000.0000	1.0067	0	10,067	10,454	-387
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	10/07/15	B	10,000.0000	1.0203	0	-10,203	10,203	
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	10/07/15	S	219,037.7000	1.0013	0	219,312	217,499	1,812
	ISSUE: 268317AP9 - ELECTRICITE DE FRANC 4.75% 10/13/35							
7951343	10/09/15	S	150,000.0000	0.9921	0	148,814	146,853	1,961
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	10/09/15	B	95,000.0000	1.0114	0	-96,084	96,084	
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	10/09/15	S	162,966.4000	1.0000	0	162,966	161,822	1,145
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	10/09/15	S	325,932.8000	1.0008	0	326,187	323,643	2,544
	ISSUE: 235851AR3 - DANAHER CORP 4.375% 9/15/45							
7951343	10/15/15	S	55,000.0000	1.0477	0	57,626	54,881	2,745
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	10/15/15	B	50,000.0000	1.0250	0	-51,250	51,250	
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	10/19/15	B	90,000.0000	0.9978	0	-89,803	89,803	
	ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45							
7951343	10/27/15	S	70,000.0000	1.0254	0	71,779	72,955	-1,176
	ISSUE: 907818EG9 - UNION PAC CORP 4.375% 11/15/65							
7951343	10/27/15	B	65,000.0000	0.9713	0	-63,136	63,136	
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	10/28/15	B	167,937.0000	0.9976	0	-167,530	167,530	
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	10/28/15	B	167,937.0000	0.9969	0	-167,412	167,412	
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	10/28/15	S	170,000.0000	1.0011	0	170,182	170,754	-572
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	10/28/15	S	170,000.0000	1.0018	0	170,300	170,754	-454

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	10/29/15	B	346,035.0000	0.9925	0	-343,440	343,440	
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	10/29/15	S	350,000.0000	0.9972	0	349,005	351,552	-2,547
	ISSUE: 3138WFR40 - FNMA PL #AS5906 3.5% 10/01/45							
7951343	11/01/15	S	499,999.8700	1.0434	0	521,719	521,836	-117
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	11/03/15	S	681,725.0000	0.9930	0	676,932	678,921	-1,989
	ISSUE: 826200AD9 - SIEMENS FIN 6.125% 8/17/26							
7951343	11/04/15	S	125,000.0000	1.2402	0	155,029	155,089	-60
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	11/04/15	B	150,000.0000	0.9802	0	-147,023	147,023	
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	11/06/15	B	681,550.8000	0.9864	0	-672,286	672,286	
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	11/06/15	S	695,000.0000	0.9860	0	685,274	687,453	-2,178
	ISSUE: 13645RAX2 - CANADIAN PAC RR 6.125% 9/15/15							
7951343	12/09/15	B	100,000.0000	1.0297	0	-102,972	102,972	
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42							
7951343	12/09/15	B	60,000.0000	1.1720	0	-70,319	70,319	
	ISSUE: 277432AP5 - EASTMAN CHEMICAL 4.65% 10/15/44							
7951343	12/09/15	B	50,000.0000	0.9238	0	-46,192	46,192	
	ISSUE: 413875AR6 - HARRIS CORP 3.832% 4/28/25							
7951343	12/09/15	B	50,000.0000	0.9906	0	-49,529	49,529	
	ISSUE: 911312AN6 - UNITED PARCEL SVC 4.875% 11/15/40							
7951343	12/09/15	B	20,000.0000	1.1240	0	-22,480	22,480	
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	90,000.0000	0.9756	0	87,806	88,296	-490
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	50,000.0000	0.9756	0	48,781	49,053	-272
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	40,000.0000	0.9702	0	38,806	39,243	-436
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	20,000.0000	0.9806	0	19,613	19,621	-9
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/09/15	S	45,000.0000	0.9984	0	44,930	45,076	-147
	ISSUE: 912828M98 - U.S. TREASURY NOTES 1.625% 11/30/20							
7951343	12/09/15	S	45,000.0000	0.9993	0	44,968	44,988	-19
	ISSUE: 98956PAK8 - ZIMMER HLDGS 2.7% 4/01/20							
7951343	12/09/15	B	50,000.0000	0.9976	0	-49,878	49,878	
	SUB-TOTAL				0	8,201,864	8,347,402	-145,537

BROKER: BARCLAYS CAPITAL INC FIXED INC

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 3135G0A78 - FNMA 1.625% 1/21/20							
7951343	01/08/15	B	650,000.0000	0.9990	0	-649,344	649,344	
	ISSUE: 912828G95 - U.S. TREASURY NOTES 1.625% 12/31/19							
7951343	01/08/15	S	650,000.0000	1.0064	0	654,164	653,018	1,146
	ISSUE: 912803EF6 - U.S. TREASURY STRIPS Z-CPN 2/15/44							
7951343	01/15/15	S	2,495,000.0000	0.4800	0	807,889	1,087,870	-279,981
	ISSUE: 912803EF6 - U.S. TREASURY STRIPS Z-CPN 2/15/44							
7951343	01/15/15	S	2,495,000.0000	0.4759	0	807,889	1,087,870	-279,981
	ISSUE: 912803EH2 - U.S. TREASURY STRIPS Z-CPN 05/15/14							
7951343	01/15/15	B	2,495,000.0000	0.4722	0	-1,178,090	1,178,090	
	ISSUE: 912803EH2 - U.S. TREASURY STRIPS Z-CPN 05/15/14							
7951343	01/15/15	B	2,495,000.0000	0.4763	0	-1,188,369	1,188,369	
	ISSUE: 912803EC3 - U.S. TREASURY STRIPS Z-CPN 5/15/43							
7951343	01/30/15	B	1,845,000.0000	0.5183	0	-956,356	956,356	
	ISSUE: 912803EH2 - U.S. TREASURY STRIPS Z-CPN 05/15/14							
7951343	01/30/15	S	1,820,000.0000	0.5075	0	774,420	834,056	-59,636
	ISSUE: 06739FHV6 - BARCLAYS BANK MTN 3.75% 5/15/24							
7951343	02/04/15	S	200,000.0000	1.0657	0	213,134	206,150	6,984
	ISSUE: 912828G38 - U.S. TREASURY NOTES 2.25% 11/15/24							
7951343	02/04/15	B	185,000.0000	1.0387	0	-192,169	192,169	
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55							
7951343	02/09/15	B	185,000.0000	0.9841	0	-182,059	182,059	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/09/15	S	165,000.0000	1.1184	0	184,542	185,066	-523
	ISSUE: 912803EH2 - U.S. TREASURY STRIPS Z-CPN 05/15/14							
7951343	02/17/15	S	700,000.0000	0.4423	0	297,854	320,791	-22,937
	ISSUE: 912833XZ8 - U.S. TREASURY STRIPS Z-CPN 2/15/31							
7951343	02/17/15	B	695,000.0000	0.6559	0	-455,830	455,830	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	02/26/15	S	30,000.0000	1.0755	0	32,264	32,515	-251
	ISSUE: 96949LAC9 - WILLIAMS PARTNER MTN 5.1% 9/15/45							
7951343	02/26/15	B	45,000.0000	0.9952	0	-44,785	44,785	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/03/15	B	60,000.0000	1.0615	0	-63,691	63,691	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/10/15	B	40,000.0000	1.0569	0	-42,275	42,275	
	ISSUE: 912810FG8 - U.S. TREASURY BONDS 5.25% 2/15/29							
7951343	03/11/15	S	2,135,000.0000	1.3431	0	2,867,488	2,991,961	-124,473
	ISSUE: 912810PW2 - U.S. TREASURY BONDS 4.375% 2/15/38							
7951343	03/11/15	B	1,480,000.0000	1.3045	0	-1,930,648	1,930,648	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/11/15	S	35,000.0000	1.0647	0	37,264	37,270	-5
	ISSUE: 91412GXY6 - UNIV OF CALIFORNIA 4.131% 5/15/45							
7951343	03/13/15	B	50,000.0000	1.0000	0	-50,000	50,000	
	ISSUE: 92343VBT0 - VERIZON COM 6.55% 9/15/43							
7951343	03/27/15	S	2,000.0000	1.2924	0	2,585	2,562	23

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 92343VCW2 - VERIZON COMM INC 4.522% 9/15/48							
7951343	03/27/15	B	2,000.0000	0.9850	0	-1,970	1,970	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/01/15	S	90,000.0000	1.1111	0	100,002	100,174	-172
	ISSUE: 91412GC86 - UNIV OF CALIFORNIA 4.767% 5/15/15							
7951343	04/01/15	B	95,000.0000	1.0000	0	-95,000	95,000	
	ISSUE: 575718AA9 - MASS INSTIT TECH 5.6% 7/01/11							
7951343	04/17/15	S	150,000.0000	1.3857	0	207,863	206,508	1,355
	ISSUE: 575718AB7 - MASS INSTIT TECH 4.678% 7/01/14							
7951343	04/17/15	B	175,000.0000	1.1644	0	-203,772	203,772	
	ISSUE: 3135G0D75 - FNMA 1.5% 6/22/20							
7951343	04/23/15	B	715,000.0000	0.9965	0	-712,505	712,505	
	ISSUE: 912828J84 - U.S. TREASURY NOTES 1.375% 3/31/20							
7951343	04/23/15	S	735,000.0000	0.9992	0	734,426	734,383	42
	ISSUE: 101137AP2 - BOSTON SCIENTIFC 2.85% 5/15/20							
7951343	05/07/15	B	60,000.0000	1.0000	0	-60,000	60,000	
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	05/07/15	S	60,000.0000	0.9915	0	59,489	59,925	-436
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	05/19/15	B	235,000.0000	0.8844	0	-207,837	207,837	
	ISSUE: 384802AB0 - WW GRAINER INC 4.6% 6/15/45							
7951343	06/04/15	B	70,000.0000	1.0182	0	-71,275	71,275	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	06/04/15	S	65,000.0000	0.8934	0	58,073	59,086	-1,013
	ISSUE: 423074AT0 - HJ HEINZ CO 5% 7/15/35							
7951343	06/23/15	B	10,000.0000	0.9905	0	-9,905	9,905	
	ISSUE: 423074AV5 - HJ HEINZ CO 5.2% 7/15/45							
7951343	06/23/15	B	20,000.0000	0.9961	0	-19,921	19,921	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	06/23/15	S	5,000.0000	0.8619	0	4,309	4,384	-74
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	06/23/15	S	15,000.0000	0.8619	0	12,928	13,151	-222
	ISSUE: 03076CAG1 - AMERIPRISE FINL 3.7% 10/15/24							
7951343	06/29/15	S	50,000.0000	1.0208	0	51,040	51,136	-96
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25							
7951343	06/29/15	B	45,000.0000	0.9823	0	-44,205	44,205	
	ISSUE: 126650CM0 - CVS HEALTH CORP 4.875% 7/20/35							
7951343	07/13/15	B	110,000.0000	0.9844	0	-108,287	108,287	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	07/13/15	S	80,000.0000	0.8580	0	68,644	70,683	-2,039
	ISSUE: 740189AP0 - PRECISION CAST 4.375% 6/15/45							
7951343	07/16/15	S	100,000.0000	0.9961	0	99,615	99,668	-53
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	07/16/15	B	95,000.0000	0.8794	0	-83,541	83,541	
	ISSUE: 913017BT5 - UNITED TECH CORP 4.5% 6/01/42							
7951343	07/20/15	S	200,000.0000	1.0128	0	202,554	218,289	-15,735

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 913017CA5 - UNITED TECH CORP 4.15% 5/15/45							
7951343	07/20/15	B	200,000.0000	0.9558	0	-191,152	191,152	
	ISSUE: 06738EAJ4 - BARCLAYS PLC 5.25% 8/17/45							
7951343	08/10/15	B	200,000.0000	0.9976	0	-199,520	199,520	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	08/10/15	S	160,000.0000	0.9179	0	146,869	144,172	2,697
	ISSUE: 907818DP0 - UNION PAC CORP 4.25% 4/15/43							
7951343	08/11/15	B	245,000.0000	1.0173	0	-249,239	249,239	
	ISSUE: 907818DT2 - UNION PAC CORP 4.821% 2/01/44							
7951343	08/11/15	S	225,000.0000	1.1134	0	250,520	256,885	-6,365
	ISSUE: 049255AG7 - ATLAS COPCO AB 5.6% 5/22/17							
7951343	08/13/15	B	175,000.0000	1.0661	0	-186,569	186,569	
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	08/18/15	B	356,139.0000	0.9917	0	-353,190	353,190	
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	08/18/15	S	365,000.0000	0.9924	0	362,208	362,205	3
	ISSUE: 88579YAH4 - 3M CO MTN 3.875% 6/15/44							
7951343	08/28/15	S	100,000.0000	0.9827	0	98,273	102,838	-4,565
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	08/28/15	S	2,310,000.0000	1.0141	0	2,342,484	2,367,518	-25,034
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	08/28/15	B	85,000.0000	1.0206	0	-86,753	86,753	
	SUB-TOTAL				0	21,297,047	22,108,391	-811,341
	BROKER: CHASE SECURITIES, INC.							
	ISSUE: 857477AN3 - STATE STREET CORP 3.3% 12/16/24							
7951343	01/13/15	S	215,000.0000	1.0356	0	222,663	218,214	4,448
	ISSUE: 912828G38 - U.S. TREASURY NOTES 2.25% 11/15/24							
7951343	01/13/15	B	205,000.0000	1.0299	0	-211,134	211,134	
	ISSUE: 70213HAC2 - PARTNERS HEALTH 4.117% 7/01/55							
7951343	01/21/15	B	150,000.0000	1.0000	0	-150,000	150,000	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	01/21/15	S	130,000.0000	1.1486	0	149,317	142,548	6,770
	ISSUE: 666807BJ0 - NORTHROP GRUMMAN 3.85% 4/15/45							
7951343	02/03/15	B	155,000.0000	0.9997	0	-154,958	154,958	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/03/15	S	120,000.0000	1.1594	0	139,125	132,274	6,851
	ISSUE: 912833XN5 - U.S. TREASURY STRIPS Z-CPN 2/15/29							
7951343	02/03/15	B	3,425,000.0000	0.7288	0	-2,496,174	2,496,174	
	ISSUE: 58933YAT2 - MERCK & CO INC 3.7% 2/10/45							
7951343	02/05/15	B	55,000.0000	0.9942	0	-54,684	54,684	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/05/15	S	45,000.0000	1.1450	0	51,523	50,321	1,202

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 00507UAH4 - ACTAVIS FUNDING SCS 4.85% 6/15/44							
7951343	02/11/15	S	20,000.0000	0.9899	0	19,798	20,295	-497
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/11/15	B	15,000.0000	1.1153	0	-16,730	16,730	
	ISSUE: 655044AG0 - NOBLE ENERGY INC 5.25% 11/15/43							
7951343	02/17/15	B	50,000.0000	1.0277	0	-51,385	51,385	
	ISSUE: 655044AJ4 - NOBLE ENERGY INC 5.05% 11/15/44							
7951343	02/17/15	S	50,000.0000	1.0163	0	50,817	49,422	1,395
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	02/27/15	S	850,000.0000	0.9789	0	832,070	832,838	-767
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35							
7951343	03/03/15	B	55,000.0000	0.9957	0	-54,764	54,764	
	ISSUE: 00507UAU5 - ACTAVIS FUNDING SCS 4.75% 3/15/45							
7951343	03/03/15	B	75,000.0000	0.9948	0	-74,608	74,608	
	ISSUE: 30231GAN2 - EXXON MOBIL CORP 3.567% 3/06/45							
7951343	03/03/15	B	125,000.0000	1.0000	0	-125,000	125,000	
	ISSUE: 45138LBD4 - IDAHO POWER CO MTN 3.65% 3/01/45							
7951343	03/03/15	B	205,000.0000	0.9931	0	-203,594	203,594	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/03/15	S	35,000.0000	1.0645	0	37,259	37,448	-190
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/03/15	S	55,000.0000	1.0645	0	58,549	58,847	-298
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/03/15	S	175,000.0000	1.0633	0	186,074	187,240	-1,166
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/03/15	S	110,000.0000	1.0573	0	116,308	117,694	-1,386
	ISSUE: 74834LAY6 - QUEST DIAGNOSTICS 4.7% 3/30/45							
7951343	03/05/15	B	15,000.0000	0.9992	0	-14,988	14,988	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/05/15	S	10,000.0000	1.0596	0	10,596	10,699	-103
	ISSUE: 74834LAX8 - QUEST DIAGNOSTICS 3.5% 3/30/25							
7951343	03/11/15	B	125,000.0000	0.9854	0	-123,174	123,174	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/11/15	B	35,000.0000	1.0648	0	-37,270	37,270	
	ISSUE: 912828J27 - U.S. TREASURY NOTES 2% 2/15/25							
7951343	03/11/15	S	115,000.0000	0.9880	0	113,616	113,536	81
	ISSUE: 26875PAN1 - EOG RESOURCES INC 3.9% 4/01/35							
7951343	03/12/15	B	75,000.0000	0.9957	0	-74,678	74,678	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/12/15	S	50,000.0000	1.0646	0	53,232	53,347	-115
	ISSUE: 74834LAQ3 - QUEST DIAGNOSTICS 5.75% 1/30/40							
7951343	03/31/15	B	111,000.0000	1.1470	0	-127,319	127,319	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/31/15	B	140,000.0000	1.0961	0	-153,459	153,459	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/31/15	S	80,000.0000	1.0961	0	87,688	87,691	-3

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 60856BAC8 - MOLEX ELECT TECH 3.9% 4/15/25							
7951343	04/01/15	B	90,000.0000	0.9984	0	-89,859	89,859	
	ISSUE: 912828D23 - U.S. TREASURY NOTES 1.625% 4/30/19							
7951343	04/01/15	S	160,000.0000	1.0182	0	162,913	161,583	1,330
	ISSUE: 912828J27 - U.S. TREASURY NOTES 2% 2/15/25							
7951343	04/01/15	S	80,000.0000	1.0114	0	80,909	80,545	364
	ISSUE: 912828KQ2 - U.S. TREASURY NOTES 3.125% 5/15/19							
7951343	04/01/15	B	155,000.0000	1.0777	0	-167,042	167,042	
	ISSUE: 072863AC7 - BAYLOR SCOTT 4.185% 11/15/45							
7951343	04/15/15	B	150,000.0000	1.0000	0	-150,000	150,000	
	ISSUE: 14916RAD6 - CATHOLIC HEALTH 4.35% 11/01/42							
7951343	04/15/15	S	90,000.0000	0.9816	0	88,345	89,353	-1,008
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/15/15	B	65,000.0000	1.0955	0	-71,205	71,205	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/15/15	S	115,000.0000	1.0959	0	126,033	126,123	-90
	ISSUE: 14916RAD6 - CATHOLIC HEALTH 4.35% 11/01/42							
7951343	04/16/15	S	35,000.0000	0.9845	0	34,458	34,748	-291
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/16/15	B	25,000.0000	1.0853	0	-27,133	27,133	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/20/15	B	355,000.0000	1.0925	0	-387,838	387,838	
	ISSUE: 00206RCP5 - AT&T INC 4.5% 5/15/35							
7951343	04/23/15	B	60,000.0000	0.9971	0	-59,827	59,827	
	ISSUE: 00206RCQ3 - AT&T INC 4.75% 5/15/46							
7951343	04/23/15	B	85,000.0000	0.9964	0	-84,697	84,697	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/23/15	B	80,000.0000	1.0716	0	-85,725	85,725	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/23/15	S	65,000.0000	1.0772	0	70,017	69,745	272
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/23/15	S	35,000.0000	1.0772	0	37,702	37,555	146
	ISSUE: 00206RCP5 - AT&T INC 4.5% 5/15/35							
7951343	04/24/15	B	40,000.0000	1.0085	0	-40,342	40,342	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/24/15	S	25,000.0000	1.0812	0	27,031	27,063	-31
	ISSUE: 68389XBE4 - ORACLE CORP 3.9% 5/15/35							
7951343	04/28/15	B	70,000.0000	0.9932	0	-69,528	69,528	
	ISSUE: 68389XBG9 - ORACLE CORP 4.375% 5/15/55							
7951343	04/28/15	B	100,000.0000	0.9955	0	-99,549	99,549	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/28/15	S	90,000.0000	1.0608	0	95,470	97,290	-1,820
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/28/15	S	45,000.0000	1.0608	0	47,735	48,645	-910
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	05/06/15	B	130,000.0000	1.0025	0	-130,325	130,325	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	05/18/15	B	215,000.0000	0.8932	0	-192,030	192,030	
	ISSUE: 842329AA2 - SOUTHERN BAPTIST 4.857% 7/15/45							
7951343	05/21/15	B	65,000.0000	1.0000	0	-65,000	65,000	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	05/21/15	S	55,000.0000	0.9004	0	49,521	49,491	30
	ISSUE: 88732JAU2 - TIME WARNER CABLE 6.75% 6/15/39							
7951343	05/27/15	S	155,000.0000	1.0918	0	169,232	202,628	-33,396
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	05/27/15	B	110,000.0000	0.9222	0	-101,441	101,441	
	ISSUE: 761713BE5 - REYNOLDS AMERICA 3.25% 6/12/20							
7951343	06/09/15	B	75,000.0000	0.9998	0	-74,987	74,987	
	ISSUE: 912828XE5 - U.S. TREASURY NOTES 1.5% 5/31/20							
7951343	06/09/15	S	75,000.0000	0.9879	0	74,089	74,083	6
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25							
7951343	06/12/15	B	915,000.0000	0.9767	0	-893,662	893,662	
	ISSUE: 912828B58 - U.S. TREASURY NOTES 2.125% 1/31/21							
7951343	06/23/15	S	170,000.0000	1.0133	0	172,259	172,550	-291
	ISSUE: 912828RC6 - U.S. TREASURY NOTES 2.125% 8/15/21							
7951343	06/23/15	B	155,000.0000	1.0072	0	-156,114	156,114	
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25							
7951343	07/20/15	S	240,000.0000	0.9774	0	234,572	234,880	-308
	ISSUE: 91324PCP5 - UNITEDHEALTH GRP 3.75% 7/15/25							
7951343	07/20/15	B	250,000.0000	0.9973	0	-249,323	249,323	
	ISSUE: 824348AS5 - SHERWIN-WILLIAMS 4.55% 8/01/45							
7951343	07/28/15	B	40,000.0000	0.9940	0	-39,760	39,760	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	07/28/15	S	35,000.0000	0.9047	0	31,665	30,879	786
	ISSUE: 912828XH8 - U.S. TREASURY NOTES 1.625% 6/30/20							
7951343	07/31/15	S	10,000.0000	1.0039	0	10,039	9,983	56
	ISSUE: 912828XM7 - U.S. TREASURY NOTES 1.625% 7/31/20							
7951343	07/31/15	B	10,000.0000	1.0036	0	-10,036	10,036	
	ISSUE: 03040WAL9 - AMERICAN WATER CAP 3.4% 3/01/25							
7951343	08/10/15	B	100,000.0000	0.9967	0	-99,667	99,667	
	ISSUE: 03040WAM7 - AMERICAN WATER 4.3% 9/01/45							
7951343	08/10/15	B	100,000.0000	0.9868	0	-98,684	98,684	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	08/10/15	S	90,000.0000	0.9155	0	82,396	81,096	1,299
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25							
7951343	08/10/15	S	95,000.0000	0.9897	0	94,024	93,119	905
	ISSUE: 912810QY7 - U.S. TREASURY BONDS 2.75% 11/15/42							
7951343	08/28/15	S	1,235,000.0000	0.9664	0	1,193,560	1,180,825	12,735
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	08/28/15	S	390,000.0000	0.9840	0	383,754	385,125	-1,371

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	SUB-TOTAL				0	12,962,052	12,967,416	-5,365
	BROKER: GOLDMAN, SACHS & CO.							
	ISSUE: 649322AA2 - NY & PRES HOSP 4.024% 8/01/45							
7951343	01/29/15	B	130,000.0000	1.0000	0	-130,000	130,000	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	01/29/15	S	100,000.0000	1.1705	0	117,047	109,652	7,395
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45							
7951343	02/02/15	B	300,000.0000	0.9911	0	-297,339	297,339	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/02/15	S	230,000.0000	1.1884	0	273,341	253,525	19,816
	ISSUE: 586054AC2 - MEMORIAL SLOAN 4.2% 7/01/55							
7951343	02/04/15	B	40,000.0000	0.9964	0	-39,855	39,855	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/04/15	S	35,000.0000	1.1600	0	40,600	38,886	1,714
	ISSUE: 912828G95 - U.S. TREASURY NOTES 1.625% 12/31/19							
7951343	02/05/15	S	34,000.0000	1.0162	0	34,550	34,158	392
	ISSUE: 912828H52 - U.S. TREASURY NOTES 1.25% 1/31/20							
7951343	02/05/15	B	35,000.0000	0.9981	0	-34,933	34,933	
	ISSUE: 539830BC2 - LOCKHEED MARTIN 3.6% 3/01/35							
7951343	02/12/15	B	65,000.0000	0.9914	0	-64,440	64,440	
	ISSUE: 539830BD0 - LOCKHEED MARTIN 3.8% 3/01/45							
7951343	02/12/15	B	155,000.0000	0.9892	0	-153,326	153,326	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/12/15	S	40,000.0000	1.1162	0	44,650	44,822	-172
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/12/15	S	125,000.0000	1.1162	0	139,531	140,070	-539
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	02/18/15	S	150,000.0000	1.0584	0	158,766	163,088	-4,322
	ISSUE: 94106LBC2 - WASTE MANAGEMENT 4.1% 3/01/45							
7951343	02/18/15	B	175,000.0000	0.9979	0	-174,640	174,640	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/13/15	B	150,000.0000	1.0620	0	-159,305	159,305	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/16/15	B	150,000.0000	1.0718	0	-160,770	160,770	
	ISSUE: 655044AE5 - NOBLE ENERGY INC 6% 3/01/41							
7951343	04/08/15	B	20,000.0000	1.1666	0	-23,333	23,333	
	ISSUE: 655044AJ4 - NOBLE ENERGY INC 5.05% 11/15/44							
7951343	04/08/15	S	20,000.0000	1.0800	0	21,600	19,769	1,831
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/15/15	B	260,000.0000	1.0970	0	-285,228	285,228	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/22/15	B	20,000.0000	1.0694	0	-21,388	21,388	

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 037833BG4 - APPLE INC 3.2% 5/13/25						
7951343	05/06/15 B	130,000.0000	0.9965	0	-129,548	129,548	
	ISSUE: 037833BH2 - APPLE INC 4.375% 5/13/45						
7951343	05/06/15 B	115,000.0000	0.9963	0	-114,580	114,580	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44						
7951343	05/06/15 S	100,000.0000	1.0006	0	100,063	100,965	-903
	ISSUE: 912828J27 - U.S. TREASURY NOTES 2% 2/15/25						
7951343	05/06/15 S	125,000.0000	0.9789	0	122,363	125,036	-2,673
	ISSUE: 207597EH4 - CONN LIGHT & PWR 4.15% 6/01/45						
7951343	05/13/15 B	80,000.0000	0.9826	0	-78,609	78,609	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44						
7951343	05/13/15 S	70,000.0000	0.9897	0	69,278	69,476	-198
	ISSUE: 36250GAN5 - GS MORTGAGE SEC CMO 3.119% 5/10/50						
7951343	05/15/15 B	1,100,000.0000	1.0100	0	-1,110,971	1,110,971	
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20						
7951343	05/15/15 S	445,000.0000	0.9962	0	443,296	444,444	-1,147
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25						
7951343	05/15/15 B	1,000,000.0000	0.9987	0	-998,672	998,672	
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25						
7951343	05/15/15 S	1,000,000.0000	0.9991	0	999,102	998,672	430
	ISSUE: 38148LAF3 - GOLDMAN SACHS GP INC 5.15% 5/22/45						
7951343	05/19/15 B	45,000.0000	0.9935	0	-44,708	44,708	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
7951343	05/19/15 S	35,000.0000	0.8852	0	30,980	30,954	26
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20						
7951343	05/19/15 B	130,000.0000	0.9891	0	-128,588	128,588	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
7951343	06/01/15 B	115,000.0000	0.9106	0	-104,722	104,722	
	ISSUE: 914744AD9 - UNIVERSITY NOTRE DM 3.438% 2/15/45						
7951343	06/01/15 S	130,000.0000	0.9308	0	120,999	130,000	-9,001
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42						
7951343	06/03/15 B	240,000.0000	1.1783	0	-282,785	282,785	
	ISSUE: 172967HE4 - CITIGROUP INC 4.95% 11/07/43						
7951343	06/03/15 S	250,000.0000	1.0593	0	264,815	278,668	-13,853
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
7951343	06/04/15 B	55,000.0000	0.8911	0	-49,008	49,008	
	ISSUE: 912828XE5 - U.S. TREASURY NOTES 1.5% 5/31/20						
7951343	06/09/15 B	75,000.0000	0.9878	0	-74,083	74,083	
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25						
7951343	06/15/15 S	900,000.0000	0.9795	0	881,543	879,647	1,896
	ISSUE: 912828XE5 - U.S. TREASURY NOTES 1.5% 5/31/20						
7951343	06/15/15 B	900,000.0000	0.9903	0	-891,281	891,281	
	ISSUE: 07177MAE3 - BAXALTA INC 5.25% 6/23/45						
7951343	06/18/15 B	40,000.0000	0.9934	0	-39,737	39,737	
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43						
7951343	06/18/15 B	150,000.0000	1.1330	0	-169,953	169,953	

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
7951343	06/18/15 S	135,000.0000	0.8748	0	118,104	118,355	-251
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
7951343	06/18/15 S	35,000.0000	0.8764	0	30,674	30,685	-10
	ISSUE: 912828XE5 - U.S. TREASURY NOTES 1.5% 5/31/20						
7951343	06/18/15 B	70,000.0000	0.9940	0	-69,579	69,579	
	ISSUE: 161175AN4 - CCO SAFARI II LLC 6.384% 10/23/35						
7951343	07/09/15 B	25,000.0000	1.0000	0	-25,000	25,000	
	ISSUE: 161175AP9 - CCO SAFARI II 6.484% 10/23/45						
7951343	07/09/15 B	30,000.0000	1.0000	0	-30,000	30,000	
	ISSUE: 161175AQ7 - CCO SAFARI II LLC 6.834% 10/23/55						
7951343	07/09/15 B	10,000.0000	1.0000	0	-10,000	10,000	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
7951343	07/09/15 S	20,000.0000	0.8783	0	17,566	17,671	-105
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
7951343	07/09/15 S	10,000.0000	0.8783	0	8,783	8,835	-53
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
7951343	07/09/15 S	15,000.0000	0.8783	0	13,174	13,253	-79
	ISSUE: 912810PX0 - U.S. TREASURY BONDS 4.5% 5/15/38						
7951343	07/14/15 S	730,000.0000	1.2358	0	902,120	1,005,150	-103,030
	ISSUE: 912810QE1 - U.S. TREASURY BONDS 4.625% 2/15/40						
7951343	07/14/15 B	690,000.0000	1.2575	0	-867,675	867,675	
	ISSUE: 36250PAC9 - GS MORTGAGE SEC CMO 3.498% 7/10/48						
7951343	07/16/15 B	600,000.0000	1.0099	0	-605,955	605,955	
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25						
7951343	07/16/15 B	300,000.0000	0.9796	0	-293,895	293,895	
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25						
7951343	07/16/15 S	600,000.0000	0.9806	0	588,352	587,206	1,146
	ISSUE: 231021AR7 - CUMMINS INC 3.65% 10/01/23						
7951343	07/29/15 S	50,000.0000	1.0387	0	51,938	52,596	-658
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25						
7951343	07/29/15 B	40,000.0000	0.9870	0	-39,480	39,480	
	ISSUE: 231021AQ9 - CUMMINS INC 4.875% 10/01/43						
7951343	08/05/15 S	88,000.0000	1.0858	0	95,548	102,344	-6,796
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
7951343	08/05/15 B	80,000.0000	0.9100	0	-72,800	72,800	
	ISSUE: 857477AT0 - STATE STREET CORP 3.55% 8/18/25						
7951343	08/13/15 B	225,000.0000	0.9987	0	-224,699	224,699	
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25						
7951343	08/13/15 S	215,000.0000	0.9947	0	213,858	210,742	3,116
	ISSUE: 902118BS6 - TYCO INTERNATIONAL 3.9% 2/14/26						
7951343	09/09/15 B	65,000.0000	0.9928	0	-64,535	64,535	
	ISSUE: 902118BT4 - TYCO INTERNATIONAL 5.125% 9/14/45						
7951343	09/09/15 B	105,000.0000	0.9947	0	-104,442	104,442	
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45						
7951343	09/09/15 S	80,000.0000	1.0078	0	80,625	80,268	358

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	09/09/15	B	110,000.0000	0.9827	0	-108,096	108,096	
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	09/09/15	S	60,000.0000	0.9836	0	59,016	58,959	56
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45							
7951343	09/10/15	B	235,000.0000	0.9929	0	-233,341	233,341	
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/10/15	S	180,000.0000	1.0005	0	180,084	180,602	-517
	ISSUE: 857477AT0 - STATE STREET CORP 3.55% 8/18/25							
7951343	09/11/15	S	225,000.0000	1.0133	0	227,988	224,699	3,290
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	09/11/15	B	215,000.0000	0.9839	0	-211,540	211,540	
	ISSUE: 42307TAH1 - HEINZ (H.J.) FIN CO 7.125% 8/01/39							
7951343	09/14/15	B	100,000.0000	1.2414	0	-124,138	124,138	
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/14/15	S	80,000.0000	1.0127	0	81,013	80,386	627
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/21/15	S	150,000.0000	0.9961	0	149,420	149,471	-51
	ISSUE: 871829AY3 - SYSCO CORP 4.85% 10/01/45							
7951343	09/23/15	B	45,000.0000	0.9992	0	-44,964	44,964	
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/23/15	S	35,000.0000	1.0087	0	35,306	34,877	430
	ISSUE: 06051GFC8 - BANK OF AMER CRP MTN 5% 1/21/44							
7951343	09/30/15	S	135,000.0000	1.0498	0	141,728	151,176	-9,447
	ISSUE: 72650RBD3 - PLAINS ALL AMER 3.85% 10/15/23							
7951343	09/30/15	S	150,000.0000	0.9590	0	143,852	152,138	-8,286
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/30/15	B	110,000.0000	1.0231	0	-112,544	112,544	
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	09/30/15	B	110,000.0000	0.9944	0	-109,381	109,381	
	ISSUE: 161175AP9 - CCO SAFARI II 6.484% 10/23/45							
7951343	10/14/15	S	30,000.0000	1.0414	0	31,244	30,000	1,244
	ISSUE: 161175AQ7 - CCO SAFARI II LLC 6.834% 10/23/55							
7951343	10/14/15	B	30,000.0000	1.0218	0	-30,653	30,653	
	ISSUE: 172967FX4 - CITIGROUP INC 5.875% 1/30/42							
7951343	11/05/15	S	50,000.0000	1.1629	0	58,148	58,914	-766
	ISSUE: 46625HJY7 - JPMORGAN CHASE & CO 3.875% 9/10/24							
7951343	11/05/15	S	75,000.0000	0.9968	0	74,764	75,064	-300
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	11/05/15	B	45,000.0000	0.9945	0	-44,754	44,754	
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	11/05/15	B	65,000.0000	0.9789	0	-63,629	63,629	
	ISSUE: 90131HBX2 - 21ST CENTURY FOX 4.95% 10/15/45							
7951343	11/12/15	S	20,000.0000	1.0032	0	20,064	19,873	191
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	11/12/15	B	15,000.0000	0.9814	0	-14,721	14,721	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	11/17/15	S	125,000.0000	0.9740	0	121,753	121,758	-5
	ISSUE: 53079EBF0 - LIBERTY MUTUAL GROUP 4.85% 8/01/44							
7951343	12/09/15	B	75,000.0000	0.9627	0	-72,200	72,200	
	ISSUE: 61945CAE3 - MOSAIC CO 5.625% 11/15/43							
7951343	12/09/15	B	50,000.0000	0.9927	0	-49,636	49,636	
	ISSUE: 82620KAF0 - SIEMENS FINANCIER 4.4% 5/27/45							
7951343	12/09/15	B	100,000.0000	1.0447	0	-104,470	104,470	
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	90,000.0000	0.9822	0	88,397	88,296	101
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	35,000.0000	0.9748	0	34,120	34,337	-218
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	55,000.0000	0.9748	0	53,616	53,959	-342
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/31/15	B	3,000,000.0000	0.9686	0	-2,905,781	2,905,781	
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/31/15	B	3,400,000.0000	0.9973	0	-3,390,703	3,390,703	
	SUB-TOTAL				0	23,274,192	23,393,859	-119,663
	BROKER: MORGAN STANLEY & CO. INC							
	ISSUE: 592189AA2 - THE MET 3.4% 7/01/45							
7951343	01/26/15	B	185,000.0000	0.9942	0	-183,927	183,927	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	01/26/15	S	150,000.0000	1.1572	0	173,578	164,478	9,100
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45							
7951343	02/09/15	S	150,000.0000	0.9537	0	143,057	148,670	-5,613
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/09/15	B	115,000.0000	1.1328	0	-130,273	130,273	
	ISSUE: 449786BD3 - ING BANK NV 2.5% 10/01/19							
7951343	02/10/15	S	275,000.0000	1.0151	0	279,147	276,760	2,387
	ISSUE: 912828H52 - U.S. TREASURY NOTES 1.25% 1/31/20							
7951343	02/10/15	B	255,000.0000	0.9876	0	-251,832	251,832	
	ISSUE: 00507UAH4 - ACTAVIS FUNDING SCS 4.85% 6/15/44							
7951343	02/11/15	S	15,000.0000	0.9920	0	14,881	15,221	-341
	ISSUE: 00507UAH4 - ACTAVIS FUNDING SCS 4.85% 6/15/44							
7951343	02/11/15	S	15,000.0000	0.9862	0	14,793	15,221	-428
	ISSUE: 912810FG8 - U.S. TREASURY BONDS 5.25% 2/15/29							
7951343	02/11/15	S	1,390,000.0000	1.3612	0	1,892,138	1,947,928	-55,790
	ISSUE: 912810RG5 - U.S. TREASURY BONDS 3.375% 5/15/44							
7951343	02/11/15	B	885,000.0000	1.1650	0	-1,031,025	1,031,025	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/11/15	B	10,000.0000	1.1162	0	-11,163	11,163	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/11/15	B	10,000.0000	1.1100	0	-11,100	11,100	
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43							
7951343	02/26/15	B	175,000.0000	1.1862	0	-207,578	207,578	
	ISSUE: 46625HJM3 - JPMORGAN CHASE 5.625% 8/16/43							
7951343	02/26/15	S	60,000.0000	1.2069	0	72,416	69,774	2,642
	ISSUE: 76720AAG1 - RIO TINTO FIN USA 4.125% 8/21/42							
7951343	02/26/15	S	200,000.0000	1.0252	0	205,034	194,190	10,844
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	02/26/15	B	50,000.0000	1.0889	0	-54,445	54,445	
	ISSUE: 74834LAY6 - QUEST DIAGNOSTICS 4.7% 3/30/45							
7951343	03/06/15	B	45,000.0000	0.9805	0	-44,125	44,125	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/06/15	S	30,000.0000	1.0334	0	31,003	32,098	-1,095
	ISSUE: 30231GAN2 - EXXON MOBIL CORP 3.567% 3/06/45							
7951343	03/18/15	B	75,000.0000	1.0247	0	-76,853	76,853	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/18/15	S	65,000.0000	1.1012	0	71,581	69,655	1,926
	ISSUE: 50247VAB5 - LYB INTL FINANCE BV 5.25% 7/15/43							
7951343	03/20/15	B	75,000.0000	1.1235	0	-84,260	84,260	
	ISSUE: 50247VAC3 - LYB INTL FINANCE 4.875% 3/15/44							
7951343	03/20/15	S	75,000.0000	1.0723	0	80,420	77,157	3,263
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	03/25/15	S	40,000.0000	1.1053	0	44,213	44,119	94
	ISSUE: 98420EAB1 - XLIT LTD 5.25% 12/15/43							
7951343	03/25/15	B	50,000.0000	1.1732	0	-58,660	58,660	
	ISSUE: 05464HAB6 - AXIS SPECIALTY FINAN 5.15% 4/01/45							
7951343	04/01/15	B	125,000.0000	1.1380	0	-142,256	142,256	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/01/15	S	100,000.0000	1.1122	0	111,219	111,305	-86
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/15/15	S	210,000.0000	1.0987	0	230,738	230,311	427
	ISSUE: 96926GAC7 - RICE UNIVERSITY 3.574% 5/15/45							
7951343	04/15/15	B	260,000.0000	1.0000	0	-260,000	260,000	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER 5.875% 4/23/45							
7951343	04/20/15	B	95,000.0000	0.9883	0	-93,891	93,891	
	ISSUE: 871829AJ6 - SYSCO CORP 5.375% 9/21/35							
7951343	04/20/15	B	150,000.0000	1.2047	0	-180,699	180,699	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/20/15	S	110,000.0000	1.0908	0	119,986	120,123	-137
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/20/15	S	70,000.0000	1.0911	0	76,377	76,442	-65
	ISSUE: 413875AT2 - HARRIS CORP 5.054% 4/27/45							
7951343	04/22/15	B	225,000.0000	1.0000	0	-225,000	225,000	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/22/15	S	160,000.0000	1.0706	0	171,300	171,848	-548

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 871829AJ6 - SYSCO CORP 5.375% 9/21/35							
7951343	04/23/15	B	125,000.0000	1.1908	0	-148,846	148,846	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/23/15	S	90,000.0000	1.0719	0	96,469	96,570	-102
	ISSUE: 031162BZ2 - AMGEN INC 4.4% 5/01/45							
7951343	04/28/15	B	80,000.0000	0.9941	0	-79,525	79,525	
	ISSUE: 263534CC1 - DUPONT EI NEMOUR 4.9% 1/15/41							
7951343	04/28/15	B	150,000.0000	1.1294	0	-169,412	169,412	
	ISSUE: 263534CJ6 - DUPONT EI NEMOUR 4.15% 2/15/43							
7951343	04/28/15	S	150,000.0000	1.0349	0	155,232	151,101	4,131
	ISSUE: 882484AA6 - TEXAS HEALTH RES 4.33% 11/15/55							
7951343	04/28/15	B	95,000.0000	1.0000	0	-95,000	95,000	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/28/15	S	60,000.0000	1.0637	0	63,825	64,860	-1,035
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	04/28/15	S	85,000.0000	1.0692	0	90,884	91,885	-1,001
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35							
7951343	05/05/15	B	110,000.0000	0.9931	0	-109,240	109,240	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	05/05/15	S	70,000.0000	1.0191	0	71,334	75,013	-3,679
	ISSUE: 38141GFD1 - GOLDMAN SACHS GP MTN 6.75% 10/01/37							
7951343	05/11/15	S	35,000.0000	1.2382	0	43,338	44,008	-670
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	05/11/15	B	30,000.0000	1.0033	0	-30,098	30,098	
	ISSUE: 20030NBQ3 - COMCAST CORP 4.6% 8/15/45							
7951343	05/19/15	B	60,000.0000	0.9992	0	-59,955	59,955	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	05/19/15	S	55,000.0000	0.8831	0	48,572	48,643	-71
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	05/21/15	B	55,000.0000	0.8998	0	-49,491	49,491	
	ISSUE: 384802AB0 - WW GRAINER INC 4.6% 6/15/45							
7951343	06/04/15	B	130,000.0000	0.9992	0	-129,895	129,895	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	06/04/15	S	115,000.0000	0.8922	0	102,602	104,537	-1,936
	ISSUE: 031162BC3 - AMGEN INC 5.75% 3/15/40							
7951343	06/09/15	S	160,000.0000	1.1167	0	178,678	191,427	-12,749
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	06/09/15	B	140,000.0000	0.8703	0	-121,844	121,844	
	ISSUE: 871829AJ6 - SYSCO CORP 5.375% 9/21/35							
7951343	06/11/15	S	275,000.0000	1.1200	0	308,003	329,545	-21,543
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	06/11/15	B	220,000.0000	0.8809	0	-193,806	193,806	
	ISSUE: 345370BY5 - FORD MTR CO 6.625% 10/01/28							
7951343	06/24/15	S	350,000.0000	1.2158	0	425,541	429,863	-4,323
	ISSUE: 345370CA6 - FORD MOTOR CREDIT CO 7.45% 7/16/31							
7951343	06/24/15	B	320,000.0000	1.2757	0	-408,237	408,237	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 37045XAL0 - GEN MOTORS FINL CO 4.25% 5/15/23							
7951343	06/25/15	B	100,000.0000	1.0100	0	-100,997	100,997	
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25							
7951343	06/25/15	S	80,000.0000	0.9759	0	78,075	78,194	-119
	ISSUE: 485188AP1 - KANSAS CITY SOUTHRN 4.95% 8/15/45							
7951343	07/22/15	B	250,000.0000	0.9973	0	-249,333	249,333	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	07/22/15	S	215,000.0000	0.8903	0	191,417	189,120	2,297
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	08/04/15	B	775,000.0000	0.9923	0	-769,006	769,006	
	ISSUE: 031162AW0 - AMGEN INC 6.375% 6/01/37							
7951343	08/28/15	S	105,000.0000	1.1888	0	124,827	132,158	-7,331
	ISSUE: 031162BP4 - AMGEN INC 5.375% 5/15/43							
7951343	08/28/15	B	105,000.0000	1.0604	0	-111,346	111,346	
	ISSUE: 13645RAV6 - CANADIAN PAC RR 4.8% 9/15/35							
7951343	09/08/15	B	50,000.0000	0.9954	0	-49,771	49,771	
	ISSUE: 13645RAX2 - CANADIAN PAC RR 6.125% 9/15/15							
7951343	09/08/15	B	95,000.0000	1.0000	0	-95,000	95,000	
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43							
7951343	09/08/15	B	220,000.0000	1.0866	0	-239,050	239,050	
	ISSUE: 37045VAJ9 - GENERAL MOTORS CO 5.2% 4/01/45							
7951343	09/08/15	S	235,000.0000	0.9589	0	225,349	225,563	-215
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/08/15	S	35,000.0000	1.0028	0	35,098	35,117	-19
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/08/15	S	80,000.0000	1.0028	0	80,225	80,268	-43
	ISSUE: 42307TAH1 - HEINZ (H.J.) FIN CO 7.125% 8/01/39							
7951343	09/21/15	B	50,000.0000	1.2366	0	-61,829	61,829	
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/21/15	S	40,000.0000	0.9950	0	39,800	39,859	-59
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45							
7951343	09/30/15	S	55,000.0000	0.9918	0	54,547	54,891	-344
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/30/15	B	45,000.0000	1.0247	0	-46,111	46,111	
	ISSUE: 413875AR6 - HARRIS CORP 3.832% 4/28/25							
7951343	10/05/15	B	75,000.0000	0.9863	0	-73,971	73,971	
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	10/05/15	S	65,000.0000	0.9950	0	64,675	64,215	460
	ISSUE: 423074AT0 - HJ HEINZ CO 5% 7/15/35							
7951343	10/20/15	S	10,000.0000	1.0499	0	10,499	9,905	595
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	10/20/15	B	5,000.0000	1.0148	0	-5,074	5,074	
	ISSUE: 912828J43 - U.S. TREASURY NOTES 1.75% 2/28/22							
7951343	10/26/15	B	280,000.0000	1.0021	0	-280,591	280,591	
	ISSUE: 912828WG1 - U.S. TREASURY NOTES 2.25% 4/30/21							
7951343	10/26/15	S	315,000.0000	1.0374	0	326,788	321,473	5,314

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 00440EAV9 - ACE INA HOLDINGS 3.35% 5/03/26							
7951343	10/27/15	B	110,000.0000	0.9969	0	-109,662	109,662	
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	10/27/15	S	109,000.0000	0.9969	0	108,659	108,005	654
	ISSUE: 947075AE7 - WEATHERFORD INTL 7% 3/15/38							
7951343	10/29/15	S	150,000.0000	0.7150	0	107,250	144,246	-36,996
	ISSUE: 3138WFR40 - FNMA PL #AS5906 3.5% 10/01/45							
7951343	11/01/15	B	499,999.8700	1.0437	0	-521,836	521,836	
	ISSUE: 912828L65 - U.S. TREASURY NOTES 1.375% 9/30/20							
7951343	11/02/15	S	430,000.0000	0.9953	0	427,984	430,802	-2,818
	ISSUE: 912828L99 - U.S. TREASURY NOTES 1.375% 10/31/20							
7951343	11/02/15	B	425,000.0000	0.9950	0	-422,875	422,875	
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	11/30/15	S	60,000.0000	1.0028	0	60,169	59,614	555
	ISSUE: 966837AD8 - WHOLE FOODS MARKET 5.2% 12/03/25							
7951343	11/30/15	B	70,000.0000	0.9986	0	-69,903	69,903	
	ISSUE: 77578JAB4 - ROLLS-ROYCE PLC 3.625% 10/14/25							
7951343	12/04/15	B	250,000.0000	0.9792	0	-244,795	244,795	
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/04/15	S	225,000.0000	0.9981	0	224,578	223,552	1,026
	ISSUE: 00507UAT8 - ACTAVIS FUNDING SCS 4.55% 3/15/35							
7951343	12/09/15	B	50,000.0000	0.9874	0	-49,372	49,372	
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43							
7951343	12/09/15	B	125,000.0000	1.0740	0	-134,245	134,245	
	ISSUE: 77578JAB4 - ROLLS-ROYCE PLC 3.625% 10/14/25							
7951343	12/09/15	B	150,000.0000	0.9842	0	-147,627	147,627	
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	35,000.0000	0.9756	0	34,147	34,337	-191
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	95,000.0000	0.9702	0	92,165	93,202	-1,037
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/09/15	S	135,000.0000	1.0036	0	135,485	135,229	256
	SUB-TOTAL				0	16,162,926	16,277,332	-114,413
	BROKER: SALOMON SMITH BARNEY INC/SAL							
	ISSUE: 912810RB6 - U.S. TREASURY BONDS 2.875% 5/15/43							
7951343	01/06/15	S	230,000.0000	1.0714	0	246,423	235,246	11,177
	ISSUE: 912810RG5 - U.S. TREASURY BONDS 3.375% 5/15/44							
7951343	01/06/15	B	210,000.0000	1.1778	0	-247,329	247,329	
	ISSUE: 3135G0ZE6 - FNMA 1.75% 6/20/19							
7951343	01/08/15	S	720,000.0000	1.0095	0	726,869	723,550	3,319
	ISSUE: 912828G95 - U.S. TREASURY NOTES 1.625% 12/31/19							
7951343	01/08/15	B	650,000.0000	1.0056	0	-653,656	653,656	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912828C99 - U.S. TREASURY TIPS 0.125% 4/15/19							
7951343	01/30/15	S	70,532.7000	1.0175	0	71,767	70,139	1,628
	ISSUE: 912828D23 - U.S. TREASURY NOTES 1.625% 4/30/19							
7951343	01/30/15	B	70,000.0000	1.0221	0	-71,545	71,545	
	ISSUE: 912810FB9 - U.S. TREASURY BONDS 6.125% 11/15/27							
7951343	02/02/15	S	3,675,000.0000	1.4816	0	5,444,742	5,227,688	217,055
	ISSUE: 912810FG8 - U.S. TREASURY BONDS 5.25% 2/15/29							
7951343	02/02/15	B	3,525,000.0000	1.4014	0	-4,939,889	4,939,889	
	ISSUE: 912810QA9 - U.S. TREASURY BONDS 3.5% 2/15/39							
7951343	02/02/15	B	965,000.0000	1.2400	0	-1,196,562	1,196,562	
	ISSUE: 912810QE1 - U.S. TREASURY BONDS 4.625% 2/15/40							
7951343	02/02/15	S	835,000.0000	1.4650	0	1,223,275	1,135,082	88,193
	ISSUE: 912810QA9 - U.S. TREASURY BONDS 3.5% 2/15/39							
7951343	02/04/15	S	975,000.0000	1.2114	0	1,181,072	1,166,438	14,634
	ISSUE: 912810QE1 - U.S. TREASURY BONDS 4.625% 2/15/40							
7951343	02/04/15	B	845,000.0000	1.4299	0	-1,208,284	1,208,284	
	ISSUE: 912828C99 - U.S. TREASURY TIPS 0.125% 4/15/19							
7951343	02/04/15	S	30,210.0000	1.0164	0	30,706	30,042	664
	ISSUE: 912828C99 - U.S. TREASURY TIPS 0.125% 4/15/19							
7951343	02/04/15	S	35,245.0000	1.0180	0	35,878	35,048	830
	ISSUE: 912828D23 - U.S. TREASURY NOTES 1.625% 4/30/19							
7951343	02/04/15	B	35,000.0000	1.0172	0	-35,602	35,602	
	ISSUE: 912828D23 - U.S. TREASURY NOTES 1.625% 4/30/19							
7951343	02/04/15	B	30,000.0000	1.0170	0	-30,511	30,511	
	ISSUE: 66989HAF5 - NOVARTIS CAPITAL 3.7% 9/21/42							
7951343	02/11/15	S	40,000.0000	1.0352	0	41,407	40,202	1,205
	ISSUE: 66989HAH1 - NOVARTIS CAPITAL 4.4% 5/06/44							
7951343	02/11/15	B	40,000.0000	1.1498	0	-45,991	45,991	
	ISSUE: 755111BU4 - RAYTHEON CO 4.875% 10/15/40							
7951343	02/13/15	B	150,000.0000	1.1502	0	-172,533	172,533	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/13/15	S	175,000.0000	1.1026	0	192,962	196,098	-3,136
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44							
7951343	02/13/15	S	120,000.0000	1.1014	0	132,169	134,467	-2,298
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44							
7951343	02/13/15	B	175,000.0000	1.0784	0	-188,712	188,712	
	ISSUE: 055451AR9 - BHP FINANCE USA 4.125% 2/24/42							
7951343	02/23/15	B	50,000.0000	1.0316	0	-51,580	51,580	
	ISSUE: 76720AAG1 - RIO TINTO FIN USA 4.125% 8/21/42							
7951343	02/23/15	S	50,000.0000	1.0067	0	50,333	48,548	1,786
	ISSUE: 912828H52 - U.S. TREASURY NOTES 1.25% 1/31/20							
7951343	03/02/15	S	365,000.0000	0.9904	0	361,478	361,082	396
	ISSUE: 912828J50 - U.S. TREASURY NOTES 1.375% 2/29/20							
7951343	03/02/15	B	360,000.0000	0.9962	0	-358,650	358,650	
	ISSUE: 02209SAM5 - ALTRIA GROUP INC 4.25% 8/09/42							
7951343	03/03/15	S	300,000.0000	0.9893	0	296,778	287,493	9,285

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44						
7951343	03/03/15 B	225,000.0000	1.0595	0	-238,395	238,395	
	ISSUE: 494386AC9 - KIMBERLY-CLA DE MEX 3.25% 3/12/25						
7951343	03/05/15 B	100,000.0000	0.9946	0	-99,459	99,459	
	ISSUE: 912828J27 - U.S. TREASURY NOTES 2% 2/15/25						
7951343	03/05/15 S	95,000.0000	0.9895	0	94,005	93,790	215
	ISSUE: 912810PW2 - U.S. TREASURY BONDS 4.375% 2/15/38						
7951343	03/10/15 B	825,000.0000	1.2998	0	-1,072,328	1,072,328	
	ISSUE: 912810QA9 - U.S. TREASURY BONDS 3.5% 2/15/39						
7951343	03/10/15 S	870,000.0000	1.1473	0	998,189	1,040,822	-42,633
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44						
7951343	03/10/15 S	40,000.0000	1.0553	0	42,211	42,275	-64
	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45						
7951343	03/10/15 B	55,000.0000	0.9959	0	-54,777	54,777	
	ISSUE: 912810PW2 - U.S. TREASURY BONDS 4.375% 2/15/38						
7951343	03/25/15 S	1,580,000.0000	1.3544	0	2,139,913	2,059,382	80,530
	ISSUE: 912810PX0 - U.S. TREASURY BONDS 4.5% 5/15/38						
7951343	03/25/15 B	1,550,000.0000	1.3769	0	-2,134,222	2,134,222	
	ISSUE: 912828J50 - U.S. TREASURY NOTES 1.375% 2/29/20						
7951343	03/30/15 S	110,000.0000	0.9976	0	109,738	109,145	592
	ISSUE: 912828J84 - U.S. TREASURY NOTES 1.375% 3/31/20						
7951343	03/30/15 B	110,000.0000	0.9974	0	-109,718	109,718	
	ISSUE: 912828J27 - U.S. TREASURY NOTES 2% 2/15/25						
7951343	03/31/15 B	950,000.0000	1.0057	0	-955,418	955,418	
	ISSUE: 17323VAY1 - CITIGROUP COM CMO 2.935% 4/10/48						
7951343	04/01/15 B	1,100,000.0000	1.0100	0	-1,110,972	1,110,972	
	ISSUE: 912828J27 - U.S. TREASURY NOTES 2% 2/15/25						
7951343	04/01/15 S	1,000,000.0000	1.0121	0	1,012,148	1,006,815	5,334
	ISSUE: 3135G0A78 - FNMA 1.625% 1/21/20						
7951343	04/23/15 S	100,000.0000	1.0071	0	100,714	99,899	815
	ISSUE: 912828D23 - U.S. TREASURY NOTES 1.625% 4/30/19						
7951343	04/23/15 S	730,000.0000	1.0165	0	742,034	737,221	4,812
	ISSUE: 413875AT2 - HARRIS CORP 5.054% 4/27/45						
7951343	04/27/15 S	225,000.0000	1.0289	0	231,514	225,000	6,514
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44						
7951343	04/27/15 B	165,000.0000	1.0805	0	-178,277	178,277	
	ISSUE: 00287YAR0 - ABBVIE INC 4.5% 5/14/35						
7951343	05/05/15 B	10,000.0000	1.0009	0	-10,009	10,009	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44						
7951343	05/05/15 S	10,000.0000	1.0191	0	10,191	10,716	-526
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44						
7951343	05/08/15 B	25,000.0000	1.0218	0	-25,546	25,546	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44						
7951343	05/13/15 B	25,000.0000	0.9841	0	-24,604	24,604	
	ISSUE: 263534CC1 - DUPONT EI NEMOUR 4.9% 1/15/41						
7951343	05/20/15 B	125,000.0000	1.0618	0	-132,731	132,731	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 263534CJ6 - DUPONT EI NEMOUR 4.15% 2/15/43							
7951343	05/20/15	S	125,000.0000	0.9725	0	121,559	125,918	-4,359
	ISSUE: 912810RB6 - U.S. TREASURY BONDS 2.875% 5/15/43							
7951343	05/27/15	S	400,000.0000	0.9878	0	395,109	420,692	-25,583
	ISSUE: 912810QX9 - U.S. TREASURY BONDS 2.75% 8/15/42							
7951343	06/11/15	B	40,000.0000	0.9184	0	-36,738	36,738	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	06/11/15	S	40,000.0000	0.8673	0	34,691	34,794	-103
	ISSUE: 263534CJ6 - DUPONT EI NEMOUR 4.15% 2/15/43							
7951343	06/12/15	S	150,000.0000	0.9681	0	145,217	151,101	-5,885
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	06/12/15	B	135,000.0000	0.8789	0	-118,652	118,652	
	ISSUE: 912833XZ8 - U.S. TREASURY STRIPS Z-CPN 2/15/31							
7951343	06/24/15	S	395,000.0000	0.6325	0	249,845	259,069	-9,223
	ISSUE: 9128337N4 - U.S. TREASURY STRIPS Z-CPN 11/15/30							
7951343	06/24/15	B	400,000.0000	0.6370	0	-254,788	254,788	
	ISSUE: 437076BF8 - HOME DEPOT INC 4.4% 3/15/45							
7951343	07/10/15	S	140,000.0000	0.9882	0	138,345	153,009	-14,664
	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46							
7951343	07/10/15	B	140,000.0000	0.9615	0	-134,613	134,613	
	ISSUE: 4581X0CE6 - INTERAMER DEV BK 4.375% 1/24/44							
7951343	07/20/15	S	145,000.0000	1.1694	0	169,562	178,810	-9,248
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	07/20/15	B	150,000.0000	0.9819	0	-147,281	147,281	
	ISSUE: 912810QY7 - U.S. TREASURY BONDS 2.75% 11/15/42							
7951343	07/29/15	B	405,000.0000	0.9528	0	-385,886	385,886	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45							
7951343	07/29/15	S	410,000.0000	0.8999	0	368,968	361,729	7,239
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	08/04/15	B	751,795.6000	0.9984	0	-750,562	750,562	
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	08/04/15	S	775,000.0000	0.9938	0	770,227	769,006	1,221
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43							
7951343	08/20/15	S	150,000.0000	1.1035	0	165,533	169,953	-4,421
	ISSUE: 37045VAJ9 - GENERAL MOTORS CO 5.2% 4/01/45							
7951343	08/20/15	B	160,000.0000	0.9706	0	-155,290	155,290	
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	08/31/15	B	40,000.0000	1.0064	0	-40,256	40,256	
	ISSUE: 913017CA5 - UNITED TECH CORP 4.15% 5/15/45							
7951343	08/31/15	S	50,000.0000	0.9592	0	47,960	47,585	375
	ISSUE: 235851AR3 - DANAHER CORP 4.375% 9/15/45							
7951343	09/10/15	B	55,000.0000	0.9978	0	-54,881	54,881	
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/10/15	S	45,000.0000	1.0020	0	45,090	45,150	-61
	ISSUE: 413875AR6 - HARRIS CORP 3.832% 4/28/25							
7951343	09/15/15	B	125,000.0000	0.9683	0	-121,034	121,034	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	09/15/15	B	100,000.0000	0.9963	0	-99,633	99,633	
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	09/15/15	S	110,000.0000	0.9747	0	107,216	108,183	-968
	ISSUE: 913017CA5 - UNITED TECH CORP 4.15% 5/15/45							
7951343	09/15/15	S	125,000.0000	0.9573	0	119,664	118,962	702
	ISSUE: 36962G3A0 - GEN ELEC CAP MTN 6.15% 8/07/37							
7951343	09/29/15	S	50,000.0000	1.3158	0	65,789	65,217	572
	ISSUE: 36962G3P7 - GEN ELEC CAP CRP MTN 5.875% 1/14/38							
7951343	09/29/15	S	125,000.0000	1.2793	0	159,911	158,170	1,741
	ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39							
7951343	09/29/15	B	165,000.0000	1.4186	0	-234,062	234,062	
	ISSUE: 3135G0A78 - FNMA 1.625% 1/21/20							
7951343	10/15/15	S	350,000.0000	1.0127	0	354,440	349,647	4,794
	ISSUE: 912828L65 - U.S. TREASURY NOTES 1.375% 9/30/20							
7951343	10/15/15	B	305,000.0000	1.0030	0	-305,905	305,905	
	ISSUE: 172967KA8 - CITIGROUP INC 4.45% 9/29/27							
7951343	10/23/15	B	85,000.0000	1.0030	0	-85,254	85,254	
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	10/23/15	S	90,000.0000	0.9922	0	89,300	89,178	122
	ISSUE: 231021AJ5 - CUMMINS INC 7.125% 3/01/28							
7951343	11/06/15	S	125,000.0000	1.3183	0	164,794	169,535	-4,741
	ISSUE: 912828K74 - U.S. TREASURY NOTES 2% 8/15/25							
7951343	11/06/15	B	170,000.0000	0.9712	0	-165,113	165,113	
	ISSUE: 020002BA8 - ALLSTATE CORP 4.5% 6/15/43							
7951343	11/12/15	S	100,000.0000	1.0095	0	100,946	110,335	-9,389
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	11/12/15	B	85,000.0000	0.9808	0	-83,366	83,366	
	ISSUE: 539830BL2 - LOCKHEED MARTIN CORP 4.7% 5/15/46							
7951343	11/16/15	B	55,000.0000	0.9852	0	-54,185	54,185	
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	11/16/15	S	45,000.0000	0.9614	0	43,263	43,523	-260
	ISSUE: 00440EAV9 - ACE INA HOLDINGS 3.35% 5/03/26							
7951343	12/09/15	B	240,000.0000	0.9986	0	-239,659	239,659	
	ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44							
7951343	12/09/15	B	50,000.0000	1.0382	0	-51,910	51,910	
	ISSUE: 06051GFC8 - BANK OF AMER CRP MTN 5% 1/21/44							
7951343	12/09/15	B	150,000.0000	1.0625	0	-159,378	159,378	
	ISSUE: 172967KA8 - CITIGROUP INC 4.45% 9/29/27							
7951343	12/09/15	B	115,000.0000	0.9982	0	-114,794	114,794	
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55							
7951343	12/09/15	B	100,000.0000	0.9047	0	-90,472	90,472	
	ISSUE: 6174467Y9 - MORGAN STANLEY MTN 4.35% 9/08/26							
7951343	12/09/15	B	100,000.0000	1.0122	0	-101,219	101,219	
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	40,000.0000	0.9742	0	38,969	39,243	-274

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	90,000.0000	0.9748	0	87,736	88,296	-560
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	130,000.0000	0.9756	0	126,831	127,539	-708
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/09/15	S	120,000.0000	1.0003	0	120,038	120,203	-166
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/09/15	S	100,000.0000	1.0000	0	100,000	100,169	-169
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/09/15	S	240,000.0000	1.0003	0	240,075	240,407	-332
	ISSUE: 912828M98 - U.S. TREASURY NOTES 1.625% 11/30/20							
7951343	12/09/15	B	310,000.0000	0.9997	0	-309,915	309,915	
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	12/10/15	B	690,000.0000	0.9898	0	-682,992	682,992	
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	12/14/15	B	340,000.0000	0.9909	0	-336,919	336,919	
	SUB-TOTAL				0	40,749,651	40,423,668	325,979
	BROKER: WELLS FARGO SECURITIES,LLC							
	ISSUE: 912828G38 - U.S. TREASURY NOTES 2.25% 11/15/24							
7951343	02/12/15	S	115,000.0000	1.0222	0	117,552	119,500	-1,948
	ISSUE: 912828VB3 - U.S. TREASURY NOTES 1.75% 5/15/23							
7951343	02/12/15	B	135,000.0000	0.9870	0	-133,248	133,248	
	ISSUE: 025816BF5 - AMERICAN EXPRESS 4.05% 12/03/42							
7951343	10/15/15	S	175,000.0000	0.9771	0	170,989	176,589	-5,600
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	10/15/15	B	135,000.0000	1.0273	0	-138,691	138,691	
	ISSUE: 26875PAN1 - EOG RESOURCES INC 3.9% 4/01/35							
7951343	10/16/15	S	75,000.0000	0.9709	0	72,816	74,678	-1,862
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	10/16/15	B	50,000.0000	1.0259	0	-51,297	51,297	
	ISSUE: 06051GFG9 - BANK OF AMERICA MTN 4.875% 4/01/44							
7951343	11/05/15	S	175,000.0000	1.0389	0	181,813	193,338	-11,526
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45							
7951343	11/05/15	B	145,000.0000	0.9948	0	-144,252	144,252	
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	11/06/15	B	600,000.0000	0.9867	0	-592,031	592,031	
	ISSUE: 038222AK1 - APPLIED MATERIAL 5.1% 10/01/35							
7951343	12/08/15	S	85,000.0000	1.0165	0	86,407	84,714	1,693
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/08/15	B	55,000.0000	0.9803	0	-53,917	53,917	
	ISSUE: 126650CM0 - CVS HEALTH CORP 4.875% 7/20/35							
7951343	12/09/15	B	100,000.0000	1.0387	0	-103,867	103,867	

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 14149YBD9 - CARDINAL HEALTH INC 4.9% 9/15/45							
7951343	12/09/15	B	80,000.0000	1.0349	0	-82,796	82,796	
	ISSUE: 15135UAK5 - CENOVUS ENERGY INC 5.2% 9/15/43							
7951343	12/09/15	B	75,000.0000	0.8733	0	-65,501	65,501	
	ISSUE: 24668PAE7 - DELHAIZE GROUP 5.7% 10/01/40							
7951343	12/09/15	B	125,000.0000	1.0434	0	-130,430	130,430	
	ISSUE: 25468PCX2 - WALT DISNEY CO MTN 3.7% 12/01/42							
7951343	12/09/15	B	65,000.0000	0.9478	0	-61,604	61,604	
	ISSUE: 29364WAS7 - ENTERGY LOUISIANA 4.05% 9/01/23							
7951343	12/09/15	B	50,000.0000	1.0427	0	-52,136	52,136	
	ISSUE: 438516AR7 - HONEYWELL INTL 5.7% 3/15/36							
7951343	12/09/15	B	50,000.0000	1.2021	0	-60,105	60,105	
	ISSUE: 478373AD5 - JOHNSON CONTROLS INC 4.625% 7/02/44							
7951343	12/09/15	B	60,000.0000	0.8615	0	-51,688	51,688	
	ISSUE: 534187AR0 - LINCOLN NATL CRP 6.15% 4/07/36							
7951343	12/09/15	B	95,000.0000	1.1668	0	-110,850	110,850	
	ISSUE: 74251VAF9 - PRINCIPAL FINL GROUP 4.625% 9/15/42							
7951343	12/09/15	B	50,000.0000	0.9866	0	-49,332	49,332	
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	B	4,500,000.0000	0.9817	0	-4,417,559	4,417,559	
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	40,000.0000	0.9748	0	38,994	39,243	-249
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	70,000.0000	0.9748	0	68,239	68,675	-436
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	40,000.0000	0.9748	0	38,994	39,243	-249
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	70,000.0000	0.9702	0	67,911	68,675	-764
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	55,000.0000	0.9702	0	53,359	53,959	-600
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	50,000.0000	0.9702	0	48,508	49,053	-546
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	40,000.0000	0.9702	0	38,806	39,243	-436
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	70,000.0000	0.9756	0	68,294	68,675	-381
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/09/15	S	90,000.0000	0.9702	0	87,314	88,296	-982
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/09/15	S	40,000.0000	0.9984	0	39,938	40,068	-130
	ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25							
7951343	12/10/15	B	700,000.0000	1.0013	0	-700,930	700,930	
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/11/15	B	120,000.0000	0.9981	0	-119,775	119,775	
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	12/11/15	S	100,000.0000	0.9981	0	99,813	98,062	1,751

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH		ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45								
7951343	12/14/15	B	390,000.0000	0.9803	0	-382,322		382,322	
	SUB-TOTAL				0	8,782,078		8,804,342	-22,265
	GRAND TOTAL				0	149,262,839		150,479,035	-1,216,197
	CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE								
	ISSUE: 066922980 - BLACKROCK CIT RUSSELL 3000 INDEX NL								
7951145	08/31/15	B	47,578.5200	31.5268	1,500,000	-1,500,000		1,500,000	
	SUB-TOTAL OF BUYS # 1				1,500,000	1,500,000		1,500,000	
7951145	03/27/15	S	51,094.8600	33.2715	0	1,700,000		1,653,595	46,405
7951145	05/27/15	S	59,828.6000	33.4288	0	2,000,000		1,936,247	63,753
7951145	12/28/15	S	244,535.5300	32.7151	0	8,000,000	*	7,905,987	94,013
7951145	12/31/15	S	240,111.2200	33.3179	0	8,000,000	*	7,762,946	237,054
	SUB-TOTAL OF SALES # 4				0	19,700,000		19,258,775	441,225
	SUB-TOTAL				1,500,000	21,200,000		20,758,775	441,225
	ISSUE: 60934N500 - FEDERATED TRSY OBLIGS MM-I #68								
1138647	01/05/15	B	22.0900	1.0000	0	-22		22	
1138647	01/16/15	B	1,356.2800	1.0000	0	-1,356		1,356	
1138647	02/03/15	B	16.3300	1.0000	0	-16		16	
1138647	02/10/15	B	1,235.8700	1.0000	0	-1,236		1,236	
1138647	02/18/15	B	89.5800	1.0000	0	-90		90	
1138647	03/03/15	B	9.6100	1.0000	0	-10		10	
1138647	03/19/15	B	739.1800	1.0000	0	-739		739	
1138647	03/27/15	B	1,700,000.0000	1.0000	0	-1,700,000		1,700,000	
1138647	04/02/15	B	5.9000	1.0000	0	-6		6	
1138647	05/04/15	B	9.7800	1.0000	0	-10		10	
1138647	05/14/15	B	4,588.6700	1.0000	0	-4,589		4,589	

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
1138647	05/26/15 B	67.0700	1.0000	0	-67	67	
1138647	05/27/15 B	1,993,136.7000	1.0000	0	-1,993,137	1,993,137	
1138647	06/02/15 B	6.2600	1.0000	0	-6	6	
1138647	06/02/15 B	1,750.8300	1.0000	0	-1,751	1,751	
1138647	06/18/15 B	2,211.4200	1.0000	0	-2,211	2,211	
1138647	07/02/15 B	13.7500	1.0000	0	-14	14	
1138647	07/27/15 B	166.9600	1.0000	0	-167	167	
1138647	08/04/15 B	9.3600	1.0000	0	-9	9	
1138647	08/31/15 B	2,500,000.0000	1.0000	0	-2,500,000	2,500,000	
1138647	09/02/15 B	5.9700	1.0000	0	-6	6	
1138647	09/30/15 B	1,000,000.0000	1.0000	0	-1,000,000	1,000,000	
1138647	10/02/15 B	27.1000	1.0000	0	-27	27	
1138647	10/06/15 B	4,375.8000	1.0000	0	-4,376	4,376	
1138647	10/13/15 B	130.2300	1.0000	0	-130	130	
1138647	11/03/15 B	24.8400	1.0000	0	-25	25	
1138647	11/25/15 B	243.7600	1.0000	0	-244	244	
1138647	12/02/15 B	21.1900	1.0000	0	-21	21	
1138647	12/10/15 B	1,597.7300	1.0000	0	-1,598	1,598	
1138647	12/23/15 B	260.4600	1.0000	0	-260	260	
7951145	01/05/15 B	1.3100	1.0000	0	-1	1	
7951145	02/03/15 B	1.3100	1.0000	0	-1	1	
7951145	02/11/15 B	3,719.0500	1.0000	0	-3,719	3,719	
7951145	03/03/15 B	1.2000	1.0000	0	-1	1	
7951145	04/02/15 B	1.3400	1.0000	0	-1	1	
7951145	05/04/15 B	1.2900	1.0000	0	-1	1	
7951145	06/02/15 B	1.3400	1.0000	0	-1	1	
7951145	07/02/15 B	1.2900	1.0000	0	-1	1	
7951145	07/06/15 B	266.6600	1.0000	0	-267	267	
7951145	08/04/15 B	1.3400	1.0000	0	-1	1	
7951145	08/12/15 B	27.6200	1.0000	0	-28	28	
7951145	08/17/15 B	577.7300	1.0000	0	-578	578	
7951145	08/31/15 B	1,500,000.0000	1.0000	0	-1,500,000	1,500,000	
7951145	09/02/15 B	2.5400	1.0000	0	-3	3	
7951145	09/15/15 B	2,597.0100	1.0000	0	-2,597	2,597	
7951145	10/02/15 B	6.2200	1.0000	0	-6	6	
7951145	10/15/15 B	3,185.2700	1.0000	0	-3,185	3,185	
7951145	11/03/15 B	1.6100	1.0000	0	-2	2	
7951145	12/02/15 B	1.9600	1.0000	0	-2	2	
7951145	12/29/15 B	103.2700	1.0000	0	-103	103	
7951343	01/02/15 B	225,530.9600	1.0000	0	-225,531	225,531	
7951343	01/05/15 B	24.2400	1.0000	0	-24	24	
7951343	01/05/15 B	12,453.0800	1.0000	0	-12,453	12,453	
7951343	01/06/15 B	17,550.0000	1.0000	0	-17,550	17,550	
7951343	01/07/15 B	10,062.5000	1.0000	0	-10,063	10,063	
7951343	01/08/15 B	170,450.5500	1.0000	0	-170,451	170,451	
7951343	01/09/15 B	728,041.6100	1.0000	0	-728,042	728,042	

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	01/12/15 B	41,744.9800	1.0000	0	-41,745	41,745	
7951343	01/14/15 B	5,959.3800	1.0000	0	-5,959	5,959	
7951343	01/15/15 B	110,006.0900	1.0000	0	-110,006	110,006	
7951343	01/16/15 B	2,331,086.4100	1.0000	0	-2,331,086	2,331,086	
7951343	01/20/15 B	37,573.2000	1.0000	0	-37,573	37,573	
7951343	01/22/15 B	5,681.9400	1.0000	0	-5,682	5,682	
7951343	01/23/15 B	49,925.0000	1.0000	0	-49,925	49,925	
7951343	01/26/15 B	512,011.9100	1.0000	0	-512,012	512,012	
7951343	01/27/15 B	22,974.3100	1.0000	0	-22,974	22,974	
7951343	01/28/15 B	2,584.2000	1.0000	0	-2,584	2,584	
7951343	01/29/15 B	14,718.9100	1.0000	0	-14,719	14,719	
7951343	02/03/15 B	80,693.9500	1.0000	0	-80,694	80,694	
7951343	02/03/15 B	500,827.5100	1.0000	0	-500,828	500,828	
7951343	02/04/15 B	221,563.8200	1.0000	0	-221,564	221,564	
7951343	02/05/15 B	50,279.4600	1.0000	0	-50,279	50,279	
7951343	02/05/15 B	88,234.3500	1.0000	0	-88,234	88,234	
7951343	02/06/15 B	9,585.2100	1.0000	0	-9,585	9,585	
7951343	02/09/15 B	42,201.7200	1.0000	0	-42,202	42,202	
7951343	02/10/15 B	5,709.7400	1.0000	0	-5,710	5,710	
7951343	02/11/15 B	3,347.9600	1.0000	0	-3,348	3,348	
7951343	02/12/15 B	343,015.8000	1.0000	0	-343,016	343,016	
7951343	02/12/15 B	953,842.6500	1.0000	0	-953,843	953,843	
7951343	02/13/15 B	62,173.6500	1.0000	0	-62,174	62,174	
7951343	02/17/15 B	234,957.4300	1.0000	0	-234,957	234,957	
7951343	02/17/15 B	25,150.8100	1.0000	0	-25,151	25,151	
7951343	02/18/15 B	76,568.3100	1.0000	0	-76,568	76,568	
7951343	02/19/15 B	96,217.0500	1.0000	0	-96,217	96,217	
7951343	02/20/15 B	20,723.5900	1.0000	0	-20,724	20,724	
7951343	02/23/15 B	26,209.2700	1.0000	0	-26,209	26,209	
7951343	02/23/15 B	58,900.2900	1.0000	0	-58,900	58,900	
7951343	02/24/15 B	846.9000	1.0000	0	-847	847	
7951343	02/25/15 B	3,828.1300	1.0000	0	-3,828	3,828	
7951343	02/27/15 B	72,240.1700	1.0000	0	-72,240	72,240	
7951343	02/27/15 B	260,500.6300	1.0000	0	-260,501	260,501	
7951343	03/02/15 B	32,623.8900	1.0000	0	-32,624	32,624	
7951343	03/03/15 B	1,650.3100	1.0000	0	-1,650	1,650	
7951343	03/04/15 B	3,031.8800	1.0000	0	-3,032	3,032	
7951343	03/04/15 B	114,439.6900	1.0000	0	-114,440	114,440	
7951343	03/05/15 B	276,023.7000	1.0000	0	-276,024	276,024	
7951343	03/06/15 B	33,614.2200	1.0000	0	-33,614	33,614	
7951343	03/09/15 B	1,848.7500	1.0000	0	-1,849	1,849	
7951343	03/10/15 B	92,267.6000	1.0000	0	-92,268	92,268	
7951343	03/10/15 B	114,669.2900	1.0000	0	-114,669	114,669	
7951343	03/13/15 B	98,478.6700	1.0000	0	-98,479	98,479	
7951343	03/16/15 B	106,386.4500	1.0000	0	-106,386	106,386	
7951343	03/16/15 B	27,151.9100	1.0000	0	-27,152	27,152	

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	03/17/15 B	178,996.2700	1.0000	0	-178,996	178,996	
7951343	03/19/15 B	46,208.5300	1.0000	0	-46,209	46,209	
7951343	03/24/15 B	38,277.8200	1.0000	0	-38,278	38,278	
7951343	03/26/15 B	64,254.4700	1.0000	0	-64,254	64,254	
7951343	03/27/15 B	446,828.7200	1.0000	0	-446,829	446,829	
7951343	04/01/15 B	211,536.8300	1.0000	0	-211,537	211,537	
7951343	04/01/15 B	3,327.7300	1.0000	0	-3,328	3,328	
7951343	04/06/15 B	59,340.4600	1.0000	0	-59,340	59,340	
7951343	04/06/15 B	37,480.9600	1.0000	0	-37,481	37,481	
7951343	04/07/15 B	850,232.2000	1.0000	0	-850,232	850,232	
7951343	04/07/15 B	15,531.2500	1.0000	0	-15,531	15,531	
7951343	04/08/15 B	36,226.1000	1.0000	0	-36,226	36,226	
7951343	04/09/15 B	1,216.8800	1.0000	0	-1,217	1,217	
7951343	04/10/15 B	19,039.7800	1.0000	0	-19,040	19,040	
7951343	04/10/15 B	3,651.0800	1.0000	0	-3,651	3,651	
7951343	04/13/15 B	296,319.0000	1.0000	0	-296,319	296,319	
7951343	04/13/15 B	92,903.3400	1.0000	0	-92,903	92,903	
7951343	04/16/15 B	16,873.8800	1.0000	0	-16,874	16,874	
7951343	04/17/15 B	4,961.9200	1.0000	0	-4,962	4,962	
7951343	04/20/15 B	90,519.4900	1.0000	0	-90,519	90,519	
7951343	04/21/15 B	7,718.7200	1.0000	0	-7,719	7,719	
7951343	04/21/15 B	108,743.4200	1.0000	0	-108,743	108,743	
7951343	04/22/15 B	938,826.9600	1.0000	0	-938,827	938,827	
7951343	04/23/15 B	92,399.0300	1.0000	0	-92,399	92,399	
7951343	04/24/15 B	24,467.8000	1.0000	0	-24,468	24,468	
7951343	04/24/15 B	799,617.7400	1.0000	0	-799,618	799,618	
7951343	04/27/15 B	1,203.3600	1.0000	0	-1,203	1,203	
7951343	04/28/15 B	310.8900	1.0000	0	-311	311	
7951343	04/28/15 B	2,695.2400	1.0000	0	-2,695	2,695	
7951343	04/29/15 B	14,107.9000	1.0000	0	-14,108	14,108	
7951343	04/29/15 B	105,051.2400	1.0000	0	-105,051	105,051	
7951343	04/30/15 B	69,088.1200	1.0000	0	-69,088	69,088	
7951343	04/30/15 B	13,899.6200	1.0000	0	-13,900	13,900	
7951343	05/01/15 B	313,364.1300	1.0000	0	-313,364	313,364	
7951343	05/01/15 B	89,434.3000	1.0000	0	-89,434	89,434	
7951343	05/04/15 B	14,564.1600	1.0000	0	-14,564	14,564	
7951343	05/05/15 B	168,402.4600	1.0000	0	-168,402	168,402	
7951343	05/06/15 B	12,320.0000	1.0000	0	-12,320	12,320	
7951343	05/06/15 B	32,600.4700	1.0000	0	-32,600	32,600	
7951343	05/07/15 B	4,992.0300	1.0000	0	-4,992	4,992	
7951343	05/07/15 B	185,013.4700	1.0000	0	-185,013	185,013	
7951343	05/08/15 B	43,871.3400	1.0000	0	-43,871	43,871	
7951343	05/11/15 B	84,215.5000	1.0000	0	-84,216	84,216	
7951343	05/12/15 B	18,015.7500	1.0000	0	-18,016	18,016	
7951343	05/12/15 B	27,314.0900	1.0000	0	-27,314	27,314	
7951343	05/13/15 B	179,717.6800	1.0000	0	-179,718	179,718	

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	05/14/15 B	88,511.5100	1.0000	0	-88,512	88,512	
7951343	05/14/15 B	255,957.1500	1.0000	0	-255,957	255,957	
7951343	05/15/15 B	210,226.6000	1.0000	0	-210,227	210,227	
7951343	05/15/15 B	29,294.7100	1.0000	0	-29,295	29,295	
7951343	05/20/15 B	1,004,370.3300	1.0000	0	-1,004,370	1,004,370	
7951343	05/20/15 B	105,388.6900	1.0000	0	-105,389	105,389	
7951343	05/21/15 B	49,862.2700	1.0000	0	-49,862	49,862	
7951343	05/28/15 B	400,115.6300	1.0000	0	-400,116	400,116	
7951343	06/01/15 B	126,873.3200	1.0000	0	-126,873	126,873	
7951343	06/02/15 B	4,983.1700	1.0000	0	-4,983	4,983	
7951343	06/02/15 B	147,866.1200	1.0000	0	-147,866	147,866	
7951343	06/03/15 B	15,755.5100	1.0000	0	-15,756	15,756	
7951343	06/03/15 B	198,828.6700	1.0000	0	-198,829	198,829	
7951343	06/04/15 B	170,468.4500	1.0000	0	-170,468	170,468	
7951343	06/04/15 B	150,919.9200	1.0000	0	-150,920	150,920	
7951343	06/05/15 B	11,345.9200	1.0000	0	-11,346	11,346	
7951343	06/08/15 B	130,317.2100	1.0000	0	-130,317	130,317	
7951343	06/09/15 B	8,954.3900	1.0000	0	-8,954	8,954	
7951343	06/10/15 B	72,438.4800	1.0000	0	-72,438	72,438	
7951343	06/11/15 B	85,704.3400	1.0000	0	-85,704	85,704	
7951343	06/15/15 B	28,042.5400	1.0000	0	-28,043	28,043	
7951343	06/15/15 B	605,471.6900	1.0000	0	-605,472	605,472	
7951343	06/16/15 B	115,848.1200	1.0000	0	-115,848	115,848	
7951343	06/16/15 B	862,305.7000	1.0000	0	-862,306	862,306	
7951343	06/17/15 B	214,868.5400	1.0000	0	-214,869	214,869	
7951343	06/19/15 B	36,012.8500	1.0000	0	-36,013	36,013	
7951343	06/19/15 B	69,278.3200	1.0000	0	-69,278	69,278	
7951343	06/22/15 B	9,978.6800	1.0000	0	-9,979	9,979	
7951343	06/24/15 B	16,408.5200	1.0000	0	-16,409	16,409	
7951343	06/24/15 B	244,868.1400	1.0000	0	-244,868	244,868	
7951343	06/25/15 B	68,645.3800	1.0000	0	-68,645	68,645	
7951343	06/26/15 B	100,449.7900	1.0000	0	-100,450	100,450	
7951343	06/26/15 B	38,405.0900	1.0000	0	-38,405	38,405	
7951343	06/29/15 B	10,779.6700	1.0000	0	-10,780	10,780	
7951343	06/29/15 B	137,902.3000	1.0000	0	-137,902	137,902	
7951343	07/01/15 B	93,234.6600	1.0000	0	-93,235	93,235	
7951343	07/01/15 B	31,891.7800	1.0000	0	-31,892	31,892	
7951343	07/06/15 B	144,484.8300	1.0000	0	-144,485	144,485	
7951343	07/06/15 B	344,422.7300	1.0000	0	-344,423	344,423	
7951343	07/07/15 B	21,271.5900	1.0000	0	-21,272	21,272	
7951343	07/08/15 B	9,607.5000	1.0000	0	-9,608	9,608	
7951343	07/10/15 B	102,444.7300	1.0000	0	-102,445	102,445	
7951343	07/13/15 B	8,625.8600	1.0000	0	-8,626	8,626	
7951343	07/14/15 B	32,616.5200	1.0000	0	-32,617	32,617	
7951343	07/14/15 B	189,400.9800	1.0000	0	-189,401	189,401	
7951343	07/15/15 B	149,998.9200	1.0000	0	-149,999	149,999	

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	07/16/15 B	129,648.7600	1.0000	0	-129,649	129,649	
7951343	07/17/15 B	4,961.9200	1.0000	0	-4,962	4,962	
7951343	07/17/15 B	250,569.5300	1.0000	0	-250,570	250,570	
7951343	07/21/15 B	791,351.0600	1.0000	0	-791,351	791,351	
7951343	07/21/15 B	189,481.1800	1.0000	0	-189,481	189,481	
7951343	07/22/15 B	13,588.4400	1.0000	0	-13,588	13,588	
7951343	07/23/15 B	32,668.0800	1.0000	0	-32,668	32,668	
7951343	07/24/15 B	21,481.2500	1.0000	0	-21,481	21,481	
7951343	07/29/15 B	17,509.0200	1.0000	0	-17,509	17,509	
7951343	08/03/15 B	122,223.1500	1.0000	0	-122,223	122,223	
7951343	08/04/15 B	1,782.3500	1.0000	0	-1,782	1,782	
7951343	08/05/15 B	132,143.5800	1.0000	0	-132,144	132,144	
7951343	08/06/15 B	381,773.0200	1.0000	0	-381,773	381,773	
7951343	08/07/15 B	11,671.8800	1.0000	0	-11,672	11,672	
7951343	08/10/15 B	39,665.1300	1.0000	0	-39,665	39,665	
7951343	08/11/15 B	661,721.4500	1.0000	0	-661,721	661,721	
7951343	08/12/15 B	29,063.4600	1.0000	0	-29,063	29,063	
7951343	08/13/15 B	67,721.6400	1.0000	0	-67,722	67,722	
7951343	08/13/15 B	48,678.6500	1.0000	0	-48,679	48,679	
7951343	08/14/15 B	225,256.5500	1.0000	0	-225,257	225,257	
7951343	08/20/15 B	1,095.8300	1.0000	0	-1,096	1,096	
7951343	08/20/15 B	82,720.0400	1.0000	0	-82,720	82,720	
7951343	08/24/15 B	335,596.6700	1.0000	0	-335,597	335,597	
7951343	08/26/15 B	11,156.2500	1.0000	0	-11,156	11,156	
7951343	08/27/15 B	322,554.0700	1.0000	0	-322,554	322,554	
7951343	08/31/15 B	3,942,856.4700	1.0000	0	-3,942,856	3,942,856	
7951343	09/01/15 B	97,189.6000	1.0000	0	-97,190	97,190	
7951343	09/01/15 B	12,185.8400	1.0000	0	-12,186	12,186	
7951343	09/02/15 B	36,653.6400	1.0000	0	-36,654	36,654	
7951343	09/03/15 B	8,027.6900	1.0000	0	-8,028	8,028	
7951343	09/04/15 B	3,031.8800	1.0000	0	-3,032	3,032	
7951343	09/04/15 B	53,568.6000	1.0000	0	-53,569	53,569	
7951343	09/08/15 B	27,886.9400	1.0000	0	-27,887	27,887	
7951343	09/09/15 B	80,386.6800	1.0000	0	-80,387	80,387	
7951343	09/09/15 B	90,682.0000	1.0000	0	-90,682	90,682	
7951343	09/11/15 B	189,255.0000	1.0000	0	-189,255	189,255	
7951343	09/14/15 B	206,825.6000	1.0000	0	-206,826	206,826	
7951343	09/15/15 B	101,849.2900	1.0000	0	-101,849	101,849	
7951343	09/15/15 B	55,338.2300	1.0000	0	-55,338	55,338	
7951343	09/16/15 B	93,085.8300	1.0000	0	-93,086	93,086	
7951343	09/17/15 B	11,041.8000	1.0000	0	-11,042	11,042	
7951343	09/21/15 B	1,095.8300	1.0000	0	-1,096	1,096	
7951343	09/22/15 B	52,509.2200	1.0000	0	-52,509	52,509	
7951343	09/22/15 B	76,239.6800	1.0000	0	-76,240	76,240	
7951343	09/24/15 B	4,638.4600	1.0000	0	-4,638	4,638	
7951343	09/25/15 B	4,462.5000	1.0000	0	-4,463	4,463	

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	09/28/15 B	689,587.7200	1.0000	0	-689,588	689,588	
7951343	09/28/15 B	37,236.8200	1.0000	0	-37,237	37,237	
7951343	09/30/15 B	260,068.7500	1.0000	0	-260,069	260,069	
7951343	10/01/15 B	203,674.0900	1.0000	0	-203,674	203,674	
7951343	10/01/15 B	15,580.5900	1.0000	0	-15,581	15,581	
7951343	10/02/15 B	6,889.9300	1.0000	0	-6,890	6,890	
7951343	10/02/15 B	34,452.0100	1.0000	0	-34,452	34,452	
7951343	10/05/15 B	122,414.7000	1.0000	0	-122,415	122,415	
7951343	10/06/15 B	148,275.3300	1.0000	0	-148,275	148,275	
7951343	10/07/15 B	24,679.3900	1.0000	0	-24,679	24,679	
7951343	10/08/15 B	421,122.4800	1.0000	0	-421,122	421,122	
7951343	10/08/15 B	6,380.0000	1.0000	0	-6,380	6,380	
7951343	10/09/15 B	1,216.8800	1.0000	0	-1,217	1,217	
7951343	10/09/15 B	61,462.9600	1.0000	0	-61,463	61,463	
7951343	10/13/15 B	551,877.9500	1.0000	0	-551,878	551,878	
7951343	10/13/15 B	216,000.0200	1.0000	0	-216,000	216,000	
7951343	10/15/15 B	202,638.6400	1.0000	0	-202,639	202,639	
7951343	10/16/15 B	233,738.1400	1.0000	0	-233,738	233,738	
7951343	10/16/15 B	23,725.7600	1.0000	0	-23,726	23,726	
7951343	10/19/15 B	34,568.4000	1.0000	0	-34,568	34,568	
7951343	10/19/15 B	794.0300	1.0000	0	-794	794	
7951343	10/20/15 B	11,955.7600	1.0000	0	-11,956	11,956	
7951343	10/21/15 B	30,547.8300	1.0000	0	-30,548	30,548	
7951343	10/21/15 B	33,836.7000	1.0000	0	-33,837	33,837	
7951343	10/22/15 B	4,918.4800	1.0000	0	-4,918	4,918	
7951343	10/23/15 B	13,033.7600	1.0000	0	-13,034	13,034	
7951343	10/26/15 B	6,890.6300	1.0000	0	-6,891	6,891	
7951343	10/27/15 B	120,479.7000	1.0000	0	-120,480	120,480	
7951343	10/28/15 B	115,005.7000	1.0000	0	-115,006	115,006	
7951343	10/29/15 B	104,448.3200	1.0000	0	-104,448	104,448	
7951343	10/30/15 B	32,156.9400	1.0000	0	-32,157	32,157	
7951343	11/02/15 B	80,345.0600	1.0000	0	-80,345	80,345	
7951343	11/02/15 B	83,425.4200	1.0000	0	-83,425	83,425	
7951343	11/03/15 B	113,571.4600	1.0000	0	-113,571	113,571	
7951343	11/04/15 B	686,792.0000	1.0000	0	-686,792	686,792	
7951343	11/04/15 B	51,103.6500	1.0000	0	-51,104	51,104	
7951343	11/05/15 B	20,649.8700	1.0000	0	-20,650	20,650	
7951343	11/06/15 B	12,320.0000	1.0000	0	-12,320	12,320	
7951343	11/10/15 B	71,511.3100	1.0000	0	-71,511	71,511	
7951343	11/10/15 B	252,465.9800	1.0000	0	-252,466	252,466	
7951343	11/12/15 B	21,153.7900	1.0000	0	-21,154	21,154	
7951343	11/13/15 B	27,840.7600	1.0000	0	-27,841	27,841	
7951343	11/13/15 B	5,715.5200	1.0000	0	-5,716	5,716	
7951343	11/16/15 B	184,860.9200	1.0000	0	-184,861	184,861	
7951343	11/17/15 B	625,060.2600	1.0000	0	-625,060	625,060	
7951343	11/18/15 B	185,569.0800	1.0000	0	-185,569	185,569	

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	11/18/15 B	114,614.4400	1.0000	0	-114,614	114,614	
7951343	11/19/15 B	26,180.9000	1.0000	0	-26,181	26,181	
7951343	11/20/15 B	4,732.9100	1.0000	0	-4,733	4,733	
7951343	11/24/15 B	2,500.0000	1.0000	0	-2,500	2,500	
7951343	11/24/15 B	31,251.9400	1.0000	0	-31,252	31,252	
7951343	11/25/15 B	49,906.0100	1.0000	0	-49,906	49,906	
7951343	11/27/15 B	1,300.0000	1.0000	0	-1,300	1,300	
7951343	11/30/15 B	8,100.0000	1.0000	0	-8,100	8,100	
7951343	12/01/15 B	88,957.1600	1.0000	0	-88,957	88,957	
7951343	12/02/15 B	45.1600	1.0000	0	-45	45	
7951343	12/03/15 B	65,026.9100	1.0000	0	-65,027	65,027	
7951343	12/04/15 B	282,910.1000	1.0000	0	-282,910	282,910	
7951343	12/07/15 B	180,672.7400	1.0000	0	-180,673	180,673	
7951343	12/09/15 B	8,058,086.5800	1.0000	0	-8,058,087 *	8,058,087	
7951343	12/11/15 B	89,380.1900	1.0000	0	-89,380	89,380	
7951343	12/16/15 B	215,571.0300	1.0000	0	-215,571	215,571	
7951343	12/16/15 B	77,481.8900	1.0000	0	-77,482	77,482	
7951343	12/17/15 B	65,304.0200	1.0000	0	-65,304	65,304	
7951343	12/22/15 B	190.4600	1.0000	0	-190	190	
7951343	12/22/15 B	39,872.8200	1.0000	0	-39,873	39,873	
7951343	12/23/15 B	2,056.2500	1.0000	0	-2,056	2,056	
7951343	12/23/15 B	51,626.3500	1.0000	0	-51,626	51,626	
7951343	12/28/15 B	34,284.4000	1.0000	0	-34,284	34,284	
7951343	12/30/15 B	159,681.9200	1.0000	0	-159,682	159,682	
7951343	12/31/15 B	7,978,965.5700	1.0000	0	-7,978,966 *	7,978,966	
	SUB-TOTAL OF BUYS # 312			0	62,877,578	62,877,578	
1138647	01/02/15 S	490,748.1700	1.0000	0	490,748	490,748	0
1138647	01/05/15 S	2,816.0400	1.0000	0	2,816	2,816	0
1138647	01/09/15 S	180,434.6900	1.0000	0	180,435	180,435	0
1138647	01/14/15 S	3,644.2200	1.0000	0	3,644	3,644	0
1138647	01/27/15 S	15,176.9100	1.0000	0	15,177	15,177	0
1138647	01/30/15 S	7,156.8500	1.0000	0	7,157	7,157	0
1138647	02/02/15 S	489,747.8300	1.0000	0	489,748	489,748	0
1138647	02/02/15 S	59,954.6200	1.0000	0	59,955	59,955	0
1138647	02/03/15 S	986.0700	1.0000	0	986	986	0
1138647	02/06/15 S	21,198.1900	1.0000	0	21,198	21,198	0
1138647	02/12/15 S	3,478.2300	1.0000	0	3,478	3,478	0
1138647	02/13/15 S	64,011.7600	1.0000	0	64,012	64,012	0
1138647	03/02/15 S	489,300.8900	1.0000	0	489,301	489,301	0
1138647	03/02/15 S	7,513.2000	1.0000	0	7,513	7,513	0
1138647	03/03/15 S	3,300.7100	1.0000	0	3,301	3,301	0
1138647	03/06/15 S	71,374.6400	1.0000	0	71,375	71,375	0
1138647	03/13/15 S	360,411.0700	1.0000	0	360,411	360,411	0
1138647	03/16/15 S	357.8600	1.0000	0	358	358	0

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
1138647	03/20/15 S	40,009.2600	1.0000	0	40,009	40,009	0
1138647	03/25/15 S	272.8200	1.0000	0	273	273	0
1138647	03/30/15 S	2,747.0800	1.0000	0	2,747	2,747	0
1138647	04/01/15 S	488,945.8900	1.0000	0	488,946	488,946	0
1138647	04/01/15 S	17,292.8400	1.0000	0	17,293	17,293	0
1138647	04/02/15 S	10,988.5300	1.0000	0	10,989	10,989	0
1138647	04/10/15 S	295,653.9900	1.0000	0	295,654	295,654	0
1138647	04/15/15 S	1,848.9100	1.0000	0	1,849	1,849	0
1138647	04/17/15 S	21,763.6500	1.0000	0	21,764	21,764	0
1138647	04/21/15 S	331.5000	1.0000	0	332	332	0
1138647	04/24/15 S	3,307.4000	1.0000	0	3,307	3,307	0
1138647	04/28/15 S	6,037.1000	1.0000	0	6,037	6,037	0
1138647	05/01/15 S	487,957.2900	1.0000	0	487,957	487,957	0
1138647	05/01/15 S	61,285.4200	1.0000	0	61,285	61,285	0
1138647	05/04/15 S	9,291.9200	1.0000	0	9,292	9,292	0
1138647	05/05/15 S	2,218.1700	1.0000	0	2,218	2,218	0
1138647	05/08/15 S	119,697.0100	1.0000	0	119,697	119,697	0
1138647	05/12/15 S	3,092.8400	1.0000	0	3,093	3,093	0
1138647	05/15/15 S	25,109.9000	1.0000	0	25,110	25,110	0
1138647	06/01/15 S	492,249.6200	1.0000	0	492,250	492,250	0
1138647	06/01/15 S	13,701.5400	1.0000	0	13,702	13,702	0
1138647	06/05/15 S	218,566.5700	1.0000	0	218,567	218,567	0
1138647	06/15/15 S	3,103.3800	1.0000	0	3,103	3,103	0
1138647	06/24/15 S	8,746.4000	1.0000	0	8,746	8,746	0
1138647	07/01/15 S	490,589.1900	1.0000	0	490,589	490,589	0
1138647	07/10/15 S	9,527.3400	1.0000	0	9,527	9,527	0
1138647	07/15/15 S	36.8600	1.0000	0	37	37	0
1138647	07/17/15 S	58,481.1600	1.0000	0	58,481	58,481	0
1138647	07/23/15 S	5,446.6600	1.0000	0	5,447	5,447	0
1138647	07/24/15 S	3,860.9200	1.0000	0	3,861	3,861	0
1138647	07/28/15 S	58,596.2200	1.0000	0	58,596	58,596	0
1138647	08/03/15 S	490,537.2100	1.0000	0	490,537	490,537	0
1138647	08/04/15 S	1,465.6600	1.0000	0	1,466	1,466	0
1138647	08/06/15 S	2,970.6700	1.0000	0	2,971	2,971	0
1138647	08/07/15 S	27,325.7700	1.0000	0	27,326	27,326	0
1138647	08/14/15 S	174,530.9100	1.0000	0	174,531	174,531	0
1138647	08/25/15 S	6,877.4400	1.0000	0	6,877	6,877	0
1138647	08/28/15 S	17,618.4300	1.0000	0	17,618	17,618	0
1138647	09/01/15 S	492,385.2400	1.0000	0	492,385	492,385	0
1138647	09/02/15 S	384.5400	1.0000	0	385	385	0
1138647	09/08/15 S	7,830.5300	1.0000	0	7,831	7,831	0
1138647	09/11/15 S	79,129.4300	1.0000	0	79,129	79,129	0
1138647	09/15/15 S	927.7800	1.0000	0	928	928	0
1138647	09/17/15 S	508.4200	1.0000	0	508	508	0
1138647	09/22/15 S	163,362.0000	1.0000	0	163,362	163,362	0
1138647	09/25/15 S	4,082.6400	1.0000	0	4,083	4,083	0

REPORTABLE TRANSACTIONS WORKSHEET

1/1/15 THROUGH 12/31/15

ACCOUNT C138653

NCF PENSION COMBI

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
1138647	09/28/15 S	6,488.1400	1.0000	0	6,488	6,488	0
1138647	10/01/15 S	493,088.5100	1.0000	0	493,089	493,089	0
1138647	10/02/15 S	37,823.0500	1.0000	0	37,823	37,823	0
1138647	10/09/15 S	9,951.1500	1.0000	0	9,951	9,951	0
1138647	10/15/15 S	334.1500	1.0000	0	334	334	0
1138647	10/20/15 S	5,700.3400	1.0000	0	5,700	5,700	0
1138647	10/30/15 S	4,197.7000	1.0000	0	4,198	4,198	0
1138647	11/02/15 S	493,668.2500	1.0000	0	493,668	493,668	0
1138647	11/02/15 S	2,581.3100	1.0000	0	2,581	2,581	0
1138647	11/03/15 S	58,390.7600	1.0000	0	58,391	58,391	0
1138647	11/05/15 S	2,878.7800	1.0000	0	2,879	2,879	0
1138647	11/06/15 S	159,268.6400	1.0000	0	159,269	159,269	0
1138647	11/13/15 S	52,446.8900	1.0000	0	52,447	52,447	0
1138647	11/16/15 S	178.7000	1.0000	0	179	179	0
1138647	11/19/15 S	5,505.2200	1.0000	0	5,505	5,505	0
1138647	12/01/15 S	493,305.6800	1.0000	0	493,306	493,306	0
1138647	12/01/15 S	5,429.5200	1.0000	0	5,430	5,430	0
1138647	12/02/15 S	236.5700	1.0000	0	237	237	0
1138647	12/04/15 S	9,192.4000	1.0000	0	9,192	9,192	0
1138647	12/11/15 S	136,525.3300	1.0000	0	136,525	136,525	0
1138647	12/15/15 S	365.3200	1.0000	0	365	365	0
1138647	12/22/15 S	9,035.9400	1.0000	0	9,036	9,036	0
1138647	12/28/15 S	19,079.1600	1.0000	0	19,079	19,079	0
1138647	12/29/15 S	1,921.7000	1.0000	0	1,922	1,922	0
7951145	09/08/15 S	1,500,000.0000	1.0000	0	1,500,000	1,500,000	0
7951343	01/02/15 S	5,022.5500	1.0000	0	5,023	5,023	0
7951343	01/06/15 S	194,971.3900	1.0000	0	194,971	194,971	0
7951343	01/07/15 S	122,147.8000	1.0000	0	122,148	122,148	0
7951343	01/08/15 S	2,822.5500	1.0000	0	2,823	2,823	0
7951343	01/09/15 S	16,297.9500	1.0000	0	16,298	16,298	0
7951343	01/12/15 S	624,043.2600	1.0000	0	624,043	624,043	0
7951343	01/13/15 S	46,676.6500	1.0000	0	46,677	46,677	0
7951343	01/13/15 S	83,110.5600	1.0000	0	83,111	83,111	0
7951343	01/14/15 S	31,295.2500	1.0000	0	31,295	31,295	0
7951343	01/15/15 S	55,308.9100	1.0000	0	55,309	55,309	0
7951343	01/16/15 S	2,229,024.8900	1.0000	0	2,229,025	2,229,025	0
7951343	01/21/15 S	125,110.9400	1.0000	0	125,111	125,111	0
7951343	01/21/15 S	28,660.4000	1.0000	0	28,660	28,660	0
7951343	01/22/15 S	37,036.7300	1.0000	0	37,037	37,037	0
7951343	01/23/15 S	14,911.8000	1.0000	0	14,912	14,912	0
7951343	01/26/15 S	58,896.9800	1.0000	0	58,897	58,897	0
7951343	01/27/15 S	44,276.6000	1.0000	0	44,277	44,277	0
7951343	01/29/15 S	151,289.9500	1.0000	0	151,290	151,290	0
7951343	01/30/15 S	345,937.0000	1.0000	0	345,937	345,937	0
7951343	01/30/15 S	2,263.9700	1.0000	0	2,264	2,264	0
7951343	02/02/15 S	128,944.8600	1.0000	0	128,945	128,945	0

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	02/02/15 S	63,319.0800	1.0000	0	63,319	63,319	0
7951343	02/04/15 S	2,531,444.3700	1.0000	0	2,531,444	2,531,444	0
7951343	02/06/15 S	14,383.8100	1.0000	0	14,384	14,384	0
7951343	02/09/15 S	175,183.9000	1.0000	0	175,184	175,184	0
7951343	02/10/15 S	82,732.2300	1.0000	0	82,732	82,732	0
7951343	02/11/15 S	16,516.8600	1.0000	0	16,517	16,517	0
7951343	02/13/15 S	31,573.0900	1.0000	0	31,573	31,573	0
7951343	02/18/15 S	179,431.0300	1.0000	0	179,431	179,431	0
7951343	02/19/15 S	39,922.9300	1.0000	0	39,923	39,923	0
7951343	02/20/15 S	75,675.9300	1.0000	0	75,676	75,676	0
7951343	02/24/15 S	113,699.6800	1.0000	0	113,700	113,700	0
7951343	02/25/15 S	80,408.1400	1.0000	0	80,408	80,408	0
7951343	02/26/15 S	4,666.5400	1.0000	0	4,667	4,667	0
7951343	02/26/15 S	57,598.5100	1.0000	0	57,599	57,599	0
7951343	03/02/15 S	29,212.8000	1.0000	0	29,213	29,213	0
7951343	03/03/15 S	7,525.6200	1.0000	0	7,526	7,526	0
7951343	03/05/15 S	303,085.8500	1.0000	0	303,086	303,086	0
7951343	03/06/15 S	10,585.1000	1.0000	0	10,585	10,585	0
7951343	03/09/15 S	27,140.5900	1.0000	0	27,141	27,141	0
7951343	03/11/15 S	102,856.1600	1.0000	0	102,856	102,856	0
7951343	03/11/15 S	65,845.9800	1.0000	0	65,846	65,846	0
7951343	03/12/15 S	1,109,577.4000	1.0000	0	1,109,577	1,109,577	0
7951343	03/12/15 S	157,163.9300	1.0000	0	157,164	157,164	0
7951343	03/13/15 S	17,626.6700	1.0000	0	17,627	17,627	0
7951343	03/17/15 S	32,058.3900	1.0000	0	32,058	32,058	0
7951343	03/18/15 S	174,966.7700	1.0000	0	174,967	174,967	0
7951343	03/18/15 S	100,847.6400	1.0000	0	100,848	100,848	0
7951343	03/19/15 S	9,122.9700	1.0000	0	9,123	9,123	0
7951343	03/20/15 S	266,765.7200	1.0000	0	266,766	266,766	0
7951343	03/20/15 S	6,590.4200	1.0000	0	6,590	6,590	0
7951343	03/23/15 S	4,708.0800	1.0000	0	4,708	4,708	0
7951343	03/23/15 S	30,916.4900	1.0000	0	30,916	30,916	0
7951343	03/24/15 S	7,774.1400	1.0000	0	7,774	7,774	0
7951343	03/25/15 S	50,062.5500	1.0000	0	50,063	50,063	0
7951343	03/25/15 S	75,497.5400	1.0000	0	75,498	75,498	0
7951343	03/26/15 S	27,265.7300	1.0000	0	27,266	27,266	0
7951343	03/27/15 S	71,287.8700	1.0000	0	71,288	71,288	0
7951343	03/30/15 S	100,337.5000	1.0000	0	100,338	100,338	0
7951343	03/30/15 S	108,086.4200	1.0000	0	108,086	108,086	0
7951343	03/31/15 S	242,482.1500	1.0000	0	242,482	242,482	0
7951343	04/02/15 S	4,241.2500	1.0000	0	4,241	4,241	0
7951343	04/02/15 S	191,294.6400	1.0000	0	191,295	191,295	0
7951343	04/08/15 S	95,000.0000	1.0000	0	95,000	95,000	0
7951343	04/09/15 S	29,989.1300	1.0000	0	29,989	29,989	0
7951343	04/14/15 S	13,664.3900	1.0000	0	13,664	13,664	0
7951343	04/15/15 S	992,376.2000	1.0000	0	992,376	992,376	0

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	04/15/15 S	61,666.9900	1.0000	0	61,667	61,667	0
7951343	04/16/15 S	294,334.0000	1.0000	0	294,334	294,334	0
7951343	04/17/15 S	8,232.2500	1.0000	0	8,232	8,232	0
7951343	04/20/15 S	100,433.7800	1.0000	0	100,434	100,434	0
7951343	04/22/15 S	405,843.4200	1.0000	0	405,843	405,843	0
7951343	04/23/15 S	510,015.5100	1.0000	0	510,016	510,016	0
7951343	04/27/15 S	714,288.7300	1.0000	0	714,289	714,289	0
7951343	05/04/15 S	137,750.4600	1.0000	0	137,750	137,750	0
7951343	05/05/15 S	264,076.5000	1.0000	0	264,077	264,077	0
7951343	05/08/15 S	137,353.8400	1.0000	0	137,354	137,354	0
7951343	05/11/15 S	47,568.9600	1.0000	0	47,569	47,569	0
7951343	05/13/15 S	272,450.7700	1.0000	0	272,451	272,451	0
7951343	05/18/15 S	565,183.6000	1.0000	0	565,184	565,184	0
7951343	05/18/15 S	198,448.3900	1.0000	0	198,448	198,448	0
7951343	05/19/15 S	8,535.3500	1.0000	0	8,535	8,535	0
7951343	05/21/15 S	1,901.3800	1.0000	0	1,901	1,901	0
7951343	05/22/15 S	360,016.9500	1.0000	0	360,017	360,017	0
7951343	05/22/15 S	119,203.7200	1.0000	0	119,204	119,204	0
7951343	05/26/15 S	179,158.4400	1.0000	0	179,158	179,158	0
7951343	05/26/15 S	29,657.3800	1.0000	0	29,657	29,657	0
7951343	05/27/15 S	757,702.4200	1.0000	0	757,702	757,702	0
7951343	05/27/15 S	70,991.7800	1.0000	0	70,992	70,992	0
7951343	05/28/15 S	21,463.4800	1.0000	0	21,463	21,463	0
7951343	05/29/15 S	1,122,251.4100	1.0000	0	1,122,251	1,122,251	0
7951343	05/29/15 S	5,485.9900	1.0000	0	5,486	5,486	0
7951343	06/01/15 S	29,356.4600	1.0000	0	29,356	29,356	0
7951343	06/05/15 S	79,325.8600	1.0000	0	79,326	79,326	0
7951343	06/08/15 S	17,139.1500	1.0000	0	17,139	17,139	0
7951343	06/09/15 S	40,471.0200	1.0000	0	40,471	40,471	0
7951343	06/10/15 S	164,408.0000	1.0000	0	164,408	164,408	0
7951343	06/11/15 S	39,053.1100	1.0000	0	39,053	39,053	0
7951343	06/12/15 S	4,562.6100	1.0000	0	4,563	4,563	0
7951343	06/12/15 S	556,521.3300	1.0000	0	556,521	556,521	0
7951343	06/17/15 S	65,458.1600	1.0000	0	65,458	65,458	0
7951343	06/18/15 S	1,073,618.9600	1.0000	0	1,073,619	1,073,619	0
7951343	06/22/15 S	122,496.0600	1.0000	0	122,496	122,496	0
7951343	06/23/15 S	201,360.3300	1.0000	0	201,360	201,360	0
7951343	06/23/15 S	20,173.1100	1.0000	0	20,173	20,173	0
7951343	06/30/15 S	23,240.7500	1.0000	0	23,241	23,241	0
7951343	06/30/15 S	296,423.2400	1.0000	0	296,423	296,423	0
7951343	07/02/15 S	106,758.8800	1.0000	0	106,759	106,759	0
7951343	07/02/15 S	46,555.7700	1.0000	0	46,556	46,556	0
7951343	07/07/15 S	207,966.9700	1.0000	0	207,967	207,967	0
7951343	07/08/15 S	66,608.8600	1.0000	0	66,609	66,609	0
7951343	07/09/15 S	41,240.4100	1.0000	0	41,240	41,240	0
7951343	07/10/15 S	34,425.4400	1.0000	0	34,425	34,425	0

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	07/13/15 S	45,948.3000	1.0000	0	45,948	45,948	0
7951343	07/15/15 S	74,339.9600	1.0000	0	74,340	74,340	0
7951343	07/16/15 S	92,672.4200	1.0000	0	92,672	92,672	0
7951343	07/20/15 S	97,812.1200	1.0000	0	97,812	97,812	0
7951343	07/20/15 S	34,351.9900	1.0000	0	34,352	34,352	0
7951343	07/23/15 S	95,687.7200	1.0000	0	95,688	95,688	0
7951343	07/24/15 S	91,621.8800	1.0000	0	91,622	91,622	0
7951343	07/27/15 S	59,009.4300	1.0000	0	59,009	59,009	0
7951343	07/27/15 S	9,043.5900	1.0000	0	9,044	9,044	0
7951343	07/28/15 S	1,451.0800	1.0000	0	1,451	1,451	0
7951343	07/28/15 S	30,801.2000	1.0000	0	30,801	30,801	0
7951343	07/30/15 S	346.2300	1.0000	0	346	346	0
7951343	07/30/15 S	13,445.4900	1.0000	0	13,445	13,445	0
7951343	07/31/15 S	4,824.5800	1.0000	0	4,825	4,825	0
7951343	07/31/15 S	601,254.7000	1.0000	0	601,255	601,255	0
7951343	08/03/15 S	99,249.6700	1.0000	0	99,250	99,250	0
7951343	08/04/15 S	39,379.8300	1.0000	0	39,380	39,380	0
7951343	08/05/15 S	749,629.0800	1.0000	0	749,629	749,629	0
7951343	08/07/15 S	65,075.9100	1.0000	0	65,076	65,076	0
7951343	08/10/15 S	90,914.3800	1.0000	0	90,914	90,914	0
7951343	08/11/15 S	6,832.3000	1.0000	0	6,832	6,832	0
7951343	08/12/15 S	98,547.6700	1.0000	0	98,548	98,548	0
7951343	08/14/15 S	150,260.4700	1.0000	0	150,260	150,260	0
7951343	08/17/15 S	257,796.0600	1.0000	0	257,796	257,796	0
7951343	08/17/15 S	3,646.0800	1.0000	0	3,646	3,646	0
7951343	08/18/15 S	190,650.4700	1.0000	0	190,650	190,650	0
7951343	08/18/15 S	75,326.1100	1.0000	0	75,326	75,326	0
7951343	08/19/15 S	72,562.4600	1.0000	0	72,562	72,562	0
7951343	08/21/15 S	796,268.8200	1.0000	0	796,269	796,269	0
7951343	08/21/15 S	431,351.9800	1.0000	0	431,352	431,352	0
7951343	08/25/15 S	7,399.8500	1.0000	0	7,400	7,400	0
7951343	08/25/15 S	87,530.0800	1.0000	0	87,530	87,530	0
7951343	08/26/15 S	30,832.3100	1.0000	0	30,832	30,832	0
7951343	08/28/15 S	19,945.8200	1.0000	0	19,946	19,946	0
7951343	08/28/15 S	1,910.1800	1.0000	0	1,910	1,910	0
7951343	08/31/15 S	4,013,525.7800	1.0000	0	4,013,526	4,013,526	0
7951343	09/02/15 S	48,447.9600	1.0000	0	48,448	48,448	0
7951343	09/03/15 S	36,024.4600	1.0000	0	36,024	36,024	0
7951343	09/08/15 S	98,796.7600	1.0000	0	98,797	98,797	0
7951343	09/10/15 S	102,112.2800	1.0000	0	102,112	102,112	0
7951343	09/10/15 S	63,652.0800	1.0000	0	63,652	63,652	0
7951343	09/11/15 S	168,957.4900	1.0000	0	168,957	168,957	0
7951343	09/14/15 S	44,385.8300	1.0000	0	44,386	44,386	0
7951343	09/16/15 S	115,640.8200	1.0000	0	115,641	115,641	0
7951343	09/17/15 S	20,767.2500	1.0000	0	20,767	20,767	0
7951343	09/18/15 S	5,908.5700	1.0000	0	5,909	5,909	0

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	09/18/15 S	40,488.2400	1.0000	0	40,488	40,488	0
7951343	09/21/15 S	91,291.9200	1.0000	0	91,292	91,292	0
7951343	09/23/15 S	7,105.7500	1.0000	0	7,106	7,106	0
7951343	09/23/15 S	109,224.9400	1.0000	0	109,225	109,225	0
7951343	09/24/15 S	51,545.0300	1.0000	0	51,545	51,545	0
7951343	09/25/15 S	45,953.0000	1.0000	0	45,953	45,953	0
7951343	09/29/15 S	128,650.6900	1.0000	0	128,651	128,651	0
7951343	09/30/15 S	1,295,226.8400	1.0000	0	1,295,227	1,295,227	0
7951343	10/05/15 S	111,577.8800	1.0000	0	111,578	111,578	0
7951343	10/06/15 S	7,885.4200	1.0000	0	7,885	7,885	0
7951343	10/07/15 S	15,865.8200	1.0000	0	15,866	15,866	0
7951343	10/14/15 S	5,933.9300	1.0000	0	5,934	5,934	0
7951343	10/14/15 S	102,535.8100	1.0000	0	102,536	102,536	0
7951343	10/15/15 S	92,565.9700	1.0000	0	92,566	92,566	0
7951343	10/20/15 S	109,275.5800	1.0000	0	109,276	109,276	0
7951343	10/22/15 S	44,771.7200	1.0000	0	44,772	44,772	0
7951343	10/23/15 S	13,705.7200	1.0000	0	13,706	13,706	0
7951343	10/26/15 S	44,884.1800	1.0000	0	44,884	44,884	0
7951343	10/27/15 S	22,192.8700	1.0000	0	22,193	22,193	0
7951343	10/28/15 S	99,706.9500	1.0000	0	99,707	99,707	0
7951343	10/29/15 S	149,927.1100	1.0000	0	149,927	149,927	0
7951343	10/30/15 S	51,071.4100	1.0000	0	51,071	51,071	0
7951343	11/03/15 S	38,184.0100	1.0000	0	38,184	38,184	0
7951343	11/05/15 S	2,951.1700	1.0000	0	2,951	2,951	0
7951343	11/06/15 S	15,339.0100	1.0000	0	15,339	15,339	0
7951343	11/09/15 S	149,335.2900	1.0000	0	149,335	149,335	0
7951343	11/09/15 S	87,244.9000	1.0000	0	87,245	87,245	0
7951343	11/12/15 S	41,182.8300	1.0000	0	41,183	41,183	0
7951343	11/16/15 S	54,045.5400	1.0000	0	54,046	54,046	0
7951343	11/17/15 S	594,054.0800	1.0000	0	594,054	594,054	0
7951343	11/19/15 S	84,392.6500	1.0000	0	84,393	84,393	0
7951343	11/20/15 S	88,418.9800	1.0000	0	88,419	88,419	0
7951343	11/23/15 S	12,218.8300	1.0000	0	12,219	12,219	0
7951343	11/23/15 S	4,013.9000	1.0000	0	4,014	4,014	0
7951343	11/25/15 S	38,182.3000	1.0000	0	38,182	38,182	0
7951343	11/27/15 S	25,994.0200	1.0000	0	25,994	25,994	0
7951343	11/30/15 S	10,495.5100	1.0000	0	10,496	10,496	0
7951343	12/01/15 S	4,077.3100	1.0000	0	4,077	4,077	0
7951343	12/02/15 S	231,736.7100	1.0000	0	231,737	231,737	0
7951343	12/03/15 S	313,322.0600	1.0000	0	313,322	313,322	0
7951343	12/04/15 S	110,077.2500	1.0000	0	110,077	110,077	0
7951343	12/07/15 S	12,296.1900	1.0000	0	12,296	12,296	0
7951343	12/08/15 S	280,709.1900	1.0000	0	280,709	280,709	0
7951343	12/08/15 S	56,011.8200	1.0000	0	56,012	56,012	0
7951343	12/09/15 S	10,548.6300	1.0000	0	10,549	10,549	0
7951343	12/10/15 S	1,612,842.1300	1.0000	0	1,612,842	1,612,842	0

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	12/10/15	S	4,493,139.5600	1.0000	0	4,493,140	4,493,140	0
7951343	12/11/15	S	3,819,564.5500	1.0000	0	3,819,565	3,819,565	0
7951343	12/14/15	S	1,587,420.1600	1.0000	0	1,587,420	1,587,420	0
7951343	12/14/15	S	147,221.3300	1.0000	0	147,221	147,221	0
7951343	12/15/15	S	134,512.0400	1.0000	0	134,512	134,512	0
7951343	12/17/15	S	21,865.0500	1.0000	0	21,865	21,865	0
7951343	12/18/15	S	54,538.3000	1.0000	0	54,538	54,538	0
7951343	12/21/15	S	164,256.9100	1.0000	0	164,257	164,257	0
7951343	12/21/15	S	21,464.1400	1.0000	0	21,464	21,464	0
7951343	12/28/15	S	57,271.7300	1.0000	0	57,272	57,272	0
7951343	12/29/15	S	65,605.9000	1.0000	0	65,606	65,606	0
7951343	12/29/15	S	71,803.6600	1.0000	0	71,804	71,804	0
	SUB-TOTAL OF SALES # 306				0	58,525,310	58,525,310	0
	SUB-TOTAL				0	121,402,888	121,402,888	0
	ISSUE: 912810FG8 - U.S. TREASURY BONDS 5.25% 2/15/29							
7951343	02/02/15	B	3,525,000.0000	1.4014	0	-4,939,889	4,939,889	
	SUB-TOTAL OF BUYS # 1				0	4,939,889	4,939,889	
7951343	02/11/15	S	1,390,000.0000	1.3612	0	1,892,138	1,947,928	-55,790
7951343	03/11/15	S	2,135,000.0000	1.3431	0	2,867,488	2,991,961	-124,473
	SUB-TOTAL OF SALES # 2				0	4,759,626	4,939,889	-180,263
	SUB-TOTAL				0	9,699,515	9,879,778	-180,263
	ISSUE: 912810PW2 - U.S. TREASURY BONDS 4.375% 2/15/38							
7951343	03/10/15	B	825,000.0000	1.2998	0	-1,072,328	1,072,328	
7951343	03/11/15	B	1,480,000.0000	1.3045	0	-1,930,648	1,930,648	
7951343	03/11/15	B	1,480,000.0000	1.3043	0	-1,930,417	1,930,417	
	SUB-TOTAL OF BUYS # 3				0	4,933,393	4,933,393	
7951343	03/25/15	S	1,580,000.0000	1.3544	0	2,139,913	2,059,382	80,530
7951343	04/21/15	S	700,000.0000	1.3381	0	936,688	912,385	24,303
7951343	08/10/15	S	1,505,000.0000	1.2845	0	1,933,220	1,961,627	-28,407
	SUB-TOTAL OF SALES # 3				0	5,009,821	4,933,394	76,426

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	SUB-TOTAL			0	9,943,214	9,866,787	76,426
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44						
7951343	01/21/15 B	165,000.0000	1.1225	0	-185,213	185,213	
7951343	02/13/15 B	175,000.0000	1.0784	0	-188,712	188,712	
7951343	02/17/15 B	130,000.0000	1.0598	0	-137,774	137,774	
7951343	02/19/15 B	50,000.0000	1.0578	0	-52,889	52,889	
7951343	02/26/15 B	50,000.0000	1.0889	0	-54,445	54,445	
7951343	03/03/15 B	60,000.0000	1.0615	0	-63,691	63,691	
7951343	03/03/15 B	225,000.0000	1.0595	0	-238,395	238,395	
7951343	03/09/15 B	45,000.0000	1.0428	0	-46,927	46,927	
7951343	03/10/15 B	40,000.0000	1.0569	0	-42,275	42,275	
7951343	03/11/15 B	35,000.0000	1.0648	0	-37,270	37,270	
7951343	03/12/15 B	40,000.0000	1.0614	0	-42,456	42,456	
7951343	03/12/15 B	165,000.0000	1.0683	0	-176,266	176,266	
7951343	03/13/15 B	150,000.0000	1.0620	0	-159,305	159,305	
7951343	03/16/15 B	40,000.0000	1.0709	0	-42,838	42,838	
7951343	03/16/15 B	150,000.0000	1.0718	0	-160,770	160,770	
7951343	03/19/15 B	85,000.0000	1.0981	0	-93,341	93,341	
7951343	03/24/15 B	30,000.0000	1.1128	0	-33,384	33,384	
7951343	03/25/15 B	80,000.0000	1.1030	0	-88,238	88,238	
7951343	03/31/15 B	140,000.0000	1.0961	0	-153,459	153,459	
7951343	04/01/15 B	190,000.0000	1.1130	0	-211,479	211,479	
7951343	04/15/15 B	65,000.0000	1.0955	0	-71,205	71,205	
7951343	04/15/15 B	260,000.0000	1.0970	0	-285,228	285,228	
7951343	04/16/15 B	25,000.0000	1.0853	0	-27,133	27,133	
7951343	04/20/15 B	355,000.0000	1.0925	0	-387,838	387,838	
7951343	04/21/15 B	30,000.0000	1.0878	0	-32,634	32,634	
7951343	04/21/15 B	25,000.0000	1.0872	0	-27,180	27,180	
7951343	04/22/15 B	20,000.0000	1.0694	0	-21,388	21,388	
7951343	04/22/15 B	110,000.0000	1.0698	0	-117,683	117,683	
7951343	04/22/15 B	85,000.0000	1.0719	0	-91,109	91,109	
7951343	04/23/15 B	80,000.0000	1.0716	0	-85,725	85,725	
7951343	04/24/15 B	140,000.0000	1.0825	0	-151,550	151,550	
7951343	04/27/15 B	165,000.0000	1.0805	0	-178,277	178,277	
7951343	04/27/15 B	85,000.0000	1.0800	0	-91,800	91,800	
7951343	05/05/15 B	15,000.0000	1.0185	0	-15,277	15,277	
7951343	05/06/15 B	130,000.0000	1.0025	0	-130,325	130,325	
7951343	05/08/15 B	25,000.0000	1.0218	0	-25,546	25,546	
7951343	05/11/15 B	140,000.0000	1.0062	0	-140,875	140,875	
7951343	05/11/15 B	30,000.0000	1.0033	0	-30,098	30,098	
7951343	05/13/15 B	25,000.0000	0.9903	0	-24,758	24,758	
7951343	05/13/15 B	25,000.0000	0.9841	0	-24,604	24,604	
7951343	05/15/15 B	5,000.0000	1.0105	0	-5,053	5,053	

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	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	08/10/15	B	1,485,000.0000	1.0246	0	-1,521,540	1,521,540	
7951343	08/10/15	B	825,000.0000	1.0254	0	-845,978	845,978	
	SUB-TOTAL OF BUYS # 43				0	6,541,931	6,541,931	
7951343	02/17/15	S	55,000.0000	1.0522	0	57,870	60,488	-2,617
7951343	02/18/15	S	150,000.0000	1.0584	0	158,766	163,088	-4,322
7951343	02/24/15	S	75,000.0000	1.0873	0	81,551	81,193	358
7951343	02/25/15	S	40,000.0000	1.0900	0	43,600	43,303	297
7951343	02/26/15	S	15,000.0000	1.0881	0	16,322	16,258	64
7951343	02/26/15	S	30,000.0000	1.0755	0	32,264	32,515	-251
7951343	03/03/15	S	35,000.0000	1.0645	0	37,259	37,448	-190
7951343	03/03/15	S	55,000.0000	1.0645	0	58,549	58,847	-298
7951343	03/03/15	S	175,000.0000	1.0633	0	186,074	187,240	-1,166
7951343	03/03/15	S	110,000.0000	1.0573	0	116,308	117,694	-1,386
7951343	03/03/15	S	75,000.0000	1.0628	0	79,711	80,246	-535
7951343	03/05/15	S	10,000.0000	1.0596	0	10,596	10,699	-103
7951343	03/06/15	S	30,000.0000	1.0334	0	31,003	32,098	-1,095
7951343	03/09/15	S	45,000.0000	1.0411	0	46,849	46,927	-77
7951343	03/10/15	S	40,000.0000	1.0553	0	42,211	42,275	-64
7951343	03/11/15	S	35,000.0000	1.0647	0	37,264	37,270	-5
7951343	03/12/15	S	85,000.0000	1.0653	0	90,552	90,690	-138
7951343	03/12/15	S	70,000.0000	1.0653	0	74,572	74,686	-114
7951343	03/12/15	S	50,000.0000	1.0646	0	53,232	53,347	-115
7951343	03/13/15	S	150,000.0000	1.0600	0	159,000	159,305	-305
7951343	03/17/15	S	65,000.0000	1.0800	0	70,200	69,655	545
7951343	03/18/15	S	65,000.0000	1.1012	0	71,581	69,655	1,926
7951343	03/23/15	S	40,000.0000	1.1047	0	44,188	43,486	701
7951343	03/23/15	S	60,000.0000	1.1037	0	66,225	65,229	996
7951343	03/24/15	S	75,000.0000	1.1066	0	82,992	82,306	686
7951343	03/25/15	S	20,000.0000	1.1028	0	22,056	22,059	-3
7951343	03/25/15	S	40,000.0000	1.1053	0	44,213	44,119	94
7951343	03/25/15	S	20,000.0000	1.1112	0	22,225	22,059	166
7951343	03/31/15	S	80,000.0000	1.0961	0	87,688	87,691	-3
7951343	03/31/15	S	60,000.0000	1.0954	0	65,723	65,768	-45
7951343	04/01/15	S	90,000.0000	1.1111	0	100,002	100,174	-172
7951343	04/01/15	S	100,000.0000	1.1122	0	111,219	111,305	-86
7951343	04/15/15	S	115,000.0000	1.0959	0	126,033	126,123	-90
7951343	04/15/15	S	210,000.0000	1.0987	0	230,738	230,311	427
7951343	04/20/15	S	110,000.0000	1.0908	0	119,986	120,123	-137
7951343	04/20/15	S	70,000.0000	1.0911	0	76,377	76,442	-65
7951343	04/20/15	S	200,000.0000	1.0934	0	218,688	218,405	282
7951343	04/22/15	S	160,000.0000	1.0706	0	171,300	171,848	-548
7951343	04/23/15	S	65,000.0000	1.0772	0	70,017	69,745	272
7951343	04/23/15	S	35,000.0000	1.0772	0	37,702	37,555	146
7951343	04/23/15	S	90,000.0000	1.0719	0	96,469	96,570	-102

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	04/24/15	S	25,000.0000	1.0812	0	27,031	27,063	-31
7951343	04/28/15	S	90,000.0000	1.0608	0	95,470	97,290	-1,820
7951343	04/28/15	S	45,000.0000	1.0608	0	47,735	48,645	-910
7951343	04/28/15	S	60,000.0000	1.0637	0	63,825	64,860	-1,035
7951343	04/28/15	S	85,000.0000	1.0692	0	90,884	91,885	-1,001
7951343	05/05/15	S	5,000.0000	1.0191	0	5,095	5,358	-263
7951343	05/05/15	S	70,000.0000	1.0191	0	71,334	75,013	-3,679
7951343	05/05/15	S	10,000.0000	1.0191	0	10,191	10,716	-526
7951343	05/06/15	S	100,000.0000	1.0006	0	100,063	100,965	-903
7951343	05/06/15	S	45,000.0000	1.0025	0	45,113	45,434	-322
7951343	05/08/15	S	25,000.0000	1.0219	0	25,547	25,546	1
7951343	05/11/15	S	150,000.0000	0.9945	0	149,174	150,859	-1,685
7951343	05/13/15	S	70,000.0000	0.9897	0	69,278	69,476	-198
7951343	05/15/15	S	5,000.0000	1.0114	0	5,057	5,053	4
7951343	08/28/15	S	2,310,000.0000	1.0141	0	2,342,484	2,367,518	-25,034
	SUB-TOTAL OF SALES # 56				0	6,497,456	6,541,926	-44,474
	SUB-TOTAL				0	13,039,387	13,083,857	-44,474
	ISSUE: 912810RN0 - U.S. TREASURY BONDS 2.875% 8/15/45							
7951343	09/21/15	B	150,000.0000	0.9725	0	-145,869	145,869	
7951343	11/16/15	B	150,000.0000	0.9619	0	-144,284	144,284	
7951343	12/08/15	B	55,000.0000	0.9803	0	-53,917	53,917	
7951343	12/09/15	B	4,500,000.0000	0.9817	0	-4,417,559	4,417,559	
7951343	12/10/15	B	170,000.0000	0.9800	0	-166,600	166,600	
7951343	12/10/15	B	2,535,000.0000	0.9798	0	-2,483,706	2,483,706	
7951343	12/11/15	B	120,000.0000	0.9981	0	-119,775	119,775	
7951343	12/14/15	B	390,000.0000	0.9803	0	-382,322	382,322	
7951343	12/16/15	B	300,000.0000	0.9730	0	-291,891	291,891	
7951343	12/23/15	B	240,000.0000	0.9752	0	-234,038	234,038	
7951343	12/31/15	B	3,000,000.0000	0.9686	0	-2,905,781	2,905,781	
	SUB-TOTAL OF BUYS # 11				0	11,345,742	11,345,742	
7951343	11/16/15	S	45,000.0000	0.9614	0	43,263	43,523	-260
7951343	11/20/15	S	60,000.0000	0.9739	0	58,434	58,031	404
7951343	12/09/15	S	95,000.0000	0.9748	0	92,610	93,202	-591
7951343	12/09/15	S	60,000.0000	0.9756	0	58,538	58,864	-327
7951343	12/09/15	S	90,000.0000	0.9756	0	87,806	88,296	-490
7951343	12/09/15	S	50,000.0000	0.9756	0	48,781	49,053	-272
7951343	12/09/15	S	40,000.0000	0.9702	0	38,806	39,243	-436
7951343	12/09/15	S	20,000.0000	0.9806	0	19,613	19,621	-9
7951343	12/09/15	S	135,000.0000	0.9748	0	131,604	132,444	-840

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	12/09/15 S	90,000.0000	0.9822	0	88,397	88,296	101
7951343	12/09/15 S	35,000.0000	0.9748	0	34,120	34,337	-218
7951343	12/09/15 S	55,000.0000	0.9748	0	53,616	53,959	-342
7951343	12/09/15 S	45,000.0000	0.9703	0	43,664	44,148	-484
7951343	12/09/15 S	100,000.0000	0.9756	0	97,563	98,107	-544
7951343	12/09/15 S	35,000.0000	0.9756	0	34,147	34,337	-191
7951343	12/09/15 S	95,000.0000	0.9702	0	92,165	93,202	-1,037
7951343	12/09/15 S	40,000.0000	0.9742	0	38,969	39,243	-274
7951343	12/09/15 S	90,000.0000	0.9748	0	87,736	88,296	-560
7951343	12/09/15 S	130,000.0000	0.9756	0	126,831	127,539	-708
7951343	12/09/15 S	90,000.0000	0.9702	0	87,314	88,296	-982
7951343	12/09/15 S	75,000.0000	0.9806	0	73,547	73,580	-33
7951343	12/09/15 S	75,000.0000	0.9806	0	73,547	73,580	-33
7951343	12/09/15 S	105,000.0000	0.9702	0	101,866	103,012	-1,146
7951343	12/09/15 S	65,000.0000	0.9756	0	63,416	63,769	-354
7951343	12/09/15 S	70,000.0000	0.9748	0	68,239	68,675	-436
7951343	12/09/15 S	40,000.0000	0.9748	0	38,994	39,243	-249
7951343	12/09/15 S	70,000.0000	0.9748	0	68,239	68,675	-436
7951343	12/09/15 S	40,000.0000	0.9748	0	38,994	39,243	-249
7951343	12/09/15 S	70,000.0000	0.9702	0	67,911	68,675	-764
7951343	12/09/15 S	55,000.0000	0.9702	0	53,359	53,959	-600
7951343	12/09/15 S	50,000.0000	0.9702	0	48,508	49,053	-546
7951343	12/09/15 S	40,000.0000	0.9702	0	38,806	39,243	-436
7951343	12/09/15 S	70,000.0000	0.9756	0	68,294	68,675	-381
7951343	12/09/15 S	90,000.0000	0.9702	0	87,314	88,296	-982
7951343	12/09/15 S	65,000.0000	0.9748	0	63,365	63,769	-405
7951343	12/09/15 S	40,000.0000	0.9748	0	38,994	39,243	-249
7951343	12/09/15 S	55,000.0000	0.9756	0	53,659	53,959	-299
7951343	12/09/15 S	60,000.0000	0.9727	0	58,359	58,864	-505
7951343	12/09/15 S	25,000.0000	0.9748	0	24,371	24,527	-156
7951343	12/09/15 S	80,000.0000	0.9806	0	78,450	78,485	-35
7951343	12/09/15 S	70,000.0000	0.9748	0	68,239	68,675	-436
7951343	12/09/15 S	130,000.0000	0.9748	0	126,730	127,539	-809
7951343	12/09/15 S	100,000.0000	0.9756	0	97,563	98,107	-544
7951343	12/09/15 S	170,000.0000	0.9756	0	165,856	166,782	-925
7951343	12/09/15 S	85,000.0000	0.9756	0	82,928	83,391	-463
7951343	12/09/15 S	150,000.0000	0.9825	0	147,375	147,160	215
7951343	12/09/15 S	40,000.0000	0.9702	0	38,806	39,243	-436
7951343	12/09/15 S	85,000.0000	0.9741	0	82,795	83,391	-596
7951343	12/09/15 S	20,000.0000	0.9806	0	19,613	19,621	-9
7951343	12/09/15 S	70,000.0000	0.9806	0	68,644	68,675	-31
7951343	12/09/15 S	75,000.0000	0.9806	0	73,547	73,580	-33
7951343	12/09/15 S	60,000.0000	0.9806	0	58,838	58,864	-27
7951343	12/09/15 S	185,000.0000	0.9748	0	180,346	181,498	-1,152
7951343	12/09/15 S	40,000.0000	0.9748	0	38,994	39,243	-249
7951343	12/09/15 S	95,000.0000	0.9702	0	92,165	93,202	-1,037

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	12/09/15	S	65,000.0000	0.9806	0	63,741	63,769	-29
7951343	12/09/15	S	75,000.0000	0.9702	0	72,762	73,580	-818
7951343	12/09/15	S	60,000.0000	0.9702	0	58,209	58,864	-655
7951343	12/09/15	S	50,000.0000	0.9756	0	48,781	49,053	-272
7951343	12/09/15	S	100,000.0000	0.9756	0	97,563	98,107	-544
7951343	12/09/15	S	30,000.0000	0.9756	0	29,269	29,432	-163
7951343	12/09/15	S	80,000.0000	0.9702	0	77,613	78,485	-873
7951343	12/09/15	S	40,000.0000	0.9806	0	39,225	39,243	-18
7951343	12/09/15	S	75,000.0000	0.9806	0	73,547	73,580	-33
7951343	12/09/15	S	85,000.0000	0.9702	0	82,463	83,391	-928
7951343	12/09/15	S	30,000.0000	0.9806	0	29,419	29,432	-13
7951343	12/09/15	S	130,000.0000	0.9748	0	126,730	127,539	-809
7951343	12/10/15	S	190,000.0000	0.9816	0	186,497	186,160	337
7951343	12/11/15	S	100,000.0000	0.9981	0	99,813	98,062	1,751
7951343	12/14/15	S	80,000.0000	0.9900	0	79,200	78,446	754
7951343	12/14/15	S	200,000.0000	0.9900	0	198,000	196,116	1,884
7951343	12/23/15	S	100,000.0000	0.9748	0	97,484	97,946	-462
7951343	12/23/15	S	85,000.0000	0.9744	0	82,822	83,254	-432
	SUB-TOTAL OF SALES # 73				0	5,457,786	5,481,992	-24,209
	SUB-TOTAL				0	16,803,528	16,827,734	-24,209
	ISSUE: 912828K33 - U.S. TREASURY TIPS 0.125% 4/15/20							
7951343	08/04/15	B	751,795.6000	0.9984	0	-750,562	750,562	
7951343	08/18/15	B	356,139.0000	0.9917	0	-353,190	353,190	
7951343	08/20/15	B	402,019.1500	0.9933	0	-399,318	399,318	
7951343	08/20/15	B	402,019.1500	0.9934	0	-399,381	399,381	
7951343	10/28/15	B	167,937.0000	0.9976	0	-167,530	167,530	
7951343	10/28/15	B	167,937.0000	0.9969	0	-167,412	167,412	
7951343	10/29/15	B	346,035.0000	0.9925	0	-343,440	343,440	
7951343	11/06/15	B	681,550.8000	0.9864	0	-672,286	672,286	
7951343	12/02/15	B	330,216.2500	0.9924	0	-327,714	327,714	
7951343	12/02/15	B	330,216.2500	0.9928	0	-327,843	327,843	
7951343	12/07/15	B	320,030.5500	0.9897	0	-316,730	316,730	
7951343	12/07/15	B	320,030.5500	0.9889	0	-316,493	316,493	
7951343	12/10/15	B	177,787.7500	0.9873	0	-175,531	175,531	
7951343	12/10/15	B	538,442.9000	0.9874	0	-531,670	531,670	
7951343	12/14/15	B	335,237.1000	0.9882	0	-331,269	331,269	
	SUB-TOTAL OF BUYS # 15				0	5,580,369	5,580,369	
7951343	10/05/15	S	219,057.0500	1.0016	0	219,399	217,518	1,881
7951343	10/06/15	S	219,046.3000	1.0016	0	219,389	217,508	1,881

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	10/06/15	S	106,976.1000	1.0025	0	107,244	106,225	1,019
7951343	10/07/15	S	219,037.7000	1.0013	0	219,312	217,499	1,812
7951343	10/07/15	S	219,037.7000	1.0027	0	219,637	217,499	2,137
7951343	10/07/15	S	219,037.7000	1.0019	0	219,448	217,499	1,949
7951343	10/09/15	S	162,966.4000	1.0000	0	162,966	161,822	1,145
7951343	10/09/15	S	325,932.8000	1.0008	0	326,187	323,643	2,544
7951343	10/09/15	S	218,986.1000	1.0009	0	219,191	217,448	1,743
7951343	11/03/15	S	681,725.0000	0.9930	0	676,932	678,921	-1,989
7951343	11/10/15	S	335,636.4000	0.9895	0	332,096	331,098	998
7951343	12/04/15	S	670,553.4000	0.9923	0	665,393	664,583	811
	SUB-TOTAL OF SALES # 12				0	3,587,194	3,571,263	15,931
	SUB-TOTAL				0	9,167,563	9,151,632	15,931
	ISSUE: 912828K58 - U.S. TREASURY NOTES 1.375% 4/30/20							
7951343	05/04/15	B	505,000.0000	0.9987	0	-504,369	504,369	
7951343	05/19/15	B	130,000.0000	0.9891	0	-128,588	128,588	
7951343	08/04/15	B	775,000.0000	0.9923	0	-769,006	769,006	
7951343	08/18/15	B	365,000.0000	0.9923	0	-362,205	362,205	
7951343	10/05/15	B	225,000.0000	1.0048	0	-226,078	226,078	
7951343	10/06/15	B	225,000.0000	1.0044	0	-225,991	225,991	
7951343	10/06/15	B	110,000.0000	1.0044	0	-110,488	110,488	
7951343	10/07/15	B	225,000.0000	1.0041	0	-225,925	225,925	
7951343	11/06/15	B	600,000.0000	0.9867	0	-592,031	592,031	
7951343	11/10/15	B	345,000.0000	0.9882	0	-340,921	340,921	
7951343	12/02/15	B	330,000.0000	0.9915	0	-327,190	327,190	
7951343	12/04/15	B	690,000.0000	0.9879	0	-681,675	681,675	
7951343	12/10/15	B	690,000.0000	0.9898	0	-682,992	682,992	
7951343	12/14/15	B	340,000.0000	0.9909	0	-336,919	336,919	
	SUB-TOTAL OF BUYS # 14				0	5,514,378	5,514,378	
7951343	05/07/15	S	60,000.0000	0.9915	0	59,489	59,925	-436
7951343	05/15/15	S	445,000.0000	0.9962	0	443,296	444,444	-1,147
7951343	05/19/15	S	130,000.0000	0.9899	0	128,690	128,588	102
7951343	08/04/15	S	775,000.0000	0.9938	0	770,227	769,006	1,221
7951343	08/18/15	S	365,000.0000	0.9924	0	362,208	362,205	3
7951343	10/28/15	S	170,000.0000	1.0011	0	170,182	170,754	-572
7951343	10/28/15	S	170,000.0000	1.0018	0	170,300	170,754	-454
7951343	10/29/15	S	350,000.0000	0.9972	0	349,005	351,552	-2,547
7951343	11/06/15	S	695,000.0000	0.9860	0	685,274	687,453	-2,178
7951343	12/02/15	S	340,000.0000	0.9907	0	336,828	336,530	298
7951343	12/02/15	S	335,000.0000	0.9916	0	332,180	331,581	599

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7951343	12/07/15	S	325,000.0000	0.9875	0	320,933	321,079	-145
7951343	12/07/15	S	325,000.0000	0.9897	0	321,647	321,079	568
7951343	12/10/15	S	185,000.0000	0.9897	0	183,085	183,102	-16
7951343	12/10/15	S	545,000.0000	0.9898	0	539,422	539,408	15
7951343	12/14/15	S	340,000.0000	0.9920	0	337,265	336,919	346
	SUB-TOTAL OF SALES # 16				0	5,510,031	5,514,379	-4,343
	SUB-TOTAL				0	11,024,409	11,028,757	-4,343
ISSUE: 912828M56 - U.S. TREASURY NOTES 2.25% 11/15/25								
7951343	11/16/15	B	750,000.0000	0.9925	0	-744,375	744,375	
7951343	11/18/15	B	175,000.0000	0.9981	0	-174,672	174,672	
7951343	12/09/15	B	1,300,000.0000	1.0039	0	-1,305,129	1,305,129	
7951343	12/10/15	B	700,000.0000	1.0013	0	-700,930	700,930	
7951343	12/31/15	B	3,400,000.0000	0.9973	0	-3,390,703	3,390,703	
	SUB-TOTAL OF BUYS # 5				0	6,315,809	6,315,809	
7951343	11/30/15	S	60,000.0000	1.0028	0	60,169	59,614	555
7951343	12/01/15	S	280,000.0000	1.0092	0	282,581	278,198	4,383
7951343	12/04/15	S	225,000.0000	0.9981	0	224,578	223,552	1,026
7951343	12/09/15	S	80,000.0000	1.0003	0	80,025	80,136	-111
7951343	12/09/15	S	235,000.0000	0.9984	0	234,633	235,398	-765
7951343	12/09/15	S	45,000.0000	0.9984	0	44,930	45,076	-147
7951343	12/09/15	S	135,000.0000	1.0036	0	135,485	135,229	256
7951343	12/09/15	S	120,000.0000	1.0003	0	120,038	120,203	-166
7951343	12/09/15	S	100,000.0000	1.0000	0	100,000	100,169	-169
7951343	12/09/15	S	240,000.0000	1.0003	0	240,075	240,407	-332
7951343	12/09/15	S	90,000.0000	1.0008	0	90,070	90,152	-82
7951343	12/09/15	S	245,000.0000	1.0033	0	245,804	245,415	389
7951343	12/09/15	S	40,000.0000	0.9984	0	39,938	40,068	-130
7951343	12/09/15	S	75,000.0000	0.9984	0	74,883	75,127	-244
7951343	12/09/15	S	40,000.0000	1.0033	0	40,131	40,068	63
7951343	12/09/15	S	35,000.0000	1.0033	0	35,115	35,059	56
7951343	12/09/15	S	45,000.0000	1.0033	0	45,148	45,076	71
7951343	12/10/15	S	80,000.0000	1.0009	0	80,072	80,111	-39
7951343	12/15/15	S	300,000.0000	0.9985	0	299,555	300,416	-861
7951343	12/16/15	S	130,000.0000	0.9981	0	129,756	130,180	-424
	SUB-TOTAL OF SALES # 20				0	2,602,986	2,599,654	3,329

	DATE BOUGHT/SOLD		SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	SUB-TOTAL				0	8,918,795	8,915,463	3,329
	ISSUE: 912828XB1 - U.S. TREASURY NOTES 2.125% 5/15/25							
7951343	05/15/15	B	1,000,000.0000	0.9987	0	-998,672	998,672	
7951343	05/29/15	B	125,000.0000	1.0022	0	-125,273	125,273	
7951343	06/10/15	B	90,000.0000	0.9684	0	-87,159	87,159	
7951343	06/12/15	B	915,000.0000	0.9767	0	-893,662	893,662	
7951343	06/12/15	B	1,100,000.0000	0.9766	0	-1,074,219	1,074,219	
7951343	06/23/15	B	10,000.0000	0.9778	0	-9,778	9,778	
7951343	06/29/15	B	45,000.0000	0.9823	0	-44,205	44,205	
7951343	07/01/15	B	25,000.0000	0.9741	0	-24,352	24,352	
7951343	07/10/15	B	40,000.0000	0.9778	0	-39,113	39,113	
7951343	07/13/15	B	270,000.0000	0.9744	0	-263,081	263,081	
7951343	07/15/15	B	355,000.0000	0.9798	0	-347,845	347,845	
7951343	07/16/15	B	300,000.0000	0.9800	0	-294,012	294,012	
7951343	07/16/15	B	300,000.0000	0.9796	0	-293,895	293,895	
7951343	07/16/15	B	75,000.0000	0.9798	0	-73,488	73,488	
7951343	07/20/15	B	115,000.0000	0.9786	0	-112,538	112,538	
7951343	07/23/15	B	115,000.0000	0.9870	0	-113,509	113,509	
7951343	07/29/15	B	40,000.0000	0.9870	0	-39,480	39,480	
	SUB-TOTAL OF BUYS # 17				0	4,834,281	4,834,281	
7951343	05/15/15	S	1,000,000.0000	0.9991	0	999,102	998,672	430
7951343	06/03/15	S	30,000.0000	0.9800	0	29,399	30,066	-667
7951343	06/12/15	S	1,100,000.0000	0.9779	0	1,075,680	1,075,124	556
7951343	06/15/15	S	900,000.0000	0.9795	0	881,543	879,647	1,896
7951343	06/23/15	S	85,000.0000	0.9744	0	82,825	83,078	-253
7951343	06/25/15	S	80,000.0000	0.9759	0	78,075	78,194	-119
7951343	07/16/15	S	600,000.0000	0.9806	0	588,352	587,206	1,146
7951343	07/20/15	S	240,000.0000	0.9774	0	234,572	234,880	-308
7951343	07/23/15	S	150,000.0000	0.9864	0	147,961	146,971	990
7951343	08/10/15	S	95,000.0000	0.9897	0	94,024	93,119	905
7951343	08/13/15	S	215,000.0000	0.9947	0	213,858	210,742	3,116
7951343	08/17/15	S	185,000.0000	0.9983	0	184,686	181,336	3,349
7951343	08/17/15	S	240,000.0000	0.9983	0	239,588	235,247	4,340
	SUB-TOTAL OF SALES # 13				0	4,849,665	4,834,282	15,381
	SUB-TOTAL				0	9,683,946	9,668,563	15,381
	GRAND TOTAL				1,500,000	230,883,245	230,584,234	299,003

DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS

CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

F O O T N O T E S

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION

D I S C L A I M E R S

THESE WORKSHEETS ARE PROVIDED TO ASSIST WITH THE PREPARATION OF IRS FORM 5500, SCHEDULE H. THE WORKSHEETS PRESENT ASSET AND TRANSACTION ACTIVITY MAPPED TO SCHEDULE H REPORTING ITEMS FROM THE ACCOUNTING SYSTEM; HOWEVER, THE WORKSHEETS HAVE NOT BEEN AUDITED AND ARE NOT CERTIFIED BY SUNTRUST. PERSONS PREPARING SCHEDULE H ARE RESPONSIBLE FOR THE ACCURACY OF INFORMATION REPORTED THEREON.

Schedule SB Attachment (Form 5500)—2015 Plan Year
National Commerce Financial Corporation
EIN: 58-1575035 PN: 004

Schedule SB, Part V—Summary of Plan Provisions

Effective Date	The Plan was most recently restated January 1, 2010. The most recent amendment reflected in the following plan provisions was executed December 2014. Effective January 1, 2012, the NCF Retirement Plan was amended to freeze future benefit accruals for all participants in the Plan, including participants on a leave of absence and on disability. Plan eligibility for the NCF Retirement Plan was previously frozen effective December 31, 2004. Compensation paid after December 31, 2011 will not be considered in calculating benefits under the Plan. Average Earnings under the NCF Retirement Plan was previously frozen effective December 31, 2007. The Pay Rollup Factor under the NCF Retirement Plan will be frozen at the December 31, 2011 level. Benefit Service under the NCF Plan was previously frozen effective December 31, 2004. Participants will continue to earn Vesting Service for employment with SunTrust and its affiliates after December 31, 2011. Future Vesting Service will count toward eligibility for early retirement under the NCF Retirement Plan. **For all purposes, the plan freeze information summarized in this section applies to all provisions summarized below.** Effective August 1, 2013, the plan was amended to provide for small involuntary cash-outs of the actuarially equivalent lump sum value of the accrued benefit payable to a participant not greater than $5,000. In December 2014, the Plan was amended to clarify certain actuarial factors and adopt a new definition of spouse.

Plan Provisions

Definitions

Covered Employees	Active employees in the NCF Retirement Plan on December 31, 2004 and inactive participants who terminated with a vested benefit from the NCF Retirement Plan.
Participation Date	The first of the month following or coincident with a six-consecutive-month period in which the employee completes 500 hours of service.
Compensation	W-2 compensation and any compensation deferred under Section 125 or Section 401(k) excluding fringe benefits, reimbursements, and other extraordinary compensation. Compensation is limited to the pay caps defined in IRC 401(a)(17).
Average Earnings Used to Calculate December 31, 2007 Benefit	The monthly average of the five consecutive or non-consecutive years' compensation out of the last 10 years that gives the highest average (unless five years are not available, in which case the full years of pay will be used). For purposes of calculating the pay rollup factor only, the average will be based on monthly base pay compensation.
Calculation of Pay Rollup Factor December 31, 2007 Benefit	The ratio of final average earnings at termination or for retirement divided by final average earnings at December 31, 2007. Final average earnings at December 31, 2007, is equal to the average of basic monthly compensation for the period January 1, 2005 through December 31, 2007. Final average earnings at termination or retirement will be equal to the average of five consecutive or non-consecutive years' basic compensation out of the last 10 years that gives the highest average. The pay rollup factor can never be less than 1.000. In addition to the December 31, 2004 frozen benefit, no pay adjustment is made to any part of a frozen benefit under this Plan that was frozen under a prior plan or formula (e.g., the pay adjustment will not apply to frozen December 31, 2001 CCB Retirement Plan benefits, or frozen July 14, 1996 NBC benefits).

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	For participants receiving the Personal Pension Account under the SunTrust Retirement Plan, the benefit under this plan will not be adjusted for any pay increases after December 31, 2007.
Anticipated Social Security Benefit	The projected amount of the participant's primary Social Security benefit according to the law in effect at the date of termination of employment assuming continuation of then current earnings to age 65.
Covered Compensation	Average of Social Security Wage Bases in effect for each calendar year period ending with the last day of the calendar year in which the employee attains Social Security Normal Retirement Age.
Retirement Income	Effective December 31, 2007, all plan benefits were frozen. Participants who had twenty or more years of Benefit or Vesting Service as of December 31, 2007 and who elected the Final Average Pay formula in the SunTrust Retirement Plan will have their December 31, 2007 benefit increased by the pay rollup factor. Participants who had fewer than twenty years of Benefit or Vesting Service as of December 31, 2007 and participants with twenty or more years of service as of December 31, 2007 who elect the Personal Pension Account formula will not receive any further increase to their benefit after December 31, 2007.
Calculation of December 31, 2007 Benefit	An employee who was a participant in the NBC Prior Plan as of July 14, 1996 who had attained age 50 with at least 10 years of Benefit Service OR had attained age 55 with at least five years of Benefit Service as of December 31, 1996 will receive the greater of the monthly benefit provided by the NCF Pension Equity Plan (PEP) Formula or the NBC Prior Plan Formula. An employee who was a participant in the CCB Plan as of July 31, 2001 who had attained age 50 with at least 10 years of Vesting Service OR had attained age 55 with at least five years of Vesting Service as of December 31, 2001 will receive the greater of the monthly benefit provided by the NCF PEP Formula or the CCB Prior Plan formula. Electing CCB Retirement Plan Participants

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receive the monthly benefit provided by the CCB Prior Plan formula only.

All other participants receive the benefit provided by the PEP Formula. The frozen accrued benefit at December 31, 2007 will be the frozen PEP balance converted to an annuity payable at Normal Retirement Date.

PEP Formula

The benefit under the PEP Formula is payable as a lump sum. If the lump sum is over $5,000, a monthly income may be elected. The lump sum is determined by multiplying the appropriate percentage based on Benefit Service as of December 31, 2004, as listed below by the participant's Final Average Monthly Compensation at termination multiplied by 12.

Years of Benefit Service As of December 31, 2004	Percentage Per Year
1 to 5	2%
6 to 10	4%
11 to 20	6%
21 to 30	8%
31 or more	10%

An employee who was an NBC prior plan participant on July 14, 1996 receives the greater of:

(i) the PEP benefit based on all years of Benefit Service, and

(ii) the lump-sum value of the accrued benefit under the NBC Prior Plan Formula as of July 14, 1996 plus the PEP benefit based on Benefit Service after July 14, 1996.

An employee who was a CCB prior plan participant on July 31, 2001 receives the greater of:

(i) the PEP benefit based on all years of Benefit Service, and

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(i) the lump-sum value of the December 31, 2001 accrued benefit under the CCB prior plan formula plus the PEP benefit based on Benefit Service after December 31, 2001.

NBC Prior Plan Formula

For grandfathered NCF employees that were participants in the NBC Retirement Plan on July 14, 1996 who, as of December 31, 1996, had attained at least age 55 with five years of Benefit Service or age 50 with 10 years of Benefit Service, the greater of (1) and (2):

(1) Sum of (a) and (b), multiplied by Benefit Service divided by Benefit Service projected to Normal Retirement Date:

(a) 1.35% of Average Compensation multiplied by Benefit Service projected to Normal Retirement Date; and

(b) 0.5% of Average Compensation in excess of covered compensation multiplied by Benefit Service projected to Normal Retirement Date up to 35 years.

(2) For participants hired prior to February 28, 1994, the sum of (a) and (b), multiplied by Benefit Service divided by Benefit Service projected to Normal Retirement Date:

(a) 1.65% of 1994 compensation multiplied by Benefit Service projected to Normal Retirement Date; and

(b) 0.65% of 1994 compensation in excess of 1994 covered compensation multiplied by Benefit Service projected to Normal Retirement Date up to 35 years.

CCB Prior Plan Formula

For grandfathered NCF employees that were participants in the CCB Retirement Plan on July 31, 2001 who, as of December 31, 2001, had attained at least age 55 with five years of Vesting Service or age 50 with 10 years of Vesting Service, the greater of (1) and (2):

(1) 1.2% of Average Compensation multiplied by Benefit Service; and

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	(2) For participants that were 55 with five years of Vesting Service on December 31, 1996, the sum of (a) and (b): (a) 1% of average compensation up to $9,000 multiplied by Benefit Service; and (b) 1.5% of average compensation in excess of $9,000 multiplied by Benefit Service.
Normal Form of Retirement Income	Ten Years Certain and Life Annuity. As noted in the assumptions section, all participants are assumed to elect to receive a lump sum benefit.
Vesting Service	Prior to 2005, unless otherwise specified under terms of acquisition agreement, service from date of hire to date of termination. Employees must work at least 1,000 hours to receive one year of Vesting Service during the calendar year. The 2005 year is a transition year. All former NCF employees receive Vesting Service calculated under the NCF Plan rules or under the SunTrust Plan rules, whichever method gives more service. In addition, for purposes of the NCF Plan rules, it will be assumed that participants terminating employment after May 30, 2005 attained the 1,000 hours in 2005, and terminations prior to May 31, 2005 did not attain the 1,000 hours in 2005. After 2005, the NCF Plan's service counting rules apply only to those CCB and NBC grandfathered participants in the NCF Plan who are defined below as "Grandfathered" former NBC and CCB Plan participants. For each year, these grandfathered participants receive credit for Benefit Service and Vesting Service based on the rules under the NCF Plan or the SunTrust Plan that gives them more service for the year. In applying the NCF Plan rules to the grandfathered group, a participant receives credit for 190 hours for each month in which the participant receives pay for working or is entitled to receive pay for non-work hours (e.g., for vacation, approved leave) for one or more days in that month, and a participant who has a termination of employment date after the last business day of May receives credit for a full year of service for the year of termination.

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	Post-2005, Vesting Service is earned whether NCF employees are a full- time, part-time, temporary, on-call, or prime-time employee. Employees are credited for a full month of service for each month they work at least one hour of service, including the month they are hired and terminate employment. If they were not vested in their NCF Plan benefit as of December 31, 2004, their future service with SunTrust counts toward vesting of their NCF Plan benefit.
Benefit Service	Unless otherwise specified under terms of acquisition agreement, service from date of hire to date of termination. Employees must work at least 1,000 hours to receive one year of Benefit Service during the calendar year. Benefit Service is frozen as of December 31, 2004. For Disability Retirement, Benefit Service was frozen as of December 31, 2011.
Normal Retirement Age	Age 65.
Early Retirement	Retirement before normal retirement and on or after both attaining age 55 and completing five years of Vesting Service.
Postponed Retirement	Retirement after normal retirement.
Vested Termination	Termination for reasons other than death or retirement after completing three years of Vesting Service or upon attainment of age 65.
Disability	Permanent and total disability prior to normal retirement.
Preretirement Death Benefit	Participation in the plan.

Eligibility for Benefits

Benefits Paid Upon the Following Events

Normal Retirement

Monthly pension benefit determined as of normal retirement.

Early Retirement

Prior to January 1, 2008, a monthly retirement income provided by the PEP lump sum at Early Retirement Date. After December 31, 2007, the frozen annuity value adjusted for early commencement.

NBC Prior Plan ERF's

A minimum benefit under the NBC Prior Plan for participants who meet certain requirements as of December 31, 1996 calculated as follows: The benefit determined under the NBC Prior Plan Formula based on Benefit Service and compensation to Early Retirement Date reduced for early commencement of payments by the following reduction factors:

Age	Factor for Non-Integrated Portion	Factor for Integrated Portion
65	100.00%	100.0%
64	100.00%	93.3%
63	100.00%	86.7%
62	100.00%	80.0%
61	100.00%	73.3%
60	100.00%	66.7%
59	94.00%	63.3%
58	88.00%	60.0%
57	82.00%	56.7%
56	76.00%	53.3%
55	70.00%	50.0%

CCB Prior Plan ERF's

A minimum benefit under the CCB Prior Plan for participants who meet certain requirements as of December 31, 2001 calculated as follows: The benefit determined under the CCB Prior Plan based on service and compensation to Early Retirement Date reduced for early commencement of payments by the following reduction factors.

If the participant has at least 10 years of Vesting Service (including service after December 31, 2004) and terminates after age 55:

Age	Factor
62 or older	100.00%
61	87.77%
60	75.55%
59	63.33%
58	60.00%
57	56.67%
56	53.33%
55	50.00%

If the participant has less than 10 years of Vesting Service and terminates after age 55:

Age	Factor
65	100.00%
64	93.33%
63	86.67%
62	80.00%
61	73.33%
60	66.67%
59	57.44%
58	48.21%
57	38.98%
56	29.75%
55	20.52%

Postponed Retirement

If retirement occurs after the Normal Retirement Date, the late retirement income will be the normal retirement benefit calculated using Benefit Service and final average monthly compensation as of the late retirement date.

However, a minimum benefit exists under the NBC prior plan for participants who meet certain requirements as of December 31, 1996, and under the CCB prior plan for participants who meet certain requirements as of December 31, 2001. This benefit is the benefit determined under the prior plan formula calculated as of the Normal Retirement Date actuarially increased to the late retirement date.

For participants who reached their normal retirement age prior to the valuation date, their retirement benefit will be no less than the actuarially increased normal retirement benefit.

Termination with Vested Benefit

The termination benefit is equal to the Retirement Income, with a service prorate applied to the Prior Plan Formulas.

	The Prior Plan Formulas will be calculated based on total projected service at Normal Retirement (without regard to the freeze on Benefit Service as of December 31, 2004, but with regard to any caps on Benefit Service). The resulting amount will be multiplied by the ratio of the Benefit Service at termination divided by the projected Benefit Service at Normal Retirement (without regard to the freeze on Benefit Service as of December 31, 2004, and without regard to any caps on Benefit Service).
Disability Retirement	Commencing on the participant's Normal Retirement Date, if he is then living and still disabled, the normal retirement benefit shall be calculated assuming that his service was frozen as of December 31, 2011 and his monthly rate of basic compensation continued through December 31, 2011 at the same rate as in effect immediately prior to disability. Prior to normal retirement, disabled participants are entitled to a death benefit determined as if the disabled participant had remained in service through December 31, 2011 and his last rate of pay had continued unchanged through December 31, 2011. Payment of this death benefit is made to the Beneficiary in the form of monthly income.
Preretirement Death	The participant's designated Beneficiary may receive monthly income provided by the single-sum value of the accrued benefit at the date of death.

Plan Provisions

Other Plan Provisions

Forms of Payment	The plan provides optional payment forms, including the qualified Joint and Contingent benefit for married employees and a lump-sum option, including involuntary cash-outs for lump sums not over $5,000. Actuarial equivalence in determining optional payment forms is as follows: ▪ Lump sums—The basis prescribed in Section 417(e) of the Internal Revenue Code. ▪ All other forms: – Mortality—The basis prescribed in Section 417(e) of the Internal Revenue Code – Discount Rate—The 30-year Treasury constant maturity security for the last month preceding the Plan Year of distribution.
Maximum on Benefits	All benefits for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are assumed for determining pension cost but not for determining contributions.

Changes in Plan Provisions Since Prior Measurement

There have been no changes in plan provisions since the prior measurement on January 1, 2014.

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

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

Attachment to 2015 Form 5500
Schedule H, line 4i - Schedule of Assets (Held at End of Year)

Plan Name National Commerce Financial Corporation Retirement Plan **EIN:** 58-1575035
Plan Sponsor's Name SunTrust Banks, Inc. **PN:** 004

(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
	See Audited Financial Statements			

Schedule SB Attachment (Form 5500)—2015 Plan Year
National Commerce Financial Corporation
EIN: 58-1575035 PN: 004

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

SunTrust Banks, Inc.
National Commerce Financial Corporation Retirement Plan
Active Employees

EIN: 58-1575035 PN: 004

Number of Participants, Average Annual Accrued Benefit[1]

Attained	Years of Credited Service										
Age	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+	Total
<25											
25-29											
30-34		22 $115	1								23 $130
35-39		56 $360	14 $702								70 $428
40-44	1	34 $325	25 $1,510	8							68 $1,168
45-49	1	37 $250	28 $1,880	11	2						79 $1,640
50-54	2	58 $280	27 $3,654	8	7	4					106 $2,470
55-59	1	46 $215	22 $3,434	7	6	6	6				94 $3,591
60-64	2	27 $192	17	7	5	4	9	3			74 $4,378
65-69	1	12	4	2		1		1			21 $2,152
70+		1	1	1			1				4
Total	8	293 $261	139 $2,464	44 $4,433	20 $8,584	15	16	4			539 $2,619

[1] Plan was hard frozen effective January 1, 2012; therefore, average annual accrued benefits are shown.

Schedule SB Attachment (Form 5500)—2015 Plan Year
National Commerce Financial Corporation
EIN: 58-1575035 PN: 004

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

Actuarial Assumptions and Methods

For ERISA Requirements

Interest Rates for Minimum Funding Purposes	Based on segment rates with no lookback (as of January 2015), 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 with no lookback (as of January 2015), without regard to interest rate stabilization.
1st Segment Rate	1.22%
2nd Segment Rate	4.11%
3rd Segment Rate	5.20%
Lump Sum Actuarial Equivalence Basis	Interest rate: Same as funding valuation interest rates, as required by regulations. Mortality: Current 417(e) table for lump sums.
Salary Increases	
Minimum Funding Target Normal Cost	Not applicable.
Maximum Tax Expected Benefit Increase	Not applicable.
Optional Payment Form Election Percentage	
Actives	100% lump sum, payable immediately.
Deferred Inactives	100% annuity payable at age 62 (annuity form of payment distribution—50%–single life; 10%–50% joint life; 25%–100% joint life; 15%–10 year certain life).
Benefit Commencement Date	
Preretirement Death Benefit	Surviving spouse benefits commence at the later of the death of the active participant or the date the participant would have attained age 55.
Deferred Benefit	Later of age 62 and termination.

Actuarial Assumptions and Methods

Retirement Benefit	Immediately upon termination.
Retirement Age	
Active Participants	See Table A.
Terminated Vested Participants	Age 62
Mortality Rates	
Healthy and Disabled	2015 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e).
Withdrawal Rates	See Table B.
Disability Rates	None. (Anticipated disablements are included in withdrawal rates).
Decrement Timing	Middle of year decrements, with 100% retirement occurring at beginning-of-year.
Surviving Spouse Benefit	It is assumed that 100% of males and 100% of females have an eligible spouse, and that males are three years older than their spouses.
Benefit Limits	Projected benefits are limited by the current IRC section 415 maximum benefit of $210,000.
Valuation of Plan Assets	Fair market value; based on Trust statements.
Trust Expenses Included In Target Normal Cost	$250,000 Average of prior three years non-investment administrative expenses (excluding PBGC premiums) plus estimate of current year PBGC premiums.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2015

Actuarial Assumptions and Methods

Table A

Retirement Rates

Age	Rate
55	12%
56	12%
57	12%
58	12%
59	12%
60	16%
61	12%
62	16%
63	20%
64	20%
65	40%
66	35%
67	35%
68	30%
69	30%
70	100%

Actuarial Assumptions and Methods

Table B

Withdrawal Rates

Age	Rate	Age	Rate
<21	28%	41	13%
22	28%	42	13%
23	27%	43	13%
24	26%	44	13%
25	25%	45	12%
26	24%	46	12%
27	23%	47	12%
28	22%	48	12%
29	21%	49	11%
30	19%	50	11%
31	18%	51	11%
32	17%	52	11%
33	16%	53	11%
34	16%	54	11%
35	15%	55+	11%
36	15%		
37	14%		
38	14%		
39	14%		
40	13%		

Schedule SB Attachment (Form 5500)—2015 Plan Year
National Commerce Financial Corporation
EIN: 58-1575035 PN: 004

Schedule SB, line 24—Change in Actuarial Assumptions

Retirement and withdrawal rates were updated to better reflect anticipated experience.
This assumption change did not result in a decrease in the funding shortfall of the plan in excess of $50,000,000 or both 5% of the funding target of the plan and $5,000,000. As such, approval of the Commissioner is not required.

Attachment to 2015 Form 5500
Schedule H, Line 4e - Attachment

Suntrust Banks, Inc.
EIN: 58-1575035

The above Sponsor, as a banking institution, is exempt from fidelity bonding under ERISA 412(a)(3)" for the following plans:

SunTrust Banks, Inc. Retirement Plan (PN 001)
SunTrust Banks, Inc. 401(k) Plan (PN 002)
National Commerce Financial Corporation Retirement Plan (PN 004)
SunTrust Banks, Inc. Employee Benefit Plan (PN 502)
SunTrust Banks, Inc. Retiree Health Plan (PN 503)
SunTrust Banks, Inc. Retiree Life Plan (PN 504)

Schedule SB Attachment (Form 5500)—2015 Plan Year
National Commerce Financial Corporation
EIN: 58-1575035 PN: 004

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 beginning of year.

NCF

(a)	(b)	(c)	(d) Product (a) × (b) × (c)
Age	**Rate**	**Weight**	
55.5	12.00%	1.0000	6.66
56.5	12.00%	0.8800	5.97
57.5	12.00%	0.7744	5.34
58.5	12.00%	0.6815	4.78
59.5	12.00%	0.5997	4.28
60.5	16.00%	0.5277	5.11
61.5	12.00%	0.4433	3.27
62.5	16.00%	0.3901	3.90
63.5	20.00%	0.3277	4.16
64.5	20.00%	0.2621	3.38
65.5	40.00%	0.2097	5.49
66.5	35.00%	0.1258	2.93
67.5	35.00%	0.0818	1.93
68.5	30.00%	0.0532	1.09
69.5	30.00%	0.0372	0.78
70	100.00%	0.0261	1.82
	Weighted Average		60.89

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210 - 0110
1210 - 0089

2015

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

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 forms instr.); 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
NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN

1b Three-digit plan number (PN) ▶ 004

1c Effective date of plan 01/01/1989

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)
SUNTRUST BANKS, INC.

MAIL CODE GA ATL 802G
303 PEACHTREE STREET, SUITE 400
ATLANTA GA 30308-3200

2b Employer Identification Number (EIN) 58-1575035

2c Plan Sponsor's telephone number 404-813-7155

2d Business code (see instructions) 522110

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	Jacqueline Lombard	10/11/16	Benefits Plan Committee JACQUELINE LOMBARD
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Jacqueline Lombard	10/11/16	JACQUELINE LOMBARD
	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

Attachment to 2015 Form 5500
Schedule H, line 4j - Schedule of Reportable Transactions

Plan Name National Commerce Financial Corporation Retirement Plan **EIN:** 58-1575035
Plan Sponsor's Name SunTrust Banks, Inc. **PN:** 004

(a) Identity of party involved	(b) Description of asset (include interest rate and maturity in case of a loan)	(c) Purchase price	(d) Selling price	(e) Lease rental	(f) Expense incurred with transaction	(g) Cost of asset	(h) Current value of asset on transaction date	(i) Net gain or (loss)
	See Audited Financial Statements							

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ File as an attachment to Form 5500 or 5500-SF.

OMB No. 1210-0110

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
NATIONAL COMMERCE FINANCIAL CORPORATION RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 004

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
SUNTRUST BANKS, INC.

D Employer Identification Number (EIN)
58-1575035

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2015

2 Assets:

a Market value	**2a**	162,632,242
b Actuarial value	**2b**	162,632,242

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	954	51,937,685	51,937,685
b For terminated vested participants	1,373	39,545,683	39,545,683
c For active participants	539	11,357,970	11,413,062
d Total	2,866	102,841,338	102,896,430

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**	6.27%
6 Target normal cost	**6**	250,000

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 Joy L Ferguson

Signature of actuary

September 6, 2016
Date

JOY L. FERGUSON, ASA, EA
Type or print name of actuary

1406805
Most recent enrollment number

HEWITT ASSOCIATES LLC
Firm name

770-956-7777
Telephone number (including area code)

3350 RIVERWOOD PARKWAY, SUITE 80
ATLANTA GA 30339-3370
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	35,766,511	0
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)	35,766,511	0
10	Interest on line 9 using prior year's actual return of 14.10%	5,043,078	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.48%		0
	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		0
	d Portion of (c) to be added to prefunding balance		0
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)	40,809,589	0

Part III Funding Percentages

14	Funding target attainment percentage	14	118.39%
15	Adjusted funding target attainment percentage	15	158.05%
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	147.51%
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
			Totals ► 18(b)	0	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	0

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.72%	6.11%	6.81%	☐ N/A, full yield curve used

b Applicable month (enter code)	21b	0
22 Weighted average retirement age	22	61

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	250,000
b Excess assets, if applicable, but not greater than line 31a	31b	250,000

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	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	38a	0
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	