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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

1b Three-digit plan number (PN) ▶ 003

1c Effective date of plan 01/01/2003

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)
THE CINCINNATI REDS, LLC

100 JOE NUXHALL WAY
CINCINNATI, OH 45202

2b Employer Identification Number (EIN)
31-1002055

2c Plan Sponsor's telephone number
513-765-7010

2d Business code (see instructions)
711210

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/12/2016	ROBERT CLARK
	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)

MITCHELL & TITUS, LLP

ONE BATTERY PARK PLAZA
NEW YORK, NY 10004

Preparer's telephone number
212-709-4500

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**	594
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)**	292
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	292
b	Retired or separated participants receiving benefits	**6b**	94
c	Other retired or separated participants entitled to future benefits	**6c**	192
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	578
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	578
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**	11
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

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)** [ ] **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 0

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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
THE CINCINNATI REDS, LLC

D Employer Identification Number (EIN)
31-1002055

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**	33800364
b Actuarial value	**2b**	31884832

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	83	7776481	7776481
b For terminated vested participants	219	7944703	7944703
c For active participants	292	11612231	11852808
d Total	594	27333415	27573992

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**	6.42%
6 Target normal cost	**6**	1845247

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

10/05/2016
Date

MARK GENGENBACH
Type or print name of actuary

14-07102
Most recent enrollment number

TOWERS WATSON DELAWARE, INC.
Firm name

212-309-3400
Telephone number (including area code)

335 MADISON AVENUE
NEW YORK, NY 10017-4605
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)		
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)		
10	Interest on line 9 using prior year's actual return of 15.60%		
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		2735770
	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 6.61%		180834
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		2916604
	d Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)		

Part III Funding Percentages

14	Funding target attainment percentage	14	115.63 %
15	Adjusted funding target attainment percentage	15	115.63 %
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	112.87 %
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
03/11/2016	1600000				
09/14/2016	1600000				
			Totals ► 18(b)	3200000	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	
	b Contributions made to avoid restrictions adjusted to valuation date	19b	
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	2924544

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**: 4

22 Weighted average retirement age — **22**: 62

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**:

29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) — **29**:

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**: 1845247

b Excess assets, if applicable, but not greater than line 31a — **31b**: 1845247

32 Amortization installments:

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

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**:

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

36 Additional cash requirement (line 34 minus line 35) — **36**:

37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) — **37**: 2924544

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

a Total (excess, if any, of line 37 over line 36) — **38a**: 2924544

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

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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500
THE CINCINNATI REDS, LLC

D Employer Identification Number (EIN)
31-1002055

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

SEI HEDGE SEGREGATED PORTFOLIO COMP

98-1238160

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

U.S. BANK NATIONAL ASSOCIATION

31-0841368

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

U.S. BANCORP ASSET MANAGEMENT

41-2003732

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

U.S. BANCORP FUND SERVICES, LLC

39-1939072

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

QUASAR DISTRIBUTORS, LLC

39-1982827

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

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

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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)

TOWERS WATSON

23-1159360

(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?
11	NONE	72108	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SEI INVESTMENTS

04-2452803

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	26728	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MITCHELL & TITUS, LLP

13-2781641

(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	NONE	22299	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)

NISA INVESTMENT ADVISORS,L.L.C.

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	16697	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GAMCO ASSET MANAGEMENT

13-4044521

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	10476	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MORGAN, LEWIS & BOCKIUS LLP

23-0891050

(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?
29	NONE	7084	Yes [ ] No [X]	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 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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500
THE CINCINNATI REDS, LLC

D Employer Identification Number (EIN)
31-1002055

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)	3000000	3200000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	924386	279222
(2) U.S. Government securities	1c(2)	5195012	3297720
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	3440458	2893149
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	1507215	558611
(5) Partnership/joint venture interests	1c(5)	2700000	4628119
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	17094222	19574497
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)		

		(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	33861293	34431318
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	23799	22970
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through1j)	1k	23799	22970
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	33837494	34408348

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)	3200000	
(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)		3200000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		-636316
d Total income. Add all **income** amounts in column (b) and enter total	2d		2563684
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	1737741	
(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)		1737741
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)	105363	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	55930	
(4) Other	2i(4)	93796	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		255089
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		1992830
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		570854
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: MITCHELL & TITUS, LLP **(2)** EIN: 13-2781641

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	N/A	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	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			500000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X		
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X		
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X		
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X		
l Has the plan failed to provide any benefit when due under the plan?	4l		X		
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X		
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n				
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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500
THE CINCINNATI REDS, LLC

D Employer Identification Number (EIN)
31-1002055

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**

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): 41-6271370

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** 41

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** 0

b Enter the amount contributed by the employer to the plan for this plan year **6b** 0

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**	0

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

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

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

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

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

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

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

Part VII IRS Compliance Questions

20a Is the plan a 401(k) plan?	☐ 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

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2015 and 2014
With Independent Auditor's Report

MITCHELL TITUS
ACHIEVING EXCELLENCE TOGETHER

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Financial Statements and Supplemental Schedules
December 31, 2015 and 2014

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▪ Chicago White Sox, Ltd.	
▪ The Cincinnati Reds, LLC	
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▪ Colorado Rockies Baseball Club, Ltd.	
▪ Detroit Tigers, Inc.	
▪ Houston Astros, LLC	
▪ Kansas City Royals Baseball Corporation	
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MITCHELL TITUS

INDEPENDENT AUDITOR'S REPORT

Pension Committee
Major League Baseball Pension Plan
for Non-Uniformed Personnel

We have audited the accompanying financial statements of the Major League Baseball Pension Plan for Non-Uniformed Personnel—Selected Retirement Plans (the Plans), listed in the accompanying table of contents, which comprise the statements of net assets available for benefits as of December 31, 2015 and 2014, the related statements of changes in net assets available for benefits for the years then ended, 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 ("U.S."); this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditor's Responsibility

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

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

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

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MITCHELL TITUS

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plans at December 31, 2015, and the changes in their net assets available for benefits for the year then ended, and the financial status of the Plans at December 31, 2014, and the changes in their financial status for the year then ended, in conformity with U.S. generally accepted accounting principles.

Supplemental Schedules

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

Mitchell & Titus, LLP

October 12, 2016

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL-SELECTED RETIREMENT PLANS

	Angels Baseball LP	Athletics Investment Group, LLC	Atlanta National League Baseball Club, Inc.	AZPB Limited Partnership	Baltimore Orioles, L.P.	The Baseball Club of Seattle, LLLP	Boston Red Sox Baseball Club Limited Partnership	Chicago White Sox, Ltd.	The Cincinnati Reds, LLC
Statements of Net Assets Available for Benefits December 31, 2015									
ASSETS									
Contributions receivable	$ 400,000	$ 2,400,000	$ 2,900,000	$ 2,700,000	$ 2,700,000	$ 3,600,000	$ -	$ 3,700,000	$ 3,200,000
Investments-at fair value (Note 3)									
Major League Baseball Group Pension Trust	26,019,629	35,823,706	49,291,129	25,084,558	38,375,250	50,859,164	44,212,764	58,288,639	31,231,318
Total assets	26,419,629	38,223,706	52,191,129	27,784,558	41,075,250	54,459,164	44,212,764	61,988,639	34,431,318
LIABILITIES									
Accrued expenses	22,576	20,558	27,155	23,676	21,590	28,919	24,841	25,270	22,970
Total liabilities	22,576	20,558	27,155	23,676	21,590	28,919	24,841	25,270	22,970
Net assets available for benefits	$ 26,397,053	$ 38,203,148	$ 52,163,974	$ 27,760,882	$ 41,053,660	$ 54,430,245	$ 44,187,923	$ 61,963,369	$ 34,408,348
Statements of Changes in Net Assets Available for Benefits For the Year Ended 'December 31, 2015									
ADDITIONS									
Contributions	$ 400,000	$ 2,400,000	$ 2,900,000	$ 2,700,000	$ 2,700,000	$ 3,600,000	$ -	$ 3,700,000	$ 3,200,000
Net investment loss from Major League Baseball Group Pension Trust	(523,005)	(436,047)	(982,755)	(520,499)	(770,033)	(609,440)	(874,617)	(702,573)	(636,316)
Total additions (net of investment activity)	(123,005)	1,963,953	1,917,245	2,179,501	1,929,967	2,990,560	(874,617)	2,997,427	2,563,684
DEDUCTIONS									
Benefits paid	2,964,317	1,253,046	2,776,702	1,681,584	1,848,119	2,834,789	5,257,405	2,107,299	1,737,741
Administrative expenses	222,856	187,168	247,229	243,380	240,728	239,963	346,027	241,578	255,089
Total deductions	3,187,173	1,440,214	3,023,931	1,924,964	2,088,847	3,074,752	5,603,432	2,348,877	1,992,830
(Decrease) increase in net assets available for benefits	(3,310,178)	523,739	(1,106,686)	254,537	(158,880)	(84,192)	(6,478,049)	648,550	570,854
Net assets available for benefits at beginning of year	29,707,231	37,679,409	53,270,660	27,506,345	41,212,540	54,514,437	50,665,972	61,314,819	33,837,494
Net assets available for benefits at end of year	$ 26,397,053	$ 38,203,148	$ 52,163,974	$ 27,760,882	$ 41,053,660	$ 54,430,245	$ 44,187,923	$ 61,963,369	$ 34,408,348

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

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL-SELECTED RETIREMENT PLANS

	Cleveland Indians Baseball Company Limited Partnership	Colorado Rockies Baseball Club, Ltd.	Detroit Tigers, Inc.	Houston Astros, LLC	Kansas City Royals Baseball Corporation	Los Angeles Dodgers LLC	Miami Marlins, L.P.	New York Yankees Partnership	Padres, L.P.
Statements of Net Assets Available for Benefits December 31, 2015									
ASSETS									
Contributions receivable	$ 2,900,000	$ 2,700,000	$ 2,200,000	$ 500,000	$ 2,500,000	$ 2,800,000	$ 2,500,000	$ 4,000,000	$ 1,200,000
Investments-at fair value (Note 3)									
Major League Baseball Group Pension Trust	35,864,348	31,681,465	23,816,639	48,237,527	38,071,446	21,197,516	22,480,729	48,113,999	34,222,419
Total assets	38,764,348	34,381,465	26,016,639	48,737,527	40,571,446	23,997,516	24,980,729	52,113,999	35,422,419
LIABILITIES									
Accrued expenses	29,021	25,829	15,798	35,023	61,927	10,875	20,037	28,087	32,681
Total liabilities	29,021	25,829	15,798	35,023	61,927	10,875	20,037	28,087	32,681
Net assets available for benefits	$ 38,735,327	$ 34,355,636	$ 26,000,841	$ 48,702,504	$ 40,509,519	$ 23,986,641	$ 24,960,692	$ 52,085,912	$ 35,389,738
Statements of Changes in Net Assets Available for Benefits For the Year Ended 'December 31, 2015									
ADDITIONS									
Contributions	$ 2,900,000	$ 2,700,000	$ 2,200,000	$ 500,000	$ 2,500,000	$ 2,800,000	$ 2,500,000	$ 4,000,000	$ 1,200,000
Net investment loss from Major League Baseball Group Pension Trust	(750,129)	(386,904)	(485,928)	(1,027,412)	(581,392)	(277,220)	(463,978)	(994,675)	(711,830)
Total additions (net of investment activity)	2,149,871	2,313,096	1,714,072	(527,412)	1,918,608	2,522,780	2,036,022	3,005,325	488,170
DEDUCTIONS									
Benefits paid	4,507,119	2,350,458	1,936,929	7,881,964	4,304,903	352,346	1,443,723	5,472,327	4,885,675
Administrative expenses	260,401	205,681	161,391	290,373	241,630	172,967	214,331	287,484	321,332
Total deductions	4,767,520	2,556,139	2,098,320	8,172,337	4,546,533	525,313	1,658,054	5,759,811	5,207,007
(Decrease) increase in net assets available for benefits	(2,617,649)	(243,043)	(384,248)	(8,699,749)	(2,627,925)	1,997,467	377,968	(2,754,486)	(4,718,837)
Net assets available for benefits at beginning of year	41,352,976	34,598,679	26,385,089	57,402,253	43,137,444	21,989,174	24,582,724	54,840,398	40,108,575
Net assets available for benefits at end of year	$ 38,735,327	$ 34,355,636	$ 26,000,841	$ 48,702,504	$ 40,509,519	$ 23,986,641	$ 24,960,692	$ 52,085,912	$ 35,389,738

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

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL-SELECTED RETIREMENT PLANS

	The Phillies	Pittsburgh Associates	Rangers Baseball, LLC	San Francisco Baseball Associates LLC	Sterling Mets, L.P.	St. Louis Cardinals, L.L.C.	Tampa Bay Rays Baseball, Ltd.	Washington Nationals Baseball Club, LLC
Statements of Net Assets Available for Benefits December 31, 2015								
ASSETS								
Contributions receivable	$ -	$ 3,100,000	$ 2,500,000	$ 4,600,000	$ 2,500,000	$ 2,200,000	$ 2,400,000	$ 2,300,000
Investments-at fair value (Note 3)								
Major League Baseball Group Pension Trust	67,404,818	33,975,199	12,118,923	53,562,147	33,739,991	28,815,970	25,407,760	11,574,646
Total assets	67,404,818	37,075,199	14,618,923	58,162,147	36,239,991	31,015,970	27,807,760	13,874,646
LIABILITIES								
Accrued expenses	23,864	28,256	13,474	28,569	34,044	19,374	20,864	17,702
Total liabilities	23,864	28,256	13,474	28,569	34,044	19,374	20,864	17,702
Net assets available for benefits	$ 67,380,954	$ 37,046,943	$ 14,605,449	$ 58,133,578	$ 36,205,947	$ 30,996,596	$ 27,786,896	$ 13,856,944
Statements of Changes in Net Assets Available for Benefits For the Year Ended 'December 31, 2015								
ADDITIONS								
Contributions	$ 4,400,000	$ 3,100,000	$ 2,500,000	$ 4,600,000	$ 2,500,000	$ 2,200,000	$ 2,400,000	$ 2,300,000
Net investment loss from Major League Baseball Group Pension Trust	(1,347,189)	(711,605)	(257,650)	(1,094,566)	(689,642)	(590,096)	(526,244)	(253,264)
Total additions (net of investment activity)	3,052,811	2,388,395	2,242,350	3,505,434	1,810,358	1,609,904	1,873,756	2,046,736
DEDUCTIONS								
Benefits paid	2,234,173	4,277,421	507,347	3,649,127	5,468,217	2,491,731	2,121,303	1,324,062
Administrative expenses	269,925	269,688	150,231	340,235	390,985	198,590	193,406	158,323
Total deductions	2,504,098	4,547,109	657,578	3,989,362	5,859,202	2,690,321	2,314,709	1,482,385
(Decrease) increase in net assets available for benefits	548,713	(2,158,714)	1,584,772	(483,928)	(4,048,844)	(1,080,417)	(440,953)	564,351
Net assets available for benefits at beginning of year	66,832,241	39,205,657	13,020,677	58,617,506	40,254,791	32,077,013	28,227,849	13,292,593
Net assets available for benefits at end of year	$ 67,380,954	$ 37,046,943	$ 14,605,449	$ 58,133,578	$ 36,205,947	$ 30,996,596	$ 27,786,896	$ 13,856,944

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

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL-SELECTED RETIREMENT PLANS

	Angels Baseball LP	Athletics Investment Group, LLC	Atlanta National League Baseball Club, Inc.	AZPB Limited Partnership	Baltimore Orioles, L.P.	The Baseball Club of Seattle, LLLP	Boston Red Sox Baseball Club Limited Partnership	Chicago White Sox, Ltd.	The Cincinnati Reds, LLC
Statements of Net Assets Available for Benefits December 31, 2014									
ASSETS									
Contributions receivable	$ 400,000	$ 2,200,000	$ 2,700,000	$ 2,300,000	$ 2,600,000	$ 3,300,000	$ -	$ 3,500,000	$ 3,000,000
Investments-at fair value (Note 3)									
Major League Baseball Group Pension Trust	29,336,163	35,492,454	50,601,106	25,226,439	38,638,399	51,229,019	50,701,100	57,829,292	30,861,293
Total assets	29,736,163	37,692,454	53,301,106	27,526,439	41,238,399	54,529,019	50,701,100	61,329,292	33,861,293
LIABILITIES									
Accrued expenses	28,932	13,045	30,446	20,094	25,859	14,582	35,128	14,473	23,799
Total liabilities	28,932	13,045	30,446	20,094	25,859	14,582	35,128	14,473	23,799
Net assets available for benefits	$ 29,707,231	$ 37,679,409	$ 53,270,660	$ 27,506,345	$ 41,212,540	$ 54,514,437	$ 50,665,972	$ 61,314,819	$ 33,837,494
Statements of Changes in Net Assets Available for Benefits For the Year Ended 'December 31, 2014									
ADDITIONS									
Contributions	$ 400,000	$ 2,200,000	$ 2,700,000	$ 2,300,000	$ 2,600,000	$ 3,300,000	$ -	$ 3,500,000	$ 3,000,000
Net investment gain from Major League Baseball Group Pension Trust	4,014,408	4,839,191	6,957,281	3,387,932	5,282,545	7,048,650	7,193,096	7,891,468	4,179,003
Total additions	4,414,408	7,039,191	9,657,281	5,687,932	7,882,545	10,348,650	7,193,096	11,391,468	7,179,003
DEDUCTIONS									
Benefits paid	734,521	464,704	1,399,680	265,491	1,046,482	1,176,452	1,908,153	1,047,762	1,690,164
Administrative expenses	222,548	237,786	306,633	219,536	270,719	357,678	336,562	334,713	266,358
Total deductions	957,069	702,490	1,706,313	485,027	1,317,201	1,534,130	2,244,715	1,382,475	1,956,522
Increase in net assets available for benefits	3,457,339	6,336,701	7,950,968	5,202,905	6,565,344	8,814,520	4,948,381	10,008,993	5,222,481
Net assets available for benefits at beginning of year	26,249,892	31,342,708	45,319,692	22,303,440	34,647,196	45,699,917	45,717,591	51,305,826	28,615,013
Net assets available for benefits at end of year	$ 29,707,231	$ 37,679,409	$ 53,270,660	$ 27,506,345	$ 41,212,540	$ 54,514,437	$ 50,665,972	$ 61,314,819	$ 33,837,494

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

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL-SELECTED RETIREMENT PLANS

	Cleveland Indians Baseball Company Limited Partnership	Colorado Rockies Baseball Club, Ltd.	Detroit Tigers, Inc.	Houston Astros, LLC	Kansas City Royals Baseball Corporation	Los Angeles Dodgers LLC	Miami Marlins, L.P.	New York Yankees Partnership	Padres, L.P.
Statements of Net Assets Available for Benefits December 31, 2014									
ASSETS									
Contributions receivable	$ 2,500,000	$ 2,400,000	$ 1,900,000	$ 1,100,000	$ 2,300,000	$ 2,500,000	$ 2,200,000	$ 3,700,000	$ 2,200,000
Investments-at fair value (Note 3)									
Major League Baseball Group Pension Trust	38,878,846	32,210,386	24,504,768	56,366,574	40,849,897	19,500,070	22,401,449	51,172,891	37,933,739
Total assets	41,378,846	34,610,386	26,404,768	57,466,574	43,149,897	22,000,070	24,601,449	54,872,891	40,133,739
LIABILITIES									
Accrued expenses	25,870	11,707	19,679	64,321	12,453	10,896	18,725	32,493	25,164
Total liabilities	25,870	11,707	19,679	64,321	12,453	10,896	18,725	32,493	25,164
Net assets available for benefits	$ 41,352,976	$ 34,598,679	$ 26,385,089	$ 57,402,253	$ 43,137,444	$ 21,989,174	$ 24,582,724	$ 54,840,398	$ 40,108,575
Statements of Changes in Net Assets Available for Benefits For the Year Ended 'December 31, 2014									
ADDITIONS									
Contributions	$ 2,500,000	$ 2,400,000	$ 1,900,000	$ 1,100,000	$ 2,300,000	$ 2,500,000	$ 2,200,000	$ 3,700,000	$ 2,200,000
Net investment gain from Major League Baseball Group Pension Trust	5,292,875	4,368,341	3,360,062	7,812,297	5,632,478	2,572,397	3,014,594	6,952,454	5,210,400
Total additions	7,792,875	6,768,341	5,260,062	8,912,297	7,932,478	5,072,397	5,214,594	10,652,454	7,410,400
DEDUCTIONS									
Benefits paid	523,625	478,110	750,698	1,789,733	1,281,472	295,551	411,465	971,361	1,014,628
Administrative expenses	269,743	222,183	180,094	360,443	245,031	179,663	205,233	322,417	289,726
Total deductions	793,368	700,293	930,792	2,150,176	1,526,503	475,214	616,698	1,293,778	1,304,354
Increase in net assets available for benefits	6,999,507	6,068,048	4,329,270	6,762,121	6,405,975	4,597,183	4,597,896	9,358,676	6,106,046
Net assets available for benefits at beginning of year	34,353,469	28,530,631	22,055,819	50,640,132	36,731,469	17,391,991	19,984,828	45,481,722	34,002,529
Net assets available for benefits at end of year	$ 41,352,976	$ 34,598,679	$ 26,385,089	$ 57,402,253	$ 43,137,444	$ 21,989,174	$ 24,582,724	$ 54,840,398	$ 40,108,575

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

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL-SELECTED RETIREMENT PLANS

	The Phillies	Pittsburgh Associates	Rangers Baseball, LLC	San Francisco Baseball Associates LLC	Sterling Mets, L.P.	St. Louis Cardinals, L.L.C.	Tampa Bay Rays Baseball, Ltd.	Washington Nationals Baseball Club, LLC
Statements of Net Assets Available for Benefits December 31, 2014								
ASSETS								
Contributions receivable	$ -	$ 2,900,000	$ 2,000,000	$ 4,400,000	$ -	$ 2,000,000	$ 2,100,000	$ 2,000,000
Investments-at fair value (Note 3)								
Major League Baseball Group Pension Trust	66,869,855	36,330,438	11,034,659	54,249,597	40,280,886	30,099,176	26,149,520	11,306,938
Total assets	66,869,855	39,230,438	13,034,659	58,649,597	40,280,886	32,099,176	28,249,520	13,306,938
LIABILITIES								
Accrued expenses	37,614	24,781	13,982	32,091	26,095	22,163	21,671	14,345
Total liabilities	37,614	24,781	13,982	32,091	26,095	22,163	21,671	14,345
Net assets available for benefits	$ 66,832,241	$ 39,205,657	$ 13,020,677	$ 58,617,506	$ 40,254,791	$ 32,077,013	$ 28,227,849	$ 13,292,593
Statements of Changes in Net Assets Available for Benefits For the Year Ended 'December 31, 2014								
ADDITIONS								
Contributions	$ 4,053,758	$ 2,900,000	$ 2,000,000	$ 4,400,000	$ -	$ 2,000,000	$ 2,100,000	$ 2,000,000
Net investment gain from Major League Baseball Group Pension Trust	9,098,889	4,940,629	1,415,506	7,322,602	5,479,968	4,104,987	3,528,727	1,477,411
Total additions	13,152,647	7,840,629	3,415,506	11,722,602	5,479,968	6,104,987	5,628,727	3,477,411
DEDUCTIONS								
Benefits paid	1,393,808	760,557	77,812	1,019,344	926,799	604,461	321,882	97,661
Administrative expenses	381,243	278,973	131,579	372,588	314,696	233,007	205,379	145,979
Total deductions	1,775,051	1,039,530	209,391	1,391,932	1,241,495	837,468	527,261	243,640
Increase in net assets available for benefits	11,377,596	6,801,099	3,206,115	10,330,670	4,238,473	5,267,519	5,101,466	3,233,771
Net assets available for benefits at beginning of year	55,454,645	32,404,558	9,814,562	48,286,836	36,016,318	26,809,494	23,126,383	10,058,822
Net assets available for benefits at end of year	$ 66,832,241	$ 39,205,657	$ 13,020,677	$ 58,617,506	$ 40,254,791	$ 32,077,013	$ 28,227,849	$ 13,292,593

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

NOTE 1 DESCRIPTION OF THE MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

The Major League Baseball Pension Plan for Non-Uniformed Personnel (the NUPP) is a noncontributory defined-benefit plan that was established, effective January 1, 1981, to provide retirement and death benefits to eligible employees of the participating Major League Baseball Clubs ("Participating Employers" or "Plan Sponsors"). Adoption of the NUPP by a Participating Employer creates a separate single-employer plan covering only eligible employees of the Participating Employer. As of December 31, 2015, 26 separate single-employer plans (collectively referred to as the "Selected Retirement Plans" or "Plans" and individually as the "Plan") had been created:

Major League Baseball Pension Plan for Non-Uniformed Personnel

- Angels Baseball LP
- Athletics Investment Group, LLC
- Atlanta National League Baseball Club, Inc.
- AZPB Limited Partnership
- Baltimore Orioles, L.P.
- The Baseball Club of Seattle, LLLP
- Boston Red Sox Baseball Club Limited Partnership
- Chicago White Sox, Ltd.
- The Cincinnati Reds, LLC
- Cleveland Indians Baseball Company Limited Partnership
- Colorado Rockies Baseball Club, Ltd.
- Detroit Tigers, Inc.
- Houston Astros, LLC
- Kansas City Royals Baseball Corporation
- Los Angeles Dodgers LLC
- Miami Marlins, L.P.
- New York Yankees Partnership
- Padres, L.P.
- The Phillies
- Pittsburgh Associates
- Rangers Baseball, LLC
- San Francisco Baseball Associates LLC
- Sterling Mets, L.P.
- St. Louis Cardinals, L.L.C.
- Tampa Bay Rays Baseball, Ltd.
- Washington Nationals Baseball Club, LLC

The Internal Revenue Code (the Code) Section 415(b) maximum benefit limit was $210,000 for 2015 and 2014.

NOTE 1 DESCRIPTION OF THE MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS *(continued)*

The NUPP is presently administered by a nine-member Pension Committee consisting of the senior vice president of accounting and treasury services, special assistant to the Commissioner, senior vice president and deputy general counsel, labor and human resources, all of the Office of the Commissioner of Baseball (BOC), and six individuals appointed by a majority vote of the Participating Employers.

The investments of the Selected Retirement Plans are held by U.S. Bank (the Trustee) for the various Participating Employer Plans (Participating Plans) in the Major League Baseball Group Pension Trust (the Group Trust) (see Note 3).

The Plan Sponsors of the Selected Retirement Plans (the Clubs) have agreed to voluntarily contribute such amounts as deemed necessary to provide assets sufficient to meet the benefits expected to be paid to participants employed by the Clubs. The contributions by the Clubs are not to be used to pay benefits to participants employed by any other Participating Employers. Such contributions are made in amounts sufficient to meet the minimum funding requirements set forth in the Employee Retirement Income Security Act of 1974, plus such additional amounts as may be determined to be appropriate from time to time. The minimum funding requirements have been met for 2015 and 2014.

Eligible employees participate in the Selected Retirement Plans after they have attained age 21 and completed one year of eligible service. Benefits under the Selected Retirement Plans fully vest upon completion of five years of vesting service, which includes cumulative years of service prior to the establishment of the applicable Plan. If a participating employee earned a benefit with a prior Club, he/she may receive the benefit from that Club in the form of a lump-sum payment if the present value of the benefit is less than $5,000. If the present value of the benefit exceeds $5,000, he/she will have to wait until retirement age to collect a monthly benefit. The Selected Retirement Plans do not provide benefits for services rendered by participants prior to the adoption of the NUPP by the Clubs.

Should one or more of the Selected Retirement Plans terminate at some future time, their net assets will generally 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 these benefits and the level of benefits guaranteed by the Pension Benefit Guaranty Corporation (the PBGC) at that time. Some benefits may be fully or partially provided for by the then existing assets and the PBGC's benefit guarantee, while other benefits may not be provided for at all.

NOTE 1 DESCRIPTION OF THE MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS *(continued)*

Effective January 1, 2015, the Pension Committee of the NUPP agreed to freeze benefit accruals and participation under the Plan for employees of the Angels Baseball LP and the Boston Red Sox Baseball Club Limited Partnership.

Effective May 1, 2015, the Pension Committee of the NUPP agreed to freeze benefit accruals and participation under the Plan for employees of the Houston Astros, LLC.

Effective September 1, 2015, the Pension Committee agreed to amend the NUPP Plan to allow Employers to adopt a lump-sum distribution window provision at their discretion, during a one-time election period from September 24, 2015 to November 9, 2015, applicable to certain terminated participants and beneficiaries and subject to certain conditions. For the year ended December 31, 2015, as a result of this adoption, there was an increase in lump-sum distributions of approximately $53,392,175.

Additional information about the Selected Retirement Plans, including the vesting and benefit provisions and the PBGC's benefit guarantee, is available through the BOC or the Clubs and related Plan documents.

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The Selected Retirement Plans' financial statements are prepared on the accrual basis of accounting.

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

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits (see Note 7) are those estimated future periodic payments, including lump-sum distributions, that are attributable under the respective Selected Retirement Plans provisions to services rendered by the employees through the valuation date (January 1 of each year). Accumulated plan benefits include benefits expected to be paid to: (a) retired employees or their designated beneficiaries and (b) present employees or their designated beneficiaries. Monthly benefits are determined by a formula provided for in the respective Plan document. Such monthly benefits are limited under Internal Revenue Service (IRS) guidelines in 2015 and 2014 to $17,500, or the employees' highest average monthly compensation for three consecutive years that the participant is employed by the Participating Employers. Benefits payable are included in accumulated plan benefits to the extent that they are deemed attributable to employee service rendered to the valuation date.

During 2015, for financial statement reporting, the Plan adopted the most recent RP-2015 table released by the Society of Actuaries in October 2015 (without collar and amount adjustments) for employees and annuitants, projected generationally using Scale MP-2015. The January 1, 2015 actuarial present value of accumulated plan benefits reflected in Note 7 has been adjusted to reflect the adoption of this new mortality table.

Use of Estimates

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

Investments and Valuation

The Plans participate in the Group Trust, as further described in Note 3. The Plans record their interests in investments in the Group Trust at fair value.

Investments held by the Group Trust are stated at fair value. Fair value is defined as the price that would be received upon the sale of an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 4 for further discussion and disclosures related to fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded as earned and dividends are recorded on the ex-dividend date. Net investment losses include gains and losses on investments bought and sold as well as held during the year.

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

Investments and Valuation *(continued)*

The Pension Committee is responsible for determining the Group Trust's valuation policies and analyzing information provided by the investment managers and issuers, which is used to determine the fair value of the Group Trust's investments. Refer to Note 4 for the valuation techniques and inputs used by the Pension Committee for the instruments categorized within Level 3 of the fair value hierarchy.

Benefit Payments

Benefit payments to participants are recorded upon distribution.

Accounting Guidance Not Yet Adopted

In May 2015, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update 2015-07, *Disclosures for Investments in Certain Entities that Calculate Net Asset Value (NAV) 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 NAV practical expedient provided by Accounting Standards Codification 820, *Fair Value Measurement*. Disclosures about investments in certain entities that calculate NAV per share are limited under ASU 2015-07 to those investments for which the entity has elected to estimate the fair value using the NAV 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 is currently assessing the potential impact of ASU 2015-07 on the Plan's financial statements.

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

Accounting Guidance Not Yet Adopted *(continued)*

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

NOTE 3 INVESTMENTS

Contributions received from the Participating Employers are deposited with the Trustee. The assets are invested as part of the Group Trust. Each Plan participating in the Group Trust owns a percentage of the underlying assets of the Group Trust and not the individual assets themselves. The assets of the Group Trust are comprised of investments in common stocks, equity mutual funds, government obligations, corporate bonds and notes, hedge funds, interest rate swaps, and cash and cash equivalents.

The assets of the Selected Retirement Plans are not guaranteed as to principal or income. Investment income and all gains and losses, whether or not realized, are recognized on the accrual basis.

NOTE 3 INVESTMENTS *(continued)*

With respect to investments in the Group Trust, on a quarterly basis, each Plan's net assets are remeasured. This is done by first adjusting the Plan's beginning balance for employer-specific items such as contributions, benefit payments, withdrawals, and any specific expenses incurred. Investment income and loss, investment fees and expenses, and realized and unrealized gains or losses on investments are then allocated to each Plan based on the percentage of its fair value to the combined fair value of all Plans participating in the Group Trust. At December 31, 2015 and 2014, the Selected Retirement Plans owned the following portions of the total fair value of the underlying investments comprising the Group Trust:

	Individual Plan's Ownership % in Group Trust	
	December 31,	
	2015	2014
Angels Baseball LP	2.08%	2.27%
Athletics Investment Group, LLC	2.86	2.75
Atlanta National League Baseball Club, Inc.	3.94	3.92
AZPB Limited Partnership	2.00	1.96
Baltimore Orioles L.P.	3.06	3.00
The Baseball Club of Seattle, LLLP	4.06	3.97
Boston Red Sox Baseball Club Limited Partnership	3.53	3.93
Chicago White Sox, Ltd.	4.65	4.48
The Cincinnati Reds, LLC	2.49	2.39
Cleveland Indians Baseball Company Limited Partnership	2.86	3.01
Colorado Rockies Baseball Club, Ltd.	2.53	2.50
Detroit Tigers, Inc.	1.90	1.89
Houston Astros, LLC	3.85	4.37
Kansas City Royals Baseball Corporation	3.04	3.16
Los Angeles Dodgers LLC	1.69	1.51
Miami Marlins, L.P.	1.79	1.74
New York Yankees Partnership	3.84	3.97
Padres, L.P.	2.73	2.94
The Phillies	5.38	5.18
Pittsburgh Associates	2.72	2.83
Rangers Baseball, LLC	0.97	0.86
San Francisco Baseball Associates LLC	4.28	4.21
Sterling Mets, L.P.	2.69	3.12
St. Louis Cardinals, L.L.C.	2.30	2.33
Tampa Bay Rays Baseball, Ltd.	2.04	2.04
Washington Nationals Baseball Club, LLC	0.92	0.88
The American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.15	11.14
Major League Baseball – Office Employees' Plan	13.02	12.09
Minor League Players' Pension Plan	1.63	1.56
Total Group Trust	100.00%	100.00%

NOTE 3 INVESTMENTS *(continued)*

During the years ended December 31, 2015 and 2014, the Plan's investments, including investments bought, sold, and held during the applicable period, (depreciated) appreciated in fair value as follows:

	Years Ended December 31	
	2015	**2014**
Common stock	$ (2,190,739)	$ 12,459,547
U.S. equity mutual funds	(41,370,423)	23,653,836
Government obligations - Treasury and municipal securities	(28,360,360)	43,613,578
Corporate bonds and notes	(7,223,401)	13,714,266
Hedge funds	(12,946,507)	9,799,854
Collective investment funds	-	(4,190,312)
Interest rate swaps	15,287,998	37,114,338
Cash and cash equivalents	(900,801)	(325)
	$ (77,704,233)	$ 136,164,782

Interest and dividends totaling $59,312,203 and $43,594,475 for the years ended December 31, 2015 and 2014, respectively, are included in net investment loss from the Major League Baseball Group pension trust on the statements of changes in net assets available for benefits.

The fair value of individual investments that represented 5% or more of the Group Trust's net assets available for benefits at December 31, are as follows:

	December 31,	
	2015	**2014**
SEI Institutional Investments Trust - World Equity Ex-US	$ 101,371,003	$ 163,640,939
SEI Institutional Investments Trust Large CapDisciplined Equity Fund A	80,698,214	243,048,470
Vanguard Institutional Index Fund Institutional Shares	80,967,403	243,770,879
SEI Long Duration Credit A Fund Holdings	211,084,118	*
SEI Hedge Fund SPC on behalf of SEG Portfolio	185,324,022	*

*Less than 5%.

NOTE 3 INVESTMENTS *(continued)*

Investment managers exercise discretionary authority, subject to certain limitations, for the purchase, sale, and management of the investments of the Group Trust that have been allocated to them for such purposes. Provisions relating to this discretionary authority and a representation by each of the investment managers that it is duly registered with the SEC pursuant to the Investment Advisers Act of 1940, as amended, are contained within respective agreements entered into with each investment manager.

Certain investment managers are authorized to use derivative financial instruments, either directly or within a commingled fund structure, within established guidelines. Derivative financial instruments may be used to manage interest rate and foreign exchange risk. The derivative financial instruments are recorded as other investments either as an asset or a liability, depending upon whether the instrument is in a gain or loss position. Changes in the fair value of derivative financial instruments are recorded in the statements of changes in net assets available for benefits; therefore, no gains or losses are deferred. At December 31, 2015 and 2014, the Group Trust held less than 1% of the total fair value of its investments in derivative financial instruments.

NOTE 4 FAIR VALUE MEASUREMENTS

Fair value is defined under ASC 820 as the price that would be received upon the sale of an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (i.e., an exit price). To measure fair value, a hierarchy has been established that requires an entity to maximize the use of observable inputs and minimize the use of unobservable inputs. As such, the hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The three levels of the fair value hierarchy in ASC 820 are described below:

Level 1: Unadjusted quoted prices in active markets that are accessible to the reporting entity at the measurement date for identical assets and liabilities.

Level 2: Inputs other than quoted prices in active markets for identical assets and liabilities that are observable either directly or indirectly for substantially the full term of the asset or liability. Level 2 inputs include the following:

- Quoted prices for similar assets and liabilities in active markets
- Quoted prices for identical or similar assets or liabilities in markets that are not active

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

Level 2 (continued):

- Observable inputs other than quoted prices that are used in the valuation of the asset or liabilities (e.g., interest rate and yield curve quotes at commonly quoted intervals)
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means

Level 3: Unobservable inputs for the asset or liability (i.e., supported by little or no market activity). Level 3 inputs include management's own assumptions about the assumptions that market participants would use in pricing the asset or liability (including assumptions about risk).

The level in the fair value hierarchy within which the fair value measurement is classified is determined based on the lowest level input that is significant to the fair value measure in its entirety.

Following is a description of the valuation methodologies used for investments measured at fair value pursuant to the fair value hierarchy, including associated inputs for Level 3 investments:

Common stocks and equity mutual funds, government obligations, and corporate bonds and notes are determined by obtaining quoted prices in an active market.

Treasury securities are valued using the consensus and matrix pricing method. The inputs (quoted, spread, and data points for yield curves) to these methods can be considered to be observable market-based data.

Municipal securities are valued daily using institutional bid evaluations. Bid evaluations are an estimated price at which a dealer would pay for a security. Corrobborated, indicative market observable data such as reported sales of similar securities, broker and dealer quotes, market information, including live trading levels, are used when available to estimate the institutional bid evaluation. These investments are classified as Level 1 investments in the fair value hierarchy.

Hedge fund fair values are valued at the NAV per unit based on the fair value of the underlying investments. The underlying investments are primarily in publicly traded securities, which are valued at the closing price reported on the active market on which the individual securities are traded. In addition, these funds may have underlying investments in non-publicly traded securities for which quoted prices are not readily available. Such securities are valued by the investment management firm at an amount that approximates fair value generally based on the verifiable fair value of similar securities at the valuation date.

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

The NUPP's right to redeem its hedge fund investments varies according to the contractual agreements with each of the individual hedge fund management firms. The redemption policies of the hedge funds provide for periodic redemptions at intervals ranging from monthly to annually, with notice periods ranging from 30 to 180 days. Some of the hedge funds do not permit redemption for an initial period of time following an investment in the fund, which, for the NUPP's hedge fund investments, range between six months and three years. Additionally, the NUPP's hedge fund investment managers may limit the portion of an investment that can be redeemed at any one time, either by an individual investor or in the aggregate by all of the investors in the hedge fund. These limits vary and limit the portion of an investment that may be redeemed at any one time or restrict both the portion and term of such redemptions. At December 31, 2015 and 2014, the Group Trust had no unfunded commitments related to hedge funds. These investments are classified as Level 3 investments in the fair value hierarchy.

Interest rate swaps are valued by the Investment Manager utilizing a publicly available electronic data source and valuations provided by the counterparty. These instruments are generally classified within Level 3 of the fair value hierarchy.

Cash and cash equivalents include highly liquid investments with original maturities of 90 days or less. Treasury bills are measured at institutional bond quotes which are based on various market and industry inputs. Actively traded money market funds are measured at their NAV and classified as Level 1.

The methods described above may produce a fair value calculation that may not indicate net realizable value or reflect future values. Furthermore, while the NUPP believes their 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 different fair value measurements at the reporting date.

There were no transfers between levels in 2015 and 2014.

The Selected Retirement Plans did not have any investments measured at fair value on a nonrecurring basis as of December 31, 2015 and 2014, and there were no changes noted in the valuation methodologies between these periods.

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

The following table sets forth, by level within the fair value hierarchy, the Group Trust's' assets carried at fair value as of December 31, 2015:

	Level 1	Level 2	Level 3	Total Fair Value
Common stocks				
U.S. companies	$ 21,688,688	$ -	$ -	$ 21,688,688
International companies	714,540	-	-	714,540
U.S. equity mutual funds	785,040,118	-	-	785,040,118
Government obligations				
Treasury securities	107,289,921	-	-	107,289,921
Municipal securities	24,965,957	-	-	24,965,957
Corporate bonds and notes				
U.S. issues	97,933,681	-	-	97,933,681
International issues	18,096,770	-	-	18,096,770
Hedge funds	-	-	185,434,022	185,434,022
Interest rate swaps	-	-	177,855	177,855
Cash and cash equivalents	11,198,278	-	-	11,198,278
Total assets, at fair value	$1,066,927,953	$ -	$ 185,611,877	$1,252,539,830

The following table sets forth, by level within the fair value hierarchy, the Group Trust's' assets carried at fair value as of December 31, 2014:

	Level 1	Level 2	Level 3	Total Fair Value
Common stocks				
U.S. companies	$ 60,794,035	$ -	$ -	$ 60,794,035
International companies	2,198,273	-	-	2,198,273
U.S. equity mutual funds	714,433,516	-	-	714,433,516
Government obligations				
Treasury securities	195,813,100	-	-	195,813,100
Municipal securities	21,306,523	-	-	21,306,523
Corporate bonds and notes				
U.S. issues	115,178,179	-	-	115,178,179
International issues	28,611,857	-	-	28,611,857
Hedge funds	-	-	115,845,636	115,845,636
Collective investment funds	-	-	-	-
Interest rate swaps	-	-	(3,002,192)	(3,002,192)
Cash and cash equivalents	38,633,676	-	-	38,633,676
Total assets, at fair value	$1,176,969,159	$ -	$ 112,843,444	$1,289,812,603

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

Fair Value of Investments in Entities that Use Net Asset Value

The following tables summarize investments measured at fair value based on the NAV per share:

	December 31, 2015			
Investment Class	**Fair Value**	**Unfunded Commitments**	**Redemption Frequency (if Currently Eligible)**	**Redemption Notice Period**
Hedge funds	$ 185,434,022	$ -	Monthly–Annually	30-180 days

	December 31, 2014			
Investment Class	**Fair Value**	**Unfunded Commitments**	**Redemption Frequency (if Currently Eligible)**	**Redemption Notice Period**
Hedge funds	$ 115,845,636	$ -	Monthly–Annually	30-180 days

Changes in Level 3 Investments

The following table presents the changes in fair value of the Group Trust's Level 3 assets for the year ended December 31, 2015:

	Hedge Funds	Interest Rate Swaps	Total
Fair value, January 1, 2015	$ 115,845,636	$ (3,002,192)	$ 112,843,444
Realized gains (losses)	20,776,968	(1,150,000)	19,626,968
Unrealized gains (losses)	(33,723,475)	16,437,998	(17,285,477)
Purchases	170,880,280	-	170,880,280
Sales	(88,345,387)	(12,107,951)	(100,453,338)
Fair value, December 31, 2015	$ 185,434,022	$ 177,855	$ 185,611,877

NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

Changes in Level 3 Investments *(continued)*

The following table presents the changes in fair value of the Group Trust's Level 3 assets for the year ended December 31, 2014:

	Hedge Funds	Interest Rate Swaps	Total
Fair value, January 1, 2014	$ 124,786,018	$ (40,116,530)	$ 84,669,488
Realized gains (losses)	4,461,869	1,149,978	5,611,847
Unrealized gains (losses)	5,337,985	35,964,360	41,302,345
Purchases	8,638,197	-	8,638,197
Sales	(27,378,433)	-	(27,378,433)
Fair value, December 31, 2014	$ 115,845,636	$ (3,002,192)	$ 112,843,444

NOTE 5 DERIVATIVE INSTRUMENTS

In the normal course of operations, the Group Trust's assets and liabilities may include derivative financial instruments (swaps, options and foreign currency contracts). These derivatives involve, in varying degrees, elements of credit and market volatility risks in excess of more traditional investment holdings such as equity and debt instruments. The contract or notional amounts disclosed in this footnote provide a measure of the Group Trust's involvement in such instruments but are not indicative of potential loss. The intent is to use derivative financial instruments as investments to gain exposure to certain markets and as economic hedges to manage interest rate, equity price, foreign currency exchange rate risk and credit risk associated with the Group Trust's investments and obligations. The Group Trust's investment managers do not anticipate any material adverse effect on the Group Trust's financial position resulting from its involvement in these instruments.

NOTE 5 DERIVATIVE INSTRUMENTS *(continued)*

The following table presents the interest rate swaps held by the Group Trust at December 31, 2015. The fair value presented in the table is located in the statements of net assets available for benefits as investments at fair value.

	Number of Contracts	Maturity	Notional	Fair Value
ASSETS				
Interest rate contracts				
Fixed/3-month LIBOR	(A)	1/6/2016	38,450,000	$ 15,990,509
Fixed/3-month LIBOR	(A)	2/16/2016	22,880	227,198
LIABILITIES				
Interest rate contracts				
3-month LIBOR/Fixed	(A)	1/6/2016	(38,450,000)	(16,032,881)
3-month LIBOR/Fixed	(A)	2/16/2016	(22,880)	(6,971)
Total				$ 177,855

A) Each gross asset and liability represents one interest rate swap contract with 3-month LIBOR and fixed rate terms.

The following table presents the interest rate swaps held by the Group Trust at December 31, 2014:

	Number of Contracts	Maturity	Notional	Fair Value
ASSETS				
Interest rate contracts				
Fixed/3-month LIBOR	(A)	11/6/2032	$ 33,100,000	$ 32,712,731
Fixed/3-month LIBOR	(A)	11/6/2042	11,500,000	11,445,950
Fixed/3-month LIBOR	(A)	10/4/2032	11,700,000	11,425,050
Fixed/3-month LIBOR	(A)	10/4/2042	56,500,000	55,403,900
Fixed/3-month LIBOR	(A)	3/6/2033	3,600,000	3,677,400
Fixed/3-month LIBOR	(A)	12/6/2042	60,000,000	58,371,747
Fixed/3-month LIBOR	(A)	3/6/2043	7,900,000	8,261,030
LIABILITIES				
Interest rate contracts				
3-month LIBOR/Fixed	(A)	11/6/2032	$ (33,100,000)	$(33,100,000)
3-month LIBOR/Fixed	(A)	11/6/2042	(11,500,000)	(11,500,000)
3-month LIBOR/Fixed	(A)	10/4/2032	(11,700,000)	(11,700,000)
3-month LIBOR/Fixed	(A)	10/4/2042	(56,500,000)	(56,500,000)
3-month LIBOR/Fixed	(A)	3/6/2033	(3,600,000)	(3,600,000)
3-month LIBOR/Fixed	(A)	12/6/2042	(60,000,000)	(60,000,000)
3-month LIBOR/Fixed	(A)	3/6/2043	(7,900,000)	(7,900,000)
Total				$ (3,002,192)

(A) Each gross asset and liability represents one interest rate swap contract with 3-month LIBOR and fixed rate terms.

NOTE 6 OFFSETTING ASSETS AND LIABILITIES

The Group Trust is subject to master netting agreements, or netting arrangements, with certain counterparties. The Group Trust is required to disclose the impact of offsetting assets and liabilities represented in the statement of net assets available for benefits to enable users of the financial statements to evaluate the effect or potential effect of netting arrangements on its financial position for recognized assets and liabilities. These recognized assets and liabilities are financial instruments and derivative instruments that are either subject to an enforceable master netting arrangement or similar agreement or meet the following right of setoff criteria: the amounts owed by the Group Trust to another party are determinable, the Group Trust has the right to set off the amounts owed with the amounts owed by the other party, the Group Trust intends to set off, and the Group Trust's right of set off is enforceable at law. The Group Trust's derivative contracts are subject to these master netting agreements; however, these transactions are presented gross on the statement of net assets available for benefits.

NOTE 7 ACCUMULATED PLAN BENEFITS

The actuary of the Selected Retirement Plans estimates 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 Selected Retirement Plans provide for the accumulation of benefits for services rendered by participants from the later of their respective dates of hire or the date their employer adopted the NUPP.

NOTE 7 ACCUMULATED PLAN BENEFITS *(continued)*

The actuarial present value of accumulated plan benefits as of January 1 is as follows:

	2015					2014				
	Vested Benefits					Vested Benefits				
	Participants Receiving Benefits	Other Participants	Total Vested Benefits	Nonvested Benefits	Total	Participants Receiving Benefits	Other Participants	Total Vested Benefits	Nonvested Benefits	Total
Angels Baseball LP	$ 8,078,664	$ 28,626,658	$ 36,705,322	$ 28,124	$ 36,733,446	$ 6,558,795	$ 22,442,884	$ 29,001,679	$ 18,167	$ 29,019,846
Athletics Investment Group, LLC	6,330,901	39,071,552	45,402,453	-	45,402,453	5,556,315	30,251,879	35,808,194	-	35,808,194
Atlanta National League Baseball Club, Inc.	15,915,471	45,844,794	61,760,265	-	61,760,265	14,469,772	35,595,598	50,065,370	100,108	50,165,478
AZPB Limited Partnership	2,523,656	33,304,533	35,828,189	86,257	35,914,446	1,796,581	24,016,191	25,812,772	112,134	25,924,906
Baltimore Orioles L.P.	11,666,515	37,304,525	48,971,040	-	48,971,040	9,016,466	30,252,464	39,268,930	101,186	39,370,116
The Baseball Club of Seattle, LLLP	12,817,187	50,508,368	63,325,555	-	63,325,555	11,002,012	39,748,211	50,750,223	107,360	50,857,583
Boston Red Sox Baseball Club Limited Partnership	21,312,313	44,996,974	66,309,287	570,805	66,880,092	19,750,085	33,154,994	52,905,079	651,653	53,556,732
Chicago White Sox, Ltd.	9,648,337	61,244,939	70,893,276	-	70,893,276	8,826,531	48,282,861	57,109,392	-	57,109,392
The Cincinnati Reds, LLC	9,737,755	32,914,889	42,652,644	47	42,652,691	7,689,190	25,730,709	33,419,899	259,954	33,679,853
Cleveland Indians Baseball Company Limited Partnership	4,946,458	46,659,642	51,606,100	-	51,606,100	4,506,768	33,892,690	38,399,458	53,943	38,453,401
Colorado Rockies Baseball Club, Ltd.	5,438,547	36,554,677	41,993,224	-	41,993,224	4,668,985	27,114,443	31,783,428	-	31,783,428
Detroit Tigers, Inc.	1,825,487	28,699,175	30,524,662	1,842	30,526,504	1,586,966	21,955,290	23,542,256	48,663	23,590,919
Houston Astros, LLC	20,577,356	45,112,455	65,689,811	368,467	66,058,278	19,368,759	36,194,995	55,563,754	87,378	55,651,132
Kansas City Royals Baseball Corporation	15,503,187	34,301,591	49,804,778	189,934	49,994,712	12,902,217	27,856,647	40,758,864	143,515	40,902,379
Los Angeles Dodgers LLC	1,654,667	26,836,169	28,490,836	356,289	28,847,125	1,043,945	19,206,196	20,250,141	214,788	20,464,929
Miami Marlins, L.P.	3,366,803	28,470,178	31,836,981	104,376	31,941,357	2,959,808	20,930,161	23,889,969	129,839	24,019,808
New York Yankees Partnership	12,684,072	53,699,934	66,384,006	176,842	66,560,848	7,610,677	43,388,587	50,999,264	65,193	51,064,457
Padres, L.P.	13,078,183	38,260,804	51,338,987	407,502	51,746,489	10,664,238	29,282,745	39,946,983	343,482	40,290,465
The Phillies	12,011,279	72,210,228	84,221,507	-	84,221,507	9,562,933	56,380,613	65,943,546	310,956	66,254,502
Pittsburgh Associates	7,526,440	41,620,198	49,146,638	-	49,146,638	6,579,047	31,602,482	38,181,529	84,591	38,266,120
Rangers Baseball, LLC	1,077,862	16,193,268	17,271,130	290,746	17,561,876	651,378	10,021,008	10,672,386	332,511	11,004,897
San Francisco Baseball Associates LLC	11,256,247	62,488,479	73,744,726	-	73,744,726	7,311,563	50,014,717	57,326,280	50,759	57,377,039
Sterling Mets, L.P.	11,250,954	44,051,301	55,302,255	184,413	55,486,668	8,422,856	35,104,694	43,527,550	207,860	43,735,410
St. Louis Cardinals, L.L.C.	5,648,736	33,728,859	39,377,595	-	39,377,595	5,434,301	25,864,657	31,298,958	120,155	31,419,113
Tampa Bay Rays Baseball, Ltd.	3,783,549	30,645,148	34,428,697	25,402	34,454,099	2,856,467	22,854,216	25,710,683	105,568	25,816,251
Washington Nationals Baseball Club, LLC	1,375,302	15,864,913	17,240,215	406,161	17,646,376	899,120	10,544,464	11,443,584	450,270	11,893,854

NOTE 7 ACCUMULATED PLAN BENEFITS *(continued)*

The changes in the actuarial present value of the accumulated plan benefits are due to the following:

	Actuarial Present Value of Accumulated Plan Benefits as of January 1, 2014	Additional Benefits/ Accumulated (Including the Effect of Noninvestment Experience)	Interest Due to Decrease in the Discount Period	Benefits Paid	Assumption Changes and Other	Actuarial Present Value of Accumulated Plan Benefits as of January 1, 2015
Angels Baseball LP	$ 29,019,846	$ 2,973,511	$ 1,432,853	$ (734,521)	$ 4,041,757	$ 36,733,446
Athletics Investment Group, LLC	35,808,194	2,876,246	1,778,934	(464,704)	5,403,783	45,402,453
Atlanta National League Baseball Club, Inc.	50,165,478	4,062,929	2,473,654	(1,399,680)	6,457,884	61,760,265
AZPB Limited Partnership	25,924,906	4,143,959	1,315,577	(265,491)	4,795,495	35,914,446
Baltimore Orioles L.P.	39,370,116	3,697,855	1,942,627	(1,046,482)	5,006,924	48,971,040
The Baseball Club of Seattle, LLLP	50,857,583	4,610,715	2,513,827	(1,176,452)	6,519,882	63,325,555
Boston Red Sox Baseball Club Limited Partnership	53,556,732	5,262,874	2,630,715	(1,908,153)	7,337,924	66,880,092
Chicago White Sox, Ltd.	57,109,392	4,569,181	2,829,595	(1,047,762)	7,432,870	70,893,276
The Cincinnati Reds, LLC	33,679,853	4,228,089	1,642,254	(1,690,164)	4,792,659	42,652,691
Cleveland Indians Baseball Company Limited Partnership	38,453,401	4,529,672	1,947,937	(523,625)	7,198,715	51,606,100
Colorado Rockies Baseball Club, Ltd.	31,783,428	3,530,501	1,608,915	(478,110)	5,548,490	41,993,224
Detroit Tigers, Inc.	23,590,919	3,019,207	1,161,007	(750,698)	3,506,069	30,526,504
Houston Astros, LLC	55,651,132	3,298,785	2,683,581	(1,789,733)	6,214,513	66,058,278
Kansas City Royals Baseball Corporation	40,902,379	3,898,543	1,973,196	(1,281,472)	4,502,066	49,994,712
Los Angeles Dodgers LLC	20,464,929	3,920,469	1,036,269	(295,551)	3,721,009	28,847,125
Miami Marlins, L.P.	24,019,808	3,313,177	1,190,829	(411,465)	3,829,008	31,941,357
New York Yankees Partnership	51,064,457	6,518,933	2,529,235	(971,361)	7,419,584	66,560,848
Padres, L.P.	40,290,465	4,499,955	1,989,467	(1,014,628)	5,981,230	51,746,489
The Phillies	66,254,502	6,449,794	3,278,305	(1,393,808)	9,632,714	84,221,507
Pittsburgh Associates	38,266,120	3,930,709	1,894,524	(760,557)	5,815,842	49,146,638
Rangers Baseball, LLC	11,004,897	3,572,241	559,290	(77,812)	2,503,260	17,561,876
San Francisco Baseball Associates LLC	57,377,039	6,005,189	2,843,679	(1,019,344)	8,538,163	73,744,726
Sterling Mets, L.P.	43,735,410	4,059,401	2,163,883	(926,799)	6,454,773	55,486,668
St. Louis Cardinals, L.L.C.	31,419,113	2,403,455	1,556,028	(604,461)	4,603,460	39,377,595
Tampa Bay Rays Baseball, Ltd.	25,816,251	3,042,880	1,308,523	(321,882)	4,608,327	34,454,099
Washington Nationals Baseball Club, LLC	11,893,854	2,413,021	615,973	(97,661)	2,821,189	17,646,376

NOTE 8 ACTUARIAL ASSUMPTIONS

The more significant assumptions used by the actuary of the Selected Retirement Plans to, among other things, calculate accumulated plan benefits and determine funding levels at January 1, 2015 and 2014, are as follows:

Actuarial method—Plan funding	Present value of accrued benefits
Mortality	RP-2015, with projection and MP-2015 full generational improvement scale (RP-2014, with projection and MP-2014 full generational improvement scale in 2014)
Average retirement age	Age 62

The discount rate for accumulated plan benefits for each Plan was as follows:

Plan	Discount Rate
Houston Astros, LLC and The Phillies	4.00% (4.90% and 5.0% in 2014)
Kansas City Royals Baseball Corporation, Cleveland Indians Baseball Company Limited Partnership, Colorado Rockies Baseball Club, Ltd. and Tampa Bay Rays Baseball, Ltd, Atlanta National League Baseball Club, Inc., Baltimore Orioles L.P., Boston Red Sox Baseball Club Limited Partnership, Chicago White Sox, Ltd., The Cincinnati Reds, LLC, The Baseball Club of Seattle, LLP, Atheltics Investment Group, LLC , Angels Baseball LP, Detroit Tigers, Inc., Miami Marlins L.P., New York Yankees Partnership, Sterling Mets, L.P., Padres, L.P., Pittsburgh Associates, San Francisco Baseball Associates LLC, and St. Louis Cardinals, L.L.C.	4.10% (4.90% - 5.10% in 2014)
AZPB Limited Partnership, Los Angeles Dodgers LLC, Rangers Baseball, LLC and Washington Nationals Baseball Club, LLC	4.20% (5.10% - 5.20% in 2014)

These actuarial assumptions are based on the presumption that the Plans will continue. Were the Plans to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The actuary estimated the accumulated plan benefits as of January 1, 2015 and 2014.

NOTE 9 INCOME TAX STATUS

The Selected Retirement Plans have received determination letters from the IRS stating that the Selected Retirement Plans are qualified under Section 401(a) of the Code and, therefore, the related Trust's are exempt from taxation. Once qualified, the Selected Retirement Plans are required to operate in conformity with the Code to maintain their qualification. The Plan Administrator believes the Selected Retirement Plans are being operated in compliance with the applicable requirements of the Code and, therefore, believes that the Selected Retirement Plans, as amended, are qualified and the related Trust's are tax exempt.

U.S. GAAP requires the Plans' management to evaluate uncertain tax positions taken by the Plans. 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 Plans, and has concluded that as of December 31, 2015, there were no uncertain tax positions taken or expected to be taken. The Selected Retirement Plans have recognized no interest or penalties related to uncertain tax positions. The Selected Retirement Plans are subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes the Selected Retirement Plans are no longer subject to income tax examinations for years prior to 2012.

NOTE 10 ADMINISTRATIVE EXPENSES

Certain actuarial, auditing fees, insurance and administrative expenses are paid by the Selected Retirement Plans. Certain other administrative expenses are paid by the BOC directly.

NOTE 11 RISKS AND UNCERTAINTIES

The Selected Retirement Plans invest in various investment securities that are exposed to risks, such as interest rate, market, 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. The changes could materially affect the amounts reported in the statements of net assets available for benefits.

Contributions to the Selected Retirement Plans are made and 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, 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.

NOTE 12 SUBSEQUENT EVENTS

On September 25, 2015, the Padres, L.P. adopted a resolution, approved by the Pension Committee, to freeze benefit accruals and participation under the NUPP, effective January 1, 2016.

On December 22, 2015, the Kansas City Royals Baseball Corporation executed a plan amendment, approved by the Pension Committee, to freeze benefit accruals and participation under the NUPP, effective March 1, 2016 (or, if later, the Eligible Employee's Eligibility Date) ("Freeze Date"), for certain participants and eligible employees who so elect, and freeze participation for employees hired or rehired on or after January 1, 2016 in the Plan.

On December 31, 2015, the Sterling Mets, L.P. executed a plan amendment, approved by the Pension Committee, to exclude employees hired on or after January 1, 2016 ("Close Date") from eligibility in the Plan.

Management evaluated subsequent events for the Selected Retirement Plans through October 12, 2016, the date the financial statements were available to be issued.

SUPPLEMENTAL SCHEDULES

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Government Obligations - Treasury and Federal Agencies				
U S TREAS BD STRIP		11/15/44	$ 8,458,200	$ 7,654,947
F N M A TBA 15YR	2.50%	01/15/29	67,712	67,530
F N M A TBA 30YR	4.50%	01/15/45	271,884	272,130
G N M A II TBA 30YR	3.50%	02/15/44	150,981	150,800
F H L M C GD G03205	5.50%	07/01/35	4,545	5,158
F H L M C GD G07956	4.00%	01/01/45	108,648	107,505
F H L M C GD G08677	4.00%	11/01/45	92,803	92,779
F N M A DEB	6.25%	05/15/29	124,317	142,356
F N M A DEB	6.6250%	11/15/30	85,480	99,130
F N M A #254693	5.50%	04/01/33	8,293	9,252
F N M A #AJ7678	3.50%	12/01/41	31,116	30,610
F N M A #AS3642	4.00%	10/01/44	124,575	123,862
F N M A #AS4067	4.00%	12/01/44	49,194	48,679
F N M A #AS4558	3.50%	03/01/45	48,351	47,625
F N M A #AS4716	4.00%	04/01/45	148,285	148,236
F N M A #AS4705	3.50%	04/01/45	48,594	48,003
F N M A #AS5131	3.50%	06/01/45	57,112	56,447
F N M A #AS5180	3.50%	06/01/45	66,940	66,477
F N M A #AS5536	4.00%	08/01/45	49,737	48,976
F N M A #AS5815	3.50%	09/01/45	93,105	92,426
F N M A #AY3367	3.50%	04/01/45	47,104	46,550
F N M A #725424	5.50%	04/01/34	4,469	4,985
F N M A #725946	5.50%	11/01/34	11,530	13,117
F N M A #745418	5.50%	04/01/36	16,859	19,365
F N M A #BA2696	3.50%	10/01/45	49,785	49,560
F N M A #BA2106	3.00%	08/01/45	61,564	60,932
F N M A #BA2990	3.00%	11/01/45	30,393	29,979
F N M A #889139	5.50%	03/01/37	13,507	15,230
F N M A #AE7090	3.50%	12/01/25	99,928	99,687
G N M A I I #MA2963	4.50%	07/20/45	88,932	88,957
G N M A II #MA3309	3.00%	12/20/45	50,555	50,746
RESOLUTION FDG STRIP		07/15/20	113,316	147,976
U S TREAS BD STRIP		05/15/41	1,902,021	2,007,648
U S TREAS BD STRIP		08/15/41	574,763	712,690
U S TREAS BD STRIP		11/15/1941	1,422,388	1,693,148
U S TREAS BD STRIP		02/15/42	2,545,637	2,944,041
U S TREAS BD STRIP	0.00%	05/15/42	1,498,819	1,420,284
U S TREAS BD STRIP		08/15/42	3,074,428	3,422,649
U S TREAS BD STRIP		11/15/42	5,907,236	7,181,228
U S TREAS BD STRIP		02/15/43	8,340,587	10,284,538
U S TREAS BD STRIP		05/15/43	4,228,460	4,526,563
U S TREAS BD STRIP		08/15/43	4,805,966	6,130,493
U S TREAS BD STRIP		11/15/43	9,407,431	11,825,839
U S TREAS BD STRIP		02/15/44	12,729,437	14,636,006

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
U S TREAS BD STRIP		05/15/44	$ 4,536,387	$ 4,679,084
U S TREAS BD STRIP		11/15/44	4,763,536	4,091,229
U S TREAS BD STRIP		02/15/45	2,327,850	1,994,350
U S TREAS BD STRIP		05/15/45	4,575,872	4,482,688
U S TREASURY BD	6.25%	05/15/30	92,208	90,478
U S TREASURY BD	4.50%	02/15/36	72,496	95,604
U S TREASURY NT	4.63%	02/15/40	143,248	156,305
U S TREASURY BD	3.00%	05/15/42	62,465	60,370
U S TREASURY NT	2.75%	08/15/42	15,069	14,337
U S TREASURY BD	3.13%	02/15/43	25,151	25,623
U S TREASURY BD	3.63%	08/15/43	68,149	69,375
U S TREASURY BD	3.38%	05/15/44	15,405	16,313
U S TREASURY BD	3.13%	08/15/44	14,805	15,125
U S TREASURY BD	3.00%	11/15/44	85,073	78,016
U S TREASURY NT	2.50%	02/15/45	56,873	52,937
U S TREASURY NT	3.00%	05/15/45	9,775	9,954
U S TREASURY BD	2.88%	08/15/45	20,033	19,424
U S TREASURY BD	2.88%	08/15/45	2,160,571	2,165,798
U S TREASURY BD	3.00%	11/15/45	33,959	33,898
U S TREASURY I P S	0.13%	04/15/19	209,983	203,833
U S TREASURY NT	1.75%	09/30/19	268,172	269,006
U S TREASURY NT	0.26%	10/31/16	309,772	309,950
U S TREASURY NT	1.50%	11/30/19	42,142	42,032
U S TREASURY NT	0.63%	12/31/16	153,356	153,242
U S TREASURY NT	0.50%	02/28/17	409,172	408,850
U S TREASURY NT	0.50%	03/31/17	204,752	204,063
U S TREASURY NT	2.00%	08/15/25	2,632,777	2,593,606
U S TREASURY NT	2.63%	04/30/16	268,101	259,411
U S TREASURY NT	1.38%	08/31/20	61,453	60,908
U S TREASURY NT	1.38%	09/30/20	269,603	265,730
U S TREASURY NT	1.38%	10/31/20	327,546	326,923
U S TREASURY NT	0.38%	10/31/17	493,787	494,550
U S TREASURY NT	2.25%	11/15/25	55,007	54,977
U S TREASURY NT	2.25%	11/15/25	2,064,265	2,060,395
U S TREASURY NT	1.63%	12/31/20	59,939	59,935
U S TREASURY NT	1.00%	08/31/16	171,561	171,347
U S TREASURY NT	0.88%	11/30/16	159,889	160,094
U S TREASURY NT	0.88%	01/31/17	219,785	220,018
U S TREASURY NT	1.25%	04/30/19	99,262	99,363
U S TREASURY NT	1.75%	05/15/22	30,445	29,509
U S TREASURY NT	0.63%	05/31/17	255,060	253,875
U S TREASURY NT	1.63%	08/15/22	84,354	82,792
U S TREASURY NT	0.63%	08/31/17	200,277	199,414
U S TREASURY NT	0.63%	09/30/17	302,106	300,112
U S TREASURY NT	1.63%	11/15/22	58,673	58,286

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
U S TREASURY NT	0.75%	12/31/17	$ 25,033	$ 24,831
U S TREASURY NT	0.63%	04/30/18	44,888	44,422
U S TREASURY NT	1.75%	05/15/23	98,274	99,375
U S TREASURY NT	2.50%	08/15/23	82,405	86,182
U S TREASURY NT	0.88%	06/15/17	344,434	344,624
U S TREASURY NT	2.13%	05/15/25	24,112	24,082
U S TREASURY NT	1.63%	06/30/20	104,910	104,570
U S TREASURY NT	1.63%	07/31/20	102,876	102,011
U S TREAS BD STRIP		05/15/35	1,492,640	2,241,556
Total Government Obligations - Treasury and Federal Agencies			$ 97,924,723	$ 107,289,921
Municipal Obligations				
BAY AREA TOLL CA	7.04%	04/01/50	$ 677,461	$ 660,566
BAY AREA TOLL CA	6.91%	10/01/50	119,290	122,867
CALIFORNIA ST	7.50%	04/01/34	200,136	217,023
CALIFORNIA ST BUILD	7.55%	04/01/39	401,556	399,759
CALIFORNIA ST BUILD	7.35%	11/01/39	1,211,302	1,200,266
CALIFORNIA ST BUILD	7.63%	03/01/40	171,006	159,970
CALIFORNIA ST BUILD	7.63%	03/01/40	20,418	29,085
CALIFORNIA ST BUILD	7.95%	03/01/36	90,898	94,825
CALIFORNIA ST	7.70%	11/01/30	180,432	175,575
CALIFORNIA ST BUILD	7.60%	11/01/40	1,122,292	1,114,800
CLARK CNTY NV ARPT	6.82%	07/01/45	410,378	392,531
COBB MARIETTA GA	4.50%	01/01/47	195,157	197,114
CURATORS UNIV MO SYS	5.96%	11/01/39	595,968	589,879
CURATORS UNIV MO SYS	5.79%	11/01/41	116,863	114,569
DALLAS CNTY TX HOSP	5.62%	08/15/44	437,679	432,100
DALLAS TX AREA RAPID	6.00%	12/01/44	413,027	412,710
DALLAS TX AREA RAPID	5.02%	12/01/48	121,451	128,483
DALLAS TX AREA RAPID	4.92%	12/01/41	99,862	113,965
DALLAS TX INDPT	6.45%	02/15/35	329,029	330,794
DENVER CO PUB SCHS	7.02%	12/15/37	315,962	360,654
DISTRICT COLUMBIA	5.58%	12/01/35	271,701	302,015
DIST OF COLUMBIA WTR	4.81%	10/01/14	245,000	242,692
HOUSTON TX UTILITY	3.83%	05/15/28	190,000	196,969
ILLINOIS ST SALES	4.62%	06/15/38	461,192	473,923
ILLINOIS ST TOLL HWY	6.18%	01/01/34	273,452	286,127
ILLINOIS ST TOLL HWY	5.85%	12/01/34	244,857	228,707
INDIANAPOLIS IN LOC	6.12%	01/15/40	566,365	534,034
JOBS OH BEVERAGE SYS	4.53%	01/01/35	258,046	264,563
LOS ANGELES CA UNI	5.76%	07/01/29	234,970	254,814
LOS ANGELES CA UNI	5.75%	07/01/34	927,349	957,713
LOS ANGELES CA UNI	6.76%	07/01/34	356,381	342,555
METROPOLITAN NY	6.09%	11/15/40	64,346	63,197
METRO TRANSN AUTH NY	6.67%	11/15/39	46,982	45,878

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
METROPOLITAN NY	6.81%	11/15/40	$ 600,525	$ 648,917
NEW JERSEY ST TPK	7.10%	01/01/41	1,181,686	1,301,577
NEW YORK NY BUILD	5.21%	10/01/31	94,498	106,903
NEW YORK NY BUILD	5.99%	12/01/36	103,286	97,933
NEW YORK NY BUILD	5.97%	03/01/36	96,253	92,713
NEW YORK NY BUILD	6.25%	06/01/35	411,811	401,221
NEW YORK NY CITY	5.51%	08/01/37	679,834	721,260
NEW YORK NY CITY	5.57%	11/01/38	72,231	72,334
NEW YORK ST DORM	5.50%	03/15/30	635,030	654,192
NEW YORK ST URBAN	5.77%	03/15/39	544,726	606,270
NEW YORK ST URBAN	5.84%	03/15/40	200,442	219,938
NORTH TX TWY AUTH	6.72%	01/01/49	511,497	520,790
OHIO UNIV GEN RECPTS	5.59%	12/01/14	225,000	238,572
ORANGE CNTY CA LOC	6.91%	02/15/41	440,016	424,444
OREGON ST DEPT	5.83%	11/15/34	258,203	251,276
OREGON ST	5.89%	06/01/27	120,822	137,807
PORT AUTH NY NJ CONS	5.65%	11/01/40	703,270	650,810
PORT AUTH NY NJ CONS	5.65%	11/01/40	230,829	242,574
PORT AUTH OF NY	4.81%	10/15/65	185,000	187,936
REGIONAL TRANSN CO	5.84%	11/01/50	295,700	345,927
SAN ANTONIO TX ELEC	5.99%	02/01/39	33,572	31,655
SAN ANTONIO TX ELEC	5.72%	02/01/41	438,978	437,012
SAN ANTONIO TX ELEC	4.43%	02/01/42	305,725	315,492
SAN DIEGO CNTY	5.91%	04/01/48	166,443	182,578
SAN DIEGO CNTY CA	5.59%	07/01/43	263,628	281,122
TEXAS ST BUILD	5.52%	04/01/39	226,696	231,119
TEXAS ST BUILD	4.68%	04/01/40	207,627	196,592
TEXAS ST BUILD	4.63%	04/01/33	289,318	274,578
TEXAS ST TRANSN	5.18%	04/01/30	706,841	746,570
UNIV CA REGTS MED	6.58%	05/15/49	110,932	109,134
UNIVERSITY CA REGTS	6.55%	05/15/48	107,824	102,936
UNIVERSITY CA REVS	5.77%	05/15/43	225,915	213,472
UNIV OF CA	4.77%	05/15/15	360,000	337,950
UNIV CALIFORNIA CA	4.86%	05/15/12	37,836	33,481
UNIV OF CALIFORNIA	4.60%	05/15/31	240,000	255,775
UNIV OF CA	4.77%	05/15/44	165,000	167,912
UNIVERSITY TX PERM	5.26%	07/01/39	273,075	271,255
UNIVERSITY TX UNIV	4.79%	08/15/46	220,385	204,085
UNIVERSITY TX UNIV	6.28%	08/15/41	98,084	100,028
UNIVERSITY VA UNIV	6.20%	09/01/39	534,781	553,476
WASHINGTON ST BUILD	5.48%	08/01/39	81,925	78,581
WASHINGTON ST BUILD	5.14%	08/01/40	300,597	323,340
WASHINGTON ST BUILD	5.09%	08/01/33	157,437	153,698
Total Municipal Obligations			$ 24,514,086	$ 24,965,957

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
U.S. Corporate Obligations				
A O L TIME WARNER	7.63%	04/15/31	$ 4,034	$ 4,949
ATT INC	5.55%	08/15/41	87,124	85,414
ABBOTT LABORATORIES	2.95%	03/15/25	449,069	444,357
ABBVIE INC	3.60%	05/14/25	14,018	13,817
ABBVIE INC	4.50%	05/14/35	95,325	95,021
ACE INA HOLDING	3.15%	03/15/25	264,955	261,902
ACE INA HOLDINGS	3.35%	05/03/26	94,708	94,709
ACE INA HOLDINGS	4.35%	11/03/45	691,872	696,049
AETNA INC	6.63%	06/15/36	153,108	150,009
AETNA INC	4.75%	03/15/44	257,338	253,430
AGILENT TECH INC	5.00%	07/15/20	4,977	5,372
ALABAMA POWER CO	4.15%	08/15/44	385,305	332,945
ALABAMA POWER CO	3.75%	03/01/45	371,607	332,423
ALLSTATE CORP	4.50%	06/15/43	238,680	218,453
AMERICAN INTL GROUP	6.25%	05/01/36	209,249	196,326
AMERICAN INTL GROUP	4.88%	06/01/22	37,945	37,798
AMERICAN INTL GROUP	4.38%	01/15/55	10,096	8,593
ANHEUSER BUSCH COS	6.80%	08/20/32	203,062	193,702
ANHEUSER BUSCH	6.00%	11/01/41	263,325	239,018
ANHEUSER BUSCH	6.50%	05/01/42	159,909	151,483
ANHEUSER BUSCH	6.45%	09/01/37	70,861	71,036
ANHEUSER BUSCH INBEV	3.75%	07/15/42	321,774	287,835
APPLE INC	2.85%	05/06/21	24,939	25,603
APPLE INC	3.45%	02/09/45	1,064,469	1,037,457
ARCH CAPITAL GRP US	5.14%	11/01/43	122,380	106,239
ARCHER DANIELS	4.02%	04/16/43	56,838	52,812
ARIZONA PUBLIC SERV	4.50%	04/01/42	64,385	66,662
ARIZONA PUBLIC	4.35%	11/15/45	244,672	247,854
ASCENSION HEALTH	4.85%	11/15/53	110,000	118,625
ASSET BACKED FD	1.55%	12/25/32	3,758	3,589
AT T INC	5.35%	09/01/40	188,245	187,667
AT T INC	5.35%	09/01/40	21,192	18,767
ATMOS ENERGY CORP	4.13%	10/15/44	207,065	186,872
BAE SYSTEMS HOLDING	3.80%	10/07/24	22,105	21,876
BAKER HUGHES INC	5.13%	09/15/40	398,895	390,718
BANK OF AMERICA	5.65%	05/01/18	15,687	16,130
BANK OF AMER CRP	5.63%	07/01/20	31,165	33,323
BANK OF AMER CRP MTN	3.30%	01/11/23	14,436	14,765
BANK OF AMERICA MTN	4.88%	04/01/44	202,990	201,913
BANK AMERICA M T N	4.20%	08/26/24	12,991	12,898
BAYLOR SCOTT WHITE	4.19%	11/15/45	85,000	80,384
BERKSHIRE HATHAWAY	4.50%	02/01/45	403,773	389,120
BERKSHIRE HATH	5.75%	01/15/40	59,156	52,518
BERKSHIRE HATHAWAY	4.30%	05/15/43	153,272	152,004

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
BERKSHIRE HATHAWAY	4.50%	02/11/43	$ 299,769	$ 276,906
BESTFOODS MTN	6.63%	04/15/28	443,985	431,212
BIOGEN INC	4.05%	09/15/25	18,955	19,086
BOEING CO	6.88%	03/15/39	543,684	513,855
BOEING CO	5.88%	02/15/40	243,179	239,438
BOEING CO	2.50%	03/01/25	142,996	139,723
BRISTOL MYERS	3.25%	08/01/42	337,256	324,728
BROADCOM CORP MTN	4.50%	08/01/34	86,780	84,964
BROWN FORMAN CORP	4.50%	07/15/45	353,239	372,305
BURLINGTON NORTH	4.95%	09/15/41	191,587	173,298
CBS CORP	5.75%	04/15/20	28,663	27,749
CBS CORP	3.50%	01/15/25	10,029	9,533
CVS HEALTH CORP	5.13%	07/20/45	161,145	158,015
CALENERGY INC	8.48%	09/15/28	328,983	340,493
CAMERON INTERNAT CAM	7.00%	07/15/38	139,318	137,072
CANADIAN NATL RR	6.25%	08/01/34	203,700	188,759
CAPITAL ONE FINL	4.75%	07/15/21	19,907	21,663
PROGRESS ENERGY CAR	4.10%	05/15/42	176,601	169,666
CATERPILLAR INC	4.75%	05/15/64	477,882	433,467
CATHOLIC HEALTH	4.35%	11/01/42	120,010	112,237
CENTERPOINT ENERGY	4.50%	01/15/21	9,993	10,496
CENTERPOINT ENER	4.50%	04/01/44	74,667	67,057
CHEVRON CORP	3.33%	11/17/25	280,000	281,926
CHILDRENS HOSPITAL	4.27%	05/15/44	204,447	190,730
CHUBB CORP	6.00%	05/11/37	317,894	294,209
CHUBB CORP	6.50%	05/15/38	161,522	148,728
CINCINNATI FINL CORP	6.92%	05/15/28	143,208	141,089
CINGULAR WIRE	7.13%	12/15/31	306,402	297,359
CISCO SYSTEMS	5.90%	02/15/39	414,460	396,425
CISCO SYSTEMS INC	3.50%	06/15/25	224,604	231,473
CITIGROUP INC	8.13%	07/15/39	636,009	602,398
CITIGROUP INC	4.45%	09/29/27	265,552	263,246
CITIGROUP COMMERCI	5.91%	03/15/49	5,431	4,884
CLEVELAND CLINIC	4.86%	01/01/14	216,176	193,932
COMCAST CORP	7.05%	03/15/33	141,347	141,922
COMCAST CORP	6.45%	03/15/37	1,225,754	1,132,568
COMCAST CORP	6.95%	08/15/37	533,680	521,952
COMCAST CORP	6.40%	05/15/38	1,002,090	937,106
COMCAST CORP	6.55%	07/01/39	238,587	233,000
COMCAST CORP	4.65%	07/15/42	543,699	508,800
COMCAST CORP	4.20%	08/15/34	49,522	49,530
GREENWICH CAPITAL	5.44%	03/10/39	23,160	21,569
COMMONWLTH EDIS	6.45%	01/15/38	127,360	127,656
COMMONWEALTH EDISON	4.70%	01/15/44	107,335	105,185
COMMONWEALTH EDISON	3.70%	03/01/45	576,372	508,189

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
COMPASS BANK	5.50%	04/01/20	$ 29,312	$ 31,960
CONNECTICUT LIGHT	4.30%	04/15/44	199,240	180,790
CONOCOPHILLIPS	6.50%	02/01/39	1,553,366	1,201,343
CON EDISON NY	4.20%	03/15/42	421,422	407,584
CONS EDISON CO OF NY	4.45%	03/15/44	433,064	399,672
CONSOLIDATED	4.63%	12/01/54	223,801	211,549
CONSOLIDATED EDISON	4.50%	12/01/45	284,715	288,500
CONSTELLATION ENERGY	5.15%	12/01/20	4,997	5,429
CORNING INC	7.25%	08/15/36	466,125	432,979
DANAHER CORP	4.38%	09/15/45	90,459	92,970
DELMARVA PWR LIGHT	4.00%	06/01/42	94,402	85,115
DIAMOND OFFSHORE	4.88%	11/01/43	8,032	4,857
DIGNITY HEALTH	5.27%	11/01/64	135,000	138,494
DIRECTV HLDGS FN	4.60%	02/15/21	19,493	21,183
DIRECTV HOLDINGS	3.80%	03/15/22	1,999	2,013
DIRECTV HOLDINGS	4.45%	04/01/24	10,353	10,271
WALT DISNEY CO MTN	4.38%	08/16/41	171,450	160,712
DISCOVERY	3.45%	03/15/25	9,983	9,053
DOM GAS HOLD LLC	4.80%	11/01/43	181,490	157,803
DOW CHEMICAL CO	4.13%	11/15/21	21,230	20,968
DR PEPPER SNAPPL	7.45%	05/01/38	277,609	301,959
DUKE ENERGY INDIANA	4.90%	07/15/43	264,290	237,719
DUKE ENERGY CAR	3.90%	06/15/21	26,972	28,672
DUKE ENERGY CAROLINA	4.00%	09/30/42	471,329	467,273
DUKE ENERGY PROGRESS	4.20%	08/15/45	467,102	458,132
EOG RESOURCES INC	3.90%	04/01/35	139,399	128,178
ERP OPERATING LP	4.50%	07/01/44	257,813	255,768
EATON CORP	4.15%	11/02/42	219,886	221,311
ELEC DATA SYSTEM	7.45%	10/15/29	5,017	5,799
ENABLE MIDSTREAM	3.90%	05/15/24	309,650	236,976
ENEGRY TRAN PTNR	6.70%	07/01/18	27,538	26,289
ENTERPRISE PRODUCTS	5.20%	09/01/20	16,988	15,732
ENTERPRISE PRODUCTS	3.70%	02/15/26	22,984	20,631
EVEREST REINSURANCE	4.87%	06/01/44	85,000	80,135
EXELON GENERATION CO	4.25%	06/15/22	10,509	10,132
EXELON CORP	5.10%	06/15/45	9,966	10,073
EXXON MOBIL CORP	3.57%	03/06/45	325,000	305,451
FEDERAL REALTY INVT	4.50%	12/01/44	91,908	91,083
FEDEX CORP	5.10%	01/15/44	149,747	155,418
FEDEX CORP	4.50%	02/01/65	232,681	206,237
FIFTH THIRD BANCORP	3.50%	03/15/22	8,938	9,121
WACHOVIA CORPORATION	7.57%	08/01/26	119,077	120,143
FLORIDA PWR & LT	5.95%	02/01/38	120,307	124,558
FLORIDA PWR LT	5.25%	02/01/41	172,627	177,737
FLORIDA POWER LIGHT	4.13%	02/01/42	175,808	159,165

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
FLORIDA POWER LIGHT	4.05%	06/01/42	$ 477,075	$ 443,201
FLORIDA PWR CORP	3.85%	11/15/42	857,149	776,565
FORD MTR CO DEL	7.40%	11/01/46	239,132	232,233
GENERAL ELECTRIC CO	4.13%	10/09/42	470,387	434,672
GENERAL ELECTRIC CO	4.10%	12/29/49	6,200	6,983
GENERAL ELEC CAP MTN	6.15%	08/07/37	314,296	318,872
GEN ELEC CAP CRP MTN	5.88%	01/14/38	451,513	431,917
GENERAL ELEC CAP MTN	6.88%	01/10/39	78,520	76,332
GENERAL ELEC CAP MTN	4.65%	10/17/21	11,703	12,179
GENERAL ELEC CAP MTN	6.75%	03/15/32	897,206	892,415
GENERAL MOTORS FINL	4.00%	01/15/25	2,976	2,846
GEORGE WASHINGTON	4.30%	09/15/44	99,262	91,490
GEORGE WASHINGTON	4.87%	09/15/45	66,126	70,487
GEORGIA POWER	4.30%	03/15/42	521,026	443,333
GILEAD SCIENCES INC	5.65%	12/01/41	162,867	159,503
GILEAD SCIENCES INC	4.80%	04/01/44	476,263	456,793
GILEAD SCIENCES INC	4.50%	02/01/45	633,439	596,678
GILEAD SCIENCES INC	4.75%	03/01/46	301,106	303,609
GILEAD SCIENCES INC	3.65%	03/01/26	18,923	19,161
GILEAD SCIENCES INC	4.60%	09/01/35	80,021	81,346
GLAXOSMITHKLINE CAP	6.38%	05/15/38	550,918	529,959
GOLDMAN SACHS MTN	7.50%	02/15/19	24,678	28,607
GOLDMAN SACHS GP MTN	6.00%	06/15/20	21,541	22,602
GOLDMAN SACHS GP MTN	3.85%	07/08/24	9,972	10,205
GOLDMAN SACHS MTN	4.80%	07/08/44	132,626	129,246
GOLDMAN SACHS GRP	6.13%	02/15/33	785,530	743,864
GOLDMAN SACHS GROUP	6.75%	10/01/37	47,196	46,758
GOLDMAN SACHS GROUP	6.25%	02/01/41	292,479	292,236
GOLDMAN SACHS GROUP	5.75%	01/24/22	38,047	39,803
GOLDMAN SACHS GROUP	4.75%	10/21/45	529,998	526,491
GOLDMAN SACHS GROUP	6.45%	05/01/36	63,063	62,175
GOLDMAN SACHS GROUP	3.75%	05/22/25	8,012	8,053
DIAGEO INVT CORP	7.45%	04/15/35	137,830	134,252
GAURDIAN LIFE IN	7.38%	09/30/39	7,918	10,193
HSBC BK USA MTN	5.88%	11/01/34	234,297	225,958
HSBC BANK USA MTN	5.63%	08/15/35	489,708	453,620
HSBC BK USA N A MTN	7.00%	01/15/39	410,675	403,322
HALLIBURTON CO	7.60%	08/15/96	230,346	198,214
HALLIBURTON CO	7.45%	09/15/39	620,471	549,888
HALLIBURTON CO	3.80%	11/15/25	194,452	189,875
HALLIBURTON CO	4.85%	11/15/35	89,977	88,412
HALLIBURTON CO	5.00%	11/15/45	298,863	296,562
HALLIBURTON CO	5.00%	11/15/45	24,992	24,714
HARLEY DAVIDSON INC	4.63%	07/28/45	164,627	161,763
HARTFORD FINL SVCS	6.10%	10/01/41	14,513	17,411

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
HARTFORD FINL SVCS	6.10%	10/01/41	$ 133,032	$ 139,286
HARTFORD FINL	5.13%	04/15/22	14,998	16,473
HEALTH CARE REIT	5.25%	01/15/22	27,466	28,122
HEWLETT PACKARD CO	3.75%	12/01/20	3,112	2,977
HP ENTERPRISE CO	4.90%	10/15/25	24,931	24,515
HOME DEPOT INC	4.20%	04/01/43	665,069	661,148
HOME DEPOT INC	4.40%	03/15/45	215,037	211,880
HOME DEPOT INC	3.35%	09/15/25	386,023	393,416
HOST HOTELS RESORTS	3.75%	10/15/23	3,043	2,892
HUMANA INC	4.95%	10/01/44	193,547	183,781
INTEL CORP	4.80%	10/01/41	16,716	15,637
INTEL CORP	4.90%	07/29/45	448,712	465,062
IBM CORP	4.00%	06/20/42	486,773	473,307
JP MORGAN CHASE JPM	6.40%	05/15/38	427,639	414,232
JPMORGAN CHASE	4.40%	07/22/20	35,157	37,358
JPMORGAN CHASE	5.50%	10/15/40	206,589	197,988
JPMORGAN CHASE CO	5.60%	07/15/41	379,165	369,366
JPMORGAN CHASE	4.50%	01/24/22	10,325	10,786
JPMORGAN CHASE CO	3.63%	05/13/24	26,005	26,385
JP MORGAN CHASE	5.81%	06/12/43	38,556	37,619
JP MORGAN CHASE	5.42%	01/15/49	48,014	46,206
JP MORGAN CHASE	5.44%	01/15/49	58,855	54,395
JOHN SEVIER COMB	4.63%	01/15/42	275,466	290,187
JOHNSON JOHNSON	4.38%	12/05/33	151,837	159,932
JOHNSON JOHNSON	4.50%	12/05/43	240,221	222,976
JPMORGAN CHASE CO	5.40%	01/06/42	271,393	253,006
JUNIPER NETWORKS	5.95%	03/15/41	5,284	4,696
KLA TENCOR CORP	4.65%	11/01/24	17,985	18,111
KANSAS GAS ELECTRIC	4.30%	07/15/44	305,543	276,510
KENTUCKY UTILITIES	4.38%	10/01/45	139,884	143,888
KEYSPAN GAS EAST	5.82%	04/01/41	69,938	69,293
KIMBERLY CLARK CORP	3.88%	03/01/21	24,851	26,915
KINDER MORGAN ENER	6.85%	02/15/20	14,320	12,412
KINDER MORGAN ENER	4.15%	03/01/22	11,155	9,774
KINDER MORGAN ENER	3.95%	09/01/22	18,942	16,540
KINDER MORGAN ENER	2.65%	02/01/19	10,006	9,245
ELI LILLY & CO	5.55%	03/15/37	82,635	83,523
LINCOLN NATL CRP	8.75%	07/01/19	7,923	9,608
LOUISVILLE GAS ELEC	4.65%	11/15/43	92,930	84,388
LOWES COMPANIES	5.80%	04/15/40	258,596	263,624
LOWES COMPANIES INC	5.13%	11/15/41	107,193	105,187
LOWE S COS INC	4.38%	09/15/45	485,492	503,612
ML CFC COMMERCIAL	5.17%	12/12/49	21,989	20,007
MACYS RETAIL HLDGS	3.88%	01/15/22	20,496	19,694
MARATHON PETROLEUM	5.13%	03/01/21	4,364	4,198

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
MASS ELECTRIC CO	5.90%	11/15/39	$ 327,497	$ 337,627
MASS INSTITUTE TECH	4.68%	07/01/14	356,575	335,319
MASS MUTUAL LIFE	8.88%	06/01/39	4,936	7,261
MASS MUTUAL LIFE	8.88%	06/01/39	96,761	94,387
MASS MUTUAL LIFE	4.50%	04/15/65	58,910	53,662
MAYO CLINIC	3.77%	11/15/43	36,913	37,167
MCDONALDS CORP MTN	6.30%	03/01/38	65,824	58,232
MCDONALDS CORP MTN	3.70%	02/15/42	266,494	238,400
MCDONALDS CORP MTN	3.63%	05/01/43	78,858	78,187
MEDTRONIC INC	4.50%	03/15/42	16,464	15,060
MEDTRONIC INC	4.00%	04/01/43	511,525	515,029
MEDTRONIC INC	3.50%	03/15/25	24,794	25,204
MEDTRONIC INC	4.38%	03/15/35	832,956	844,051
MEDTRONIC INC	4.63%	03/15/45	399,117	386,794
MEMORIAL SLOAN	5.00%	07/01/42	246,384	262,385
MEMORIAL SLOAN KETTE	4.13%	07/01/52	44,812	46,681
MEMORIAL SLOAN	4.20%	07/01/55	157,615	149,217
MERCK CO INC	3.70%	02/10/45	647,539	600,243
MERRILL LYNCH MORTGA	5.74%	08/12/43	19,685	17,604
METLIFE INC	6.38%	06/15/34	130,578	116,803
METLIFE INC	7.72%	02/15/19	35,017	33,692
METLIFE INC	10.75%	08/01/39	117,309	125,300
METLIFE INC	4.88%	11/13/43	547,050	514,064
METLIFE INC	4.72%	12/15/44	392,101	393,478
METLIFE INC	4.05%	03/01/45	90,675	83,519
METLIFE INC	4.60%	05/13/46	154,396	156,025
THE MET	3.40%	07/01/45	102,605	95,474
MICROSOFT CORP	2.13%	11/15/22	24,857	24,153
MICROSOFT CORP	3.50%	11/15/42	574,434	585,439
MICROSOFT CORP	4.00%	02/12/55	1,112,485	1,024,028
MICROSOFT CORP	4.20%	11/03/35	408,844	418,676
MICROSOFT CORP	4.45%	11/03/45	470,615	484,673
MICROSOFT CORP	4.75%	11/03/55	194,879	201,981
MIDAMERICAN ENER	6.75%	12/30/31	628,628	601,121
MIDAMERICAN ENERGY	6.13%	04/01/36	24,628	23,323
MIDAMERICAN ENERGY	5.95%	05/15/37	184,295	177,074
MONSANTO CO	3.60%	07/15/42	284,007	217,068
MONSANTO CO	4.70%	07/15/64	654,544	508,744
MORGAN STANLEY	6.63%	04/01/18	32,094	38,379
MORGAN STANLEY	7.25%	04/01/32	369,411	373,507
MORGAN STANLEY	6.25%	08/09/26	105,812	99,515
MORGAN STANLEY MTN	3.75%	02/25/23	22,430	23,558
MORGAN STANLEY	5.50%	07/28/21	16,821	19,046
MORGAN STANLEY	6.38%	07/24/42	879,615	834,671
MOTIVA ENTERPR	6.85%	01/15/40	247,732	194,921

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
MOTOROLA INC	7.50%	05/15/25	$ 5,615	$ 5,468
MOTOROLA SOLUTIONS	3.50%	03/01/23	10,865	9,650
MURRAY STREET TRUST	4.65%	03/09/17	4,339	4,121
MYLAN INC	2.60%	06/24/18	25,364	24,808
NYU HOSPITALS	5.75%	07/01/43	156,669	171,294
NYU HOSPITAL CENTER	4.78%	07/01/44	100,000	99,823
NATIONAL RURAL UTIL	4.02%	11/01/32	337,491	334,451
NATIONWIDE MUTL	9.38%	08/15/39	96,116	101,601
NATIONWIDE MUTL	9.38%	08/15/39	15,000	21,772
NBCUNIVERSAL MEDIA	6.40%	04/30/40	197,521	199,374
NBCUNIVERSAL MEDIA	5.95%	04/01/41	97,398	95,674
NBC UNIVERSAL MEDIA	4.45%	01/15/43	210,385	210,648
NY PRESBYTERIAN HOSP	4.02%	08/01/45	347,430	335,372
NEXEN INC	5.88%	03/10/35	64,046	59,483
NIKE INC	3.79%	11/01/45	565,447	550,050
NORDSTROM INC	5.00%	01/15/44	265,476	242,889
NORTH SHORE LONG	6.15%	11/01/43	266,582	313,563
NORTHERN NAT GAS	4.10%	09/15/42	96,432	96,526
NORTHERN STATES PWR	3.40%	08/15/42	582,245	542,861
NORTHROP GRUMMAN	7.75%	02/15/31	196,629	197,979
NORTHROP GRUMMAN	3.85%	04/15/45	158,094	148,267
NORTHWESTERN UNIV	4.64%	12/01/44	205,000	230,387
NOVANT HEALTH INC	4.37%	11/01/43	45,000	42,924
NOVARTIS CAPITAL	4.40%	05/06/44	696,168	662,286
NUCOR CORP	5.20%	08/01/43	65,273	58,989
OCCIDENTAL PETROLEUM	3.50%	06/15/25	219,298	214,874
OGLETHORPE POWER	4.20%	12/01/42	294,917	269,081
OGLETHORPE POWER	4.55%	06/01/44	114,760	108,976
OKLAHOMA G E CO	4.55%	03/15/44	291,006	259,965
ONCOR ELECTRIC	5.25%	09/30/40	111,125	103,286
ONCOR ELEC DELIVERY	4.55%	12/01/41	154,874	143,789
ORACLE CORP	6.13%	07/08/39	305,020	284,162
ORACLE CORP	5.38%	07/15/40	526,924	511,727
ORACLE CORP	4.30%	07/08/34	735,352	701,341
ORACLE CORP	3.90%	05/15/35	485,243	459,424
ORACLE CORP	4.13%	05/15/45	272,018	274,975
ORACLE CORP	4.38%	05/15/55	380,526	356,784
PECO ENERGY CO	4.80%	10/15/43	412,496	372,248
PNC FUNDING CORP	5.13%	02/08/20	10,007	10,997
PPL ELECTRIC UTI	6.45%	08/15/37	187,184	172,538
PPL ELECTRIC UTI	4.75%	07/15/43	109,303	118,666
PPL ELECTRIC UTIL	4.13%	06/15/44	266,452	241,452
PPL CAPITAL FUND	5.00%	03/15/44	130,005	113,413
P SEG POWER L L C	8.63%	04/15/31	246,339	211,597
PACIFIC GAS & ELEC	5.80%	03/01/37	297,315	290,673

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
PACIFIC GAS ELEC	5.40%	01/15/40	$ 841,460	$ 790,762
PACIFIC GAS & ELEC	4.50%	12/15/41	10,406	9,967
PACIFIC GAS ELEC	4.45%	04/15/42	310,593	286,174
PACIFIC GAS ELECTRIC	3.75%	08/15/42	231,593	222,698
PACIFIC GAS ELEC	5.13%	11/15/43	104,839	114,865
PACIFIC GAS ELECTRIC	4.75%	02/15/44	70,126	62,348
PACIFIC GAS ELECTRIC	3.40%	08/15/24	196,426	190,692
PACIFICORP	6.35%	07/15/38	457,093	411,668
PEPSI BOTTLING GROUP	7.00%	03/01/29	601,787	585,746
PEPSICO INC	4.45%	04/14/46	273,060	278,897
PFIZER INC	7.20%	03/15/39	516,043	516,435
PFIZER INC	5.60%	09/15/40	138,810	138,140
PHARMACIA CORP	6.75%	12/15/27	487,475	478,644
PHILIP MORRIS INTL	3.88%	08/21/42	611,007	580,015
PHILIP MORRIS INTL	4.13%	03/04/43	247,601	236,315
PHILIP MORRIS INTL	4.88%	11/15/43	85,017	84,578
PHILLIPS 66	4.30%	04/01/22	4,397	4,115
POTOMAC ELEC PWR CO	6.50%	11/15/37	107,847	96,374
POTOMAC ELECTRIC	4.15%	03/15/43	252,551	257,116
PRECISION CASTPARTS	4.38%	06/15/45	99,668	100,272
HARVARD PRES & FEL	5.63%	10/01/38	665,919	640,939
PRINCIPAL FINANCIAL	4.63%	09/15/42	88,309	77,974
PROCTER & GAMBLE	5.55%	03/05/37	158,081	145,831
PROGRESSIVE CORP	3.70%	01/26/45	209,004	199,111
PRUDENTIAL FIN MTN	6.63%	06/21/40	51,992	49,016
PRUDENTIAL FIN MTN	4.50%	11/15/20	19,027	18,244
PRUDENTIAL FIN MTN	6.20%	11/15/40	105,477	100,355
PRUDENTIAL FIN	5.63%	06/15/43	9,650	10,225
PUBLIC SERVICE CO	6.50%	08/01/38	280,506	296,516
PUBLIC SERVICE	4.30%	03/15/44	254,971	229,502
PUB SVC ELEC GAS MTN	3.95%	05/01/42	118,253	115,840
PUGET SOUND ENRG	5.76%	07/15/40	365,769	331,735
PUGET SOUND ENERGY	4.30%	05/20/45	228,965	232,960
RELIANCE STAND MTN	2.50%	04/24/19	24,942	24,902
REPUBLIC NY CORP	7.20%	07/15/97	144,886	145,491
RESIDENTIAL ASST	0.95%	05/25/33	604	563
ROCHE HOLDING INC	3.00%	11/10/25	198,512	197,584
ROCKWELL COLLINS	4.80%	12/15/43	388,646	369,543
ST PAUL TRAVELERS	6.75%	06/20/36	148,561	137,169
CREDIT BASED SVC	3.95%	01/25/33	7,535	7,719
SAN DIEGO G E	4.50%	08/15/40	156,677	156,890
SCHLUMBERGER HLDGS	3.00%	12/21/20	24,944	24,677
SEMPRA ENERGY	4.05%	12/01/23	24,916	25,752
SHERWIN WILLIAMS CO	4.00%	12/15/42	122,634	122,805
SHERWIN WILLIAMS CO	4.55%	08/01/45	21,016	20,721

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
SIMON PROP GP LP	4.75%	03/15/42	$ 115,408	$ 112,131
SOUTH CAROL E G	4.60%	06/15/43	414,393	406,539
SOUTH CAROLINA ELEC	5.10%	06/01/65	411,651	432,546
SOUTHERN BAPTIST	4.86%	07/15/45	165,000	170,458
SOUTHERN CAL ED	6.00%	01/15/34	159,945	174,419
SOUTHERN CAL ED	5.95%	02/01/38	574,351	526,359
SOUTHERN CAL ED	4.50%	09/01/40	154,994	156,450
SOUTHERN CA EDISON	3.90%	12/01/41	392,279	356,355
SOUTHERN CAL EDISON	3.90%	03/15/43	183,896	176,512
SOUTHERN CAL EDISON	4.65%	10/01/43	337,152	337,802
SOUTHERN CALIF GAS	3.75%	09/15/42	675,635	615,371
STARBUCKS CORP	4.30%	06/15/45	158,230	160,774
STATE STREET CORP	3.70%	11/20/23	9,976	10,405
WELLS FARGO HOME	0.67%	04/25/34	19,103	18,065
STRYKER CORP	3.38%	11/01/25	244,978	241,820
SWISS RE TREASURY US	4.25%	12/06/42	68,914	66,120
SYSCO CORP	5.38%	09/21/35	144,201	143,442
SYSCO CORPORATION	6.63%	03/17/39	216,539	210,700
SYSCO CORPORATION	4.85%	10/01/45	333,633	338,127
TAMPA ELECTRIC CO	4.35%	05/15/44	71,954	63,657
TARGET CORP	6.35%	11/01/32	236,980	221,431
TARGET CORP	6.50%	10/15/37	117,787	116,086
TARGET CORP	4.00%	07/01/42	164,162	161,103
TEXAS HEALTH	4.33%	11/15/55	156,317	153,182
THERMO FISHER SCIEN	4.15%	02/01/24	9,973	10,387
TIME WARNER INC	4.70%	01/15/21	9,976	10,763
TIME WARNER INC	3.55%	06/01/24	15,572	14,719
TIME WARNER CABLE	4.13%	02/15/21	26,169	25,527
TIME WARNER CABLE	4.50%	09/15/42	9,959	7,848
TOTAL SYSTEM SVCS	2.38%	06/01/18	13,081	12,865
TOTAL SYSTEM	3.75%	06/01/23	7,939	7,762
TRAVELERS COS INC	6.25%	06/15/37	269,657	265,537
TRAVELERS COS	5.35%	11/01/40	224,701	207,203
TRAVELERS COS INC	4.60%	08/01/43	66,841	68,305
TRAVELERS PPTY	6.38%	03/15/33	156,805	141,065
TRINITY HEALTH	4.13%	12/01/45	90,377	85,305
TUFTS UNIVERSITY	5.02%	04/15/12	75,000	77,166
21ST CENTY FOX AMER	6.15%	03/01/37	24,005	26,755
21ST CENTY FOX AMER	6.15%	03/01/37	238,064	228,532
21ST CENTY FOX AMER	6.65%	11/15/37	24,017	23,241
TYSON FOODS INC	4.50%	06/15/22	17,089	18,094
TYSON FOODS INC	2.65%	08/15/19	8,037	8,004
TYSON FOODS INC	3.95%	08/15/24	18,028	18,481
BARCLAYS COML MTG	2.85%	12/10/45	20,356	19,625
UBS BARCLAYS COMM	3.09%	08/10/49	13,277	12,773

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
UNION ELECTRIC CO	3.90%	09/15/42	$ 689,860	$ 638,014
UNION ELECTRIC CO	3.65%	04/15/45	109,740	99,176
UNION PACIFIC CORP	4.25%	04/15/43	224,433	225,497
UNION PACIFIC CORP	3.38%	02/01/35	132,571	121,927
UNION PACIFIC CORP	3.88%	02/01/55	269,758	255,725
UNION PACIFIC CORP	4.38%	11/15/65	177,680	171,491
UNITED PARCEL SVC	6.20%	01/15/38	248,148	237,290
UNITED TECHNOLOGIES	4.50%	06/01/42	1,271,205	1,168,166
UNITEDHEALTH GROUP	5.80%	03/15/36	265,928	235,998
UNITEDHEALTH GRP INC	3.95%	10/15/42	466,020	428,150
UNITEDHEALTH GROUP	4.75%	07/15/45	837,819	863,698
UNIV OF NOTRE	3.44%	02/15/45	244,182	233,260
VERIZON COMM INC	7.35%	04/01/39	27,427	24,790
VERIZON COMM INC	6.55%	09/15/43	20,214	23,744
VERIZON COMM	5.01%	08/21/54	458,468	453,216
VIACOM INC	4.38%	03/15/43	41,330	32,962
VIRGINIA EL PWR	8.88%	11/15/38	654,097	691,552
VIRGINIA ELEC POWER	4.65%	08/15/43	126,874	116,299
VIRGINIA ELEC POWER	4.45%	02/15/44	152,516	154,280
VIRGINIA ELEC POWER	4.20%	05/15/45	177,945	178,736
VISA INC	4.15%	12/14/35	410,149	413,928
VISA INC	4.30%	12/14/45	925,420	938,468
WF RBS COMMERCIAL	3.34%	06/15/46	26,687	26,156
WACHOVIA BANK NA MTN	5.85%	02/01/37	183,274	185,179
WACHOVIA BANK NA MTN	6.60%	01/15/38	398,993	361,388
WACHOVIA CORPORATION	5.50%	08/01/35	168,381	155,585
WAL MART STORES INC	6.50%	08/15/37	227,240	226,039
WAL MART STORES	5.63%	04/01/40	1,856,633	1,713,355
WAL MART STORES INC	5.00%	10/25/40	789,648	737,040
WAL MART STORES INC	4.75%	10/02/43	188,995	198,980
WALGREENS BOOTS	4.80%	11/18/44	116,914	104,028
WATSON PHARM	4.63%	10/01/42	107,405	99,816
WELLPOINT INC	4.63%	05/15/42	143,969	136,926
WELLPOINT INC	3.30%	01/15/23	9,966	9,718
WELLS FARGO COMPANY	4.13%	08/15/23	19,878	20,770
WELLS FARGO COM MTN	5.38%	11/02/43	339,970	310,372
WELLS FARGO CO MTN	4.10%	06/03/26	125,443	126,173
WELLS FARGO CO MTN	4.65%	11/04/44	24,336	24,321
WELLS FARGO COMPANY	3.90%	05/01/45	1,480,075	1,410,812
WELLS FARGO COMPANY	4.90%	11/17/45	587,836	595,263
WELLS FARGO & CO NEW	5.38%	02/07/35	142,166	132,834
WELLS FARGO COMPANY	5.61%	01/15/44	361,729	376,595
WESTAR ENERGY INC	4.63%	09/01/43	105,207	105,516
WESTAR ENERGY INC	4.25%	12/01/45	199,188	201,143
RICE UNIVERSITY	3.77%	05/15/55	200,000	188,305

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
WILLIAMS PARTNERS LP	3.90%	01/15/25	$ 15,958	$ 12,022
WISCONSIN ELECTRIC	4.30%	12/15/45	149,567	153,390
WISCONSIN POWER	4.10%	10/15/44	315,759	287,255
WISCONSIN PUBLIC	4.75%	11/01/44	191,272	200,622
WYETH	5.95%	04/01/37	556,212	529,118
Total U.S. Corporate Obligations			$ 102,154,631	$ 97,933,681
Foreign Obligations				
AON PLC	4.45%	05/24/43	$ 162,191	$ 154,320
AON PLC	4.60%	06/14/44	129,661	125,159
ACTAVIS FUNDING SCS	4.85%	06/15/44	69,300	74,207
ACTAVIS FUNDING SCS	4.55%	03/15/35	179,922	179,794
AMERICA MOVIL SA DE	6.38%	03/01/35	176,765	156,688
AMERICA MOVIL SAB DE	6.13%	03/30/40	434,029	390,539
ASIAN DEVELOPMENT BK	5.82%	06/16/28	271,066	255,952
ASTRAZENECA PLC	6.45%	09/15/37	395,936	379,380
ASTRAZENECA PLC	6.45%	09/15/37	6,944	6,323
ASTRAZENECA PLC	3.38%	11/16/25	114,083	114,167
ASTRAZENECA PLC	4.38%	11/16/45	172,554	175,355
AXIS SPECLTY FIN	5.15%	04/01/45	35,466	34,328
BHP BILLITON FIN	5.00%	09/30/43	423,468	346,038
BARRICK GOLD CORP	4.10%	05/01/23	1,985	1,716
REPUBLIC OF CHILE	3.63%	10/30/42	324,700	295,800
COCA COLA FEMSA	5.25%	11/26/43	83,310	78,092
COLOMBIA REP	6.13%	01/18/41	31,020	28,950
RABOBANK	4.38%	08/04/25	50,396	50,853
RABOBANK	5.25%	08/04/45	929,510	964,059
ELEC DE FRANCE	6.95%	01/26/39	84,151	73,705
ELECTRICITE FRANCE	6.00%	01/22/14	77,562	78,278
ECANA CORP	3.90%	11/15/21	9,851	8,254
GDF SUEZ	1.63%	10/10/17	8,942	8,951
GE CAPITAL INTL	4.42%	11/15/35	2,909,724	3,050,215
HSBC HLDGS PLC	6.50%	09/15/37	618,293	575,866
HSBC HOLDINGS PLC	5.10%	04/05/21	21,577	22,235
HSBC HOLDINGS PLC	4.00%	03/30/22	24,879	26,244
HSBC HOLDINGS PLC	4.25%	08/18/25	465,921	466,433
INTER AMER DEV BK	4.38%	01/24/44	263,294	263,761
INVESCO FINANCE PLC	5.38%	11/30/43	181,851	202,662
ISRAEL ST DLR BD	2.70%	08/01/19	2,000,000	1,997,800
LANDWIRTSCHAFTLICHE	5.13%	02/01/17	10,337	10,434
LLOYDS BANK PLC	4.20%	03/28/17	25,035	25,768
NEXEN INC	6.40%	05/15/37	363,749	329,931
NEXEN INC	7.50%	07/30/39	145,173	135,368
NORSK HYDRO A S	7.15%	01/15/29	369,947	384,693
NOVARTIS CAPITAL	3.00%	11/20/25	217,822	216,929

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
NOVARTIS CAPITAL	4.00%	11/20/45	$ 89,268	$ 88,152
PETRO CANADA	7.00%	11/15/28	323,548	304,268
PETRO CANADA	6.80%	05/15/38	250,754	246,011
PETROLEOS MEXICANOS	3.50%	01/30/23	23,209	21,813
QUEBEC PROVINCE	7.50%	09/15/29	1,831,021	1,769,048
RIO TINTO FINANC	5.20%	11/02/40	274,711	224,819
RIO TINTO FIN	4.13%	08/21/42	197,291	152,572
RIO TINTO FIN USA	2.25%	12/14/18	20,808	20,476
SHELL INTERNATIONAL	4.13%	05/11/35	183,457	176,588
SHELL INTERNATIONAL	4.38%	05/11/45	980,513	915,748
STATOIL ASA	3.95%	05/15/43	706,428	641,812
SUNCOR ENERGY INC	6.50%	06/15/38	273,392	230,046
SUNCOR INC	6.85%	06/01/39	95,663	77,131
TECK RESOURCES	4.50%	01/15/21	20,003	10,200
TELEFONICA EMIS	5.46%	02/16/21	10,004	11,176
TRANS CANADA	5.85%	03/15/36	289,008	246,864
TRANS CANADA PIPE	6.20%	10/15/37	152,237	173,613
TRANS CANADA PIPE	5.00%	10/16/43	382,214	312,691
TRANSOCEAN INC	6.50%	11/15/20	11,233	6,900
TYCO INTERNATIONAL	3.90%	02/14/26	266,852	265,591
TYCO INTERNATIONAL	5.13%	09/14/45	329,831	337,415
UNITED MEXICAN MTN	5.95%	03/19/19	4,580	4,440
VALE OVERSEAS LTD	6.88%	11/21/36	4,990	3,495
VODAFONE GROUP	7.88%	02/15/30	131,477	115,850
XL CAPITAL LTD	6.25%	05/15/27	23,460	28,758
YAMANA GOLD INC	4.95%	07/15/24	26,175	22,046
Total Foreign Obligations			$ 18,692,541	$ 18,096,770
Domestic Common Stocks				
AMC NETWORKS INC A W I			$ 32,460	$ 52,276
AARONS INC			25,888	20,151
AEROJET ROCKETDYNE HOLDINGS			67,067	62,640
AKORN INC			16,441	22,386
ALBANY INTL CORP CL A			18,838	32,895
ALERE INC			66,145	70,362
ASCENT CAPITAL GROUP INC A			121,788	36,784
BLOUNT INTERNATIONAL INC			34,648	24,525
BLUCORA INC			74,563	49,980
BOULDER BRANDS INC			34,184	38,430
BOYD GAMING CORPORATION			12,182	39,740
THE BRINKS CO			47,085	57,720
CST BRANDS INC			60,013	74,366
CABLE ONE INC			19,816	32,525
CABLEVISION SYSTEMS NY GROUP CL A			22,435	47,850
CALAVO GROWERS INC			22,550	34,300

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
CANTEL MEDICAL CORP		$ 12,216	$ 43,498
CASEYS GEN STORES INC		30,301	60,225
CHEESECAKE FACTORY INC		23,269	32,277
CHEMED CORP		39,982	74,900
CHEMTURA CORP		72,459	87,264
CIRCOR INTERNATIONAL INC		74,335	59,010
CLEAR CHANNEL OUTDOOR HLDGS INC		15,874	16,211
COHEN STEERS INC		12,830	12,192
COMMUNICATIONS SALES LEASING INC		31,225	22,428
COOPER TIRE & RUBR CO		27,412	34,065
CORE MARK HLDG CO INC		19,044	65,552
CRANE CO		62,041	66,976
CUBIC CORP		34,186	33,075
CURTISS WRIGHT CORP		23,052	41,100
D S T SYSTEMS INC		49,223	79,842
DANA HOLDING CORP		28,264	30,360
DEAN FOODS CO		27,015	24,010
DIGITALGLOBE INC		51,968	44,631
EARTHLINK HOLDINGS CORP		56,072	68,356
ECHOSTAR CORPORATION A		78,262	86,042
EL PASO ELEC CO		69,309	77,000
ENERGIZER HLDGS INC		31,886	30,654
ENTRAVISION COMMUNICATIONS A		31,139	42,405
EVERBANK FINANCIAL CORP		23,139	20,774
EXACTECH INC		24,224	19,965
FTD COS INC		36,928	31,404
FEDERAL MOGUL HOLDINGS CORP		27,521	19,523
FEDERAL SIGNAL CORP		30,301	58,645
FERRO CORP		15,911	31,136
FOREST CITY ENTERPRISES INC CL A		67,018	74,562
FORRESTER RESH INC		20,559	19,936
FULLER H B CO		81,495	72,940
FURMANITE CORPORATION		11,267	14,652
G A T X CORP		28,116	25,530
GNC ACQUISITIONS HOLDINGS INC		33,281	24,816
GRACO INC		50,986	72,070
GRAHAM HOLDINGS CO		32,386	36,373
GREAT LAKES DREDGE & DOCK CORP NEW		28,432	13,860
GREATBATCH INC		18,233	36,750
HSN INC		30,935	25,335
ITT CORP		25,495	43,584
INGLES MARKETS INC CL A		29,512	61,712
INTERNAP CORP		56,782	53,760
INVENTURE FOODS INC		12,157	14,200
IRIDIUM COMMUNICATION INC		31,482	36,163

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
JANUS CAPITAL GROUP INC		$ 28,362	$ 42,270
JOHN BEAN TECHNOLOGIES CORP		28,191	89,694
KAR AUCTION SERVICES INC		16,680	29,624
KLX INC WHEN ISSUED		74,407	55,422
KAMAN CORP		75,326	81,620
KENNAMETAL INC		28,475	13,440
LAMAR ADVERTISING CO A		16,247	29,990
LANDAUER INC		52,948	36,212
LIBERTY BROADBAND C		94,610	98,534
LIBERTY VENTURES SER A		40,465	94,731
LIBERTY TRIPADVISOR HDG A		18,728	42,476
LORAL SPACE & COMMUNICATIONS INC		58,518	36,639
MSG NETWORK INC		13,508	27,040
MACQUARIE INFRASTRUCTURE		69,511	108,900
MADISON SQUARE GARDEN CO WI		39,436	70,059
MEDALLION FINL CORP		27,772	15,488
MEDASSETS INC		33,138	55,692
MEREDITH CORP		27,976	30,275
MUELLER WTR PRODS INC		27,769	48,160
MURPHY USA INC W I		30,907	36,444
NAVISTAR INTERNATIONAL		46,172	15,912
NUVASIVE INC		12,562	32,466
OPKO HEALTH INC		26,297	24,874
ORBCOMM INC		14,261	20,996
OUTERWALL INC		23,627	16,443
PANDORA MEDIA INC		10,768	15,422
PENSKE AUTOMOTIVE GROUP INC		54,705	59,276
POST HOLDINGS INC		58,225	92,550
RPC ENERGY SVCS INC		23,141	21,510
RAVEN INDS INC		36,586	20,280
REALD INC		31,223	30,595
RENTRAK CORPORATION		42,650	33,271
ROFIN SINAR TECHNOLOGIES INC		22,237	29,458
RUSH ENTERPRISES INC		41,529	61,320
RYMAN HOSPITALITY PROPERTIES		43,618	56,804
SANFILIPPO JOHN B & SON INC		21,570	27,015
EW SCRIPPS CO CL A		47,683	55,100
SEALED AIR CORP		12,709	40,140
SENSIENT TECHNOLOGIES CORP		32,367	43,974
SNYDERS-LANCE INC		21,402	30,870
SOUTHWEST GAS CORP		40,413	49,644
STANDEX INTL CORP		31,335	58,205
STARZ A		13,718	26,800
TAKE-TWO INTERACTIVE SOFTWARE INC		18,459	69,680
TENNANT CO		21,657	28,130

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
TENNECO AUTOMOTIVE INC		$ 21,911	$ 32,137
TI VO INC		39,776	29,342
UNITED NAT FOODS INC		42,463	27,552
VISTEON CORP		67,896	80,150
WHITEWAVE FOODS CO A		11,520	19,455
WOODWARD INC		24,751	34,762
YUME INC		10,356	8,424
ZEBRA TECHNOLOGIES CORP CL A		16,823	29,253
AMC NETWORKS INC A W I		106,654	171,764
AARONS INC		89,171	69,409
AEROJET ROCKETDYNE HOLDINGS		234,734	219,240
AKORN INC		46,653	74,620
ALBANY INTL CORP CL A		64,885	113,305
ALERE INC		227,833	242,358
ASCENT CAPITAL GROUP INC A		411,817	125,400
BLOUNT INTERNATIONAL INC		117,802	83,385
BLUCORA INC		249,736	168,560
BOULDER BRANDS INC		99,273	109,800
BOYD GAMING CORPORATION		42,637	139,090
THE BRINKS CO		164,798	202,020
CST BRANDS INC		208,467	258,324
CABLE ONE INC		68,695	112,752
CABLEVISION SYSTEMS NY GROUP CL A		82,262	175,450
CALAVO GROWERS INC		74,093	112,700
CANTEL MEDICAL CORP		40,138	142,922
CASEYS GEN STORES INC		121,204	240,900
CHEESECAKE FACTORY INC		76,455	106,053
CHEMED CORP		106,953	239,680
CHEMTURA CORP		244,112	297,243
CIRCOR INTERNATIONAL INC		270,793	214,965
CLEAR CHANNEL OUTDOOR HLDGS INC		55,286	56,459
COHEN STEERS INC		51,320	48,768
COMMUNICATIONS SALES LEASING INC		104,084	74,760
COOPER TIRE & RUBR CO		94,420	117,335
CORE MARK HLDG CO INC		64,273	221,238
CRANE CO		202,342	224,848
CUBIC CORP		112,324	108,675
CURTISS WRIGHT CORP		62,392	137,000
D S T SYSTEMS INC		161,733	262,338
DANA HOLDING CORP		100,208	107,640
DEAN FOODS CO		98,411	87,465
DIGITALGLOBE INC		171,295	148,770
EARTHLINK HOLDINGS CORP		181,003	222,900
ECHOSTAR CORPORATION A		257,867	289,414
EL PASO ELEC CO		242,581	269,500

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
ENERGIZER HLDGS INC		$ 136,065	$ 136,240
ENTRAVISION COMMUNICATIONS A		110,401	150,345
EVERBANK FINANCIAL CORP		83,655	75,106
EXACTECH INC		85,886	70,785
FTD COS INC		127,095	107,297
FEDERAL MOGUL HOLDINGS CORP		96,565	68,500
FEDERAL SIGNAL CORP		92,770	191,785
FERRO CORP		51,120	104,528
FOREST CITY ENTERPRISES INC CL A		229,350	256,581
FORRESTER RESH INC		67,552	65,504
FULLER H B CO		268,350	240,702
FURMANITE CORPORATION		39,947	51,948
G A T X CORP		89,482	85,100
GNC ACQUISITIONS HOLDINGS INC		132,821	105,468
GRACO INC		178,451	252,245
GRAHAM HOLDINGS CO		112,272	126,092
GREAT LAKES DREDGE & DOCK CORP NEW		101,543	49,500
GREATBATCH INC		59,910	120,750
HSN INC		95,616	81,072
ITT CORP		75,497	141,648
INGLES MARKETS INC CL A		89,077	207,176
INTERNAP CORP		200,089	189,440
INVENTURE FOODS INC		42,548	49,700
IRIDIUM COMMUNICATION INC		104,716	121,945
JANUS CAPITAL GROUP INC		92,578	142,309
JOHN BEAN TECHNOLOGIES CORP		97,101	308,946
KAR AUCTION SERVICES INC		56,294	99,981
KLX INC WHEN ISSUED		256,291	190,898
KAMAN CORP		263,643	285,670
KENNAMETAL INC		93,560	44,160
LAMAR ADVERTISING CO A		64,988	119,960
LANDAUER INC		187,725	128,388
LIBERTY BROADBAND C		328,646	342,276
LIBERTY VENTURES SER A		142,591	333,814
LIBERTY TRIPADVISOR HDG A		55,754	142,598
LORAL SPACE & COMMUNICATIONS INC		208,232	133,122
MSG NETWORK INC		40,578	89,440
MACQUARIE INFRASTRUCTURE		221,400	370,260
MADISON SQUARE GARDEN CO WI		118,525	231,859
MEDALLION FINL CORP		98,464	54,912
MEDASSETS INC		114,143	191,828
MEREDITH CORP		91,921	99,475
MUELLER WTR PRODS INC		95,156	167,700
MURPHY USA INC W I		99,862	121,480
NAVISTAR INTERNATIONAL		159,037	54,808

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
NUVASIVE INC		$ 30,229	$ 108,220
OPKO HEALTH INC		90,579	85,676
ORBCOMM INC		49,668	73,124
OUTERWALL INC		73,507	51,156
PANDORA MEDIA INC		35,152	52,299
PENSKE AUTOMOTIVE GROUP INC		178,681	198,998
POST HOLDINGS INC		213,491	339,350
RPC ENERGY SVCS INC		79,708	74,090
RAVEN INDS INC		132,274	73,320
REALD INC		108,743	106,555
RENTRAK CORPORATION		140,136	109,319
ROFIN SINAR TECHNOLOGIES INC		78,842	104,442
RUSH ENTERPRISES INC		131,860	208,050
RYMAN HOSPITALITY PROPERTIES		154,647	201,396
SANFILIPPO JOHN B & SON INC		65,334	97,254
EW SCRIPPS CO CL A		166,068	191,900
SEALED AIR CORP		43,775	138,260
SENSIENT TECHNOLOGIES CORP		106,349	144,486
SNYDERS-LANCE INC		73,719	106,330
SOUTHWEST GAS CORP		139,201	170,996
STANDEX INTL CORP		102,958	191,245
STARZ A		48,013	93,800
TAKE-TWO INTERACTIVE SOFTWARE INC		64,606	243,880
TENNANT CO		60,117	90,016
TENNECO AUTOMOTIVE INC		71,995	105,593
TI VO INC		133,118	95,793
UNITED NAT FOODS INC		136,332	90,528
VISTEON CORP		223,087	263,350
WHITEWAVE FOODS CO A		26,446	62,256
WOODWARD INC		81,324	114,218
YUME INC		31,120	24,570
ZEBRA TECHNOLOGIES CORP CL A		44,060	76,614
Total Domestic Common Stocks		$ 17,862,119	$ 21,688,688
Foreign Stocks			
PROGRESSIVE WASTE SOLUTIONS		$ 77,296	$ 87,135
PROGRESSIVE WASTE SOLUTIONS		255,899	294,375
ENDO INTERNATIONAL PLC		9,239	18,366
ENDO INTERNATIONAL PLC		36,954	73,464
INTERXION HOLDING NV		34,213	54,270
INTERXION HOLDING NV		117,846	186,930
Total Foreign Stocks		$ 531,447	$ 714,540

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Hedge Funds			
Sei Hdg Spc		$ 191,961,640	$ 185,324,022
Farallon Cap Instititutional Partners, LP		14,010	110,000
Total Hedge Funds		$ 191,975,650	$ 185,434,022
U.S. Equity Mutual Funds			
SEI EMERGING MARKETS EQ A		$ 305,638	$ 258,786
SEI EMERGING MARKETS EQ A		11,502,286	9,876,910
SEI EMERGING MARKETS EQ A		35,693,228	30,457,841
SEI INST INV WRLD EQ EX US A		1,669,395	1,407,844
SEI INST INV WRLD EQ EX US A		119,358,397	101,371,003
SEI INST INV WRLD EQ EX US A		39,055,632	33,775,066
SEI INST INV S/M CAP EQUITY FD CL A		824,756	648,031
SEI INST INV S/M CAP EQUITY FD CL A		15,640,000	12,406,691
SEI INST INV S/M CAP EQUITY FD CL A		53,194,902	41,838,103
SEI INST INV L C DIS EQTY A		1,186,701	1,010,658
SEI INST INV L C DIS EQTY A		30,189,897	25,740,789
SEI INST INV L C DIS EQTY A		94,588,907	80,698,214
VANGUARD INSTL INDEX INSTL#94		848,205	1,025,201
VANGUARD INSTL INDEX INSTL#94		21,512,893	25,779,119
VANGUARD INSTL INDEX INSTL#94		67,624,280	80,967,404
Total U.S. Equity Mutual Funds		$ 493,195,117	$ 447,261,660
U.S. Mutual Funds - Fixed Income			
SEI INST INV H Y BOND FD A		$ 261,116	$ 230,798
SEI INST INV H Y BOND FD A		11,176,277	9,876,447
SEI INST INV H Y BOND FD A		33,300,993	29,431,236
SEI LONG DURATION CREDIT A		24,891,719	22,864,784
SEI LONG DURATION CREDIT A		230,255,413	211,084,119
SEI INST INV EMER MKT DB A		253,956	229,600
SEI INST INV EMER MKT DB A		6,511,430	5,888,581
SEI INST INV EMER MKT DB A		21,035,241	19,025,671
SEI OPPORTUNISTIC INCOME A		20,080,718	19,644,031
SEI INST INV LONG DURTATION A		21,898,879	19,503,191
Total U.S. Mutual Funds - Fixed Income		$ 369,665,742	$ 337,778,458
Interest Rate Swaps			
GOLDMAN SACHS FL FEDFUNDS EFF RATE		$ -	$ (6,971)
GOLDMAN SACHS INDEX BAR 20+TREASURY		-	227,198
GOLDMAN SACHS FL FEDFUNDS EFF RATE		-	(16,032,881)
GOLDMAN SACHS INDEX 912803EH2 GOVT		-	15,990,509
Total Interest Rate Swaps		$ -	$ 177,855

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Money Markets			
FIRST AMERICAN PRIME OBLIGATIONS		$ 276,836	$ 276,836
FIRST AMERICAN PRIME OBLIGATIONS		2,870,197	2,870,197
FIRST AMERICAN PRIME OBLIGATIONS		383,529	383,529
FIRST AMERICAN PRIME OBLIGATIONS		2	2
FIRST AMERICAN PRIME OBLIGATIONS		375,869	375,869
FIRST AMERICAN PRIME OBLIGATIONS		1,379,125	1,379,126
FIRST AMERICAN PRIME OBLIGATIONS		62,188	62,188
FIRST AMERICAN PRIME OBLIGATIONS		54,003	54,003
FIRST AMERICAN PRIME OBLIGATIONS		418,666	418,666
FIRST AMERICAN PRIME OBLIGATIONS		669,215	669,215
FIRST AMERICAN PRIME OBLIGATIONS		193,485	193,485
Total Money Markets		$ 6,683,115	$ 6,683,116
U.S. Treasury Bills			
U S TREASURY BILL		$ 2,579,842	$ 2,579,535
Total U.S. Treasury Bills		$ 2,579,842	$ 2,579,535
Principal Cash			
Principal Cash		$ 38,120	$ 38,120
Total Principal Cash		$ 38,120	$ 38,120
Total Assets			
Adjustment for Accrued Income		$ 1,897,507	$ 1,897,507
Grand Total		$1,327,714,640	$1,252,539,830

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.08	$ 27,581,272	$ 26,019,629
Athletics Investment Group, LLC	2.86	37,973,770	35,823,706
Atlanta National League Baseball Club, Inc.	3.94	52,249,480	49,291,129
AZPB Limited Partnership	2.00	26,590,080	25,084,558
Baltimore Orioles L.P.	3.06	40,678,452	38,375,250
The Baseball Club of Seattle, LLLP	4.06	53,911,624	50,859,164
Boston Red Sox Baseball Club Limited Partnership	3.53	46,866,321	44,212,764
Chicago White Sox, Ltd.	4.65	61,787,001	58,288,639
The Cincinnati Reds, LLC	2.49	33,105,756	31,231,318
Cleveland Indians Baseball Company Limited Partnership	2.86	38,016,851	35,864,348
Colorado Rockies Baseball Club, Ltd.	2.53	33,582,920	31,681,465
Detroit Tigers, Inc.	1.90	25,246,064	23,816,639
Houston Astros, LLC	3.85	51,132,642	48,237,527
Kansas City Royals Baseball Corporation	3.04	40,356,414	38,071,446
Los Angeles Dodgers LLC	1.69	22,469,746	21,197,516
Miami Marlins, L.P.	1.79	23,829,975	22,480,729
New York Yankees Partnership	3.84	51,001,700	48,113,999
Padres, L.P.	2.73	36,276,377	34,222,419
The Phillies	5.38	71,450,313	67,404,818
Pittsburgh Associates	2.72	36,014,319	33,975,199
Rangers Baseball, LLC	0.97	12,846,275	12,118,923
San Francisco Baseball Associates LLC	4.28	56,776,834	53,562,147
Sterling Mets, L.P.	2.69	35,764,994	33,739,991
St. Louis Cardinals, L.L.C.	2.30	30,545,444	28,815,970
Tampa Bay Rays Baseball, Ltd.	2.04	26,932,680	25,407,760
Washington Nationals Baseball Club, LLC	0.92	12,269,332	11,574,646
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.15	148,002,297	139,622,450
Major League Baseball – Office Employees' Plan	13.02	172,870,280	163,082,416
Minor League Players' Pension Plan	1.63	21,585,427	20,363,265
Total Group Trust	100.00	$1,327,714,640	$1,252,539,830

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions of the Group Trust
For the Year Ended December 31, 2015

(a) Identity of Party Involved	(b) Description of Assets	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
Category (i)—Single transactions that exceed 5% of Plan assets						
US Bank	See attached.					
Category (ii)—Series of transactions with same broker in excess of 5% of Plan assets						
US Bank	See attached.					
Category (iii)—Series of transactions in excess of 5% of Plan assets						
US Bank	See attached.					

Note 1: The threshold for reporting transactions under the Department of Labor's provisions is 5% of the fair value of the Group Trust's assets at the beginning of the year of $ 1,289,812,603. Of this amount, 5% is $64,490,630.
Note 2: There were no category (iv) reportable transactions during the Plan year ended December 31, 2015.
Note 3: Columns '(e) Lease Rental' and '(f) Expense incurred with transaction' have been omitted, as there are no data to report in these columns.

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE				**1,289,812,602.89**		
	COMPARATIVE VALUE (5%)				**64,490,630.14**		
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
Issue: 31846V435 - First American Prime Obligations							
02/09/2015 060006871406	B	90,793,510.690	1.0000		- 90,793,511 *	90,793,511	
02/13/2015 060006871406	S	- 65,309,504.400	1.0000		65,309,504 *	65,309,504	
02/17/2015 060006871419	B	72,962,568.860	1.0000		- 72,962,569 *	72,962,569	
02/18/2015 060006871401	S	- 100,000,000.000	1.0000		100,000,000 *	100,000,000	
02/18/2015 060006871419	S	- 66,373,892.000	1.0000		66,373,892 *	66,373,892	
02/20/2015 060006871412	B	99,376,445.890	1.0000		- 99,376,446 *	99,376,446	
02/20/2015 060006871413	B	100,000,000.000	1.0000		- 100,000,000 *	100,000,000	
02/20/2015 060006871413	S	- 100,000,000.000	1.0000		100,000,000 *	100,000,000	
02/26/2015 060006871412	S	- 95,479,067.450	1.0000		95,479,067 *	95,479,067	
Issue: 783980634 - Sei Long Duration Credit A							
02/17/2015 060006871423	B	19,120,458.891	10.4600		- 200,000,000 *	200,000,000	
Issue: 783980824 - Sei Inst Inv L C Dis Eqty A							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/17/2015 060006871401	S	- 8,276,623.749	14.1900		117,445,291 *	121,420,518	- 3,975,227
Issue: 922040100 - Vanguard Instl Index Instl#94							
02/17/2015 060006871413	S	- 607,405.492	193.0000		117,229,260 *	93,309,282	23,919,978
GRAND TOTAL				**0**	**1,224,969,540**	**1,205,024,789**	**19,944,751**

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

Broker: Barclays Capital Inc. Fixed In

Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
01/01/2015 060006871402	S	- 24,000.000	1.0833		25,999	25,991	8
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
01/05/2015 060006871406	B	820,000.000	.4551		- 373,182	373,182	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/05/2015 060006871406	S	- 820,000.000	.4629		274,386	274,386	
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
01/06/2015 060006871402	S	- 202,833.000	1.0514		213,268	209,450	3,818
Issue: 01F030413 - F N M A Tba 15Yr 3.000% 1/15/30							
01/06/2015 060006871402	S	- 122,000.000	1.0447		127,452	126,556	896
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
01/06/2015 060006871402	B	202,833.000	1.0489		- 212,753	212,753	
Issue: 01F030421 - F N M A Tba 15Yr 3.000% 2/15/31							
01/06/2015 060006871402	B	122,000.000	1.0430		- 127,242	127,242	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
01/06/2015 060006871402	S	- 435,222.000	1.0725		466,776	461,675	5,100
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
01/06/2015 060006871402	B	435,222.000	1.0702		- 465,756	465,756	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/06/2015 060006871406	B	610,000.000	.4578		- 279,228	279,228	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/06/2015 060006871406	B	435,000.000	.4559		- 198,317	198,317	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/06/2015 060006871406	S	- 440,000.000	.4810		147,443	147,443	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/06/2015 060006871406	B	1,255,000.000	.4759		- 597,280	597,280	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/06/2015 060006871406	S	- 1,860,000.000	.4712		622,389	622,389	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
01/07/2015 060006871406	B	720,000.000	.4655		- 335,160	335,160	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
01/07/2015 060006871406	S	- 715,000.000	.5150		265,133	265,133	
Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
01/08/2015 060006871402	S	- 82,000.000	1.0845		88,925	88,803	122
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
01/08/2015 060006871402	B	82,000.000	1.0834		- 88,842	88,842	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/09/2015 060006871406	S	- 150,000.000	1.1175		167,625	160,011	7,614
Issue: 452308AR0 - Illinois Tool Wk 3.900% 9/01/42							
01/09/2015 060006871406	B	200,000.000	1.0023		- 200,460	200,460	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/13/2015 060006871406	S	- 830,000.000	.5359		376,913	376,913	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/13/2015 060006871406	B	555,000.000	.5945		- 329,970	329,970	
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
01/13/2015 060006871406	B	155,000.000	1.0763		- 166,820	166,820	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
01/13/2015 060006871406	S	- 560,000.000	.5696		249,413	249,413	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/13/2015 060006871406	B	815,000.000	.5313		- 433,042	433,042	
Issue: 29379VBC6 - Enterprise Products 5.100% 2/15/45							
01/13/2015 060006871406	S	- 150,000.000	1.1152		167,273	157,314	9,959
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
01/14/2015 060006871402	B	98,000.000	1.0513		- 103,023	103,023	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/14/2015 060006871406	B	125,000.000	1.1469		- 143,359	143,359	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/14/2015 060006871406	S	- 150,000.000	1.1467		172,008	161,746	10,262

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 452308AR0 - Illinois Tool Wk 3.900% 9/01/42							
01/14/2015 060006871406	B	205,000.000	1.0156		- 208,200	208,200	
Issue: 85771PAL6 - Statoil Asa 3.950% 5/15/43							
01/14/2015 060006871406	S	- 165,000.000	1.0320		170,282	158,342	11,940
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/20/2015 060006871406	S	- 685,000.000	.5533		345,813	345,813	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/20/2015 060006871406	B	665,000.000	.5420		- 360,423	360,423	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
01/22/2015 060006871406	B	425,000.000	.5487		- 233,206	233,206	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/22/2015 060006871406	B	1,400,000.000	.5448		- 762,748	762,748	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/22/2015 060006871406	B	795,000.000	.4700		- 373,610	373,610	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/22/2015 060006871406	S	- 420,000.000	.5340		190,727	190,727	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/22/2015 060006871406	S	- 1,390,000.000	.5380		631,215	631,215	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/22/2015 060006871406	S	- 805,000.000	.4885		320,519	320,519	
Issue: 21H032621 - G N M A II Tba 30Yr 3.500% 2/15/44							
01/23/2015 060006871402	B	98,000.000	1.0541		- 103,306	103,306	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/23/2015 060006871406	S	- 555,000.000	.5175		216,692	216,692	
Issue: 912803DX8 - U S Treas Bd Strip .000001% 5/15/42							
01/23/2015 060006871406	B	555,000.000	.5125		- 284,421	284,421	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/27/2015 060006871406	B	405,000.000	.5581		- 226,039	226,039	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/27/2015 060006871406	S	- 405,000.000	.5549		207,541	207,541	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/28/2015 060006871406	S	- 750,000.000	.5645		384,336	384,336	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
01/28/2015 060006871406	S	- 90,000.000	.9941		89,470	81,733	7,737
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
01/28/2015 060006871406	B	90,000.000	1.1259		- 101,329	101,329	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/28/2015 060006871406	B	715,000.000	.5096		- 364,393	364,393	
Issue: 313384FA2 - F H L B Disc Nts 5/01/15							
01/29/2015 060006871402	B	103,000.000	.9998		- 102,979	102,979	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/29/2015 060006871406	S	- 200,000.000	1.1722		234,438	234,599	- 161
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
01/29/2015 060006871406	B	250,000.000	1.1505		- 287,630	287,630	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
01/30/2015 060006871402	B	435,222.000	1.0686		- 465,076	465,076	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/30/2015 060006871406	S	- 1,585,000.000	.6323		590,720	590,720	
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/01/2015 060006871402	S	- 82,000.000	1.0834		88,842	88,980	- 138
Issue: 3138XGHF3 - F N M A #Av4729 4.500% 12/01/43							
02/01/2015 060006871402	B	82,000.470	1.0834		- 88,842	88,842	
Issue: 21H032621 - G N M A II Tba 30Yr 3.500% 2/15/44							
02/01/2015 060006871402	S	- 98,000.000	1.0551		103,398	103,126	272
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
02/01/2015 060006871402	S	- 435,222.000	1.0706		465,960	465,793	167
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
02/02/2015 060006871402	S	- 202,833.000	1.0552		214,036	212,756	1,281
Issue: 01F030421 - F N M A Tba 15Yr 3.000% 2/15/31							
02/02/2015 060006871402	S	- 122,000.000	1.0514		128,272	127,242	1,029
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
02/02/2015 060006871402	B	202,833.000	1.0528		- 213,545	213,545	
Issue: 01F030439 - F N M A Tba 15Yr 3.000% 3/15/29							
02/02/2015 060006871402	B	122,000.000	1.0495		- 128,043	128,043	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/02/2015 060006871406	B	85,000.000	1.1872		- 100,911	100,911	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 761713AW6 - Reynolds American 4.750% 11/01/42							
02/02/2015 060006871406	S	- 130,000.000	1.0324		134,211	127,456	6,755
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	70,000.000	1.1689		- 81,823	81,823	
Issue: 023135AP1 - Amazon Com Inc 2.400% 12/05/34							
02/03/2015 060006871406	S	- 115,000.000	1.1012		126,643	117,781	8,862
Issue: 25156PAR4 - Deutsche Tel Fin 4.875% 3/06/42							
02/04/2015 060006871406	S	- 90,000.000	1.1297		101,675	85,603	16,072
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/04/2015 060006871406	B	70,000.000	1.1645		- 81,517	81,517	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/04/2015 060006871406	B	60,000.000	1.1234		- 67,406	67,406	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/06/2015 060006871406	S	- 9,320,000.000	.5409		4,049,693	4,049,693	
Issue: 912834MD7 - U S Treas Bd Strip 2/15/43							
02/06/2015 060006871406	S	- 2,735,000.000	.4792		1,094,874	1,094,874	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/06/2015 060006871406	B	60,000.000	1.1272		- 67,631	67,631	
Issue: 912796EV7 - U S Treasury Bill 2/19/15							
02/06/2015 060006871406	S	- 1,655,000.000	.0000		1,654,937	1,654,937	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
02/06/2015 060006871406	S	- 3,345,000.000	.5270		1,300,721	1,300,721	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
02/06/2015 060006871406	S	- 6,715,000.000	.5563		2,437,318	2,437,318	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
02/06/2015 060006871406	S	- 3,890,000.000	.5527		1,375,317	1,375,317	
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
02/06/2015 060006871406	S	- 2,675,000.000	.5618		1,063,061	1,063,061	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/06/2015 060006871406	S	- 4,530,000.000	1.0269		4,651,744	4,676,034	- 24,290
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/06/2015 060006871406	S	- 145,000.000	1.0281		149,078	149,063	15
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/06/2015 060006871406	S	- 4,260,000.000	.5319		2,183,028	2,183,028	
Issue: 9128334Z0 - U S Treas Bd Strip 2/15/35							
02/06/2015 060006871406	S	- 805,000.000	.6034		378,173	378,173	
Issue: 92857TAH0 - Vodafone Group 7.875% 2/15/30							
02/06/2015 060006871406	B	95,000.000	1.3840		- 131,477	131,477	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
02/06/2015 060006871406	S	- 7,710,000.000	.5446		3,187,244	3,187,244	
Issue: 92857WBD1 - Vodafone Group 4.375% 2/19/43							
02/06/2015 060006871406	S	- 80,000.000	1.0021		80,166	77,084	3,083
Issue: 9128335A4 - U S Treas Bd Strip 8/15/35							
02/06/2015 060006871406	S	- 330,000.000	.5968		151,557	151,557	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834FB9 - U S Treas Bd Strip 2/15/40							
02/06/2015 060006871406	S	- 2,460,000.000	.5212		914,032	914,032	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
02/06/2015 060006871406	S	- 265,000.000	.5252		106,714	106,714	
Issue: 912834JH2 - U S Treas Bd Strip 11/15/40							
02/06/2015 060006871406	S	- 2,310,000.000	.5114		889,017	889,017	
Issue: 912834DV7 - U S Treas Bd Strip 5/15/39							
02/06/2015 060006871406	S	- 3,560,000.000	.5334		1,436,361	1,436,361	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
02/06/2015 060006871406	S	- 3,865,000.000	.5169		1,565,322	1,565,322	
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
02/06/2015 060006871406	S	- 2,440,000.000	.5140		914,185	914,185	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
02/06/2015 060006871406	S	- 1,090,000.000	.5590		597,173	597,173	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/06/2015 060006871406	S	- 1,180,000.000	.5453		493,893	493,893	
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
02/06/2015 060006871406	S	- 5,350,000.000	.5903		2,384,281	2,384,281	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	B	30,000.000	1.1158		- 33,473	33,473	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	S	- 100,000.000	1.1116		111,156	114,576	- 3,419

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
02/11/2015 060006871406	S	- 35,000.000	1.0754		37,639	35,325	2,314
Issue: 594918BD5 - Microsoft Corp 3.750% 2/12/45							
02/11/2015 060006871406	B	125,000.000	.9890		- 123,621	123,621	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
02/17/2015 060006871428	B	11,635,000.000	.4383		- 5,099,737	5,099,737	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
02/17/2015 060006871428	B	1,238,000.000	.5037		- 623,568	623,568	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
02/18/2015 060006871406	B	640,000.000	1.0953		- 701,018	701,018	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	410,000.000	1.0608		- 434,920	434,920	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	225,000.000	1.0608		- 238,676	238,676	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	460,000.000	1.0613		- 488,175	488,175	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	165,000.000	1.0580		- 174,565	174,565	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	185,000.000	1.0613		- 196,331	196,331	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	240,000.000	1.0580		- 253,913	253,913	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	110,000.000	1.0580		- 116,377	116,377	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	85,000.000	1.0580		- 89,927	89,927	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 535,000.000	1.0634		568,939	567,154	1,785
Issue: 86765BAQ2 - Sunoco Logistics 5.350% 5/15/45							
02/18/2015 060006871406	S	- 230,000.000	1.0729		246,774	228,107	18,667
Issue: 50540RAS1 - Laboratory Corp 4.700% 2/01/45							
02/18/2015 060006871406	S	- 530,000.000	.9961		527,954	534,260	- 6,306
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
02/18/2015 060006871406	S	- 140,000.000	1.2628		176,792	171,361	5,431
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
02/18/2015 060006871406	S	- 105,000.000	1.3367		140,354	139,720	633
Issue: 92553PAU6 - Viacom Inc 5.850% 9/01/43							
02/18/2015 060006871406	S	- 215,000.000	1.1064		237,874	231,744	6,129
Issue: 92343VAW4 - Verizon Comm Inc 6.000% 4/01/41							
02/18/2015 060006871406	S	- 300,000.000	1.1833		354,996	337,278	17,718
Issue: 02209SAR4 - Altria Group Inc 5.375% 1/31/44							
02/18/2015 060006871406	S	- 260,000.000	1.1616		302,008	258,892	43,116
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
02/18/2015 060006871406	S	- 630,000.000	1.0673		672,412	674,217	- 1,806

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
02/18/2015 060006871424	S	- 25,300,000.000	.5055		11,180,099	11,180,099	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/18/2015 060006871424	S	- 1,660,000.000	.5015		753,825	753,825	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
02/18/2015 060006871424	S	- 10,630,000.000	.4973		5,034,519	5,034,519	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	S	- 215,000.000	1.0661		229,210	227,878	1,332
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	S	- 225,000.000	1.0661		239,871	238,477	1,394
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
02/20/2015 060006871406	B	265,000.000	1.3410		- 355,373	355,373	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
02/20/2015 060006871406	B	250,000.000	1.2310		- 307,745	307,745	
Issue: 91412F7Y7 - University Ca Revs 5.770% 5/15/43							
02/23/2015 060006871406	B	75,000.000	1.2710		- 95,326	95,326	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 265,000.000	1.0641		281,977	281,529	447
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 60,000.000	1.0672		64,031	63,742	289
Issue: 575718AB7 - Mass Institute Tech 4.678% 7/01/14							
02/23/2015 060006871406	B	205,000.000	1.1368		- 233,044	233,044	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156CAB7 - Metlife Cap Tr 9.250% 4/08/38							
02/24/2015 060006871406	S	- 150,000.000	1.4600		219,000	183,750	35,250
Issue: 796253T93 - San Antonio Tx Elec 5.985% 2/01/39							
02/25/2015 060006871406	B	25,000.000	1.3429		- 33,572	33,572	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	110,000.000	1.0833		- 119,161	119,161	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 95,000.000	1.0913		103,669	102,466	1,203
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 160,000.000	1.0911		174,575	172,574	2,001
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 145,000.000	1.0856		157,416	156,395	1,021
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 20,000.000	1.0856		21,713	21,572	141
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 145,000.000	1.0856		157,416	156,395	1,021
Issue: 452252FK0 - Illinois ST Toll Hwy 5.851% 12/01/34							
02/25/2015 060006871406	B	190,000.000	1.2887		- 244,857	244,857	
Issue: 544646ZR6 - Los Angeles Ca Uni 6.758% 7/01/34							
02/25/2015 060006871406	B	200,000.000	1.4011		- 280,210	280,210	
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
02/25/2015 060006871406	B	115,000.000	1.1131		- 128,010	128,010	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92976GAJ0 - Wachovia Bank Na Mtn 6.600% 1/15/38							
02/25/2015 060006871406	B	180,000.000	1.4399		- 259,182	259,182	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
02/25/2015 060006871406	S	- 160,000.000	.9508		152,120	151,440	680
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
02/26/2015 060006871406	S	- 50,000.000	1.6740		83,700	73,318	10,382
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	B	25,000.000	1.0836		- 27,090	27,090	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
02/26/2015 060006871406	S	- 30,000.000	1.0309		30,928	30,402	526
Issue: 16876AAA2 - Childrens Hospital 4.268% 5/15/44							
02/27/2015 060006871406	B	165,000.000	1.0512		- 173,445	173,445	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/27/2015 060006871406	S	- 135,000.000	1.0781		145,547	146,025	- 478
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/02/2015 060006871402	B	435,222.000	1.0656		- 463,783	463,783	
Issue: 912828ST8 - U S Treasury Nt 1.250% 4/30/19							
03/02/2015 060006871402	B	100,000.000	.9926		- 99,262	99,262	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
03/02/2015 060006871402	S	- 30,054.000	1.0139		30,472	30,788	- 316
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
03/02/2015 060006871402	S	- 75,135.000	1.0131		76,121	76,970	- 849

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
03/02/2015 060006871402	S	- 435,222.000	1.0679		464,769	465,055	- 285
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/02/2015 060006871406	S	- 80,000.000	1.0653		85,225	86,510	- 1,285
Issue: 59156RBN7 - Metlife Inc 4.050% 3/01/45							
03/02/2015 060006871406	B	100,000.000	.9950		- 99,501	99,501	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/03/2015 060006871402	S	- 246,833.000	1.0449		257,912	259,716	- 1,805
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/03/2015 060006871402	B	246,833.000	1.0420		- 257,208	257,208	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/03/2015 060006871406	S	- 45,000.000	1.0656		47,953	48,662	- 709
Issue: 59156RBN7 - Metlife Inc 4.050% 3/01/45							
03/03/2015 060006871406	B	55,000.000	1.0056		- 55,305	55,305	
Issue: 01F030439 - F N M A Tba 15Yr 3.000% 3/15/29							
03/04/2015 060006871402	S	- 122,000.000	1.0438		127,342	128,043	- 701
Issue: 01F030447 - F N M A Tba 15Yr 3.000% 4/15/29							
03/04/2015 060006871402	B	122,000.000	1.0414		- 127,052	127,052	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/05/2015 060006871406	S	- 390,000.000	1.0569		412,181	418,186	- 6,005
Issue: 072024NV0 - Bay Area Toll Ca 7.043% 4/01/50							
03/05/2015 060006871406	B	360,000.000	1.4583		- 524,995	524,995	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 828807CT2 - Simon Property 4.250% 10/01/44							
03/06/2015 060006871406	S	- 70,000.000	1.0447		73,128	71,069	2,059
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/06/2015 060006871406	B	60,000.000	1.0452		- 62,709	62,709	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/10/2015 060006871402	B	53,000.000	1.0648		- 56,435	56,435	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/12/2015 060006871402	S	- 488,222.000	1.0647		519,823	520,187	- 364
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
03/12/2015 060006871402	B	488,222.000	1.0628		- 518,888	518,888	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/12/2015 060006871402	S	- 54,000.000	1.0466		56,514	56,819	- 304
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/45							
03/16/2015 060006871402	B	155,833.000	1.0403		- 162,115	162,115	
Issue: 00507UAU5 - Actavis Funding Scs 4.750% 3/15/45							
03/19/2015 060006871406	S	- 170,000.000	1.0476		178,095	169,111	8,985
Issue: 942683AH6 - Watson Pharm 4.625% 10/01/42							
03/19/2015 060006871406	B	180,000.000	1.0229		- 184,122	184,122	
Issue: 912828MY3 - U S Treasury I P S 0.500% 4/15/15							
03/24/2015 060006871402	B	34,222.370	1.0009		- 34,254	34,254	
Issue: 01F030447 - F N M A Tba 15Yr 3.000% 4/15/29							
03/27/2015 060006871402	S	- 122,000.000	1.0457		127,576	127,052	524

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030454 - F N M A Tba 15Yr 3.000% 5/15/30							
03/27/2015 060006871402	B	122,000.000	1.0438		- 127,338	127,338	
Issue: 9128334Z0 - U S Treas Bd Strip 2/15/35							
03/30/2015 060006871428	S	- 1,294,000.000	.6037		754,518	754,518	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
03/30/2015 060006871428	B	7,977,000.000	.4592		- 3,662,719	3,662,719	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/30/2015 060006871428	S	- 1,238,000.000	.5234		623,568	623,568	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/01/2015 060006871406	S	- 15,000.000	1.1111		16,666	16,373	292
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/01/2015 060006871406	S	- 320,000.000	1.1111		355,538	349,298	6,239
Issue: 91412GC86 - Univ Of Ca 4.767% 5/15/15							
04/01/2015 060006871406	B	15,000.000	1.0000		- 15,000	15,000	
Issue: 91412GC86 - Univ Of Ca 4.767% 5/15/15							
04/01/2015 060006871406	B	345,000.000	1.0000		- 345,000	345,000	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
04/06/2015 060006871406	B	70,000.000	1.1307		- 79,148	79,148	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 50,000.000	1.1002		55,008	54,578	430
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
04/06/2015 060006871406	B	70,000.000	1.1260		- 78,820	78,820	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
04/06/2015 060006871406	B	65,000.000	1.3265		- 86,220	86,220	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/07/2015 060006871402	B	56,000.000	1.0084		- 56,473	56,473	
Issue: 912828J35 - U S Treasury Nt 0.500% 2/28/17							
04/07/2015 060006871402	S	- 359,000.000	1.0000		359,000	357,838	1,162
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/09/2015 060006871406	B	85,000.000	1.0959		- 93,155	93,155	
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
04/09/2015 060006871406	B	905,000.000	1.3032		- 1,179,369	1,179,369	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
04/09/2015 060006871406	S	- 920,000.000	1.4125		1,299,500	1,288,663	10,837
Issue: 822582AY8 - Shell International 4.550% 8/12/43							
04/09/2015 060006871406	S	- 100,000.000	1.1375		113,749	108,822	4,927
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/14/2015 060006871402	S	- 91,000.000	1.0392		94,569	94,789	- 220
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/14/2015 060006871402	S	- 155,833.000	1.0429		162,511	162,321	189

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
04/21/2015 060006871406	S	- 245,000.000	.9776		239,522	247,879	- 8,357
Issue: 767201AL0 - Rio Tinto Financ 5.200% 11/02/40							
04/21/2015 060006871406	B	245,000.000	1.1213		- 274,711	274,711	
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
04/22/2015 060006871402	B	3,000.000	.9681		- 2,904	2,904	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/30/2015 060006871402	B	45,400.000	.9905		- 44,969	44,969	
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/45							
05/01/2015 060006871402	S	- 155,833.000	1.0451		162,864	162,130	734
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
05/01/2015 060006871402	B	155,833.000	1.0428		- 162,505	162,505	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
05/04/2015 060006871402	B	488,222.000	1.0648		- 519,880	519,880	
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
05/04/2015 060006871402	S	- 488,222.000	1.0662		520,529	518,759	1,770
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/05/2015 060006871406	B	105,000.000	1.0267		- 107,805	107,805	
Issue: 084659AF8 - Berkshire Hathaway 4.500% 2/01/45							
05/05/2015 060006871406	S	- 125,000.000	1.0475		130,939	124,621	6,317
Issue: 01F030462 - F N M A Tba 15Yr 3.000% 6/15/29							
05/07/2015 060006871402	B	122,000.000	1.0400		- 126,880	126,880	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030454 - F N M A Tba 15Yr 3.000% 5/15/30							
05/07/2015 060006871402	S	- 122,000.000	1.0416		127,075	127,338	- 262
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
05/12/2015 060006871402	S	- 176,000.000	1.0644		187,330	187,405	- 75
Issue: 01F030660 - F N M A Tba 30Yr 3.000% 6/15/45							
05/12/2015 060006871402	B	110,000.000	1.0043		- 110,473	110,473	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/19/2015 060006871406	S	- 160,000.000	.9859		157,750	160,630	- 2,880
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	B	170,000.000	.8879		- 150,936	150,936	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	S	- 120,000.000	.8919		107,025	107,236	- 211
Issue: 824348AQ9 - Sherwin Williams Co 4.000% 12/15/42							
05/19/2015 060006871406	B	140,000.000	.9447		- 132,258	132,258	
Issue: 01F032468 - F N M A Tba 15Yr 3.500% 6/15/30							
05/20/2015 060006871402	B	25,000.000	1.0597		- 26,493	26,493	
Issue: 03523TBQ0 - Anheuser Busch Inbev 3.750% 7/15/42							
05/20/2015 060006871406	S	- 100,000.000	.8903		89,030	96,052	- 7,022
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/28/2015 060006871406	B	45,000.000	.9188		- 41,344	41,344	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/28/2015 060006871406	B	195,000.000	.9177		- 178,951	178,951	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/28/2015 060006871406	S	- 220,000.000	.9189		202,159	200,565	1,595
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
05/28/2015 060006871406	S	- 55,000.000	.9943		54,685	58,138	- 3,453
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
05/28/2015 060006871406	B	245,000.000	1.0075		- 246,835	246,835	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
05/28/2015 060006871428	B	305,000.000	.4136		- 126,154	126,154	
Issue: 912828XE5 - U S Treasury Nt 1.500% 5/31/20							
05/29/2015 060006871402	B	105,000.000	1.0006		- 105,062	105,062	
Issue: 01F030462 - F N M A Tba 15Yr 3.000% 6/15/29							
06/01/2015 060006871402	S	- 68,000.000	1.0436		70,964	70,807	157
Issue: 01F030660 - F N M A Tba 30Yr 3.000% 6/15/45							
06/02/2015 060006871402	S	- 110,000.000	1.0050		110,546	110,473	73
Issue: 01F030678 - F N M A Tba 30Yr 3.000% 7/15/44							
06/02/2015 060006871402	B	110,000.000	1.0023		- 110,258	110,258	
Issue: 907818DZ8 - Union Pacific Corp 4.150% 1/15/45							
06/02/2015 060006871406	S	- 310,000.000	.9797		303,719	315,244	- 11,524
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	S	- 50,000.000	.8939		44,695	45,256	- 561
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
06/02/2015 060006871406	B	55,000.000	1.0106		- 55,583	55,583	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 907818DP0 - Union Pacific Corp 4.250% 4/15/43							
06/02/2015 060006871406	B	320,000.000	.9917		- 317,350	317,350	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
06/03/2015 060006871402	S	- 312,222.000	1.0622		331,638	332,454	- 816
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/03/2015 060006871402	B	312,000.000	1.0602		- 330,769	330,769	
Issue: 01F030462 - F N M A Tba 15Yr 3.000% 6/15/29							
06/04/2015 060006871402	S	- 54,000.000	1.0377		56,036	56,229	- 194
Issue: 01F030470 - F N M A Tba 15Yr 3.000% 7/15/29							
06/04/2015 060006871402	B	54,000.000	1.0359		- 55,941	55,941	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
06/04/2015 060006871424	S	- 3,750,000.000	.5393		1,397,603	1,397,603	
Issue: 01F032468 - F N M A Tba 15Yr 3.500% 6/15/30							
06/05/2015 060006871402	S	- 25,000.000	1.0545		26,362	26,493	- 131
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/05/2015 060006871402	S	- 24,833.000	1.0286		25,543	25,805	- 261
Issue: 01F032476 - F N M A Tba 15Yr 3.500% 7/15/29							
06/05/2015 060006871402	B	25,000.000	1.0530		- 26,324	26,324	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/08/2015 060006871402	S	- 75,000.000	1.0315		77,361	77,934	- 573
Issue: 78403DAG5 - SBA Tower Trust 2.898% 10/15/44							
06/11/2015 060006871402	S	- 25,000.000	.9994		24,985	25,000	- 16

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/11/2015 060006871402	S	- 56,000.000	1.0380		58,126	58,191	- 65
Issue: 03523TBQ0 - Anheuser Busch Inbev 3.750% 7/15/42							
06/16/2015 060006871406	S	- 50,000.000	.8919		44,595	48,026	- 3,431
Issue: 035242AB2 - Anheuser Busch Inbev 4.000% 1/17/43							
06/16/2015 060006871406	B	50,000.000	.9244		- 46,220	46,220	
Issue: 822582BF8 - Shell International 4.375% 5/11/45							
06/17/2015 060006871406	B	215,000.000	.9919		- 213,254	213,254	
Issue: 822582AY8 - Shell International 4.550% 8/12/43							
06/17/2015 060006871406	S	- 220,000.000	1.0185		224,070	239,409	- 15,339
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
06/17/2015 060006871406	S	- 155,000.000	1.0535		163,294	162,574	720
Issue: 907818DJ4 - Union Pacific Corp 4.750% 9/15/41							
06/17/2015 060006871406	B	160,000.000	1.0512		- 168,184	168,184	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/18/2015 060006871406	S	- 60,000.000	.8784		52,706	52,888	- 182
Issue: 882484AA6 - Texas Health 4.330% 11/15/55							
06/18/2015 060006871406	B	60,000.000	.9386		- 56,317	56,317	
Issue: 00206RCN0 - At T Inc 3.400% 5/15/25							
06/19/2015 060006871402	B	11,000.000	.9581		- 10,539	10,539	
Issue: 01F030678 - F N M A Tba 30Yr 3.000% 7/15/44							
06/25/2015 060006871402	S	- 110,000.000	.9920		109,123	110,258	- 1,134

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030686 - F N M A Tba 30Yr 3.000% 8/15/44							
06/25/2015 060006871402	B	110,000.000	.9895		- 108,848	108,848	
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/26/2015 060006871402	S	- 312,000.000	1.0543		328,953	330,687	- 1,734
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
06/26/2015 060006871402	B	312,000.000	1.0520		- 328,234	328,234	
Issue: 01F030470 - F N M A Tba 15Yr 3.000% 7/15/29							
06/29/2015 060006871402	S	- 54,000.000	1.0341		55,844	55,941	- 97
Issue: 01F032484 - F N M A Tba 15Yr 3.500% 8/15/30							
06/29/2015 060006871402	B	25,000.000	1.0522		- 26,305	26,305	
Issue: 01F032476 - F N M A Tba 15Yr 3.500% 7/15/29							
06/29/2015 060006871402	S	- 25,000.000	1.0541		26,353	26,324	28
Issue: 01F030488 - F N M A Tba 15Yr 3.000% 8/15/30							
06/29/2015 060006871402	B	54,000.000	1.0320		- 55,730	55,730	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/30/2015 060006871406	S	- 40,000.000	.8788		35,150	35,194	- 44
Issue: 662352AB9 - North Shore Long 6.150% 11/01/43							
06/30/2015 060006871406	B	45,000.000	1.1595		- 52,178	52,178	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/21/2015 060006871406	S	- 60,000.000	.8848		53,091	52,460	630
Issue: 372546AU5 - George Washington 4.868% 9/15/45							
07/21/2015 060006871406	B	65,000.000	1.0173		- 66,126	66,126	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/23/2015 060006871402	B	75,000.000	.9872		- 74,039	74,039	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/23/2015 060006871402	S	- 116,000.000	1.0333		119,865	119,155	711
Issue: 01F032484 - F N M A Tba 15Yr 3.500% 8/15/30							
07/23/2015 060006871402	B	70,000.000	1.0536		- 73,752	73,752	
Issue: 01F030488 - F N M A Tba 15Yr 3.000% 8/15/30							
07/23/2015 060006871402	S	- 54,000.000	1.0349		55,884	55,730	154
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/27/2015 060006871402	B	116,000.000	1.0348		- 120,033	120,033	
Issue: 167505NG7 - Chicago Il Brd Ed 6.319% 11/01/29							
07/30/2015 060006871406	S	- 50,000.000	.8600		43,000	50,000	- 7,000
Issue: 01F030686 - F N M A Tba 30Yr 3.000% 8/15/44							
08/01/2015 060006871402	S	- 80,000.000	1.0026		80,206	79,602	604
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
08/03/2015 060006871402	S	- 312,000.000	1.0650		332,292	329,087	3,205
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
08/03/2015 060006871402	B	312,000.000	1.0627		- 331,549	331,549	
Issue: 01F030686 - F N M A Tba 30Yr 3.000% 8/15/44							
08/03/2015 060006871402	S	- 30,000.000	1.0078		30,233	29,851	382
Issue: 01F030694 - F N M A Tba 30Yr 3.000% 9/15/44							
08/03/2015 060006871402	B	30,000.000	1.0050		- 30,150	30,150	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032484 - F N M A Tba 15Yr 3.500% 8/15/30							
08/05/2015 060006871402	S	- 95,000.000	1.0522		99,958	100,056	- 98
Issue: 01F032492 - F N M A Tba 15Yr 3.500% 9/15/29							
08/05/2015 060006871402	B	95,000.000	1.0506		- 99,809	99,809	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/05/2015 060006871406	B	110,000.000	.9098		- 100,083	100,083	
Issue: 539830BD0 - Lockheed Martin Corp 3.800% 3/01/45							
08/05/2015 060006871406	B	125,000.000	.8829		- 110,361	110,361	
Issue: 907818DP0 - Union Pacific Corp 4.250% 4/15/43							
08/05/2015 060006871406	S	- 125,000.000	.9935		124,188	123,965	223
Issue: 539830BB4 - Lockheed Martin Corp 4.070% 12/15/42							
08/05/2015 060006871406	S	- 125,000.000	.9279		115,993	129,623	- 13,631
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
08/06/2015 060006871406	S	- 195,000.000	1.1975		233,505	240,444	- 6,939
Issue: 907818DP0 - Union Pacific Corp 4.250% 4/15/43							
08/06/2015 060006871406	B	165,000.000	1.0043		- 165,708	165,708	
Issue: 907818DJ4 - Union Pacific Corp 4.750% 9/15/41							
08/06/2015 060006871406	S	- 160,000.000	1.0803		172,846	168,184	4,662
Issue: 718172BL2 - Philip Morris Intl 4.250% 11/10/44							
08/14/2015 060006871406	B	140,000.000	.9611		- 134,553	134,553	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/14/2015 060006871406	S	- 115,000.000	.9267		106,573	106,146	427

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/17/2015 060006871406	S	- 935,000.000	.9969		932,078	927,574	4,504
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
08/17/2015 060006871406	B	920,000.000	.9861		- 907,174	907,174	
Issue: 755111BZ3 - Raytheon Company 4.200% 12/15/44							
08/19/2015 060006871406	S	- 145,000.000	1.0129		146,865	151,691	- 4,826
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/19/2015 060006871406	B	40,000.000	1.0263		- 41,050	41,050	
Issue: 037411AW5 - Apache Corp 5.100% 9/01/40							
08/19/2015 060006871406	S	- 60,000.000	.9528		57,166	63,500	- 6,335
Issue: 755111BW0 - Raytheon Company 4.700% 12/15/41							
08/19/2015 060006871406	B	145,000.000	1.0786		- 156,397	156,397	
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
08/25/2015 060006871406	S	- 40,000.000	1.4702		58,808	58,408	400
Issue: 548661DE4 - Lowe S Cos Inc 4.250% 9/15/44							
08/25/2015 060006871406	B	255,000.000	.9932		- 253,269	253,269	
Issue: 548661CX3 - Lowes Companies Inc 4.650% 4/15/42							
08/25/2015 060006871406	S	- 260,000.000	1.0560		274,568	290,547	- 15,980
Issue: 649902ZQ9 - New York ST Dorm 5.628% 3/15/39							
08/25/2015 060006871406	S	- 80,000.000	1.2041		96,325	98,492	- 2,167
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/25/2015 060006871406	B	40,000.000	1.0373		- 41,494	41,494	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/25/2015 060006871406	B	55,000.000	1.0300		- 56,650	56,650	
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/02/2015 060006871402	S	- 312,000.000	1.0629		331,634	331,615	19
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
09/02/2015 060006871402	B	312,000.000	1.0608		- 330,964	330,964	
Issue: 01F030694 - F N M A Tba 30Yr 3.000% 9/15/44							
09/02/2015 060006871402	S	- 30,000.000	1.0050		30,151	30,150	1
Issue: 01F0306A1 - F N M A Tba 30Yr 3.000% 10/14/44							
09/02/2015 060006871402	B	30,000.000	1.0027		- 30,080	30,080	
Issue: 548661DE4 - Lowe S Cos Inc 4.250% 9/15/44							
09/10/2015 060006871406	S	- 255,000.000	.9751		248,645	253,269	- 4,623
Issue: 548661DJ3 - Lowe S Cos Inc 4.375% 9/15/45							
09/10/2015 060006871406	B	250,000.000	.9872		- 246,790	246,790	
Issue: 01F032492 - F N M A Tba 15Yr 3.500% 9/15/29							
09/14/2015 060006871402	S	- 95,000.000	1.0555		100,273	99,809	464
Issue: 01F0324A9 - F N M A Tba 15Yr 3.500% 10/15/29							
09/14/2015 060006871402	B	95,000.000	1.0541		- 100,136	100,136	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	S	- 40,000.000	.9859		39,438	40,120	- 683
Issue: 586054AB4 - Memorial Sloan Kette 4.125% 7/01/52							
09/16/2015 060006871406	B	50,000.000	.8962		- 44,812	44,812	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/17/2015 060006871406	S	- 310,000.000	.9858		305,592	310,933	- 5,341
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
09/17/2015 060006871406	B	370,000.000	1.0059		- 372,187	372,187	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/23/2015 060006871406	S	- 180,000.000	1.0092		181,659	180,355	1,304
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
09/23/2015 060006871406	B	210,000.000	1.0685		- 224,389	224,389	
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
09/29/2015 060006871406	B	145,000.000	1.0206		- 147,987	147,987	
Issue: 20030NBK6 - Comcast Corp 4.750% 3/01/44							
09/29/2015 060006871406	S	- 145,000.000	1.0443		151,419	150,777	642
Issue: 01F0306A1 - F N M A Tba 30Yr 3.000% 10/14/44							
10/05/2015 060006871402	S	- 30,000.000	1.0168		30,504	30,080	424
Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44							
10/05/2015 060006871402	B	30,000.000	1.0147		- 30,441	30,441	
Issue: 01F0324A9 - F N M A Tba 15Yr 3.500% 10/15/29							
10/06/2015 060006871402	S	- 95,000.000	1.0575		100,459	100,136	323
Issue: 01F0324B7 - F N M A Tba 15Yr 3.500% 11/15/29							
10/06/2015 060006871402	B	95,000.000	1.0563		- 100,344	100,344	
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/07/2015 060006871402	S	- 214,000.000	1.0673		228,403	227,159	1,244

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
10/07/2015 060006871402	B	214,000.000	1.0653		- 227,977	227,977	
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
10/07/2015 060006871402	S	- 3,000.000	1.1103		3,331	3,159	172
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
10/13/2015 060006871402	S	- 64,000.000	1.0655		68,195	68,180	15
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/14/2015 060006871402	S	- 98,000.000	1.0638		104,248	104,026	221
Issue: 69353REK0 - Pnc Bank Na 2.950% 2/23/35							
10/15/2015 060006871406	S	- 90,000.000	.9774		87,965	89,699	- 1,733
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/15/2015 060006871406	B	80,000.000	.9989		- 79,913	79,913	
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
10/16/2015 060006871406	B	140,000.000	.8706		- 121,878	121,878	
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
10/16/2015 060006871406	S	- 125,000.000	1.0168		127,105	124,353	2,752
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
10/20/2015 060006871406	B	390,000.000	.8614		- 335,934	335,934	
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
10/20/2015 060006871406	S	- 350,000.000	1.0066		352,314	348,189	4,125
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/21/2015 060006871406	B	150,000.000	1.0250		- 153,750	153,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/21/2015 060006871406	S	- 120,000.000	1.0211		122,531	122,289	242
Issue: 09062XAD5 - Biogen Inc 5.200% 9/15/45							
10/21/2015 060006871406	S	- 190,000.000	1.0315		195,987	188,659	7,328
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/21/2015 060006871406	B	150,000.000	1.0075		- 151,118	151,118	
Issue: 822582BF8 - Shell International 4.375% 5/11/45							
10/27/2015 060006871406	B	415,000.000	1.0236		- 424,806	424,806	
Issue: 822582AY8 - Shell International 4.550% 8/12/43							
10/27/2015 060006871406	S	- 420,000.000	1.0513		441,533	457,054	- 15,521
Issue: 92343VCK8 - Verizon Comm 4.862% 8/21/46							
10/28/2015 060006871406	B	100,000.000	.9629		- 96,285	96,285	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/28/2015 060006871406	S	- 75,000.000	1.0214		76,605	76,861	- 256
Issue: 00037BAC6 - Abb Finance USA Inc 4.375% 5/08/42							
10/29/2015 060006871406	S	- 165,000.000	1.0047		165,774	183,203	- 17,429
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/29/2015 060006871406	B	130,000.000	1.0089		- 131,158	131,158	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/01/2015 060006871402	S	- 63,000.000	1.0677		67,262	67,145	118
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/01/2015 060006871402	S	- 64,000.000	1.0655		68,195	68,211	- 16

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44							
11/01/2015 060006871402	S	- 30,000.000	1.0147		30,441	30,354	87
Issue: 3140E7KC3 - F N M A #BA2990 3.000% 11/01/45							
11/01/2015 060006871402	B	30,000.000	1.0147		- 30,441	30,441	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
11/02/2015 060006871406	S	- 195,000.000	.9832		191,725	191,897	- 172
Issue: 771196BJ0 - Roche Holding Inc 3.000% 11/10/25							
11/02/2015 060006871406	B	200,000.000	.9926		- 198,512	198,512	
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
11/03/2015 060006871406	B	65,000.000	1.0332		- 67,159	67,159	
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
11/03/2015 060006871406	S	- 65,000.000	1.1047		71,808	72,366	- 558
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/04/2015 060006871402	S	- 87,000.000	1.0628		92,465	92,724	- 259
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
11/04/2015 060006871402	B	87,000.000	1.0608		- 92,288	92,288	
Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/29							
11/04/2015 060006871402	B	67,000.000	1.0131		- 67,879	67,879	
Issue: 589331AS6 - Merck Co Inc 3.600% 9/15/42							
11/04/2015 060006871406	S	- 235,000.000	.9126		214,468	228,342	- 13,874
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/04/2015 060006871406	B	180,000.000	1.0036		- 180,647	180,647	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/04/2015 060006871406	B	235,000.000	.9991		- 234,780	234,780	
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
11/04/2015 060006871406	S	- 285,000.000	1.0104		287,950	286,051	1,899
Issue: 01F0324B7 - F N M A Tba 15Yr 3.500% 11/15/29							
11/05/2015 060006871402	S	- 95,000.000	1.0533		100,062	100,344	- 282
Issue: 01F0324C5 - F N M A Tba 15Yr 3.500% 12/15/29							
11/05/2015 060006871402	B	95,000.000	1.0519		- 99,928	99,928	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/06/2015 060006871406	B	25,000.000	.9823		- 24,559	24,559	
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
11/06/2015 060006871406	S	- 30,000.000	1.2602		37,806	39,474	- 1,668
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/12/2015 060006871402	S	64,000.000	1.0655		- 68,195	68,180	- 15
Issue: 585055AW6 - Medtronic Inc 4.500% 3/15/42							
11/12/2015 060006871406	S	- 300,000.000	1.0082		302,457	329,283	- 26,826
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/12/2015 060006871406	B	240,000.000	.9816		- 235,575	235,575	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
11/13/2015 060006871406	B	30,000.000	1.3003		- 39,008	39,008	
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
11/13/2015 060006871406	B	90,000.000	.9825		- 88,428	88,428	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
11/13/2015 060006871406	S	- 85,000.000	1.0083		85,702	86,744	- 1,042
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
11/13/2015 060006871406	S	- 25,000.000	1.3497		33,742	35,054	- 1,311
Issue: 824348AQ9 - Sherwin Williams Co 4.000% 12/15/42							
11/16/2015 060006871406	B	165,000.000	.9422		- 155,460	155,460	
Issue: 912796HB8 - U S Treasury Bill 2/11/16							
11/16/2015 060006871406	B	640,000.000	.9997		- 639,834	639,834	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/16/2015 060006871406	S	- 130,000.000	.9609		124,922	125,227	- 305
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/17/2015 060006871406	S	- 90,000.000	.9652		86,864	86,669	195
Issue: 13342BAD7 - Cameron Internat Cam 7.000% 7/15/38							
11/17/2015 060006871406	B	115,000.000	1.2115		- 139,318	139,318	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/30/2015 060006871406	S	- 80,000.000	.9780		78,238	77,990	248
Issue: 66989HAK4 - Novartis Capital 4.000% 11/20/45							
11/30/2015 060006871406	B	90,000.000	.9919		- 89,268	89,268	
Issue: 31419H2Y7 - F N M A #Ae7090 3.500% 12/01/25							
12/01/2015 060006871402	B	95,000.180	1.0519		- 99,928	99,928	
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
12/01/2015 060006871402	S	- 87,000.000	1.0608		92,288	92,288	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3138WDZ79 - F N M A #As4365 4.000% 2/01/45							
12/01/2015 060006871402	B	87,000.280	1.0608		- 92,288	92,288	
Issue: 3138YLCD1 - F N M A #Ay6367 2.500% 3/01/30							
12/01/2015 060006871402	S	- 65,842.050	1.0132		66,711	66,377	334
Issue: 01F0324C5 - F N M A Tba 15Yr 3.500% 12/15/29							
12/01/2015 060006871402	S	- 95,000.000	1.0519		99,928	99,928	
Issue: 90131HBL8 - 21ST Centy Fox Amer 6.650% 11/15/37							
12/01/2015 060006871406	B	80,000.000	1.2009		- 96,069	96,069	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/01/2015 060006871406	S	- 60,000.000	.9859		59,156	58,591	565
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/03/2015 060006871406	S	- 40,000.000	.9638		38,550	39,034	- 484
Issue: 575718AB7 - Mass Institute Tech 4.678% 7/01/14							
12/03/2015 060006871406	B	35,000.000	1.0251		- 35,879	35,879	
Issue: 369604BN2 - General Electric Co 4.100% 12/29/49							
12/04/2015 060006871402	B	3,000.000	.8825		- 2,648	2,648	
Issue: 369604BN2 - General Electric Co 4.100% 12/29/49							
12/04/2015 060006871402	B	2,000.000	.8850		- 1,770	1,770	
Issue: 126650CN8 - Cvs Health Corp 5.125% 7/20/45							
12/04/2015 060006871406	B	150,000.000	1.0743		- 161,145	161,145	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/04/2015 060006871406	S	- 130,000.000	.9725		126,425	126,848	- 423

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022410 - F N M A Tba 15Yr 2.500% 1/15/29							
12/07/2015 060006871402	B	67,000.000	1.0106		- 67,712	67,712	
Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/29							
12/07/2015 060006871402	S	- 67,000.000	1.0127		67,853	67,879	- 26
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
12/08/2015 060006871406	B	190,000.000	1.2586		- 239,132	239,132	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/08/2015 060006871406	S	- 170,000.000	.9814		166,839	166,250	589
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/10/2015 060006871406	B	60,000.000	.9802		- 58,809	58,809	
Issue: 055451AV0 - Bhp Billiton Fin 5.000% 9/30/43							
12/10/2015 060006871406	S	- 85,000.000	.9446		80,292	93,493	- 13,201
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	220,000.000	.9877		- 217,284	217,284	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	55,000.000	.9905		- 54,476	54,476	
Issue: 057224AZ0 - Baker Hughes Inc 5.125% 9/15/40							
12/11/2015 060006871406	S	- 75,000.000	1.0214		76,607	76,067	540
Issue: 36164NFH3 - Ge Capital Intl 4.418% 11/15/35							
12/11/2015 060006871406	S	- 315,000.000	1.0270		323,496	306,645	16,850
Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26							
12/14/2015 060006871406	B	125,000.000	1.0035		- 125,443	125,443	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/14/2015 060006871406	B	160,000.000	1.0052		- 160,825	160,825	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/14/2015 060006871406	S	- 120,000.000	1.0081		120,975	120,485	490
Issue: 172062AF8 - Cincinnati Finl Corp 6.920% 5/15/28							
12/14/2015 060006871406	S	- 130,000.000	1.2593		163,706	161,888	1,819
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
12/17/2015 060006871402	S	- 97,400.000	1.0080		98,176	101,370	- 3,194
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
12/17/2015 060006871406	B	150,000.000	.8693		- 130,394	130,394	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/17/2015 060006871406	S	- 115,000.000	.9823		112,970	112,585	385
Issue: 172967KA8 - Citigroup Inc 4.450% 9/29/27							
12/30/2015 060006871406	S	- 275,000.000	.9907		272,454	275,573	- 3,120
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/30/2015 060006871406	B	280,000.000	.9945		- 278,469	278,469	
Total For Barclays Capital Inc. Fixed In				**0**	**128,808,822**	**128,731,601**	**77,186**
Broker: Citigroup Global Markets Inc.							
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/05/2015 060006871406	B	80,000.000	1.1016		- 88,125	88,125	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 828807CT2 - Simon Property 4.250% 10/01/44							
01/05/2015 060006871406	S	- 95,000.000	1.0596		100,659	94,439	6,221
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
01/06/2015 060006871402	S	- 96,900.000	1.0730		103,978	102,790	1,189
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
01/06/2015 060006871402	B	96,900.000	1.0706		- 103,744	103,744	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/06/2015 060006871406	B	370,000.000	1.1316		- 418,707	418,707	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/06/2015 060006871406	S	- 335,000.000	1.1226		376,077	356,503	19,574
Issue: 31428XBD7 - Fedex Corp 4.500% 2/01/65							
01/06/2015 060006871406	B	385,000.000	.9935		- 382,482	382,482	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
01/07/2015 060006871402	S	- 25,000.000	1.0668		26,670	21,284	5,386
Issue: 21H032613 - G N M A II Tba 30Yr 3.500% 1/15/44							
01/07/2015 060006871402	S	- 98,000.000	1.0529		103,179	102,119	1,060
Issue: 21H032621 - G N M A II Tba 30Yr 3.500% 2/15/44							
01/07/2015 060006871402	B	98,000.000	1.0505		- 102,946	102,946	
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
01/07/2015 060006871406	B	175,000.000	1.0680		- 186,907	186,907	
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
01/07/2015 060006871406	S	- 165,000.000	1.1344		187,174	165,976	21,199

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/09/2015 060006871406	S	- 60,000.000	1.1238		67,425	64,004	3,421
Issue: 124857AN3 - Cbs Corp 4.600% 1/15/45							
01/09/2015 060006871406	B	85,000.000	1.0019		- 85,163	85,163	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/12/2015 060006871406	S	- 155,000.000	1.1301		175,168	165,892	9,277
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
01/12/2015 060006871406	B	185,000.000	.9955		- 184,168	184,168	
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
01/13/2015 060006871406	S	- 220,000.000	1.0659		234,498	220,228	14,270
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/13/2015 060006871406	B	10,000.000	1.1251		- 11,251	11,251	
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
01/13/2015 060006871406	B	205,000.000	.9974		- 204,461	204,461	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/15/2015 060006871406	S	- 205,000.000	1.1583		237,456	221,883	15,572
Issue: 71656LBE0 - Petroleos Mexicanos 5.625% 1/23/46							
01/15/2015 060006871406	B	330,000.000	.9927		- 327,604	327,604	
Issue: 86765BAQ2 - Sunoco Logistics 5.350% 5/15/45							
01/21/2015 060006871406	S	- 310,000.000	1.0442		323,687	307,449	16,238
Issue: 86765BAP4 - Sunoco Logistics 5.300% 4/01/44							
01/21/2015 060006871406	B	320,000.000	1.0313		- 330,006	330,006	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
01/23/2015 060006871406	B	75,000.000	1.2421		- 93,157	93,157	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
01/23/2015 060006871406	S	- 75,000.000	1.2931		96,983	87,083	9,899
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/26/2015 060006871406	B	120,000.000	1.1591		- 139,088	139,088	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/28/2015 060006871406	S	- 285,000.000	1.1622		331,223	315,096	16,127
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
01/28/2015 060006871406	B	325,000.000	1.4624		- 475,283	475,283	
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
01/29/2015 060006871406	S	- 105,000.000	1.1083		116,367	104,736	11,631
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/29/2015 060006871406	S	- 140,000.000	1.1725		164,150	164,219	- 69
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
01/29/2015 060006871406	B	100,000.000	1.0236		- 102,360	102,360	
Issue: 50540RAS1 - Laboratory Corp 4.700% 2/01/45							
01/29/2015 060006871406	B	195,000.000	1.0350		- 201,819	201,819	
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
01/30/2015 060006871402	S	- 96,900.000	1.0706		103,744	103,706	37
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
01/30/2015 060006871402	B	96,900.000	1.0686		- 103,547	103,547	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H032621 - G N M A II Tba 30Yr 3.500% 2/15/44							
02/01/2015 060006871402	S	- 98,000.000	1.0541		103,306	103,126	180
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/03/2015 060006871402	S	- 56,200.000	1.0443		58,692	56,428	2,263
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	475,000.000	1.1664		- 554,043	554,043	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	220,000.000	1.1689		- 257,159	257,159	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
02/03/2015 060006871406	S	- 600,000.000	1.1032		661,896	616,337	45,559
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
02/03/2015 060006871406	B	95,000.000	1.1370		- 108,013	108,013	
Issue: 12189LAE1 - Burlington North 5.400% 6/01/41							
02/03/2015 060006871406	S	- 270,000.000	1.2461		336,439	292,721	43,718
Issue: 6174467X1 - Morgan Stanley Mtn 5.000% 11/24/25							
02/03/2015 060006871406	S	- 95,000.000	1.1069		105,158	101,354	3,804
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/04/2015 060006871406	B	70,000.000	1.0380		- 72,658	72,658	
Issue: 46625HKC3 - Jpmorgan Chase Co 3.125% 1/23/25							
02/04/2015 060006871406	S	- 75,000.000	1.0026		75,194	74,834	361
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/06/2015 060006871406	B	165,000.000	1.1361		- 187,449	187,449	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58933YAT2 - Merck Co Inc 3.700% 2/10/45							
02/06/2015 060006871406	B	230,000.000	1.0005		- 230,124	230,124	
Issue: 58933YAJ4 - Merck Co Inc 4.150% 5/18/43							
02/06/2015 060006871406	S	- 225,000.000	1.0753		241,947	222,229	19,718
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/09/2015 060006871406	B	40,000.000	1.1300		- 45,200	45,200	
Issue: 25459HBG9 - Directv Holdings 5.150% 3/15/42							
02/09/2015 060006871406	S	- 60,000.000	1.0496		62,975	53,095	9,880
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/09/2015 060006871406	B	205,000.000	1.0270		- 210,533	210,533	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	B	35,000.000	1.1162		- 39,066	39,066	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	B	15,000.000	1.1144		- 16,716	16,716	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	S	- 40,000.000	1.1066		44,263	45,830	- 1,568
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
02/11/2015 060006871406	S	- 20,000.000	1.0356		20,711	18,681	2,030
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/11/2015 060006871406	B	100,000.000	1.0205		- 102,047	102,047	
Issue: 172967BL4 - Citigroup Inc 6.625% 6/15/32							
02/11/2015 060006871406	B	65,000.000	1.2461		- 80,998	80,998	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
02/11/2015 060006871406	S	- 95,000.000	1.1221		106,600	108,013	- 1,413
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/12/2015 060006871406	S	- 420,000.000	1.1125		467,250	478,729	- 11,479
Issue: 92343VBS2 - Verizon Communicatio 6.400% 9/15/33							
02/12/2015 060006871406	B	615,000.000	1.2805		- 787,526	787,526	
Issue: 92343VCQ5 - Verizon Comm Inc 4.400% 11/01/34							
02/18/2015 060006871406	S	- 150,000.000	.9986		149,795	148,914	881
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	420,000.000	1.0597		- 445,069	445,069	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	290,000.000	1.0597		- 307,309	307,309	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	205,000.000	1.0597		- 217,236	217,236	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	405,000.000	1.0597		- 429,173	429,173	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	340,000.000	1.0597		- 360,294	360,294	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	410,000.000	1.0613		- 435,113	435,113	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	215,000.000	1.0613		- 228,169	228,169	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	360,000.000	1.0613		- 382,050	382,050	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	245,000.000	1.0613		- 260,006	260,006	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	95,000.000	1.0580		- 100,507	100,507	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 90,000.000	1.0625		95,625	95,409	216
Issue: 718546AL8 - Phillips 66 4.875% 11/15/44							
02/18/2015 060006871406	S	- 430,000.000	1.0846		466,365	426,897	39,468
Issue: 72650RBH4 - Plains All Amer 4.900% 2/15/45							
02/18/2015 060006871406	S	- 480,000.000	1.0924		524,371	481,479	42,892
Issue: 12189LAK7 - Burlingtn North 4.375% 9/01/42							
02/18/2015 060006871406	S	- 260,000.000	1.0334		268,674	268,432	242
Issue: 887317AE5 - Time Warner Inc 6.200% 3/15/40							
02/18/2015 060006871406	S	- 300,000.000	1.2448		373,446	334,284	39,162
Issue: 942683AH6 - Watson Pharm 4.625% 10/01/42							
02/18/2015 060006871406	S	- 600,000.000	.9503		570,186	584,630	- 14,444
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
02/18/2015 060006871406	B	105,000.000	1.0599		- 111,285	111,285	
Issue: 25459HAQ8 - Directv Hldings LLC 6.350% 3/15/40							
02/18/2015 060006871406	S	- 465,000.000	1.1525		535,894	509,675	26,219

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12527GAD5 - Cf Industries Inc 4.950% 6/01/43							
02/18/2015 060006871406	S	- 515,000.000	1.0660		549,000	501,661	47,339
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
02/18/2015 060006871406	S	- 435,000.000	1.1899		517,607	545,517	- 27,911
Issue: 031162BK5 - Amgen Inc 5.150% 11/15/41							
02/18/2015 060006871406	S	- 355,000.000	1.1249		399,325	371,934	27,391
Issue: 56585AAF9 - Marathon Petroleum 6.500% 3/01/41							
02/18/2015 060006871406	S	- 270,000.000	1.2031		324,842	326,250	- 1,407
Issue: 94973VBK2 - Wellpoint Inc 4.650% 8/15/44							
02/19/2015 060006871406	S	- 270,000.000	1.0687		288,552	269,632	18,920
Issue: 94973VAY3 - Wellpoint Inc 4.625% 5/15/42							
02/19/2015 060006871406	S	- 245,000.000	1.0624		260,298	243,258	17,040
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	200,000.000	1.0564		- 211,281	211,281	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	140,000.000	1.0564		- 147,897	147,897	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	230,000.000	1.0578		- 243,297	243,297	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	195,000.000	1.0578		- 206,273	206,273	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	235,000.000	1.0578		- 248,586	248,586	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 90,000.000	1.0627		95,639	95,309	330
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 460,000.000	1.0648		489,828	487,134	2,694
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 160,000.000	1.0627		170,025	169,438	587
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 130,000.000	1.0656		138,531	137,668	863
Issue: 878742AZ8 - Teck Resources Ltd 5.400% 2/01/43							
02/19/2015 060006871406	S	- 250,000.000	.8529		213,235	237,966	- 24,731
Issue: 18085PMT8 - Clark Cnty Nv Arpt 6.820% 7/01/45							
02/19/2015 060006871406	B	125,000.000	1.4451		- 180,634	180,634	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
02/19/2015 060006871406	S	- 290,000.000	1.0673		309,526	294,544	14,982
Issue: 263534CC1 - Dupont Ei Nemour 4.900% 1/15/41							
02/19/2015 060006871406	B	200,000.000	1.1107		- 222,130	222,130	
Issue: 651639AE6 - Newmont Mining Corp 5.875% 4/01/35							
02/19/2015 060006871406	S	- 370,000.000	.9840		364,062	385,872	- 21,810
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/19/2015 060006871406	B	495,000.000	1.4372		- 711,389	711,389	
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
02/19/2015 060006871406	B	100,000.000	1.1259		- 112,589	112,589	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	S	- 245,000.000	1.0661		261,193	259,675	1,518
Issue: 38141GES9 - Goldman Sachs Group 5.950% 1/15/27							
02/20/2015 060006871406	S	- 80,000.000	1.1768		94,143	90,015	4,128
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/20/2015 060006871406	B	95,000.000	.9919		- 94,228	94,228	
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
02/20/2015 060006871406	B	280,000.000	1.1469		- 321,121	321,121	
Issue: 882722KF7 - Texas ST Build 5.517% 4/01/39							
02/23/2015 060006871406	B	45,000.000	1.3132		- 59,096	59,096	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 40,000.000	1.0656		42,625	42,495	130
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 425,000.000	1.0663		453,156	451,509	1,647
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 485,000.000	1.0725		520,163	515,252	4,911
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
02/23/2015 060006871406	B	480,000.000	1.0960		- 526,056	526,056	
Issue: 452152BM2 - Illinois ST Build 6.630% 2/01/35							
02/23/2015 060006871406	B	1,000,000.000	1.1237		- 1,123,730	1,123,730	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	60,000.000	1.0741		- 64,444	64,444	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967JC6 - Citigroup Inc 4.300% 11/20/26							
02/24/2015 060006871406	S	- 230,000.000	1.0318		237,312	229,194	8,118
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/24/2015 060006871406	B	245,000.000	.9967		- 244,196	244,196	
Issue: 172967CC3 - Citigroup Inc 6.000% 10/31/33							
02/24/2015 060006871406	S	- 95,000.000	1.1767		111,789	106,744	5,045
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
02/25/2015 060006871402	B	96,000.000	1.0683		- 102,555	102,555	
Issue: 026874AZ0 - American Intl Group 6.250% 5/01/36							
02/25/2015 060006871406	S	- 125,000.000	1.3132		164,148	155,079	9,069
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	95,000.000	1.0897		- 103,520	103,520	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 515,000.000	1.0834		557,970	555,471	2,499
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 100,000.000	1.0911		109,109	107,859	1,251
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
02/25/2015 060006871406	B	650,000.000	.9454		- 614,530	614,530	
Issue: 032511BB2 - Anadarko Petroleum 10/10/36							
02/25/2015 060006871406	S	- 915,000.000	.3963		362,569	324,258	38,311
Issue: 929903AM4 - Wachovia Corporation 5.500% 8/01/35							
02/25/2015 060006871406	B	140,000.000	1.2027		- 168,381	168,381	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	B	40,000.000	1.0805		- 43,219	43,219	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	B	205,000.000	1.0836		- 222,137	222,137	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	S	- 50,000.000	1.0870		54,352	54,128	223
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
02/26/2015 060006871406	S	- 245,000.000	1.3372		327,609	284,970	42,639
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
02/26/2015 060006871406	B	55,000.000	1.1684		- 64,263	64,263	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
02/27/2015 060006871402	B	54,000.000	1.0466		- 56,514	56,514	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/02/2015 060006871402	B	192,900.000	1.0653		- 205,499	205,499	
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
03/02/2015 060006871402	S	- 192,900.000	1.0676		205,936	206,123	- 187
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/03/2015 060006871406	S	- 155,000.000	.9882		153,178	154,994	- 1,817
Issue: 30231GAF9 - Exxon Mobil Corp 2.709% 3/06/25							
03/03/2015 060006871406	B	160,000.000	1.0000		- 160,000	160,000	
Issue: 458140AP5 - Intel Corp 4.250% 12/15/42							
03/03/2015 060006871406	B	95,000.000	1.0280		- 97,664	97,664	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
03/03/2015 060006871406	S	- 94,000.000	1.1040		103,777	104,301	- 524
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/04/2015 060006871406	S	- 100,000.000	1.0594		105,938	108,138	- 2,200
Issue: 743315AQ6 - Progressive Corp 3.700% 1/26/45							
03/04/2015 060006871406	B	125,000.000	.9669		- 120,865	120,865	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/09/2015 060006871406	S	- 255,000.000	.9819		250,378	254,815	- 4,437
Issue: 00440EAS6 - Ace Ina Holding 3.150% 3/15/25							
03/09/2015 060006871406	B	265,000.000	.9998		- 264,955	264,955	
Issue: 3138WAAK3 - F N M A #As0909 4.500% 11/01/43							
03/10/2015 060006871402	S	- 263,694.840	1.0866		286,521	286,274	247
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
03/10/2015 060006871402	B	297,000.000	1.0850		- 322,245	322,245	
Issue: 3138XGHF3 - F N M A #Av4729 4.500% 12/01/43							
03/10/2015 060006871402	S	- 76,563.360	1.0866		83,191	82,952	239
Issue: 3138XGSA2 - F N M A #Av5012 4.500% 2/01/44							
03/10/2015 060006871402	S	- 21,426.970	1.0866		23,282	23,079	203
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/10/2015 060006871406	B	340,000.000	.9884		- 336,069	336,069	
Issue: 539830BE8 - Lockheed Martin 2.900% 3/01/25							
03/10/2015 060006871406	S	- 350,000.000	.9957		348,492	348,429	63

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
03/11/2015 060006871406	S	- 355,000.000	1.5498		550,179	518,372	31,807
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
03/11/2015 060006871406	S	- 45,000.000	1.0372		46,674	45,047	1,627
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/11/2015 060006871406	B	350,000.000	1.0638		- 372,313	372,313	
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
03/11/2015 060006871406	B	40,000.000	.9744		- 38,974	38,974	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/12/2015 060006871402	B	56,000.000	1.0443		- 58,481	58,481	
Issue: 59156RBN7 - Metlife Inc 4.050% 3/01/45							
03/12/2015 060006871406	B	60,000.000	1.0076		- 60,458	60,458	
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
03/12/2015 060006871406	S	- 55,000.000	1.1417		62,792	61,730	1,063
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/13/2015 060006871402	S	- 192,900.000	1.0637		205,190	205,530	- 340
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
03/13/2015 060006871402	B	192,900.000	1.0619		- 204,836	204,836	
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
03/17/2015 060006871406	B	480,000.000	1.2705		- 609,850	609,850	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
03/17/2015 060006871406	S	- 495,000.000	1.1845		586,323	583,396	2,926

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HD6 - Citigroup Inc 3.875% 10/25/23							
03/20/2015 060006871402	S	- 55,000.000	1.0505		57,775	53,887	3,887
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
03/20/2015 060006871402	S	- 23,000.000	1.0989		25,274	23,923	1,352
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
03/20/2015 060006871406	B	20,000.000	1.2739		- 25,478	25,478	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
03/20/2015 060006871406	S	- 20,000.000	1.5690		31,380	30,286	1,094
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
03/26/2015 060006871402	S	- 297,000.000	1.0879		323,092	322,245	847
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
03/26/2015 060006871402	B	297,000.000	1.0856		- 322,431	322,431	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/26/2015 060006871406	B	40,000.000	1.0884		- 43,538	43,538	
Issue: 172967JC6 - Citigroup Inc 4.300% 11/20/26							
03/26/2015 060006871406	S	- 135,000.000	1.0262		138,530	134,527	4,004
Issue: 912796FJ3 - U S Treasury Bill 5/21/15							
03/26/2015 060006871406	B	495,000.000	.0000		- 494,989	494,989	
Issue: 172967JL6 - Citigroup Inc 3.875% 3/26/25							
03/26/2015 060006871406	B	155,000.000	.9966		- 154,478	154,478	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
03/26/2015 060006871406	S	- 55,000.000	1.0063		55,345	55,304	41

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
03/30/2015 060006871402	B	4,000.000	1.0257		- 4,103	4,103	
Issue: 25470DAK5 - Discovery 3.450% 3/15/25							
03/30/2015 060006871402	B	2,000.000	.9945		- 1,989	1,989	
Issue: 25470DAK5 - Discovery 3.450% 3/15/25							
03/31/2015 060006871402	B	4,000.000	.9998		- 3,999	3,999	
Issue: 3138WEGP8 - F N M A #As4705 3.500% 4/01/45							
04/01/2015 060006871402	B	47,709.620	1.0514		- 50,162	50,162	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
04/01/2015 060006871402	B	54,000.000	1.0476		- 56,572	56,572	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
04/01/2015 060006871402	S	- 54,000.000	1.0490		56,644	56,572	72
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 35,000.000	1.1002		38,505	38,205	301
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 30,000.000	1.1002		33,005	32,747	258
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
04/06/2015 060006871406	B	45,000.000	1.0396		- 46,783	46,783	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
04/06/2015 060006871406	B	45,000.000	1.2846		- 57,807	57,807	
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
04/09/2015 060006871406	S	- 185,000.000	1.1221		207,592	203,942	3,650

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308GZ4 - Pacific Gas Elec 4.450% 4/15/42							
04/09/2015 060006871406	B	125,000.000	1.0935		- 136,688	136,688	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/09/2015 060006871406	S	- 100,000.000	1.0839		108,391	109,205	- 814
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
04/09/2015 060006871406	B	180,000.000	1.1925		- 214,652	214,652	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/10/2015 060006871406	S	- 125,000.000	1.0877		135,957	136,448	- 491
Issue: 58013MEF7 - McDonalds Corp Mtn 6.300% 3/01/38							
04/10/2015 060006871406	B	150,000.000	1.3165		- 197,471	197,471	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/14/2015 060006871402	S	- 56,000.000	1.0425		58,380	58,332	48
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/17/2015 060006871402	S	- 55,000.000	1.0094		55,518	55,381	137
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/28/2015 060006871406	B	90,000.000	1.0711		- 96,398	96,398	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/28/2015 060006871406	B	135,000.000	1.0611		- 143,248	143,248	
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
04/28/2015 060006871406	S	- 175,000.000	.9082		158,926	166,405	- 7,479
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
04/28/2015 060006871406	S	- 110,000.000	1.1052		121,573	122,054	- 481

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/29/2015 060006871406	S	- 160,000.000	1.0495		167,925	171,522	- 3,597
Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35							
04/29/2015 060006871406	B	245,000.000	.9831		- 240,847	240,847	
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
05/01/2015 060006871402	S	- 297,000.000	1.0856		322,431	322,431	
Issue: 3138W9H94 - F N M A #As0255 4.500% 8/01/43							
05/01/2015 060006871402	B	296,970.400	1.0856		- 322,398	322,398	
Issue: 29379VBH5 - Enterprise Products 3.700% 2/15/26							
05/04/2015 060006871402	B	5,000.000	1.0023		- 5,012	5,012	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
05/05/2015 060006871402	B	192,900.000	1.0647		- 205,378	205,378	
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
05/05/2015 060006871402	S	- 192,900.000	1.0660		205,634	204,965	669
Issue: 29379VBH5 - Enterprise Products 3.700% 2/15/26							
05/05/2015 060006871402	B	1,000.000	.9970		- 997	997	
Issue: 00287YAQ2 - Abbvie Inc 3.600% 5/14/25							
05/05/2015 060006871402	B	6,000.000	1.0047		- 6,028	6,028	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/05/2015 060006871406	B	70,000.000	1.0209		- 71,466	71,466	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
05/05/2015 060006871406	S	- 80,000.000	1.1224		89,789	88,340	1,449

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/06/2015 060006871406	B	90,000.000	1.0052		- 90,464	90,464	
Issue: 911312AJ5 - United Parcel Svc 6.200% 1/15/38							
05/06/2015 060006871406	S	- 100,000.000	1.2882		128,816	134,134	- 5,318
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
05/07/2015 060006871406	S	- 40,000.000	.9643		38,573	40,608	- 2,035
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
05/07/2015 060006871406	B	40,000.000	.9428		- 37,710	37,710	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
05/08/2015 060006871402	S	- 57,000.000	.9843		56,105	57,013	- 908
Issue: 38148LAC0 - Goldman Sachs Gp 3.500% 1/23/25							
05/08/2015 060006871406	S	- 185,000.000	.9961		184,269	186,876	- 2,607
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
05/08/2015 060006871406	B	175,000.000	.9870		- 172,730	172,730	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/11/2015 060006871406	B	140,000.000	1.0125		- 141,750	141,750	
Issue: 25271CAN2 - Diamond Offshore 4.875% 11/01/43							
05/11/2015 060006871406	S	- 240,000.000	.8371		200,906	234,778	- 33,871
Issue: 21H030666 - G N M A II Tba 30Yr 3.000% 6/15/45							
05/12/2015 060006871402	B	148,000.000	1.0169		- 150,503	150,503	
Issue: 00287YAS8 - Abbvie Inc 4.700% 5/14/45							
05/13/2015 060006871406	S	- 120,000.000	.9887		118,648	119,942	- 1,295

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00287YAR0 - Abbvie Inc 4.500% 5/14/35							
05/13/2015 060006871406	B	150,000.000	.9792		- 146,880	146,880	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
05/14/2015 060006871402	S	- 142,000.000	1.0651		151,241	151,202	40
Issue: 21H032670 - G N M A II Tba 30Yr 3.500% 7/15/44							
05/14/2015 060006871402	B	145,000.000	1.0435		- 151,310	151,310	
Issue: 12189LAJ0 - Burlington North 4.400% 3/15/42							
05/15/2015 060006871406	S	- 120,000.000	1.0057		120,684	118,968	1,716
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/15/2015 060006871406	B	165,000.000	1.0050		- 165,825	165,825	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/15/2015 060006871406	B	95,000.000	1.0053		- 95,505	95,505	
Issue: 263534CC1 - Dupont Ei Nemour 4.900% 1/15/41							
05/15/2015 060006871406	S	- 200,000.000	1.0773		215,468	222,130	- 6,662
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
05/19/2015 060006871406	S	- 90,000.000	.9870		88,829	90,093	- 1,264
Issue: 026874AZ0 - American Intl Group 6.250% 5/01/36							
05/19/2015 060006871406	B	95,000.000	1.2232		- 116,202	116,202	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
05/19/2015 060006871406	S	- 200,000.000	1.0315		206,306	213,993	- 7,687
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	B	185,000.000	.8925		- 165,113	165,113	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/30							
05/20/2015 060006871402	B	67,000.000	1.0177		- 68,183	68,183	
Issue: 31428XBD7 - Fedex Corp 4.500% 2/01/65							
05/20/2015 060006871406	B	65,000.000	.8804		- 57,227	57,227	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/20/2015 060006871406	S	- 60,000.000	.8839		53,034	53,750	- 715
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/20/2015 060006871406	S	- 20,000.000	.8897		17,794	17,917	- 123
Issue: 172967JL6 - Citigroup Inc 3.875% 3/26/25							
05/20/2015 060006871406	S	- 55,000.000	.9777		53,774	54,815	- 1,041
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
05/20/2015 060006871406	B	25,000.000	1.0003		- 25,008	25,008	
Issue: 38148LAE6 - Goldman Sachs Group 3.750% 5/22/25							
05/20/2015 060006871406	B	55,000.000	.9989		- 54,941	54,941	
Issue: 01F030462 - F N M A Tba 15Yr 3.000% 6/15/29							
05/21/2015 060006871402	B	68,000.000	1.0436		- 70,964	70,964	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/21/2015 060006871406	S	- 100,000.000	.9025		90,250	89,709	541
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
05/21/2015 060006871406	B	115,000.000	.9285		- 106,782	106,782	
Issue: 867224AA5 - Suncor Energy Inc 3.600% 12/01/24							
05/26/2015 060006871406	S	- 200,000.000	1.0153		203,064	205,608	- 2,544

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/26/2015 060006871406	B	180,000.000	.9981		- 179,663	179,663	
Issue: 89417EAH2 - Travelers Cos 5.350% 11/01/40							
05/29/2015 060006871406	S	- 25,000.000	1.1891		29,727	31,209	- 1,482
Issue: 89417EAJ8 - Travelers Cos Inc 4.600% 8/01/43							
05/29/2015 060006871406	B	25,000.000	1.0778		- 26,944	26,944	
Issue: 01F030462 - F N M A Tba 15Yr 3.000% 6/15/29							
06/01/2015 060006871402	S	- 68,000.000	1.0419		70,848	70,807	40
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/01/2015 060006871406	S	- 255,000.000	.9117		232,488	235,223	- 2,735
Issue: 29736RAG5 - Estee Lauder Co Inc 4.375% 6/15/45							
06/01/2015 060006871406	B	290,000.000	.9800		- 284,197	284,197	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	B	30,000.000	.8944		- 26,831	26,831	
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
06/02/2015 060006871406	S	- 35,000.000	1.0150		35,526	35,502	24
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
06/03/2015 060006871402	S	- 50,900.000	1.0604		53,972	54,198	- 226
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/03/2015 060006871402	B	51,000.000	1.0583		- 53,972	53,972	
Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/30							
06/04/2015 060006871402	S	- 67,000.000	1.0138		67,924	68,183	- 259

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/30							
06/04/2015 060006871402	B	67,000.000	1.0119		- 67,796	67,796	
Issue: 21H030674 - G N M A II Tba 30Yr 3.000% 7/15/44							
06/08/2015 060006871402	B	148,000.000	1.0066		- 148,971	148,971	
Issue: 21H030666 - G N M A II Tba 30Yr 3.000% 6/15/45							
06/08/2015 060006871402	S	- 148,000.000	1.0091		149,347	150,503	- 1,156
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/09/2015 060006871406	S	- 125,000.000	.8684		108,555	111,392	- 2,837
Issue: 761713BA3 - Reynolds American 5.700% 8/15/35							
06/09/2015 060006871406	B	185,000.000	.9956		- 184,182	184,182	
Issue: 46625HLL2 - Jpmorgan Chase Co 4.950% 6/01/45							
06/10/2015 060006871406	B	55,000.000	.9643		- 53,035	53,035	
Issue: 94974BFP0 - Wells Fargo Com Mtn 5.375% 11/02/43							
06/10/2015 060006871406	S	- 50,000.000	1.0485		52,426	58,616	- 6,190
Issue: 544646XZ0 - Los Angeles Ca Uni 5.750% 7/01/34							
06/16/2015 060006871406	B	55,000.000	1.2027		- 66,147	66,147	
Issue: 544646A69 - Los Angeles Ca Uni 5.981% 5/01/27							
06/16/2015 060006871406	S	- 75,000.000	1.2098		90,736	79,487	11,249
Issue: 20030NAC5 - Comcast Corp 7.050% 3/15/33							
06/16/2015 060006871406	B	110,000.000	1.2850		- 141,347	141,347	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
06/16/2015 060006871406	S	- 100,000.000	1.2384		123,835	134,698	- 10,863

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/18/2015 060006871406	S	- 130,000.000	.8711		113,242	114,592	- 1,349
Issue: 674599CF0 - Occidental Petroleum 4.625% 6/15/45							
06/18/2015 060006871406	B	145,000.000	.9893		- 143,447	143,447	
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
06/23/2015 060006871406	S	- 100,000.000	.9374		93,744	99,492	- 5,748
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/23/2015 060006871406	B	70,000.000	.8634		- 60,441	60,441	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/23/2015 060006871406	B	85,000.000	.8634		- 73,392	73,392	
Issue: 046353AG3 - Astrazeneca Plc 4.000% 9/18/42							
06/23/2015 060006871406	S	- 80,000.000	.9252		74,014	74,646	- 632
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/24/2015 060006871406	S	- 330,000.000	.8722		287,822	289,555	- 1,733
Issue: 115637AP5 - Brown Forman Corp 4.500% 7/15/45							
06/24/2015 060006871406	B	360,000.000	.9812		- 353,239	353,239	
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/26/2015 060006871402	S	- 51,000.000	1.0544		53,773	54,055	- 281
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
06/26/2015 060006871402	B	51,000.000	1.0520		- 53,654	53,654	
Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/30							
06/29/2015 060006871402	S	- 67,000.000	1.0110		67,735	67,796	- 60

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/30							
06/29/2015 060006871402	B	67,000.000	1.0089		- 67,597	67,597	
Issue: 21H030674 - G N M A II Tba 30Yr 3.000% 7/15/44							
07/01/2015 060006871402	S	- 148,000.000	1.0031		148,463	148,971	- 509
Issue: 21H030682 - G N M A II Tba 30Yr 3.000% 8/15/45							
07/01/2015 060006871402	B	148,000.000	1.0006		- 148,093	148,093	
Issue: 21H032670 - G N M A II Tba 30Yr 3.500% 7/15/44							
07/02/2015 060006871402	S	- 145,000.000	1.0350		150,075	151,310	- 1,235
Issue: 21H032688 - G N M A II Tba 30Yr 3.500% 8/15/44							
07/02/2015 060006871402	B	145,000.000	1.0323		- 149,690	149,690	
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
07/07/2015 060006871406	B	55,000.000	.9526		- 52,395	52,395	
Issue: 931427AB4 - Walgreens Boots 4.500% 11/18/34							
07/07/2015 060006871406	S	- 65,000.000	.9523		61,902	64,568	- 2,666
Issue: 594918BE3 - Microsoft Corp 4.000% 2/12/55							
07/07/2015 060006871406	B	75,000.000	.9160		- 68,702	68,702	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/07/2015 060006871406	B	115,000.000	.8922		- 102,602	102,602	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/07/2015 060006871406	S	- 70,000.000	.9000		63,000	61,587	1,413
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/07/2015 060006871406	B	155,000.000	.9888		- 153,256	153,256	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58013MEU4 - McDonalds Corp 3.375% 5/26/25							
07/07/2015 060006871406	S	- 165,000.000	.9812		161,891	164,749	- 2,858
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
07/07/2015 060006871406	S	- 120,000.000	1.2266		147,196	152,820	- 5,624
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/10/2015 060006871406	S	- 225,000.000	.8653		194,695	196,970	- 2,275
Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43							
07/10/2015 060006871406	B	250,000.000	1.0541		- 263,530	263,530	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/17/2015 060006871406	B	175,000.000	.8819		- 154,328	154,328	
Issue: 29736RAG5 - Estee Lauder Co Inc 4.375% 6/15/45							
07/17/2015 060006871406	S	- 190,000.000	.9902		188,142	186,198	1,944
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/20/2015 060006871406	B	95,000.000	.8806		- 83,659	83,659	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
07/20/2015 060006871406	S	- 100,000.000	1.2584		125,838	130,406	- 4,568
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
07/23/2015 060006871406	B	185,000.000	.8504		- 157,326	157,326	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/23/2015 060006871406	S	- 130,000.000	.9039		117,513	116,374	1,139
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
07/23/2015 060006871406	S	- 165,000.000	.9950		164,173	164,311	- 138

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
07/23/2015 060006871406	B	150,000.000	.9986		- 149,783	149,783	
Issue: 907818DZ8 - Union Pacific Corp 4.150% 1/15/45							
07/27/2015 060006871406	S	- 190,000.000	.9811		186,415	193,214	- 6,799
Issue: 907818EC8 - Union Pacific Corp 3.875% 2/01/55							
07/27/2015 060006871406	B	185,000.000	.8930		- 165,203	165,203	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/28/2015 060006871406	B	635,000.000	.9051		- 574,749	574,749	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/28/2015 060006871406	S	- 1,340,000.000	.9889		1,325,082	1,316,982	8,100
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/28/2015 060006871406	S	- 175,000.000	.9883		172,956	171,994	962
Issue: 824348AR7 - Sherwin Williams Co 3.450% 8/01/25							
07/28/2015 060006871406	B	180,000.000	.9994		- 179,894	179,894	
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
08/03/2015 060006871402	S	- 51,000.000	1.0649		54,309	53,793	516
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
08/03/2015 060006871402	B	51,000.000	1.0625		- 54,188	54,188	
Issue: 90131HBK0 - 21ST Centy Fox Amer 6.150% 3/01/37							
08/04/2015 060006871406	B	205,000.000	1.1613		- 238,064	238,064	
Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43							
08/04/2015 060006871406	S	- 185,000.000	1.0844		200,612	195,012	5,600

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/30							
08/05/2015 060006871402	S	- 67,000.000	1.0100		67,667	67,597	71
Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/30							
08/05/2015 060006871402	B	67,000.000	1.0081		- 67,544	67,544	
Issue: 21H032688 - G N M A II Tba 30Yr 3.500% 8/15/44							
08/05/2015 060006871402	S	- 145,000.000	1.0390		150,658	149,690	969
Issue: 21H032696 - G N M A II Tba 30Yr 3.500% 9/15/45							
08/05/2015 060006871402	B	145,000.000	1.0364		- 150,279	150,279	
Issue: 172967JL6 - Citigroup Inc 3.875% 3/26/25							
08/06/2015 060006871406	S	- 100,000.000	.9695		96,951	99,663	- 2,712
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/06/2015 060006871406	B	90,000.000	.9883		- 88,945	88,945	
Issue: 21H030682 - G N M A II Tba 30Yr 3.000% 8/15/45							
08/10/2015 060006871402	S	- 148,000.000	1.0135		150,000	149,046	954
Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34							
08/10/2015 060006871406	B	355,000.000	.9979		- 354,258	354,258	
Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35							
08/10/2015 060006871406	S	- 355,000.000	.9514		337,751	351,554	- 13,803
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
08/17/2015 060006871406	S	- 25,000.000	.9554		23,886	25,132	- 1,246
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/17/2015 060006871406	B	20,000.000	1.0388		- 20,775	20,775	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
08/17/2015 060006871406	B	55,000.000	1.0201		- 56,107	56,107	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
08/17/2015 060006871406	S	- 50,000.000	.9866		49,328	49,303	25
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
08/20/2015 060006871406	S	- 295,000.000	.8582		253,160	268,715	- 15,555
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
08/20/2015 060006871406	B	265,000.000	1.0018		- 265,466	265,466	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/20/2015 060006871406	B	120,000.000	1.0472		- 125,663	125,663	
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
08/20/2015 060006871406	S	- 55,000.000	1.0207		56,137	56,107	31
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
08/20/2015 060006871406	S	- 150,000.000	1.0219		153,278	149,783	3,495
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
08/20/2015 060006871406	B	50,000.000	.9903		- 49,516	49,516	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
08/21/2015 060006871406	S	- 65,000.000	1.1613		75,486	72,773	2,714
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/21/2015 060006871406	B	45,000.000	1.0525		- 47,363	47,363	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
08/25/2015 060006871406	B	115,000.000	1.1466		- 131,859	131,859	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625HLL2 - Jpmorgan Chase Co 4.950% 6/01/45							
08/25/2015 060006871406	S	- 105,000.000	.9944		104,409	102,792	1,617
Issue: 30231GAF9 - Exxon Mobil Corp 2.709% 3/06/25							
08/26/2015 060006871406	S	- 160,000.000	.9617		153,867	160,000	- 6,133
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
08/26/2015 060006871406	B	145,000.000	.9867		- 143,074	143,074	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/27/2015 060006871406	S	- 85,000.000	1.4582		123,948	128,716	- 4,768
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
08/27/2015 060006871406	B	95,000.000	1.0048		- 95,456	95,456	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/28/2015 060006871406	B	65,000.000	1.0244		- 66,584	66,584	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/28/2015 060006871406	S	- 45,000.000	1.0244		46,097	46,199	- 102
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
08/28/2015 060006871406	B	90,000.000	1.3146		- 118,317	118,317	
Issue: 21684AAD8 - Rabobank 5.250% 8/04/45							
08/28/2015 060006871406	B	55,000.000	1.0280		- 56,539	56,539	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
08/28/2015 060006871406	S	- 90,000.000	1.2788		115,092	116,804	- 1,712
Issue: 404280AM1 - Hsbc Holdings Plc 6.100% 1/14/42							
08/28/2015 060006871406	S	- 75,000.000	1.2478		93,588	99,874	- 6,286

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828TM2 - U S Treasury Nt 0.625% 8/31/17							
08/31/2015 060006871402	B	200,700.000	.9979		- 200,277	200,277	
Issue: 548661CR6 - Lowes Companies 5.800% 4/15/40							
08/31/2015 060006871406	B	75,000.000	1.1990		- 89,927	89,927	
Issue: 548661CU9 - Lowes Companies Inc 5.125% 11/15/41							
08/31/2015 060006871406	S	- 75,000.000	1.1148		83,612	84,011	- 399
Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/30							
09/01/2015 060006871402	S	- 67,000.000	1.0081		67,544	67,544	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/01/2015 060006871402	S	- 105,000.000	1.0378		108,970	108,760	210
Issue: 3138WFN93 - F N M A #As5815 3.500% 9/01/45							
09/01/2015 060006871402	B	89,778.350	1.0466		- 93,959	93,959	
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/02/2015 060006871402	S	- 165,000.000	1.0629		175,383	175,373	10
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/02/2015 060006871402	S	- 51,000.000	1.0629		54,207	54,206	1
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
09/02/2015 060006871402	B	165,000.000	1.0608		- 175,029	175,029	
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
09/02/2015 060006871402	B	51,000.000	1.0608		- 54,100	54,100	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/02/2015 060006871402	B	50,000.000	1.0372		- 51,859	51,859	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/02/2015 060006871402	B	55,000.000	1.0371		- 57,041	57,041	
Issue: 3128MAE54 - F H L M C Gd G07956 4.000% 1/01/45							
09/02/2015 060006871402	B	103,352.130	1.0798		- 111,604	111,604	
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/03/2015 060006871402	B	165,000.000	1.0636		- 175,493	175,493	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/08/2015 060006871406	S	- 135,000.000	1.0039		135,527	138,362	- 2,835
Issue: 21684AAD8 - Rabobank 5.250% 8/04/45							
09/08/2015 060006871406	B	170,000.000	1.0322		- 175,476	175,476	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	S	- 70,000.000	1.0055		70,383	71,577	- 1,194
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
09/09/2015 060006871406	B	80,000.000	1.2981		- 103,846	103,846	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/10/2015 060006871406	S	- 135,000.000	1.0020		135,269	138,042	- 2,773
Issue: 235851AR3 - Danaher Corp 4.375% 9/15/45							
09/10/2015 060006871406	B	160,000.000	.9978		- 159,654	159,654	
Issue: 594918BD5 - Microsoft Corp 3.750% 2/12/45							
09/11/2015 060006871406	B	80,000.000	.9192		- 73,533	73,533	
Issue: 594918AR5 - Microsoft Corp 3.500% 11/15/42							
09/11/2015 060006871406	S	- 85,000.000	.8867		75,373	73,424	1,949

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00287YAQ2 - Abbvie Inc 3.600% 5/14/25							
09/15/2015 060006871402	S	- 8,000.000	.9887		7,910	8,010	- 101
Issue: 21H032696 - G N M A II Tba 30Yr 3.500% 9/15/45							
09/16/2015 060006871402	S	- 145,000.000	1.0406		150,885	150,279	606
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	B	15,000.000	.9855		- 14,782	14,782	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	B	190,000.000	.9847		- 187,091	187,091	
Issue: 713448CZ9 - Pepsico Inc 4.600% 7/17/45							
09/16/2015 060006871406	S	- 220,000.000	1.0229		225,036	225,618	- 582
Issue: 191241AF5 - Coca Cola Femsa 5.250% 11/26/43							
09/16/2015 060006871406	S	- 15,000.000	1.0895		16,342	16,662	- 320
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/18/2015 060006871406	S	- 80,000.000	1.0077		80,613	80,241	372
Issue: 235851AR3 - Danaher Corp 4.375% 9/15/45							
09/18/2015 060006871406	B	95,000.000	1.0173		- 96,646	96,646	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/21/2015 060006871406	B	195,000.000	.9936		- 193,751	193,751	
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
09/21/2015 060006871406	S	- 235,000.000	1.0124		237,902	235,866	2,036
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
09/23/2015 060006871406	B	165,000.000	.9972		- 164,530	164,530	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833AT7 - Apple Inc 4.450% 5/06/44							
09/23/2015 060006871406	S	- 165,000.000	1.0110		166,813	165,683	1,130
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/24/2015 060006871406	S	- 135,000.000	1.0211		137,848	136,012	1,836
Issue: 097023AX3 - Boeing Co 6.875% 3/15/39							
09/24/2015 060006871406	B	145,000.000	1.3961		- 202,437	202,437	
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
09/25/2015 060006871406	S	- 145,000.000	1.0195		147,820	147,081	739
Issue: 20030NBK6 - Comcast Corp 4.750% 3/01/44							
09/25/2015 060006871406	B	145,000.000	1.0398		- 150,777	150,777	
Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44							
09/30/2015 060006871402	B	160,000.000	1.0113		- 161,800	161,800	
Issue: 234667JL8 - Dallas Cnty Tx Hosp 5.621% 8/15/44							
09/30/2015 060006871406	B	45,000.000	1.2214		- 54,961	54,961	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/30/2015 060006871406	S	- 40,000.000	1.0247		40,988	40,695	293
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
10/02/2015 060006871406	B	30,000.000	.9488		- 28,465	28,465	
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
10/02/2015 060006871406	S	- 50,000.000	1.0286		51,428	50,863	565
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/05/2015 060006871406	B	75,000.000	1.0195		- 76,465	76,465	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
10/05/2015 060006871406	S	- 95,000.000	1.0062		95,591	95,456	135
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
10/05/2015 060006871406	B	65,000.000	1.1133		- 72,366	72,366	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
10/05/2015 060006871406	S	- 65,000.000	1.2651		82,234	82,777	- 543
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/06/2015 060006871406	S	- 45,000.000	1.0216		45,970	45,922	48
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
10/06/2015 060006871406	S	- 95,000.000	1.0033		95,316	95,350	- 34
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
10/06/2015 060006871406	B	120,000.000	1.0052		- 120,628	120,628	
Issue: 64971M5L2 - New York Ny City 5.572% 11/01/38							
10/06/2015 060006871406	B	60,000.000	1.2039		- 72,231	72,231	
Issue: 21H0326C9 - G N M A II Tba 30Yr 3.500% 12/15/44							
10/13/2015 060006871402	B	145,000.000	1.0452		- 151,548	151,548	
Issue: 21H0326A3 - G N M A II Tba 30Yr 3.500% 10/15/45							
10/13/2015 060006871402	S	- 145,000.000	1.0497		152,205	150,505	1,699
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/14/2015 060006871402	S	- 148,000.000	1.0615		157,097	157,101	- 4
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/14/2015 060006871402	S	- 68,000.000	1.0638		72,335	72,181	154

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
10/15/2015 060006871406	B	140,000.000	1.0563		- 147,878	147,878	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
10/15/2015 060006871406	S	- 135,000.000	1.2823		173,106	171,922	1,184
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/20/2015 060006871406	B	80,000.000	1.0163		- 81,300	81,300	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/20/2015 060006871406	B	45,000.000	1.0144		- 45,647	45,647	
Issue: 92343VCZ5 - Verizon Comm 4.672% 3/15/55							
10/20/2015 060006871406	S	- 105,000.000	.8864		93,070	89,991	3,079
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
10/20/2015 060006871406	S	- 60,000.000	1.2410		74,457	80,172	- 5,715
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/23/2015 060006871406	S	- 170,000.000	.9922		168,679	168,646	32
Issue: 172967KA8 - Citigroup Inc 4.450% 9/29/27							
10/23/2015 060006871406	B	165,000.000	1.0030		- 165,493	165,493	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/26/2015 060006871406	S	- 245,000.000	1.0242		250,934	250,866	67
Issue: 907818EG9 - Union Pacific Corp 4.375% 11/15/65							
10/26/2015 060006871406	B	255,000.000	.9604		- 244,910	244,910	
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
10/27/2015 060006871406	B	185,000.000	1.0291		- 190,384	190,384	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833AT7 - Apple Inc 4.450% 5/06/44							
10/27/2015 060006871406	S	- 185,000.000	1.0410		192,581	185,766	6,815
Issue: 824348AR7 - Sherwin Williams Co 3.450% 8/01/25							
10/30/2015 060006871406	S	- 180,000.000	1.0235		184,221	179,894	4,327
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/30/2015 060006871406	B	170,000.000	.9861		- 167,636	167,636	
Issue: 3140E6KU5 - F N M A #BA2106 3.000% 8/01/45							
11/01/2015 060006871402	B	61,005.280	1.0113		- 61,692	61,692	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
11/03/2015 060006871406	B	225,000.000	1.3076		- 294,208	294,208	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/03/2015 060006871406	S	- 160,000.000	1.0000		160,000	161,707	- 1,707
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
11/04/2015 060006871406	B	50,000.000	1.3114		- 65,571	65,571	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
11/04/2015 060006871406	S	- 40,000.000	1.3673		54,692	56,086	- 1,394
Issue: 913017AT6 - United Technologies Co 6.7% 8/01/28							
11/05/2015 060006871406	S	- 50,000.000	1.2907		64,537	68,761	- 4,224
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
11/05/2015 060006871406	B	70,000.000	.9784		- 68,491	68,491	
Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44							
11/09/2015 060006871402	S	- 99,000.000	.9978		98,783	100,167	- 1,384

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/10/2015 060006871406	B	95,000.000	.9786		- 92,966	92,966	
Issue: 539830BB4 - Lockheed Martin Corp 4.070% 12/15/42							
11/10/2015 060006871406	S	- 131,000.000	.8982		117,668	135,845	- 18,177
Issue: 912828L99 - U S Treasury Nt 1.375% 10/31/20							
11/12/2015 060006871402	B	103,800.000	.9840		- 102,138	102,138	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/12/2015 060006871406	B	235,000.000	.9802		- 230,337	230,337	
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
11/12/2015 060006871406	S	- 275,000.000	1.0156		279,296	279,853	- 558
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
11/18/2015 060006871402	B	140,000.000	1.0592		- 148,285	148,285	
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
11/18/2015 060006871402	S	- 98,000.000	1.0128		99,252	99,087	165
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
11/19/2015 060006871402	B	98,000.000	1.0145		- 99,424	99,424	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
11/19/2015 060006871406	B	130,000.000	1.0003		- 130,041	130,041	
Issue: 494386AB1 - Kimberly Clark De 3.800% 4/08/24							
11/19/2015 060006871406	S	- 160,000.000	1.0038		160,611	167,099	- 6,488
Issue: 501044CS8 - Kroger Co The 3.850% 8/01/23							
11/20/2015 060006871402	S	- 4,000.000	1.0319		4,128	3,967	161

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
11/23/2015 060006871402	S	- 4,000.000	1.0147		4,059	4,104	- 45
Issue: 501044CS8 - Kroger Co The 3.850% 8/01/23							
11/23/2015 060006871402	S	- 6,000.000	1.0316		6,189	5,950	240
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
11/24/2015 060006871402	S	- 5,000.000	1.0158		5,079	5,130	- 50
Issue: 539830BD0 - Lockheed Martin Corp 3.800% 3/01/45							
11/30/2015 060006871406	S	- 215,000.000	.8870		190,709	204,883	- 14,173
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/30/2015 060006871406	B	170,000.000	.9759		- 165,909	165,909	
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
12/01/2015 060006871402	S	- 5,000.000	1.0204		5,102	5,130	- 28
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
12/01/2015 060006871402	S	- 140,000.000	1.0592		148,285	148,285	
Issue: 3138WEG29 - F N M A #As4716 4.000% 4/01/45							
12/01/2015 060006871402	B	140,000.050	1.0592		- 148,285	148,285	
Issue: 58013MEV2 - McDonalds Corp Mtn 4.600% 5/26/45							
12/02/2015 060006871406	S	- 145,000.000	.9769		141,656	145,275	- 3,619
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/02/2015 060006871406	B	115,000.000	.9919		- 114,066	114,066	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/07/2015 060006871406	B	110,000.000	.9775		- 107,525	107,525	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 594918BL7 - Microsoft Corp 4.450% 11/03/45							
12/07/2015 060006871406	S	- 125,000.000	1.0402		130,028	125,164	4,864
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
12/09/2015 060006871406	B	80,000.000	1.0627		- 85,017	85,017	
Issue: 718172AM1 - Philip Morris Intl 4.375% 11/15/41							
12/09/2015 060006871406	S	- 85,000.000	.9932		84,424	88,178	- 3,754
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
12/10/2015 060006871402	S	- 8,000.000	1.0169		8,135	8,207	- 72
Issue: 61166WAQ4 - Monsanto Co 4.700% 7/15/64							
12/10/2015 060006871406	B	80,000.000	.7791		- 62,327	62,327	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/10/2015 060006871406	S	- 50,000.000	.9794		48,969	48,931	38
Issue: 21H0326C9 - G N M A II Tba 30Yr 3.500% 12/15/44							
12/11/2015 060006871402	S	- 145,000.000	1.0464		151,723	151,548	176
Issue: 21H032621 - G N M A II Tba 30Yr 3.500% 2/15/44							
12/11/2015 060006871402	B	145,000.000	1.0413		- 150,981	150,981	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
12/11/2015 060006871406	S	- 105,000.000	1.0095		106,002	107,121	- 1,119
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	85,000.000	.9877		- 83,951	83,951	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	60,000.000	.9917		- 59,503	59,503	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967KA8 - Citigroup Inc 4.450% 9/29/27							
12/11/2015 060006871406	B	40,000.000	.9974		- 39,896	39,896	
Issue: 654106AE3 - Nike Inc 3.785% 11/01/45							
12/11/2015 060006871406	S	- 70,000.000	.9749		68,241	69,441	- 1,200
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/11/2015 060006871406	S	- 40,000.000	1.0081		40,325	40,158	167
Issue: 855244AH2 - Starbucks Corp 4.300% 6/15/45							
12/15/2015 060006871406	S	- 125,000.000	1.0480		131,004	127,605	3,399
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/15/2015 060006871406	B	115,000.000	.9739		- 111,999	111,999	
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
12/17/2015 060006871402	S	- 98,000.000	1.0128		99,252	99,221	30
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
12/17/2015 060006871402	S	98,000.000	1.0128		- 99,252	99,087	- 165
Issue: 912796FZ7 - U S Treasury Bill 3/03/16							
12/23/2015 060006871406	S	- 215,000.000	.9997		214,946	214,987	- 41
Issue: 06051GFS3 - Bank Amer Corp Mtn 3.900% 8/01/25							
12/30/2015 060006871402	S	- 45,000.000	1.0128		45,575	45,513	62
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
12/31/2015 060006871406	S	- 310,000.000	1.1489		356,162	401,761	- 45,599
Issue: 912796FZ7 - U S Treasury Bill 3/03/16							
12/31/2015 060006871406	S	- 425,000.000	.9998		424,936	424,974	- 38

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/31/2015 060006871406	B	265,000.000	.9697		- 256,967	256,967	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/31/2015 060006871406	B	410,000.000	.9709		- 398,084	398,084	
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
12/31/2015 060006871406	S	- 485,000.000	1.1331		549,568	572,546	- 22,978
Total For Citigroup Global Markets Inc.				**0**	**75,172,721**	**74,808,457**	**363,940**
Broker: Deutsche Bank Securities, Inc.							
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/05/2015 060006871406	B	410,000.000	.5224		- 214,168	214,168	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/05/2015 060006871406	S	- 410,000.000	.5156		156,484	156,484	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	B	50,000.000	1.1166		- 55,828	55,828	
Issue: 912803DX8 - U S Treas Bd Strip .000001% 5/15/42							
01/07/2015 060006871406	S	- 405,000.000	.4987		170,370	170,370	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
01/07/2015 060006871406	B	600,000.000	1.2350		- 741,000	741,000	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/07/2015 060006871406	B	405,000.000	.4817		- 195,105	195,105	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/07/2015 060006871406	S	- 565,000.000	1.1725		662,463	598,444	64,018
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
01/07/2015 060006871406	S	- 60,000.000	1.2057		72,341	64,023	8,318
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
01/08/2015 060006871406	S	- 145,000.000	1.0005		145,068	144,461	608
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/08/2015 060006871406	B	135,000.000	1.0202		- 137,721	137,721	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/08/2015 060006871406	B	410,000.000	.4488		- 184,008	184,008	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/08/2015 060006871406	B	2,265,000.000	.5179		- 1,173,044	1,173,044	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/08/2015 060006871406	S	- 2,260,000.000	.5137		956,571	956,571	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/08/2015 060006871406	S	- 420,000.000	.5130		177,770	177,770	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
01/08/2015 060006871406	S	- 120,000.000	1.1900		142,800	133,260	9,540
Issue: 715638AU6 - Republic Of Peru 6.550% 3/14/37							
01/08/2015 060006871406	B	145,000.000	1.3038		- 189,044	189,044	
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/08/2015 060006871406	B	430,000.000	1.1757		- 505,551	505,551	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/12/2015 060006871406	S	- 1,270,000.000	.5717		629,748	629,748	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/12/2015 060006871406	B	1,285,000.000	.6252		- 803,356	803,356	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/13/2015 060006871406	B	625,000.000	.5443		- 340,188	340,188	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/13/2015 060006871406	S	- 620,000.000	.5329		281,549	281,549	
Issue: 279158AJ8 - Ecopetrol Sa 5.875% 5/28/45							
01/14/2015 060006871406	B	165,000.000	.9172		- 151,338	151,338	
Issue: 912796FD6 - U S Treasury Bill 4/16/15							
01/14/2015 060006871406	B	1,650,000.000	.9999		- 1,649,896	1,649,896	
Issue: 912803DX8 - U S Treas Bd Strip .000001% 5/15/42							
01/14/2015 060006871406	B	810,000.000	.5091		- 412,387	412,387	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/14/2015 060006871406	S	- 810,000.000	.4964		281,758	281,758	
Issue: 912803DX8 - U S Treas Bd Strip .000001% 5/15/42							
01/16/2015 060006871406	B	380,000.000	.5135		- 195,130	195,130	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/16/2015 060006871406	S	- 380,000.000	.4976		151,301	151,301	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/21/2015 060006871406	B	610,000.000	.5069		- 309,197	309,197	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/21/2015 060006871406	S	- 605,000.000	.4963		240,887	240,887	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/22/2015 060006871406	S	- 105,000.000	1.1417		119,880	114,394	5,487
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
01/22/2015 060006871406	B	205,000.000	1.0317		- 211,492	211,492	
Issue: 71654QBR2 - Petroleos Mexicanos 6.375% 1/23/45							
01/23/2015 060006871406	B	70,000.000	1.1170		- 78,190	78,190	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/23/2015 060006871406	B	670,000.000	.4785		- 320,595	320,595	
Issue: 91086QBF4 - United Mexican 4.600% 1/23/46							
01/23/2015 060006871406	S	- 365,000.000	1.0300		375,950	364,942	11,008
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/23/2015 060006871406	S	- 685,000.000	.5071		269,825	269,825	
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/23/2015 060006871406	B	335,000.000	1.1790		- 394,965	394,965	
Issue: 706451BG5 - Petroleos Mexicanos 6.625% 6/15/35							
01/23/2015 060006871406	S	- 65,000.000	1.1450		74,425	73,175	1,250
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
01/27/2015 060006871402	S	- 45,000.000	1.0519		47,334	44,807	2,527
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/27/2015 060006871406	S	- 595,000.000	.5442		270,196	270,196	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/27/2015 060006871406	B	580,000.000	.5402		- 313,304	313,304	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
01/28/2015 060006871406	S	- 1,080,000.000	.4888		431,086	431,086	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
01/28/2015 060006871406	B	1,080,000.000	.4919		- 531,220	531,220	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
01/30/2015 060006871406	S	- 1,285,000.000	.5091		512,913	512,913	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/30/2015 060006871406	S	- 3,870,000.000	.5189		1,540,879	1,540,879	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
01/30/2015 060006871406	S	- 1,505,000.000	.5107		540,596	540,596	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
01/30/2015 060006871406	B	1,290,000.000	.5119		- 660,312	660,312	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	320,000.000	1.1699		- 374,375	374,375	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	105,000.000	1.1689		- 122,735	122,735	
Issue: 31428XAW6 - Fedex Corp 5.100% 1/15/44							
02/03/2015 060006871406	S	- 130,000.000	1.1909		154,811	129,780	25,030
Issue: 3138WAAK3 - F N M A #As0909 4.500% 11/01/43							
02/04/2015 060006871402	B	276,000.090	1.0856		- 299,633	299,633	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/04/2015 060006871402	B	276,000.000	1.0856		- 299,633	299,633	
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/04/2015 060006871402	S	- 276,000.000	1.0856		299,633	299,494	138
Issue: 3138EL3S0 - F N M A #Al4408 4.500% 11/01/43							
02/04/2015 060006871402	S	- 91,982.330	1.1050		101,640	100,699	941
Issue: 3138ENVF3 - F N M A #Al6013 4.500% 10/01/44							
02/04/2015 060006871402	S	- 36,513.420	1.1050		40,347	40,005	342
Issue: 3128MAAY5 - F H L M C Gd G07823 4.500% 9/01/44							
02/04/2015 060006871402	S	- 46,283.770	1.1050		51,144	50,659	485
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/04/2015 060006871406	B	30,000.000	1.1572		- 34,716	34,716	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/04/2015 060006871406	S	- 35,000.000	1.4740		51,588	47,541	4,047
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/05/2015 060006871406	B	20,000.000	1.1478		- 22,956	22,956	
Issue: 21987BAU2 - Codelco Inc 4.875% 11/04/44							
02/05/2015 060006871406	S	- 30,000.000	1.0084		30,252	29,609	644
Issue: 912834LX4 - U S Treas Bd Strip 11/15/42							
02/06/2015 060006871406	S	- 765,000.000	.4843		289,210	289,210	
Issue: 912796EY1 - U S Treasury Bill 3/12/15							
02/06/2015 060006871406	S	- 1,015,000.000	.0000		1,014,929	1,014,929	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834LB2 - U S Treas Bd Strip 2/15/42							
02/06/2015 060006871406	S	- 2,950,000.000	.4945		1,150,398	1,150,398	
Issue: 912834KP2 - U S Treas Bd Strip 8/15/41							
02/06/2015 060006871406	S	- 3,590,000.000	.5025		1,426,633	1,426,633	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
02/06/2015 060006871406	S	- 5,930,000.000	.5385		2,283,384	2,283,384	
Issue: 912834KH0 - U S Treas Bd Strip 5/15/41							
02/06/2015 060006871406	S	- 1,995,000.000	.5062		868,132	868,132	
Issue: 912796DP1 - U S Treasury Bill 3/05/15							
02/09/2015 060006871415	S	- 1,155,000.000	.0000		1,154,973	1,154,973	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	B	850,000.000	1.1068		- 940,811	940,811	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/12/2015 060006871406	B	35,000.000	1.1125		- 38,938	38,938	
Issue: 35671DBC8 - Freeport McMoran C G 5.450% 3/15/43							
02/12/2015 060006871406	S	- 70,000.000	.8451		59,160	65,931	- 6,771
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/17/2015 060006871406	S	- 35,000.000	1.0564		36,974	37,266	- 292
Issue: 404280AM1 - Hsbc Holdings Plc 6.100% 1/14/42							
02/17/2015 060006871406	B	40,000.000	1.3158		- 52,630	52,630	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	300,000.000	1.0597		- 317,906	317,906	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	355,000.000	1.0608		- 376,577	376,577	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	900,000.000	1.0619		- 955,723	955,723	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 280,000.000	1.0631		297,675	296,828	847
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 265,000.000	1.0622		281,490	280,927	563
Issue: 110122AU2 - Bristol Myers 3.250% 8/01/42							
02/18/2015 060006871406	B	375,000.000	.8994		- 337,256	337,256	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	B	750,000.000	.9882		- 741,152	741,152	
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
02/18/2015 060006871406	S	- 340,000.000	1.4637		497,644	405,272	92,373
Issue: 031162BH2 - Amgen Inc 5.650% 6/15/42							
02/18/2015 060006871406	S	- 350,000.000	1.1922		417,270	364,554	52,716
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
02/18/2015 060006871424	S	- 11,325,000.000	.4970		4,581,094	4,581,094	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	275,000.000	1.0576		- 290,834	290,834	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	B	125,000.000	1.0613		- 132,656	132,656	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	55,000.000	1.0662		- 58,639	58,639	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 85,000.000	1.0656		90,578	90,302	276
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/23/2015 060006871406	B	300,000.000	.9925		- 297,762	297,762	
Issue: 88283LHU3 - Texas ST Transn 5.178% 4/01/30							
02/23/2015 060006871406	B	145,000.000	1.2030		- 174,434	174,434	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	60,000.000	1.0742		- 64,453	64,453	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	105,000.000	1.0796		- 113,359	113,359	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	140,000.000	1.0912		- 152,764	152,764	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 205,000.000	1.0825		221,913	221,110	802
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 130,000.000	1.0819		140,644	140,216	428
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
02/25/2015 060006871406	S	- 485,000.000	1.1118		539,213	517,672	21,541
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
02/25/2015 060006871406	S	- 145,000.000	.9865		143,040	139,925	3,115

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 64966HYX2 - New York Ny Build 6.246% 6/01/35							
02/25/2015 060006871406	B	355,000.000	1.1600		- 411,811	411,811	
Issue: 59259YGF0 - Metropolitan Ny 6.814% 11/15/40							
02/25/2015 060006871406	B	250,000.000	1.4019		- 350,485	350,485	
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
02/25/2015 060006871406	B	480,000.000	1.1542		- 554,026	554,026	
Issue: 893830BB4 - Transocean Inc 6.875% 12/15/21							
02/26/2015 060006871402	S	- 1,000.000	.8828		883	1,140	- 257
Issue: 3138WEB40 - F N M A #As4558 3.500% 3/01/45							
03/03/2015 060006871402	B	47,917.650	1.0545		- 50,527	50,527	
Issue: 3138E0Q85 - F N M A #Aj7678 3.500% 12/01/41							
03/04/2015 060006871402	B	32,393.010	1.0557		- 34,196	34,196	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/06/2015 060006871402	B	91,000.000	1.0392		- 94,569	94,569	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/18/2015 060006871406	B	105,000.000	1.1045		- 115,968	115,968	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/18/2015 060006871406	S	- 260,000.000	1.0080		262,092	259,257	2,835
Issue: 912828MY3 - U S Treasury I P S 0.500% 4/15/15							
03/24/2015 060006871402	B	22,886.880	1.0009		- 22,907	22,907	
Issue: 912828MY3 - U S Treasury I P S 0.500% 4/15/15							
03/24/2015 060006871402	B	4,642.150	1.0008		- 4,646	4,646	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828MY3 - U S Treasury I P S 0.500% 4/15/15							
03/24/2015 060006871402	B	45,557.850	1.0011		- 45,608	45,608	
Issue: 912828MY3 - U S Treasury I P S 0.500% 4/15/15							
03/24/2015 060006871402	B	4,642.150	1.0008		- 4,646	4,646	
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
03/24/2015 060006871406	S	- 160,000.000	1.0619		169,898	159,187	10,710
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/24/2015 060006871406	B	85,000.000	1.1131		- 94,616	94,616	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/24/2015 060006871406	B	130,000.000	1.1131		- 144,706	144,706	
Issue: 055451AV0 - Bhp Billiton Fin 5.000% 9/30/43							
03/24/2015 060006871406	S	- 100,000.000	1.1635		116,352	109,992	6,360
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/26/2015 060006871406	B	900,000.000	1.0002		- 900,141	900,141	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/01/2015 060006871402	S	- 34,000.000	1.0416		35,413	35,416	- 3
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/01/2015 060006871402	S	- 57,000.000	1.0418		59,385	59,373	11
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/08/2015 060006871406	S	- 120,000.000	1.0986		131,827	130,990	837
Issue: 575767AK4 - Mass Mutual Life 4.500% 4/15/65							
04/08/2015 060006871406	B	135,000.000	.9818		- 132,548	132,548	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 046353AD0 - Astrazeneca Plc 6.450% 9/15/37							
04/09/2015 060006871402	B	3,000.000	1.3896		- 4,169	4,169	
Issue: 912796FT1 - U S Treasury Bill 7/09/15							
04/09/2015 060006871406	B	3,550,000.000	.9999		- 3,549,814	3,549,814	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
04/30/2015 060006871402	B	20,200.000	.9380		- 18,948	18,948	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/06/2015 060006871406	S	- 90,000.000	1.0047		90,422	92,922	- 2,500
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
05/06/2015 060006871406	B	105,000.000	1.0726		- 112,627	112,627	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/12/2015 060006871406	B	30,000.000	.9927		- 29,780	29,780	
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
05/12/2015 060006871406	S	- 35,000.000	.9236		32,325	35,337	- 3,012
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/18/2015 060006871406	S	- 550,000.000	1.0005		550,299	552,167	- 1,868
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
05/18/2015 060006871406	S	- 2,595,000.000	.9828		2,550,398	2,583,192	- 32,794
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/18/2015 060006871406	B	585,000.000	.9013		- 527,231	527,231	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/18/2015 060006871406	B	2,520,000.000	.9941		- 2,505,180	2,505,180	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912796ET2 - U S Treasury Bill 8/20/15							
05/20/2015 060006871406	B	320,000.000	.0000		- 319,988	319,988	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/20/2015 060006871406	B	185,000.000	.8883		- 164,332	164,332	
Issue: 912796FT1 - U S Treasury Bill 7/09/15							
05/29/2015 060006871406	S	- 200,000.000	1.0000		199,990	199,990	
Issue: 3138WEXJ3 - F N M A #As5180 3.500% 6/01/45							
06/02/2015 060006871402	B	65,665.450	1.0459		- 68,677	68,677	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/02/2015 060006871402	S	- 75,000.000	1.0378		77,836	77,934	- 98
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/08/2015 060006871402	B	75,000.000	1.0315		- 77,361	77,361	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
06/10/2015 060006871424	S	- 1,400,000.000	.5245		521,772	521,772	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
06/12/2015 060006871402	S	- 54,400.000	.9697		52,753	54,413	- 1,660
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/07/2015 060006871406	B	25,000.000	.8947		- 22,367	22,367	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
07/07/2015 060006871406	S	- 30,000.000	1.2529		37,588	40,086	- 2,498
Issue: 912796GJ2 - U S Treasury Bill 10/08/15							
07/08/2015 060006871406	B	3,350,000.000	.0000		- 3,349,915	3,349,915	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/15/2015 060006871406	B	135,000.000	.8744		- 118,041	118,041	
Issue: 06051GFQ7 - Bank Of America Mtn 4.750% 4/21/45							
07/15/2015 060006871406	S	- 165,000.000	.9269		152,939	155,179	- 2,241
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
07/16/2015 060006871402	S	- 15,000.000	.9996		14,994	15,005	- 11
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/27/2015 060006871406	S	- 95,000.000	.9125		86,688	85,043	1,645
Issue: 458140AT7 - Intel Corp 4.900% 7/29/45							
07/27/2015 060006871406	B	110,000.000	1.0197		- 112,164	112,164	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/28/2015 060006871402	S	- 80,000.000	.9860		78,878	81,186	- 2,308
Issue: 912828XM7 - U S Treasury Nt 1.625% 7/31/20							
07/31/2015 060006871402	B	102,500.000	1.0037		- 102,876	102,876	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
08/03/2015 060006871406	S	- 175,000.000	1.0281		179,923	173,989	5,934
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/03/2015 060006871406	B	150,000.000	.9264		- 138,961	138,961	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/03/2015 060006871406	S	- 30,000.000	.9264		27,793	27,320	473
Issue: 21684AAD8 - Rabobank 5.250% 8/04/45							
08/06/2015 060006871406	B	70,000.000	1.0214		- 71,495	71,495	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
08/06/2015 060006871406	S	- 65,000.000	1.1243		73,078	69,358	3,720
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/19/2015 060006871406	B	105,000.000	1.0383		- 109,020	109,020	
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
08/19/2015 060006871406	S	- 125,000.000	1.0087		126,083	122,042	4,041
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/21/2015 060006871406	S	- 130,000.000	1.0520		136,764	134,308	2,456
Issue: 904764AS6 - Unilever Capital 3.100% 7/30/25							
08/25/2015 060006871406	S	- 185,000.000	1.0041		185,753	182,850	2,903
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
08/25/2015 060006871406	B	175,000.000	.9900		- 173,250	173,250	
Issue: 575767AK4 - Mass Mutual Life 4.500% 4/15/65							
09/08/2015 060006871406	S	- 75,000.000	.9039		67,792	73,638	- 5,846
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/08/2015 060006871406	B	65,000.000	1.0044		- 65,284	65,284	
Issue: 912828XE5 - U S Treasury Nt 1.500% 5/31/20							
09/17/2015 060006871402	S	- 105,000.000	1.0010		105,103	105,062	41
Issue: 912803EN9 - U S Treas Bd Strip 5/15/45							
09/24/2015 060006871424	B	11,200,000.000	.4086		- 4,575,872	4,575,872	
Issue: 912828TS9 - U S Treasury Nt 0.625% 9/30/17							
09/30/2015 060006871402	B	302,200.000	.9997		- 302,106	302,106	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
10/05/2015 060006871406	B	115,000.000	.9177		- 105,538	105,538	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/05/2015 060006871406	S	- 95,000.000	1.0263		97,501	96,868	633
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/05/2015 060006871406	S	- 90,000.000	1.0197		91,772	91,793	- 21
Issue: 912796FZ7 - U S Treasury Bill 3/03/16							
10/07/2015 060006871406	B	3,350,000.000	.9999		- 3,349,795	3,349,795	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/26/2015 060006871406	S	- 125,000.000	1.0252		128,145	127,993	152
Issue: 871829AY3 - Sysco Corporation 4.850% 10/01/45							
10/26/2015 060006871406	B	150,000.000	1.0647		- 159,707	159,707	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/27/2015 060006871406	B	145,000.000	1.0265		- 148,840	148,840	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/27/2015 060006871406	B	90,000.000	1.0309		- 92,784	92,784	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/27/2015 060006871406	S	- 330,000.000	.9965		328,840	327,372	1,468
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
10/27/2015 060006871406	S	- 115,000.000	1.2781		146,984	153,662	- 6,679
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/09/2015 060006871406	S	- 135,000.000	.9761		131,767	133,802	- 2,035

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156RBR8 - Metlife Inc 4.600% 5/13/46							
11/09/2015 060006871406	B	155,000.000	.9961		- 154,396	154,396	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/16/2015 060006871406	S	- 523,000.000	.9966		521,243	525,114	- 3,871
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/16/2015 060006871406	S	- 550,000.000	.9966		548,152	552,223	- 4,071
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
12/16/2015 060006871424	S	- 3,120,000.000	.9741		3,039,319	3,088,069	- 48,750
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/31/2015 060006871402	B	55,100.000	.9983		- 55,007	55,007	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/31/2015 060006871406	B	635,000.000	.9721		- 617,289	617,289	
Total For Deutsche Bank Securities, Inc.				**0**	**75,765,902**	**75,542,221**	**223,677**
Broker: Goldman, Sachs & Co.							
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/02/2015 060006871406	S	- 725,000.000	.5785		342,232	342,232	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/02/2015 060006871406	B	735,000.000	.6026		- 442,874	442,874	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
01/05/2015 060006871406	B	820,000.000	.4534		- 371,747	371,747	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
01/05/2015 060006871406	S	- 390,000.000	1.0479		408,662	400,619	8,043
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
01/05/2015 060006871406	S	- 820,000.000	.4643		276,554	276,554	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
01/05/2015 060006871406	B	390,000.000	1.2946		- 504,906	504,906	
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
01/06/2015 060006871406	B	65,000.000	1.3550		- 88,075	88,075	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
01/06/2015 060006871406	S	- 560,000.000	1.3700		767,200	764,325	2,875
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/07/2015 060006871406	B	735,000.000	.5298		- 389,366	389,366	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/07/2015 060006871406	S	- 715,000.000	.5235		285,427	285,427	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/08/2015 060006871406	B	60,000.000	1.1098		- 66,591	66,591	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/08/2015 060006871406	S	- 360,000.000	1.1120		400,317	384,025	16,292
Issue: 124857AN3 - Cbs Corp 4.600% 1/15/45							
01/08/2015 060006871406	S	- 85,000.000	.9950		84,574	83,896	678
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/09/2015 060006871406	B	650,000.000	.5216		- 339,047	339,047	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/09/2015 060006871406	S	- 650,000.000	.5175		275,120	275,120	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/14/2015 060006871406	S	- 695,000.000	.5124		271,352	271,352	
Issue: 912834MD7 - U S Treas Bd Strip 2/15/43							
01/14/2015 060006871406	B	685,000.000	.4918		- 336,910	336,910	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/14/2015 060006871406	S	- 790,000.000	.5174		302,473	302,473	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/14/2015 060006871406	B	810,000.000	.5508		- 446,116	446,116	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
01/14/2015 060006871406	S	- 765,000.000	.6233		363,321	363,321	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
01/14/2015 060006871406	B	685,000.000	.4827		- 330,656	330,656	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/15/2015 060006871406	S	- 605,000.000	.5184		231,641	231,641	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/15/2015 060006871406	B	595,000.000	.4732		- 281,566	281,566	
Issue: 92343VCQ5 - Verizon Comm Inc 4.400% 11/01/34							
01/16/2015 060006871406	S	- 75,000.000	1.0168		76,258	74,457	1,801
Issue: 71656LBE0 - Petroleos Mexicanos 5.625% 1/23/46							
01/16/2015 060006871406	B	250,000.000	.9935		- 248,375	248,375	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
01/16/2015 060006871406	S	- 250,000.000	1.3690		342,250	341,216	1,034
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/16/2015 060006871406	B	850,000.000	.5328		- 452,838	452,838	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
01/16/2015 060006871406	S	- 850,000.000	.5291		373,376	373,376	
Issue: 92343VBZ6 - Verizon Comm 5.050% 3/15/34							
01/16/2015 060006871406	B	75,000.000	1.0942		- 82,061	82,061	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/20/2015 060006871406	S	- 985,000.000	1.0397		1,024,131	985,779	38,352
Issue: 38148LAC0 - Goldman Sachs Gp 3.500% 1/23/25							
01/20/2015 060006871406	B	1,080,000.000	.9996		- 1,079,546	1,079,546	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
01/20/2015 060006871406	S	- 685,000.000	.4950		231,024	231,024	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/20/2015 060006871406	B	690,000.000	.5394		- 372,152	372,152	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/21/2015 060006871406	S	- 670,000.000	.5171		256,528	256,528	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/21/2015 060006871406	B	685,000.000	.5404		- 370,201	370,201	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/22/2015 060006871406	B	75,000.000	1.0320		- 77,396	77,396	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828G95 - U S Treasury Nt 1.625% 12/31/19							
01/22/2015 060006871406	S	- 140,000.000	1.0115		141,608	141,608	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/26/2015 060006871406	S	- 670,000.000	.5167		261,592	261,592	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/26/2015 060006871406	B	660,000.000	.4776		- 315,196	315,196	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/29/2015 060006871406	S	- 1,145,000.000	.5285		447,048	447,048	
Issue: 912803DX8 - U S Treas Bd Strip .000001% 5/15/42							
01/29/2015 060006871406	S	- 20,000.000	.5242		9,397	9,397	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/29/2015 060006871406	B	20,000.000	.5499		- 10,998	10,998	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/29/2015 060006871406	B	1,145,000.000	.5494		- 629,063	629,063	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/30/2015 060006871406	B	4,410,000.000	1.1890		- 5,243,421	5,243,421	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
01/30/2015 060006871406	S	- 430,000.000	.5872		169,505	169,505	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/02/2015 060006871406	S	- 65,000.000	1.1883		77,238	76,275	963
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
02/02/2015 060006871406	B	85,000.000	.9911		- 84,246	84,246	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	325,000.000	1.1664		- 379,082	379,082	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	305,000.000	1.1689		- 356,516	356,516	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	180,000.000	1.1663		- 209,925	209,925	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	1,650,000.000	1.1698		- 1,930,178	1,930,178	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	265,000.000	1.1703		- 310,133	310,133	
Issue: 718546AL8 - Phillips 66 4.875% 11/15/44							
02/03/2015 060006871406	S	- 240,000.000	1.0812		259,478	238,268	21,210
Issue: 224044CF2 - Cox Communications 4.800% 2/01/35							
02/03/2015 060006871406	S	- 500,000.000	1.0819		540,970	499,820	41,150
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
02/03/2015 060006871406	S	- 430,000.000	1.1711		503,586	460,180	43,406
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
02/03/2015 060006871406	S	- 310,000.000	1.1866		367,849	317,579	50,270
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/06/2015 060006871406	S	- 17,875,000.000	1.1264		20,135,210	20,906,689	- 771,479
Issue: 912834MZ8 - U S Treas Bd Strip 11/15/43							
02/06/2015 060006871406	S	- 490,000.000	.4720		195,979	195,979	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/06/2015 060006871406	S	- 2,140,000.000	.5909		1,264,440	1,270,651	- 6,211
Issue: 912834LR7 - U S Treas Bd Strip 8/15/42							
02/06/2015 060006871406	S	- 640,000.000	.4863		237,165	237,165	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
02/11/2015 060006871406	S	- 55,000.000	1.1925		65,588	68,973	- 3,386
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	2,800,000.000	1.0627		- 2,975,438	2,975,438	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	1,560,000.000	1.0626		- 1,657,683	1,657,683	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	125,000.000	1.0619		- 132,734	132,734	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	3,400,000.000	1.0583		- 3,598,156	3,598,156	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 160,000.000	1.0580		169,275	169,616	- 341
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 1,230,000.000	1.0592		1,302,839	1,303,924	- 1,085
Issue: 641423BP2 - Nevada Pwr Co 6.650% 4/01/36							
02/18/2015 060006871406	S	- 150,000.000	1.3932		208,980	199,395	9,585
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	B	455,000.000	.9890		- 450,006	450,006	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	B	2,905,000.000	.9930		- 2,884,574	2,884,574	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
02/18/2015 060006871406	B	170,000.000	.9550		- 162,350	162,350	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
02/19/2015 060006871402	S	- 13,000.000	1.0183		13,238	12,903	335
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/19/2015 060006871406	S	- 3,280,000.000	1.0798		3,541,759	3,738,645	- 196,886
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	3,310,000.000	1.0551		- 3,492,438	3,492,438	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	B	740,000.000	1.0637		- 787,146	787,146	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	235,000.000	1.0659		- 250,495	250,495	
Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32							
02/23/2015 060006871406	S	- 295,000.000	1.6110		475,251	391,849	83,402
Issue: 18600TAA0 - Cleveland Clinic 4.858% 1/01/14							
02/24/2015 060006871406	B	200,000.000	1.0809		- 216,176	216,176	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	130,000.000	1.0842		- 140,948	140,948	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	S	- 220,000.000	1.0847		238,631	236,747	1,884

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
02/25/2015 060006871406	S	- 225,000.000	1.1373		255,899	221,323	34,576
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	2,000,000.000	1.0896		- 2,179,141	2,179,141	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	190,000.000	1.0856		- 206,269	206,269	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 140,000.000	1.0858		152,009	151,002	1,007
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 170,000.000	1.0877		184,902	183,360	1,542
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 210,000.000	1.0911		229,130	226,503	2,627
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 105,000.000	1.0927		114,729	113,251	1,477
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
02/25/2015 060006871406	B	135,000.000	.9518		- 128,497	128,497	
Issue: 586054AC2 - Memorial Sloan 4.200% 7/01/55							
02/25/2015 060006871406	B	155,000.000	1.0169		- 157,615	157,615	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/25/2015 060006871406	S	- 4,850,000.000	1.0027		4,862,883	4,818,951	43,931
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
02/25/2015 060006871406	B	305,000.000	1.2793		- 390,180	390,180	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 684273HC2 - Orange Cnty Ca Loc 6.908% 2/15/41							
02/25/2015 060006871406	B	215,000.000	1.4291		- 307,246	307,246	
Issue: 694032AT0 - Pacific Bell Deb 7.125% 3/15/26							
02/26/2015 060006871406	S	- 575,000.000	1.2837		738,122	687,003	51,118
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	B	365,000.000	1.0775		- 393,273	393,273	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	B	365,000.000	1.0875		- 396,938	396,938	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/26/2015 060006871406	S	- 875,000.000	.9972		872,539	876,251	- 3,712
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/26/2015 060006871406	B	665,000.000	1.0017		- 666,143	666,143	
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
02/26/2015 060006871406	S	- 505,000.000	1.0994		555,192	568,386	- 13,195
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/27/2015 060006871406	B	960,000.000	1.0851		- 1,041,719	1,041,719	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/27/2015 060006871406	B	65,000.000	1.0809		- 70,261	70,261	
Issue: 25459HAQ8 - Directv Hldings LLC 6.350% 3/15/40							
02/27/2015 060006871406	S	- 90,000.000	1.1589		104,297	98,647	5,651
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
03/02/2015 060006871406	S	- 40,000.000	1.6655		66,620	58,655	7,965

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
03/11/2015 060006871406	S	- 115,000.000	.9669		111,198	123,025	- 11,827
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/11/2015 060006871406	B	55,000.000	1.0650		- 58,575	58,575	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/11/2015 060006871406	S	- 355,000.000	1.0659		378,408	379,243	- 836
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
03/11/2015 060006871406	B	340,000.000	1.5724		- 534,616	534,616	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/12/2015 060006871406	S	- 75,000.000	1.0695		80,215	79,916	299
Issue: 896516AA9 - Trinity Health 4.125% 12/01/45							
03/12/2015 060006871406	B	90,000.000	1.0042		- 90,377	90,377	
Issue: 912803EL3 - U S Treas Bd Strip 2/15/45							
03/19/2015 060006871424	B	5,000,000.000	.4656		- 2,327,850	2,327,850	
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
03/23/2015 060006871406	S	- 85,000.000	.9596		81,562	90,931	- 9,370
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/23/2015 060006871406	B	40,000.000	1.1045		- 44,181	44,181	
Issue: 91412GHA6 - Univ California Ca 4.858% 5/15/12							
03/24/2015 060006871406	B	35,000.000	1.0810		- 37,836	37,836	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/24/2015 060006871406	S	- 35,000.000	1.1067		38,735	38,165	571

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00507UAH4 - Actavis Funding Scs 4.850% 6/15/44							
03/25/2015 060006871406	B	150,000.000	1.0627		- 159,410	159,410	
Issue: 38148LAC0 - Goldman Sachs Gp 3.500% 1/23/25							
03/25/2015 060006871406	B	430,000.000	1.0101		- 434,360	434,360	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/25/2015 060006871406	S	- 390,000.000	1.0065		392,529	389,313	3,216
Issue: 00507UAU5 - Actavis Funding Scs 4.750% 3/15/45							
03/25/2015 060006871406	S	- 150,000.000	1.0540		158,106	149,216	8,891
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/26/2015 060006871406	B	2,160,000.000	1.0861		- 2,346,047	2,346,047	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/31/2015 060006871406	B	765,000.000	1.0956		- 838,153	838,153	
Issue: 46625HKC3 - Jpmorgan Chase Co 3.125% 1/23/25							
04/02/2015 060006871406	S	- 95,000.000	1.0043		95,406	94,625	781
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/02/2015 060006871406	B	85,000.000	1.0095		- 85,810	85,810	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760
Issue: 594918BE3 - Microsoft Corp 4.000% 2/12/55							
04/06/2015 060006871406	B	65,000.000	1.0163		- 66,062	66,062	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 010392FM5 - Alabama Power Co 3.750% 3/01/45							
04/06/2015 060006871406	B	55,000.000	1.0372		- 57,048	57,048	
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
04/15/2015 060006871406	S	- 60,000.000	.9390		56,338	64,187	- 7,849
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/15/2015 060006871406	B	30,000.000	1.0989		- 32,967	32,967	
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
04/22/2015 060006871406	S	- 25,000.000	.9111		22,777	26,745	- 3,968
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/22/2015 060006871406	B	10,000.000	1.0681		- 10,681	10,681	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/28/2015 060006871406	B	95,000.000	1.0730		- 101,932	101,932	
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
04/28/2015 060006871406	S	- 115,000.000	1.0674		122,751	128,010	- 5,259
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/06/2015 060006871406	S	- 125,000.000	1.0003		125,039	129,058	- 4,019
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
05/06/2015 060006871406	B	145,000.000	.9964		- 144,471	144,471	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/14/2015 060006871406	B	100,000.000	.9902		- 99,016	99,016	
Issue: 91324PCA8 - Unitedhealth Grp Inc 3.950% 10/15/42							
05/14/2015 060006871406	S	- 125,000.000	.9469		118,359	126,636	- 8,277

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 444859BE1 - Humana Inc 4.950% 10/01/44							
05/15/2015 060006871406	B	185,000.000	1.0462		- 193,547	193,547	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/15/2015 060006871406	S	- 155,000.000	1.0103		156,598	155,611	988
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
05/19/2015 060006871402	B	3,000.000	.9935		- 2,981	2,981	
Issue: 075896AC4 - Bed Bath Beyond Inc 5.165% 8/01/44							
05/19/2015 060006871406	S	- 90,000.000	1.0180		91,622	89,997	1,625
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	B	245,000.000	.8846		- 216,729	216,729	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	B	75,000.000	.8920		- 66,902	66,902	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/19/2015 060006871406	S	- 500,000.000	.9853		492,656	497,059	- 4,403
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
05/26/2015 060006871402	B	64,000.000	1.0419		- 66,680	66,680	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/27/2015 060006871406	S	- 190,000.000	.9122		173,316	172,183	1,133
Issue: 822582BF8 - Shell International 4.375% 5/11/45							
05/27/2015 060006871406	B	205,000.000	1.0168		- 208,440	208,440	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/29/2015 060006871406	B	335,000.000	.9253		- 309,980	309,980	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/29/2015 060006871406	B	2,155,000.000	1.0025		- 2,160,388	2,160,388	
Issue: 46625HLL2 - Jpmorgan Chase Co 4.950% 6/01/45							
05/29/2015 060006871406	S	- 400,000.000	1.0132		405,268	397,152	8,116
Issue: 3138WEVZ9 - F N M A #As5131 3.500% 6/01/45							
06/01/2015 060006871402	B	55,895.800	1.0509		- 58,739	58,739	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	S	- 15,000.000	.8952		13,427	13,577	- 149
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
06/02/2015 060006871406	S	- 220,000.000	.9870		217,147	219,989	- 2,842
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
06/02/2015 060006871406	B	15,000.000	1.0126		- 15,188	15,188	
Issue: 38148LAE6 - Goldman Sachs Group 3.750% 5/22/25							
06/02/2015 060006871406	B	235,000.000	.9966		- 234,203	234,203	
Issue: 878742AT2 - Teck Resources 4.500% 1/15/21							
06/04/2015 060006871402	B	3,000.000	.9844		- 2,953	2,953	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
06/04/2015 060006871406	B	80,000.000	1.0243		- 81,945	81,945	
Issue: 585055BD7 - Medtronic Inc 4.625% 3/15/44							
06/04/2015 060006871406	S	- 80,000.000	1.0270		82,156	88,494	- 6,338
Issue: 30161NAL5 - Exelon Corp 5.100% 6/15/45							
06/08/2015 060006871402	B	10,000.000	.9966		- 9,966	9,966	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/10/2015 060006871424	B	13,360,000.000	1.2833		- 17,144,638	17,144,638	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/11/2015 060006871402	S	- 64,000.000	1.0420		66,690	66,504	186
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/11/2015 060006871406	B	185,000.000	.8740		- 161,694	161,694	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/15/2015 060006871406	B	180,000.000	.8839		- 159,110	159,110	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/18/2015 060006871406	B	205,000.000	.8770		- 179,783	179,783	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/30/2015 060006871406	B	665,000.000	.8823		- 586,707	586,707	
Issue: 37045XAS5 - General Motors Finl 4.000% 1/15/25							
07/07/2015 060006871402	B	3,000.000	.9920		- 2,976	2,976	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/14/2015 060006871406	B	165,000.000	.8644		- 142,628	142,628	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/14/2015 060006871406	B	270,000.000	.9745		- 263,123	263,123	
Issue: 38148LAE6 - Goldman Sachs Group 3.750% 5/22/25							
07/14/2015 060006871406	S	- 290,000.000	.9760		283,028	289,144	- 6,116
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
07/20/2015 060006871406	S	- 55,000.000	.9269		50,978	55,836	- 4,858

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/20/2015 060006871406	B	45,000.000	.8792		- 39,565	39,565	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/27/2015 060006871406	S	- 30,000.000	.9911		29,733	29,485	248
Issue: 06051GFS3 - Bank Amer Corp Mtn 3.900% 8/01/25							
07/27/2015 060006871406	B	30,000.000	.9990		- 29,970	29,970	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/28/2015 060006871406	B	5,000.000	.9055		- 4,527	4,527	
Issue: 167505NG7 - Chicago Il Brd Ed 6.319% 11/01/29							
07/28/2015 060006871406	S	- 10,000.000	.8829		8,829	10,000	- 1,171
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/30/2015 060006871406	B	50,000.000	.9866		- 49,328	49,328	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/06/2015 060006871406	B	45,000.000	.9182		- 41,321	41,321	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/14/2015 060006871406	S	- 1,405,000.000	.9253		1,299,976	1,296,361	3,616
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/14/2015 060006871406	B	1,300,000.000	1.0288		- 1,337,375	1,337,375	
Issue: 68389XBG9 - Oracle Corp 4.375% 5/15/55							
08/18/2015 060006871406	B	75,000.000	.9434		- 70,756	70,756	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
08/18/2015 060006871406	S	- 80,000.000	.9498		75,983	74,816	1,167

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/19/2015 060006871406	S	- 185,000.000	1.0325		191,013	190,746	266
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
08/19/2015 060006871406	B	225,000.000	1.2071		- 271,604	271,604	
Issue: 822582BF8 - Shell International 4.375% 5/11/45							
08/20/2015 060006871406	S	- 120,000.000	1.0053		120,631	120,221	411
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/20/2015 060006871406	B	95,000.000	1.0519		- 99,928	99,928	
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
08/24/2015 060006871406	S	- 90,000.000	.9214		82,922	86,580	- 3,658
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/24/2015 060006871406	B	60,000.000	1.0592		- 63,553	63,553	
Issue: 92343VCM4 - Verizon Comm 5.012% 8/21/54							
08/28/2015 060006871406	B	210,000.000	.9233		- 193,895	193,895	
Issue: 92343VCX0 - Verizon 4.522% 9/15/48							
08/28/2015 060006871406	S	- 220,000.000	.8905		195,908	217,381	- 21,473
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/31/2015 060006871406	B	735,000.000	1.0115		- 743,441	743,441	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/02/2015 060006871406	S	- 50,000.000	1.0061		50,305	51,333	- 1,028
Issue: 4042Q1AD9 - Hsbc Bk USA N A Mtn 7.000% 1/15/39							
09/02/2015 060006871406	B	60,000.000	1.3020		- 78,118	78,118	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	S	- 155,000.000	1.0075		156,163	158,492	- 2,330
Issue: 902118BT4 - Tyco International 5.125% 9/14/45							
09/09/2015 060006871406	B	200,000.000	.9947		- 198,938	198,938	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/10/2015 060006871406	S	- 145,000.000	1.0002		145,023	148,267	- 3,244
Issue: 09062XAD5 - Biogen Inc 5.200% 9/15/45							
09/10/2015 060006871406	B	190,000.000	.9929		- 188,659	188,659	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
09/15/2015 060006871406	S	- 60,000.000	1.1618		69,707	68,796	911
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
09/15/2015 060006871406	B	55,000.000	.9902		- 54,459	54,459	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
09/15/2015 060006871428	S	- 78,000.000	.3999		31,194	34,810	- 3,616
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
09/16/2015 060006871406	S	- 150,000.000	.8376		125,645	136,635	- 10,990
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
09/16/2015 060006871406	S	- 100,000.000	.9788		97,880	99,659	- 1,779
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	B	85,000.000	.9836		- 83,605	83,605	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	B	115,000.000	.9836		- 113,113	113,113	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
09/22/2015 060006871428	B	686,000.000	.4059		- 278,475	278,475	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/23/2015 060006871406	S	- 70,000.000	1.0084		70,591	70,138	453
Issue: 871829AY3 - Sysco Corporation 4.850% 10/01/45							
09/23/2015 060006871406	B	90,000.000	.9992		- 89,929	89,929	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
09/24/2015 060006871424	B	5,780,000.000	.9898		- 5,720,845	5,720,845	
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
09/25/2015 060006871402	S	- 3,000.000	.9877		2,963	2,981	- 18
Issue: 38148LAE6 - Goldman Sachs Group 3.750% 5/22/25							
09/25/2015 060006871402	B	8,000.000	1.0015		- 8,012	8,012	
Issue: 649322AA2 - Ny Presbyterian Hosp 4.024% 8/01/45							
09/29/2015 060006871406	B	30,000.000	.9181		- 27,542	27,542	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/29/2015 060006871406	S	- 20,000.000	1.0244		20,488	20,340	148
Issue: 42824CAP4 - Hp Enterprise Co 4.900% 10/15/25							
09/30/2015 060006871402	B	25,000.000	.9973		- 24,931	24,931	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/30/2015 060006871406	B	245,000.000	1.0230		- 250,646	250,646	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/08/2015 060006871406	B	150,000.000	1.0186		- 152,795	152,795	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/16/2015 060006871406	S	- 335,000.000	1.0220		342,380	341,233	1,147
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/16/2015 060006871406	B	430,000.000	.9908		- 426,061	426,061	
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
10/21/2015 060006871406	S	- 55,000.000	1.0041		55,223	54,459	764
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/21/2015 060006871406	B	50,000.000	1.0123		- 50,613	50,613	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
10/23/2015 060006871406	B	235,000.000	1.0202		- 239,747	239,747	
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/23/2015 060006871406	B	100,000.000	1.0213		- 102,130	102,130	
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/23/2015 060006871406	S	- 230,000.000	1.0176		234,039	229,999	4,040
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
10/23/2015 060006871406	S	- 95,000.000	1.2291		116,760	113,410	3,350
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/26/2015 060006871406	B	385,000.000	1.0257		- 394,884	394,884	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/26/2015 060006871406	S	- 235,000.000	.9949		233,797	233,129	669
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/26/2015 060006871406	S	- 870,000.000	.9950		865,650	863,072	2,578

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 863667AH4 - Stryker Corp 3.375% 11/01/25							
10/26/2015 060006871406	B	245,000.000	.9999		- 244,978	244,978	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/28/2015 060006871406	B	475,000.000	1.0234		- 486,096	486,096	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/28/2015 060006871406	S	- 175,000.000	1.0211		178,691	179,343	- 652
Issue: 26442UAB0 - Duke Energy Progress 4.200% 8/15/45							
10/28/2015 060006871406	B	200,000.000	1.0235		- 204,692	204,692	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/28/2015 060006871406	S	- 1,095,000.000	.9911		1,085,290	1,086,281	- 990
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/30/2015 060006871406	B	1,805,000.000	.9868		- 1,781,168	1,781,168	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/03/2015 060006871406	S	- 165,000.000	.9998		164,974	166,761	- 1,786
Issue: 855244AH2 - Starbucks Corp 4.300% 6/15/45							
11/03/2015 060006871406	B	185,000.000	1.0336		- 191,216	191,216	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/04/2015 060006871406	S	- 555,000.000	.9994		554,675	557,203	- 2,528
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
11/04/2015 060006871406	B	1,250,000.000	.9796		- 1,224,463	1,224,463	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
11/16/2015 060006871424	B	11,560,000.000	1.3172		- 15,227,329	15,227,329	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
11/16/2015 060006871424	S	- 11,560,000.000	1.3129		15,177,633	15,227,329	- 49,696
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/17/2015 060006871406	B	50,000.000	.9581		- 47,906	47,906	
Issue: 66989HAH1 - Novartis Capital 4.400% 5/06/44							
11/17/2015 060006871406	S	- 55,000.000	1.0362		56,993	60,982	- 3,989
Issue: 713448CC0 - Pepsico Inc 3.600% 8/13/42							
11/25/2015 060006871406	S	- 129,000.000	.9120		117,647	121,265	- 3,618
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
11/25/2015 060006871406	S	- 620,000.000	1.0184		631,377	605,327	26,050
Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43							
11/25/2015 060006871406	B	660,000.000	1.0077		- 665,069	665,069	
Issue: 713448DD7 - Pepsico Inc 4.450% 4/14/46							
11/25/2015 060006871406	B	120,000.000	1.0288		- 123,457	123,457	
Issue: 912796HB8 - U S Treasury Bill 2/11/16							
11/30/2015 060006871406	S	- 640,000.000	.9997		639,820	639,834	- 14
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/30/2015 060006871406	B	1,005,000.000	.9759		- 980,739	980,739	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/09/2015 060006871406	B	860,000.000	.9814		- 843,995	843,995	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/09/2015 060006871406	S	- 1,875,000.000	1.0034		1,881,445	1,871,068	10,377

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
12/11/2015 060006871406	S	- 125,000.000	.9804		122,546	129,803	- 7,257
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	S	- 380,000.000	.9973		378,991	371,618	7,372
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	100,000.000	.9925		- 99,250	99,250	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	110,000.000	.9925		- 109,175	109,175	
Issue: 594918BM5 - Microsoft Corp 4.750% 11/03/55							
12/11/2015 060006871406	S	- 120,000.000	1.0340		124,080	119,925	4,155
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/11/2015 060006871406	B	840,000.000	1.0098		- 848,224	848,224	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
12/14/2015 060006871428	S	- 1,515,000.000	.4147		628,195	674,075	- 45,881
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/15/2015 060006871406	B	45,000.000	.9763		- 43,931	43,931	
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
12/15/2015 060006871406	S	- 80,000.000	1.0096		80,771	80,021	750
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/17/2015 060006871406	B	60,000.000	.9876		- 59,257	59,257	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/17/2015 060006871406	S	- 130,000.000	1.0021		130,274	130,525	- 251

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RCN0 - At T Inc 3.400% 5/15/25							
12/30/2015 060006871402	S	- 45,000.000	.9573		43,077	42,853	224
Total For Goldman, Sachs & Co.				**0**	**178,407,931**	**179,079,299**	**- 671,369**
Broker: Mlpfs Inc/Fixed Income							
Issue: 3128MAAY5 - F H L M C Gd G07823 4.500% 9/01/44							
01/01/2015 060006871402	B	46,421.050	1.0945		- 50,809	50,809	
Issue: 3138WBQ57 - F N M A #As2275 4.500% 4/01/44							
01/01/2015 060006871402	S	- 56,883.780	1.0834		61,630	61,026	604
Issue: 3138WBQ65 - F N M A #As2276 4.500% 4/01/44							
01/01/2015 060006871402	S	- 94,630.370	1.0834		102,526	101,521	1,005
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/02/2015 060006871406	B	1,870,000.000	.5165		- 965,930	965,930	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/02/2015 060006871406	S	- 1,855,000.000	.5053		707,993	707,993	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/05/2015 060006871406	S	- 805,000.000	.4856		314,300	314,300	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/05/2015 060006871406	S	- 250,000.000	1.1041		276,016	265,039	10,977
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
01/05/2015 060006871406	B	315,000.000	1.0762		- 339,016	339,016	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/05/2015 060006871406	B	905,000.000	.4480		- 405,476	405,476	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/05/2015 060006871406	B	925,000.000	.5190		- 480,075	480,075	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/05/2015 060006871406	B	815,000.000	.5177		- 421,885	421,885	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/05/2015 060006871406	S	- 1,840,000.000	.4766		710,318	710,318	
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
01/06/2015 060006871402	S	- 160,000.000	1.0514		168,231	165,219	3,012
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
01/06/2015 060006871402	B	160,000.000	1.0489		- 167,825	167,825	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/06/2015 060006871406	S	- 90,000.000	1.1259		101,331	95,777	5,554
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/06/2015 060006871406	S	- 45,000.000	1.1304		50,866	47,888	2,977
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/06/2015 060006871406	S	- 715,000.000	.6095		266,476	266,476	
Issue: 912834KH0 - U S Treas Bd Strip 5/15/41							
01/06/2015 060006871406	B	665,000.000	.5076		- 337,541	337,541	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	S	- 385,000.000	1.1238		432,674	409,712	22,961

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	B	80,000.000	1.1222		- 89,775	89,775	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	S	- 40,000.000	1.1287		45,148	42,623	2,525
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/07/2015 060006871406	B	790,000.000	.4585		- 362,183	362,183	
Issue: 92277GAF4 - Ventas Realty LP 4.375% 2/01/45							
01/07/2015 060006871406	B	55,000.000	.9950		- 54,725	54,725	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/07/2015 060006871406	S	- 800,000.000	.4885		308,834	308,834	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
01/07/2015 060006871406	S	- 95,000.000	1.2916		122,703	114,453	8,250
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/08/2015 060006871406	S	- 340,000.000	1.1105		377,559	362,691	14,869
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/08/2015 060006871406	S	- 90,000.000	1.1094		99,844	96,006	3,837
Issue: 25746UCC1 - Dominion Resources 4.700% 12/01/44							
01/08/2015 060006871406	B	400,000.000	1.1083		- 443,308	443,308	
Issue: 92277GAF4 - Ventas Realty LP 4.375% 2/01/45							
01/08/2015 060006871406	B	120,000.000	.9987		- 119,838	119,838	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/08/2015 060006871406	S	- 1,695,000.000	.4807		654,342	654,342	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/08/2015 060006871406	B	1,695,000.000	.4766		- 807,769	807,769	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/08/2015 060006871406	S	- 605,000.000	.5639		299,998	299,998	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/08/2015 060006871406	B	610,000.000	.6199		- 378,145	378,145	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/09/2015 060006871406	S	- 1,220,000.000	.4950		476,331	476,331	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/09/2015 060006871406	S	- 810,000.000	.4788		283,157	283,157	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/09/2015 060006871406	B	1,220,000.000	.4774		- 582,379	582,379	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/09/2015 060006871406	B	615,000.000	.4774		- 293,576	293,576	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/09/2015 060006871406	B	810,000.000	.4747		- 384,523	384,523	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/09/2015 060006871406	B	1,510,000.000	.4664		- 704,219	704,219	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
01/09/2015 060006871406	S	- 1,220,000.000	.4725		411,458	411,458	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/09/2015 060006871406	S	- 1,495,000.000	.4621		500,253	500,253	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
01/09/2015 060006871406	B	610,000.000	.4643		- 283,199	283,199	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
01/12/2015 060006871402	S	- 3,000.000	1.0668		3,200	2,996	205
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/13/2015 060006871406	S	- 470,000.000	1.1243		528,420	504,625	23,794
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
01/13/2015 060006871406	S	- 85,000.000	1.0133		86,131	84,684	1,448
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/13/2015 060006871406	S	- 1,005,000.000	.5429		452,802	452,802	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/13/2015 060006871406	B	80,000.000	1.0322		- 82,575	82,575	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
01/13/2015 060006871406	B	670,000.000	.5492		- 367,944	367,944	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/13/2015 060006871406	S	- 710,000.000	.6022		264,613	264,613	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/13/2015 060006871406	B	1,020,000.000	.6218		- 634,267	634,267	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/14/2015 060006871406	S	- 90,000.000	1.1418		102,762	97,048	5,714
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/14/2015 060006871406	B	610,000.000	.5468		- 333,524	333,524	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/14/2015 060006871406	S	- 610,000.000	.5429		265,041	265,041	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
01/14/2015 060006871406	S	- 405,000.000	.9690		392,429	367,799	24,630
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
01/14/2015 060006871406	B	405,000.000	1.1333		- 458,982	458,982	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/16/2015 060006871406	S	- 565,000.000	.5484		256,723	256,723	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/16/2015 060006871406	B	805,000.000	.4986		- 401,405	401,405	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/16/2015 060006871406	S	- 805,000.000	.4952		280,019	280,019	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/16/2015 060006871406	B	570,000.000	.6327		- 360,611	360,611	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/21/2015 060006871406	S	- 235,000.000	1.1416		268,267	256,024	12,243
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/21/2015 060006871406	S	- 80,000.000	1.1489		91,913	87,157	4,755
Issue: 50540RAS1 - Laboratory Corp 4.700% 2/01/45							
01/21/2015 060006871406	B	335,000.000	.9924		- 332,441	332,441	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
01/21/2015 060006871406	S	- 705,000.000	.5702		277,909	277,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/21/2015 060006871406	B	695,000.000	.5774		- 401,307	401,307	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/22/2015 060006871406	S	- 370,000.000	1.1406		422,031	403,102	18,929
Issue: 260543CL5 - Dow Chemical Co 4.625% 10/01/44							
01/22/2015 060006871406	S	- 230,000.000	1.0523		242,029	232,836	9,193
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
01/22/2015 060006871406	B	495,000.000	1.0161		- 502,974	502,974	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/22/2015 060006871406	B	1,170,000.000	.5371		- 628,384	628,384	
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
01/22/2015 060006871406	B	230,000.000	1.0123		- 232,818	232,818	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/22/2015 060006871406	S	- 2,315,000.000	.5313		979,850	979,850	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/22/2015 060006871406	B	1,140,000.000	.5306		- 604,850	604,850	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/23/2015 060006871406	S	- 90,000.000	1.1518		103,662	98,052	5,610
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/23/2015 060006871406	B	115,000.000	1.1548		- 132,807	132,807	
Issue: 21987BAU2 - Codelco Inc 4.875% 11/04/44							
01/23/2015 060006871406	S	- 165,000.000	1.0228		168,762	162,848	5,914

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/26/2015 060006871406	B	35,000.000	1.1560		- 40,461	40,461	
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
01/26/2015 060006871406	S	- 110,000.000	1.0160		111,763	109,591	2,173
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
01/26/2015 060006871406	S	- 670,000.000	.5357		248,446	248,446	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/26/2015 060006871406	B	100,000.000	1.0378		- 103,781	103,781	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/26/2015 060006871406	B	690,000.000	.4832		- 333,408	333,408	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/26/2015 060006871406	S	- 710,000.000	.5418		287,203	287,203	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/26/2015 060006871406	B	675,000.000	.5435		- 366,856	366,856	
Issue: 260543CL5 - Dow Chemical Co 4.625% 10/01/44							
01/27/2015 060006871406	S	- 335,000.000	1.0689		358,088	339,131	18,957
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
01/27/2015 060006871406	B	335,000.000	1.0279		- 344,340	344,340	
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
01/28/2015 060006871406	S	- 230,000.000	1.0191		234,395	229,144	5,251
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/28/2015 060006871406	B	210,000.000	1.0403		- 218,466	218,466	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/29/2015 060006871406	S	- 1,065,000.000	.5317		415,813	415,813	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/29/2015 060006871406	B	60,000.000	1.1716		- 70,294	70,294	
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
01/29/2015 060006871406	S	- 100,000.000	.9326		93,258	92,217	1,041
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/29/2015 060006871406	B	1,040,000.000	.4943		- 514,072	514,072	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
01/30/2015 060006871402	B	34,400.000	1.1605		- 39,923	39,923	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/30/2015 060006871406	S	- 885,000.000	.5291		348,606	348,606	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/30/2015 060006871406	S	- 1,690,000.000	.5617		800,408	800,408	
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
02/02/2015 060006871402	S	- 160,000.000	1.0560		168,963	167,827	1,135
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
02/02/2015 060006871402	B	160,000.000	1.0536		- 168,575	168,575	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
02/03/2015 060006871402	S	- 1,000.000	1.0733		1,073	999	75
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	295,000.000	1.1703		- 345,242	345,242	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	50,000.000	1.1689		- 58,445	58,445	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/03/2015 060006871406	B	220,000.000	1.0444		- 229,763	229,763	
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
02/03/2015 060006871406	S	- 350,000.000	1.0263		359,209	350,706	8,503
Issue: 12189LAS0 - Burlingtn North 4.900% 4/01/44							
02/03/2015 060006871406	S	- 60,000.000	1.1803		70,816	65,730	5,086
Issue: 60688UAB2 - Mizuho Fin Grp 4.600% 3/27/24							
02/03/2015 060006871406	S	- 250,000.000	1.0767		269,175	251,735	17,440
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/06/2015 060006871406	S	- 21,045,000.000	.5359		9,604,382	9,604,382	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
02/06/2015 060006871406	S	- 2,625,000.000	.5486		1,034,767	1,034,767	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
02/06/2015 060006871406	S	- 2,150,000.000	.6063		1,021,098	1,021,098	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
02/06/2015 060006871406	S	- 1,195,000.000	.5846		471,259	471,259	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
02/06/2015 060006871406	S	- 1,525,000.000	.5755		797,589	797,589	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
02/06/2015 060006871406	S	- 5,025,000.000	.6181		3,087,481	3,087,481	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 55608JAD0 - Maquarie Group Mtn 4.875% 8/10/17							
02/10/2015 060006871402	S	- 9,000.000	1.0700		9,630	8,994	636
Issue: 482480AE0 - Kla Tencor Corp 4.650% 11/01/24							
02/12/2015 060006871402	S	- 7,000.000	1.0509		7,356	6,994	362
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/17/2015 060006871406	S	- 525,000.000	1.0158		533,316	538,457	- 5,141
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/17/2015 060006871406	B	520,000.000	.9944		- 517,075	517,075	
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
02/18/2015 060006871406	B	655,000.000	1.1024		- 722,065	722,065	
Issue: 56585AAH5 - Marathon Premium 4.750% 9/15/44							
02/18/2015 060006871406	S	- 675,000.000	.9934		670,518	651,687	18,831
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	510,000.000	1.0613		- 541,238	541,238	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	365,000.000	1.0613		- 387,356	387,356	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 120,000.000	1.0625		127,500	127,212	288
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 185,000.000	1.0625		196,563	196,119	444
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 595,000.000	1.0628		632,373	630,760	1,613

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 190,000.000	1.0609		201,578	201,419	159
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
02/18/2015 060006871406	B	210,000.000	1.1087		- 232,835	232,835	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
02/18/2015 060006871406	S	- 680,000.000	1.0073		684,957	745,152	- 60,195
Issue: 589331AS6 - Merck Co Inc 3.600% 9/15/42							
02/18/2015 060006871406	B	235,000.000	.9717		- 228,342	228,342	
Issue: 377372AJ6 - Glaxosmithkline Cap 4.200% 3/18/43							
02/18/2015 060006871406	B	145,000.000	1.0436		- 151,315	151,315	
Issue: 084664BU4 - Berkshire Hathaway 4.400% 5/15/42							
02/19/2015 060006871406	B	125,000.000	1.0985		- 137,310	137,310	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 105,000.000	1.0648		111,809	111,194	615
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 40,000.000	1.0648		42,594	42,360	234
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 140,000.000	1.0648		149,078	148,258	820
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 155,000.000	1.0627		164,712	164,143	569
Issue: 071813BE8 - Baxter International 3.650% 8/15/42							
02/19/2015 060006871406	B	210,000.000	.9358		- 196,514	196,514	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 084664BL4 - Berkshire Hath 5.750% 1/15/40							
02/19/2015 060006871406	B	45,000.000	1.3146		- 59,156	59,156	
Issue: 084670BK3 - Berkshire Hathaway 4.500% 2/11/43							
02/19/2015 060006871406	B	160,000.000	1.1208		- 179,333	179,333	
Issue: 341081FF9 - Florida Power Light 4.125% 2/01/42							
02/23/2015 060006871406	B	350,000.000	1.0964		- 383,744	383,744	
Issue: 00185AAG9 - Aon Plc 4.600% 6/14/44							
02/23/2015 060006871406	S	- 45,000.000	1.0662		47,979	44,883	3,096
Issue: 478373AE3 - Johnson Controls Inc 4.950% 7/02/64							
02/23/2015 060006871406	S	- 170,000.000	1.0637		180,829	172,292	8,537
Issue: 06051GFL8 - Bank Of Amer Crp Mtn 4.250% 10/22/26							
02/23/2015 060006871406	S	- 210,000.000	1.0249		215,237	209,274	5,963
Issue: 35671DBJ3 - Freeport McMoran Inc 5.400% 11/14/34							
02/23/2015 060006871406	S	- 410,000.000	.8970		367,774	408,016	- 40,242
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	40,000.000	1.0656		- 42,625	42,625	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	205,000.000	1.0659		- 218,517	218,517	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	165,000.000	1.0659		- 175,880	175,880	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 10,000.000	1.0677		10,677	10,624	53

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 55,000.000	1.0670		58,687	58,431	256
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 305,000.000	1.0663		325,206	324,024	1,182
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/23/2015 060006871406	B	220,000.000	.9927		- 218,384	218,384	
Issue: 949746JM4 - Wells Fargo & Co New 5.375% 2/07/35							
02/23/2015 060006871406	B	16,000.000	1.2151		- 19,441	19,441	
Issue: 268317AC8 - Elec De France 6.950% 1/26/39							
02/23/2015 060006871406	B	60,000.000	1.4025		- 84,151	84,151	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	50,000.000	1.0713		- 53,563	53,563	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	S	- 140,000.000	1.0825		151,550	150,657	893
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	S	- 10,000.000	1.0808		10,808	10,761	47
Issue: 075887BG3 - Becton Dickinson 4.685% 12/15/44							
02/24/2015 060006871406	S	- 60,000.000	1.0783		64,695	60,000	4,695
Issue: 020002BA8 - Allstate Corp 4.500% 6/15/43							
02/24/2015 060006871406	B	160,000.000	1.1468		- 183,494	183,494	
Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39							
02/24/2015 060006871406	B	10,000.000	1.3533		- 13,533	13,533	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 797440BQ6 - San Diego G E 4.300% 4/01/42							
02/25/2015 060006871406	B	85,000.000	1.1435		- 97,198	97,198	
Issue: 010392FL7 - Alabama Power Co 4.150% 8/15/44							
02/25/2015 060006871406	B	350,000.000	1.1009		- 385,305	385,305	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	200,000.000	1.0904		- 218,070	218,070	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 210,000.000	1.0886		228,596	225,986	2,611
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 310,000.000	1.0831		335,769	334,361	1,407
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 75,000.000	1.0836		81,270	80,894	376
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	S	- 250,000.000	1.0819		270,469	270,641	- 173
Issue: 58933YAT2 - Merck Co Inc 3.700% 2/10/45							
02/26/2015 060006871406	B	300,000.000	.9942		- 298,272	298,272	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/27/2015 060006871406	S	- 270,000.000	1.0813		291,938	292,049	- 112
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
02/27/2015 060006871406	B	300,000.000	1.1324		- 339,726	339,726	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/02/2015 060006871406	B	35,000.000	1.0648		- 37,267	37,267	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/03/2015 060006871402	S	- 160,000.000	1.0444		167,100	168,351	- 1,251
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/03/2015 060006871402	B	160,000.000	1.0416		- 166,650	166,650	
Issue: 46625HKC3 - Jpmorgan Chase Co 3.125% 1/23/25							
03/03/2015 060006871406	B	55,000.000	.9857		- 54,211	54,211	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/03/2015 060006871406	S	- 50,000.000	.9914		49,570	49,998	- 428
Issue: 0667K1W15 - Banque Et Caisse C P 9/01/15							
03/05/2015 060006871402	B	100,000.000	.9985		- 99,851	99,851	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/05/2015 060006871406	S	- 185,000.000	1.0566		195,471	198,102	- 2,630
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/05/2015 060006871406	S	- 435,000.000	.9913		431,228	434,984	- 3,756
Issue: 002824BB5 - Abbott Laboratories 2.950% 3/15/25							
03/05/2015 060006871406	B	450,000.000	.9979		- 449,069	449,069	
Issue: 010392FM5 - Alabama Power Co 3.750% 3/01/45							
03/05/2015 060006871406	B	215,000.000	.9931		- 213,508	213,508	
Issue: 912828J35 - U S Treasury Nt 0.500% 2/28/17							
03/09/2015 060006871402	B	357,000.000	.9961		- 355,605	355,605	
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/45							
03/16/2015 060006871402	B	104,000.000	1.0405		- 108,209	108,209	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/18/2015 060006871406	S	- 215,000.000	1.0884		234,014	233,215	799
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
03/18/2015 060006871406	B	250,000.000	1.3967		- 349,185	349,185	
Issue: 92343VCU6 - Verizon 4.272% 1/15/36							
03/31/2015 060006871402	S	- 17,000.000	.9923		16,869	14,767	2,102
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/31/2015 060006871406	B	350,000.000	1.0061		- 352,133	352,133	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/01/2015 060006871402	S	- 56,000.000	1.0443		58,481	58,332	149
Issue: 14912L6G1 - Caterpillar Mtn 3.250% 12/01/24							
04/06/2015 060006871406	B	360,000.000	1.0449		- 376,146	376,146	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/06/2015 060006871406	S	- 345,000.000	1.0131		349,528	344,911	4,617
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/10/2015 060006871406	B	95,000.000	1.0873		- 103,298	103,298	
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
04/10/2015 060006871406	S	- 110,000.000	1.1305		124,353	115,929	8,423
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/14/2015 060006871402	S	- 104,000.000	1.0430		108,473	108,330	143
Issue: 06051GFL8 - Bank Of Amer Crp Mtn 4.250% 10/22/26							
04/20/2015 060006871406	B	155,000.000	1.0213		- 158,300	158,300	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967JC6 - Citigroup Inc 4.300% 11/20/26							
04/20/2015 060006871406	S	- 155,000.000	1.0316		159,895	154,457	5,438
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/24/2015 060006871406	B	305,000.000	1.0822		- 330,059	330,059	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/24/2015 060006871406	S	- 740,000.000	1.0080		745,897	739,981	5,916
Issue: 94974BGH7 - Wells Fargo Mtn 3.000% 2/19/25							
04/27/2015 060006871406	S	- 125,000.000	.9991		124,881	123,965	916
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
04/27/2015 060006871406	B	60,000.000	.9972		- 59,831	59,831	
Issue: 912828K58 - U S Treasury Nt 1.375% 4/30/20							
04/30/2015 060006871402	B	41,900.000	.9938		- 41,638	41,638	
Issue: 912796FJ3 - U S Treasury Bill 5/21/15							
04/30/2015 060006871406	S	- 175,000.000	1.0000		174,996	174,996	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/30/2015 060006871406	B	995,000.000	.9962		- 991,230	991,230	
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/45							
05/01/2015 060006871402	S	- 104,000.000	1.0450		108,676	108,202	474
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
05/01/2015 060006871402	B	104,000.000	1.0427		- 108,436	108,436	
Issue: 00287YAQ2 - Abbvie Inc 3.600% 5/14/25							
05/05/2015 060006871402	B	12,000.000	.9983		- 11,979	11,979	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/05/2015 060006871406	B	75,000.000	1.0175		- 76,313	76,313	
Issue: 458140AP5 - Intel Corp 4.250% 12/15/42							
05/05/2015 060006871406	S	- 95,000.000	.9830		93,389	97,664	- 4,275
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
05/06/2015 060006871406	S	- 420,000.000	1.0484		440,341	463,004	- 22,663
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
05/06/2015 060006871406	B	415,000.000	1.1138		- 462,244	462,244	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/08/2015 060006871406	S	- 170,000.000	1.0263		174,463	174,856	- 394
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
05/08/2015 060006871406	B	180,000.000	1.4200		- 255,593	255,593	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/12/2015 060006871402	S	- 73,400.000	1.0242		75,175	73,457	1,717
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/12/2015 060006871406	B	230,000.000	.9996		- 229,910	229,910	
Issue: 00507UAH4 - Actavis Funding Scs 4.850% 6/15/44							
05/14/2015 060006871406	S	- 150,000.000	.9884		148,266	159,410	- 11,144
Issue: 00507UAT8 - Actavis Funding Scs 4.550% 3/15/35							
05/14/2015 060006871406	B	185,000.000	.9726		- 179,922	179,922	
Issue: 912828J84 - U S Treasury Nt 1.375% 3/31/20							
05/15/2015 060006871402	S	- 85,000.000	.9963		84,685	84,967	- 282

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/18/2015 060006871406	S	- 75,000.000	.8921		66,905	67,187	- 282
Issue: 58013MEV2 - McDonalds Corp Mtn 4.600% 5/26/45							
05/18/2015 060006871406	B	85,000.000	.9997		- 84,973	84,973	
Issue: 585055BN5 - Medtronic Inc 4.375% 3/15/35							
05/19/2015 060006871406	B	275,000.000	1.0106		- 277,901	277,901	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
05/19/2015 060006871406	S	- 220,000.000	1.0278		226,125	235,392	- 9,267
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	S	- 470,000.000	.8938		420,081	420,009	72
Issue: 837004CJ7 - South Carolina Elec 5.100% 6/01/65							
05/19/2015 060006871406	B	475,000.000	.9919		- 471,167	471,167	
Issue: 14912L6G1 - Caterpillar Mtn 3.250% 12/01/24							
05/27/2015 060006871406	S	- 360,000.000	1.0131		364,712	376,146	- 11,434
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/27/2015 060006871406	B	335,000.000	.9962		- 333,718	333,718	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/28/2015 060006871406	S	- 105,000.000	.9191		96,502	95,724	778
Issue: 084670BK3 - Berkshire Hathaway 4.500% 2/11/43							
05/28/2015 060006871406	B	115,000.000	1.0473		- 120,436	120,436	
Issue: 912828SY7 - U S Treasury Nt 0.625% 5/31/17							
05/29/2015 060006871402	B	255,000.000	1.0002		- 255,060	255,060	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
05/29/2015 060006871402	B	33,900.000	1.0288		- 34,877	34,877	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/29/2015 060006871402	B	33,400.000	1.0014		- 33,446	33,446	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/29/2015 060006871406	S	- 135,000.000	.9269		125,128	124,912	216
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
05/29/2015 060006871406	B	150,000.000	1.0386		- 155,793	155,793	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/01/2015 060006871402	S	- 64,000.000	1.0419		66,680	66,504	176
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/01/2015 060006871406	S	- 140,000.000	.9118		127,657	125,928	1,729
Issue: 740189AP0 - Precision Castparts 4.375% 6/15/45							
06/01/2015 060006871406	B	155,000.000	.9967		- 154,485	154,485	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/02/2015 060006871402	S	- 103,000.000	1.0377		106,887	107,030	- 143
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/02/2015 060006871402	B	103,000.000	1.0348		- 106,589	106,589	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	B	135,000.000	.8944		- 120,741	120,741	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	B	30,000.000	.8944		- 26,831	26,831	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
06/02/2015 060006871406	S	- 150,000.000	.9937		149,054	150,221	- 1,167
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
06/02/2015 060006871406	S	- 35,000.000	1.0142		35,497	35,502	- 5
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/05/2015 060006871402	B	24,833.000	1.0286		- 25,543	25,543	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/05/2015 060006871402	B	38,167.000	1.0294		- 39,288	39,288	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
06/08/2015 060006871406	B	75,000.000	.9775		- 73,315	73,315	
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
06/11/2015 060006871406	S	- 290,000.000	.9848		285,598	294,539	- 8,941
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
06/11/2015 060006871406	B	260,000.000	.9730		- 252,972	252,972	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
06/12/2015 060006871402	S	- 32,000.000	1.0368		33,178	32,094	1,083
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
06/16/2015 060006871402	S	- 33,900.000	.9898		33,556	34,877	- 1,322
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/17/2015 060006871406	B	500,000.000	.8834		- 441,696	441,696	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
06/17/2015 060006871406	S	- 1,015,000.000	.9841		998,823	1,011,841	- 13,018

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RCN0 - At T Inc 3.400% 5/15/25							
06/18/2015 060006871402	B	12,000.000	.9507		- 11,408	11,408	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
06/25/2015 060006871402	B	103,000.000	1.0242		- 105,495	105,495	
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/25/2015 060006871402	S	- 103,000.000	1.0268		105,764	106,276	- 512
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
06/30/2015 060006871402	B	10,000.000	.9775		- 9,775	9,775	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/30/2015 060006871406	B	20,000.000	.8798		- 17,597	17,597	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
06/30/2015 060006871406	S	- 25,000.000	.9288		23,219	25,138	- 1,920
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/09/2015 060006871406	S	- 230,000.000	.8798		202,364	202,411	- 47
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
07/09/2015 060006871406	B	250,000.000	.9893		- 247,315	247,315	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/13/2015 060006871406	S	- 770,000.000	.8606		662,681	674,075	- 11,394
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/13/2015 060006871406	B	1,545,000.000	.9727		- 1,502,791	1,502,791	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/14/2015 060006871406	B	15,000.000	.8606		- 12,909	12,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/14/2015 060006871406	S	- 40,000.000	.9758		39,031	39,316	- 285
Issue: 46625HMN7 - Jpmorgan Chase Co 3.900% 7/15/25							
07/14/2015 060006871406	B	40,000.000	.9973		- 39,892	39,892	
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
07/14/2015 060006871406	S	- 15,000.000	1.2226		18,339	19,737	- 1,398
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/22/2015 060006871406	S	- 135,000.000	.8921		120,435	119,793	642
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/22/2015 060006871406	S	- 300,000.000	.9828		294,844	294,847	- 3
Issue: 458140AT7 - Intel Corp 4.900% 7/29/45							
07/22/2015 060006871406	B	155,000.000	.9992		- 154,879	154,879	
Issue: 458140AS9 - Intel Corp 3.700% 7/29/25							
07/22/2015 060006871406	B	315,000.000	.9985		- 314,531	314,531	
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
07/24/2015 060006871402	B	165,000.000	1.0608		- 175,029	175,029	
Issue: 01F030686 - F N M A Tba 30Yr 3.000% 8/15/44							
07/27/2015 060006871402	B	80,000.000	1.0026		- 80,206	80,206	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/27/2015 060006871406	S	- 125,000.000	.9910		123,872	122,853	1,019
Issue: 06051GFS3 - Bank Amer Corp Mtn 3.900% 8/01/25							
07/27/2015 060006871406	B	135,000.000	.9982		- 134,756	134,756	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/28/2015 060006871406	S	- 155,000.000	.9056		140,372	138,761	1,611
Issue: 91324PCR1 - Unitedhealth Group 4.750% 7/15/45							
07/28/2015 060006871406	B	170,000.000	1.0387		- 176,582	176,582	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/31/2015 060006871402	S	- 103,000.000	1.0374		106,854	105,801	1,053
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
07/31/2015 060006871402	B	103,000.000	1.0347		- 106,573	106,573	
Issue: 01F030686 - F N M A Tba 30Yr 3.000% 8/15/44							
08/01/2015 060006871402	S	- 80,000.000	.9996		79,969	79,602	367
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
08/03/2015 060006871402	S	- 165,000.000	1.0650		175,731	174,036	1,695
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
08/03/2015 060006871402	B	165,000.000	1.0627		- 175,338	175,338	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/05/2015 060006871406	B	65,000.000	.9092		- 59,099	59,099	
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
08/05/2015 060006871406	S	- 75,000.000	1.0074		75,557	76,077	- 519
Issue: 21H030682 - G N M A II Tba 30Yr 3.000% 8/15/45							
08/06/2015 060006871402	S	- 148,000.000	1.0141		150,081	149,046	1,035
Issue: 21H030690 - G N M A II Tba 30Yr 3.000% 9/15/44							
08/06/2015 060006871402	B	148,000.000	1.0117		- 149,734	149,734	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/07/2015 060006871406	B	590,000.000	.9268		- 546,812	546,812	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/07/2015 060006871406	S	- 1,280,000.000	.9945		1,273,000	1,267,163	5,837
Issue: 21H030682 - G N M A II Tba 30Yr 3.000% 8/15/45							
08/10/2015 060006871402	B	148,000.000	1.0135		- 150,000	150,000	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/12/2015 060006871406	S	- 295,000.000	.9344		275,641	272,055	3,585
Issue: 92343VCY8 - Verizon Comm 4.672% 3/15/55							
08/12/2015 060006871406	B	400,000.000	.8571		- 342,824	342,824	
Issue: 00206RCG5 - At T Inc 4.800% 6/15/44							
08/13/2015 060006871406	B	85,000.000	.9183		- 78,058	78,058	
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
08/13/2015 060006871406	B	95,000.000	.8467		- 80,438	80,438	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/13/2015 060006871406	B	40,000.000	.9294		- 37,175	37,175	
Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46							
08/13/2015 060006871406	S	- 85,000.000	.9100		77,352	84,697	- 7,346
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
08/13/2015 060006871406	S	- 95,000.000	.9907		94,120	94,603	- 483
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
08/13/2015 060006871406	S	- 45,000.000	1.0654		47,941	46,517	1,424

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/17/2015 060006871406	S	- 135,000.000	.9331		125,972	124,606	1,366
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/17/2015 060006871406	B	125,000.000	1.0373		- 129,668	129,668	
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
08/19/2015 060006871406	B	65,000.000	.8493		- 55,202	55,202	
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
08/19/2015 060006871406	S	- 65,000.000	.9935		64,579	64,729	- 150
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
08/19/2015 060006871406	S	- 345,000.000	.9935		342,764	343,559	- 795
Issue: 037833AT7 - Apple Inc 4.450% 5/06/44							
08/19/2015 060006871406	B	350,000.000	1.0041		- 351,449	351,449	
Issue: 00206RCG5 - At T Inc 4.800% 6/15/44							
08/20/2015 060006871406	S	- 85,000.000	.9304		79,083	78,058	1,025
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
08/20/2015 060006871406	B	85,000.000	1.0205		- 86,744	86,744	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/25/2015 060006871406	S	- 85,000.000	1.0325		87,763	87,927	- 165
Issue: 912828L32 - U S Treasury Nt 1.375% 8/31/20							
08/31/2015 060006871402	B	61,900.000	.9928		- 61,453	61,453	
Issue: 92343VCM4 - Verizon Comm 5.012% 8/21/54							
08/31/2015 060006871406	B	70,000.000	.9181		- 64,266	64,266	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VCZ5 - Verizon Comm 4.672% 3/15/55							
08/31/2015 060006871406	S	- 70,000.000	.8684		60,785	59,994	790
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/02/2015 060006871402	S	- 55,000.000	1.0371		57,041	56,970	71
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/03/2015 060006871402	S	- 165,000.000	1.0636		175,493	175,373	120
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
09/03/2015 060006871402	B	48,000.000	1.0353		- 49,695	49,695	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/03/2015 060006871402	S	- 48,000.000	1.0377		49,808	49,719	89
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
09/08/2015 060006871406	S	- 275,000.000	.9822		270,112	271,312	- 1,199
Issue: 437076BK7 - Home Depot Inc 3.350% 9/15/25							
09/08/2015 060006871406	B	285,000.000	.9986		- 284,592	284,592	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	S	- 315,000.000	1.0044		316,390	322,097	- 5,707
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	S	- 110,000.000	1.0044		110,486	112,478	- 1,993
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
09/09/2015 060006871406	B	390,000.000	.9959		- 388,389	388,389	
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
09/09/2015 060006871406	B	165,000.000	.9967		- 164,447	164,447	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 09062XAF0 - Biogen Inc 4.050% 9/15/25							
09/10/2015 060006871402	B	19,000.000	.9976		- 18,955	18,955	
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
09/11/2015 060006871406	B	65,000.000	1.1964		- 77,767	77,767	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
09/11/2015 060006871406	S	- 60,000.000	1.2045		72,270	72,136	134
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/14/2015 060006871406	S	- 65,000.000	1.0084		65,548	66,465	- 916
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
09/14/2015 060006871406	B	90,000.000	.9312		- 83,809	83,809	
Issue: 21H030690 - G N M A II Tba 30Yr 3.000% 9/15/44							
09/16/2015 060006871402	S	- 148,000.000	1.0113		149,665	149,734	- 69
Issue: 21H0306A7 - G N M A II Tba 30Yr 3.000% 10/15/44							
09/16/2015 060006871402	B	148,000.000	1.0091		- 149,341	149,341	
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
09/17/2015 060006871406	S	- 70,000.000	.8417		58,918	63,763	- 4,845
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
09/17/2015 060006871406	B	70,000.000	.9833		- 68,831	68,831	
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
09/22/2015 060006871406	B	235,000.000	.9833		- 231,076	231,076	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/22/2015 060006871406	S	- 190,000.000	1.0070		191,336	190,330	1,006

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 532457BJ6 - Eli Lilly Co 3.700% 3/01/45							
09/24/2015 060006871406	B	170,000.000	.9490		- 161,335	161,335	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/24/2015 060006871406	S	- 145,000.000	1.0245		148,557	146,087	2,470
Issue: 06051GFS3 - Bank Amer Corp Mtn 3.900% 8/01/25							
09/25/2015 060006871402	B	45,000.000	1.0114		- 45,513	45,513	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
09/25/2015 060006871402	S	- 21,000.000	1.0431		21,905	21,664	241
Issue: 912828F70 - U S Treasury Nt 0.313% 10/31/16							
09/30/2015 060006871402	S	- 100,000.000	.9998		99,976	99,926	50
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/02/2015 060006871406	S	- 200,000.000	1.0008		200,156	197,174	2,982
Issue: 172967KA8 - Citigroup Inc 4.450% 9/29/27							
10/02/2015 060006871406	B	195,000.000	.9962		- 194,263	194,263	
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/05/2015 060006871402	S	- 48,000.000	1.0442		50,123	49,695	428
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
10/05/2015 060006871402	B	48,000.000	1.0420		- 50,018	50,018	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
10/05/2015 060006871406	B	100,000.000	1.0269		- 102,692	102,692	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
10/05/2015 060006871406	S	- 140,000.000	.9476		132,658	131,319	1,339

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/05/2015 060006871406	B	110,000.000	1.0228		- 112,509	112,509	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/05/2015 060006871406	S	- 80,000.000	1.0225		81,800	81,594	206
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/08/2015 060006871406	S	- 1,255,000.000	1.0188		1,278,544	1,280,717	- 2,173
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/08/2015 060006871406	B	185,000.000	1.0159		- 187,948	187,948	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/08/2015 060006871406	S	- 300,000.000	1.0062		301,863	305,622	- 3,759
Issue: 713448CZ9 - Pepsico Inc 4.600% 7/17/45							
10/08/2015 060006871406	S	- 215,000.000	1.0413		223,871	220,490	3,381
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/08/2015 060006871406	B	2,845,000.000	.9931		- 2,825,441	2,825,441	
Issue: 713448DD7 - Pepsico Inc 4.450% 4/14/46							
10/08/2015 060006871406	B	360,000.000	.9974		- 359,046	359,046	
Issue: 21H0306A7 - G N M A II Tba 30Yr 3.000% 10/15/44							
10/09/2015 060006871402	S	- 148,000.000	1.0208		151,081	149,341	1,740
Issue: 21H0306B5 - G N M A II Tba 30Yr 3.000% 11/15/44							
10/09/2015 060006871402	B	148,000.000	1.0188		- 150,775	150,775	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/09/2015 060006871406	B	180,000.000	1.0088		- 181,575	181,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 713448DD7 - Pepsico Inc 4.450% 4/14/46							
10/09/2015 060006871406	S	- 210,000.000	1.0209		214,387	209,444	4,943
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
10/22/2015 060006871402	S	- 63,000.000	1.0688		67,331	67,121	210
Issue: 912810FM5 - U S Treasury Bd 6.250% 5/15/30							
10/23/2015 060006871402	B	62,400.000	1.4777		- 92,208	92,208	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
10/23/2015 060006871402	B	63,000.000	1.0677		- 67,262	67,262	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
10/23/2015 060006871402	B	45,600.000	1.1502		- 52,449	52,449	
Issue: 912810FT0 - U S Treasury Bd 4.500% 2/15/36							
10/23/2015 060006871402	S	- 103,400.000	1.3073		135,171	100,484	34,688
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
10/23/2015 060006871406	S	- 100,000.000	.8730		87,304	88,663	- 1,359
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/23/2015 060006871406	B	75,000.000	1.0202		- 76,512	76,512	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
10/26/2015 060006871402	B	20,000.000	1.0016		- 20,033	20,033	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/26/2015 060006871406	S	- 295,000.000	1.0280		303,251	302,064	1,187
Issue: 654106AE3 - Nike Inc 3.785% 11/01/45							
10/26/2015 060006871406	B	340,000.000	.9907		- 336,838	336,838	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
10/27/2015 060006871406	B	205,000.000	.8790		- 180,201	180,201	
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
10/27/2015 060006871406	S	- 185,000.000	1.0262		189,845	190,384	- 538
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
10/29/2015 060006871406	S	- 100,000.000	.8515		85,148	88,538	- 3,390
Issue: 92343VCM4 - Verizon Comm 5.012% 8/21/54							
10/29/2015 060006871406	B	215,000.000	.9317		- 200,307	200,307	
Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46							
10/29/2015 060006871406	S	- 245,000.000	.9206		225,549	231,393	- 5,843
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/29/2015 060006871406	B	70,000.000	1.0175		- 71,225	71,225	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/29/2015 060006871406	B	75,000.000	1.0075		- 75,563	75,563	
Issue: 92343VCZ5 - Verizon Comm 4.672% 3/15/55							
10/29/2015 060006871406	S	- 225,000.000	.8815		198,344	192,839	5,506
Issue: 927804FP4 - Virginia Elec Power 4.650% 8/15/43							
10/29/2015 060006871406	S	- 80,000.000	1.0813		86,505	92,272	- 5,767
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
10/29/2015 060006871406	B	255,000.000	.9937		- 253,386	253,386	
Issue: 912828L65 - U S Treasury Nt 1.375% 9/30/20							
10/30/2015 060006871402	B	105,000.000	.9934		- 104,307	104,307	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3138WFEJ1 - F N M A #As5536 4.000% 8/01/45							
11/01/2015 060006871402	B	46,121.550	1.0875		- 50,157	50,157	
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
11/03/2015 060006871402	S	- 48,000.000	1.0395		49,896	50,018	- 122
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
11/03/2015 060006871402	B	48,000.000	1.0372		- 49,785	49,785	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/03/2015 060006871406	S	- 210,000.000	.9983		209,639	212,241	- 2,602
Issue: 040555CT9 - Arizona Public 4.350% 11/15/45							
11/03/2015 060006871406	B	245,000.000	.9987		- 244,672	244,672	
Issue: 539830BD0 - Lockheed Martin Corp 3.800% 3/01/45							
11/04/2015 060006871406	S	- 140,000.000	.8674		121,436	133,412	- 11,976
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/04/2015 060006871406	B	105,000.000	.9998		- 104,984	104,984	
Issue: 406216BK6 - Halliburton Co 5.000% 11/15/45							
11/05/2015 060006871402	B	25,000.000	.9997		- 24,992	24,992	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/05/2015 060006871406	S	- 210,000.000	.9992		209,828	208,136	1,691
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/05/2015 060006871406	S	- 60,000.000	.9992		59,951	59,468	483
Issue: 406216BK6 - Halliburton Co 5.000% 11/15/45							
11/05/2015 060006871406	B	265,000.000	.9997		- 264,918	264,918	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 406216BJ9 - Halliburton Co 4.850% 11/15/35							
11/05/2015 060006871406	B	90,000.000	.9997		- 89,977	89,977	
Issue: 21H0306B5 - G N M A II Tba 30Yr 3.000% 11/15/44							
11/09/2015 060006871402	S	- 148,000.000	1.0135		149,995	150,775	- 780
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
11/09/2015 060006871402	B	148,000.000	1.0111		- 149,642	149,642	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/12/2015 060006871402	S	- 63,000.000	1.0688		67,331	67,145	187
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/12/2015 060006871402	S	63,000.000	1.0688		- 67,331	67,121	- 210
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/16/2015 060006871406	S	- 620,000.000	.9878		612,436	609,892	2,544
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
11/16/2015 060006871406	S	- 1,790,000.000	.9775		1,749,761	1,759,701	- 9,940
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/16/2015 060006871406	B	625,000.000	.9644		- 602,734	602,734	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
11/16/2015 060006871406	B	1,725,000.000	1.0003		- 1,725,431	1,725,431	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
11/17/2015 060006871406	S	- 210,000.000	.9985		209,680	209,409	271
Issue: 66989HAJ7 - Novartis Capital 3.000% 11/20/25							
11/17/2015 060006871406	B	220,000.000	.9901		- 217,822	217,822	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
11/19/2015 060006871402	S	- 98,000.000	1.0145		99,424	99,310	114
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
11/23/2015 060006871406	B	85,000.000	1.3110		- 111,437	111,437	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
11/23/2015 060006871406	S	- 65,000.000	1.3672		88,869	91,139	- 2,271
Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45							
11/30/2015 060006871402	B	19,400.000	1.0019		- 19,436	19,436	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/30/2015 060006871406	B	225,000.000	.9763		- 219,656	219,656	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/30/2015 060006871406	S	- 135,000.000	.9773		131,941	131,608	334
Issue: 36164NFH3 - Ge Capital Intl 4.418% 11/15/35							
11/30/2015 060006871406	S	- 320,000.000	1.0256		328,205	311,513	16,692
Issue: 66989HAH1 - Novartis Capital 4.400% 5/06/44							
11/30/2015 060006871406	B	150,000.000	1.0499		- 157,484	157,484	
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
12/01/2015 060006871402	S	- 50,000.000	1.0111		50,555	50,623	- 68
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/01/2015 060006871402	S	- 48,000.000	1.0372		49,785	49,785	
Issue: 36179RVA4 - G N M A II #Ma3309 3.000% 12/20/45							
12/01/2015 060006871402	B	50,000.000	1.0111		- 50,555	50,555	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3140E67J5 - F N M A #BA2696 3.500% 10/01/45							
12/01/2015 060006871402	B	48,000.250	1.0372		- 49,785	49,785	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/01/2015 060006871406	B	20,000.000	.9914		- 19,828	19,828	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/01/2015 060006871406	S	- 125,000.000	.9911		123,887	122,064	1,823
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
12/01/2015 060006871406	S	- 25,000.000	1.1672		29,181	29,513	- 332
Issue: 084664BV2 - Berkshire Hathaway 4.300% 5/15/43							
12/01/2015 060006871406	B	155,000.000	.9889		- 153,272	153,272	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/03/2015 060006871406	B	145,000.000	.9613		- 139,381	139,381	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/03/2015 060006871406	S	- 220,000.000	.9631		211,888	214,685	- 2,798
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
12/03/2015 060006871406	S	- 170,000.000	1.0023		170,396	170,627	- 231
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
12/03/2015 060006871406	B	270,000.000	1.0022		- 270,602	270,602	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
12/08/2015 060006871406	B	65,000.000	1.2366		- 80,377	80,377	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
12/08/2015 060006871406	S	- 60,000.000	1.3803		82,819	84,129	- 1,310

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/09/2015 060006871406	S	- 40,000.000	.9769		39,075	39,118	- 43
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/09/2015 060006871406	S	- 160,000.000	.9772		156,356	156,471	- 115
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/09/2015 060006871406	S	- 750,000.000	.9772		732,920	733,457	- 537
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/09/2015 060006871406	S	- 215,000.000	1.0021		215,462	215,794	- 332
Issue: 92826CAF9 - Visa Inc 4.300% 12/14/45							
12/09/2015 060006871406	B	860,000.000	.9983		- 858,564	858,564	
Issue: 92826CAE2 - Visa Inc 4.150% 12/14/35							
12/09/2015 060006871406	B	230,000.000	.9987		- 229,690	229,690	
Issue: 92826CAD4 - Visa Inc 3.150% 12/14/25							
12/09/2015 060006871406	B	225,000.000	.9963		- 224,177	224,177	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
12/09/2015 060006871406	B	50,000.000	1.0444		- 52,218	52,218	
Issue: 912828F70 - U S Treasury Nt 0.313% 10/31/16							
12/10/2015 060006871402	S	- 100,000.000	.0000		99,998	99,926	72
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	S	- 120,000.000	.9909		118,913	118,731	181
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
12/11/2015 060006871406	B	145,000.000	1.0398		- 150,772	150,772	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 341081FF9 - Florida Power Light 4.125% 2/01/42							
12/14/2015 060006871406	S	- 145,000.000	1.0055		145,796	159,326	- 13,530
Issue: 983024AN0 - Wyeth 5.950% 4/01/37							
12/14/2015 060006871406	B	100,000.000	1.2037		- 120,369	120,369	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/14/2015 060006871406	B	120,000.000	.9813		- 117,750	117,750	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/14/2015 060006871406	B	115,000.000	.9813		- 112,844	112,844	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/14/2015 060006871406	S	- 80,000.000	.9875		79,000	79,117	- 117
Issue: 976843BJ0 - Wisconsin Public 4.752% 11/01/44							
12/14/2015 060006871406	S	- 125,000.000	1.0927		136,590	129,238	7,352
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/15/2015 060006871406	B	105,000.000	.9741		- 102,277	102,277	
Issue: 250847EA4 - Detroit Edison 5.700% 10/01/37							
12/15/2015 060006871406	S	- 125,000.000	1.2017		150,218	147,908	2,310
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
12/16/2015 060006871406	B	200,000.000	1.2574		- 251,486	251,486	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
12/16/2015 060006871406	S	- 180,000.000	1.3655		245,797	252,386	- 6,588
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
12/17/2015 060006871402	S	- 98,000.000	1.0145		99,424	99,221	203

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
12/17/2015 060006871402	S	98,000.000	1.0145		- 99,424	99,310	- 114
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
12/18/2015 060006871406	S	- 54,000.000	1.1890		64,208	64,531	- 323
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/18/2015 060006871406	B	45,000.000	.9909		- 44,592	44,592	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/21/2015 060006871406	S	- 80,000.000	.9931		79,450	79,381	69
Issue: 548661CU9 - Lowes Companies Inc 5.125% 11/15/41							
12/21/2015 060006871406	B	95,000.000	1.1284		- 107,193	107,193	
Issue: 912828M23 - U S Treasury Nt 0.188% 10/31/17							
12/23/2015 060006871406	B	495,000.000	.9976		- 493,787	493,787	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/30/2015 060006871406	B	780,000.000	.9638		- 751,725	751,725	
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
12/30/2015 060006871406	S	- 930,000.000	1.0382		965,507	965,766	- 259
Total For Mlpfs Inc/Fixed Income				**0**	**116,004,114**	**115,865,229**	**138,230**
Broker: Morgan Stanley & Co. LLC							
Issue: 3138ENVF3 - F N M A #Al6013 4.500% 10/01/44							
01/01/2015 060006871402	B	36,766.690	1.0956		- 40,283	40,283	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/06/2015 060006871406	S	- 155,000.000	1.1272		174,714	164,949	9,765
Issue: 023135AQ9 - Amazon Com Inc 4.950% 12/05/44							
01/06/2015 060006871406	B	210,000.000	1.0623		- 223,075	223,075	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	S	- 80,000.000	1.1210		89,678	85,247	4,431
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	S	- 40,000.000	1.1259		45,038	42,623	2,414
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	S	- 160,000.000	1.1229		179,669	170,494	9,175
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
01/07/2015 060006871406	B	50,000.000	1.0604		- 53,018	53,018	
Issue: 124857AN3 - Cbs Corp 4.600% 1/15/45							
01/07/2015 060006871406	B	225,000.000	.9870		- 222,077	222,077	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/08/2015 060006871406	S	- 15,000.000	1.1113		16,669	16,001	668
Issue: 92277GAF4 - Ventas Realty LP 4.375% 2/01/45							
01/08/2015 060006871406	B	20,000.000	.9967		- 19,933	19,933	
Issue: 900123CB4 - Republic Of Turkey 4.875% 4/16/43							
01/08/2015 060006871406	B	120,000.000	.9988		- 119,850	119,850	
Issue: 900123CG3 - Republic Of Turkey 6.625% 2/17/45							
01/08/2015 060006871406	S	- 100,000.000	1.2425		124,250	102,630	21,620

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/13/2015 060006871406	S	- 140,000.000	1.1309		158,331	150,314	8,017
Issue: 91086QBF4 - United Mexican 4.600% 1/23/46							
01/13/2015 060006871406	B	1,965,000.000	.9998		- 1,964,686	1,964,686	
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
01/13/2015 060006871406	B	165,000.000	1.3047		- 215,280	215,280	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
01/13/2015 060006871406	S	- 370,000.000	1.2519		463,196	449,640	13,555
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
01/13/2015 060006871406	S	- 950,000.000	1.3423		1,275,166	1,196,676	78,490
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/21/2015 060006871406	S	- 75,000.000	1.1462		85,966	81,710	4,256
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/21/2015 060006871406	S	- 590,000.000	1.1436		674,697	642,784	31,913
Issue: 195325CU7 - Republic Of Colombia 5.000% 6/15/45							
01/21/2015 060006871406	B	880,000.000	.9902		- 871,358	871,358	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
01/22/2015 060006871402	B	13,000.000	.9925		- 12,903	12,903	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/22/2015 060006871406	S	- 50,000.000	1.1381		56,904	54,473	2,431
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/22/2015 060006871406	S	- 185,000.000	1.1421		211,297	201,551	9,746

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 195325CU7 - Republic Of Colombia 5.000% 6/15/45							
01/22/2015 060006871406	B	90,000.000	1.0090		- 90,810	90,810	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
01/22/2015 060006871406	B	250,000.000	.9925		- 248,125	248,125	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/23/2015 060006871406	S	- 135,000.000	1.1606		156,684	147,623	9,061
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/26/2015 060006871406	B	230,000.000	1.1607		- 266,971	266,971	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/29/2015 060006871406	B	220,000.000	1.1723		- 257,916	257,916	
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
01/29/2015 060006871406	S	- 260,000.000	1.1603		301,673	261,537	40,136
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/30/2015 060006871406	B	30,000.000	1.1839		- 35,516	35,516	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/02/2015 060006871406	S	- 450,000.000	1.0530		473,836	457,562	16,274
Issue: 14040HBG9 - Capital One Finl 3.200% 2/05/25							
02/02/2015 060006871406	B	490,000.000	.9975		- 488,795	488,795	
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
02/03/2015 060006871406	S	- 210,000.000	1.6600		348,600	307,937	40,663
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	50,000.000	1.1703		- 58,516	58,516	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	165,000.000	1.1664		- 192,457	192,457	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	130,000.000	1.1689		- 151,958	151,958	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	70,000.000	1.1664		- 81,648	81,648	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	425,000.000	1.1664		- 495,723	495,723	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	300,000.000	1.1703		- 351,094	351,094	
Issue: 21987BAU2 - Codelco Inc 4.875% 11/04/44							
02/03/2015 060006871406	S	- 85,000.000	1.0159		86,350	83,892	2,458
Issue: 257375AJ4 - Dominion Gas Hldgs 4.600% 12/15/44							
02/03/2015 060006871406	S	- 160,000.000	1.1230		179,680	158,992	20,688
Issue: 91086QBF4 - United Mexican 4.600% 1/23/46							
02/03/2015 060006871406	S	- 625,000.000	1.0735		670,938	624,900	46,038
Issue: 842400FW8 - Southern Cal Edison 3.900% 3/15/43							
02/03/2015 060006871406	S	- 370,000.000	1.0859		401,765	367,791	33,973
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
02/03/2015 060006871406	S	- 240,000.000	.9849		236,383	227,160	9,223
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
02/03/2015 060006871406	S	- 485,000.000	1.2051		584,464	484,214	100,250

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
02/03/2015 060006871406	S	- 100,000.000	1.1162		111,624	100,370	11,254
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
02/03/2015 060006871406	S	- 790,000.000	1.2215		964,985	872,856	92,129
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/04/2015 060006871406	B	45,000.000	1.1570		- 52,066	52,066	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
02/04/2015 060006871406	B	85,000.000	1.3460		- 114,410	114,410	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
02/04/2015 060006871406	S	- 95,000.000	1.0375		98,561	95,937	2,624
Issue: 98420EAB1 - Xlit Ltd 5.250% 12/15/43							
02/04/2015 060006871406	S	- 55,000.000	1.2126		66,691	54,874	11,818
Issue: 912796FD6 - U S Treasury Bill 4/16/15							
02/06/2015 060006871406	S	- 1,650,000.000	.0000		1,649,896	1,649,896	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/17/2015 060006871406	S	- 60,000.000	1.0666		63,994	63,884	110
Issue: 023135AQ9 - Amazon Com Inc 4.950% 12/05/44							
02/17/2015 060006871406	B	80,000.000	1.0586		- 84,689	84,689	
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
02/18/2015 060006871406	S	- 1,600,000.000	1.0273		1,643,664	1,464,365	179,299
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
02/18/2015 060006871406	S	- 225,000.000	1.0371		233,341	231,126	2,214

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 748148QR7 - Quebec Province 7.500% 9/15/29							
02/18/2015 060006871406	B	865,000.000	1.5011		- 1,298,452	1,298,452	
Issue: 049560AM7 - Atmos Energy Corp 4.125% 10/15/44							
02/18/2015 060006871406	B	195,000.000	1.0619		- 207,065	207,065	
Issue: 71656LBB6 - Petroleos Mexicanos 5.500% 6/27/44							
02/18/2015 060006871406	S	- 165,000.000	.9900		163,350	168,127	- 4,777
Issue: 713448CQ9 - Pepsico Inc 4.250% 10/22/44							
02/18/2015 060006871406	B	370,000.000	1.0387		- 384,326	384,326	
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
02/18/2015 060006871406	B	150,000.000	1.0637		- 159,560	159,560	
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
02/18/2015 060006871406	B	275,000.000	1.0281		- 282,730	282,730	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	170,000.000	1.0619		- 180,519	180,519	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	215,000.000	1.0597		- 227,833	227,833	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	430,000.000	1.0597		- 455,666	455,666	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	710,000.000	1.0597		- 752,378	752,378	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	210,000.000	1.0613		- 222,863	222,863	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	1,360,000.000	1.0580		- 1,438,838	1,438,838	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	260,000.000	1.0580		- 275,072	275,072	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	180,000.000	1.0580		- 190,434	190,434	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 175,000.000	1.0598		185,473	185,518	- 45
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 100,000.000	1.0634		106,344	106,010	334
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 540,000.000	1.0634		574,256	572,454	1,802
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 315,000.000	1.0605		334,048	333,932	116
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 225,000.000	1.0605		238,605	238,523	83
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 260,000.000	1.0617		276,047	275,626	421
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 120,000.000	1.0591		127,088	127,212	- 125
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 615,000.000	1.0609		652,477	651,962	515

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308GS0 - Pacific Gas Elec 5.400% 1/15/40							
02/18/2015 060006871406	B	635,000.000	1.2197		- 774,535	774,535	
Issue: 714295AA0 - Perrigo Finance Plc 4.900% 12/15/44							
02/18/2015 060006871406	S	- 260,000.000	1.0564		274,672	271,648	3,024
Issue: 714295AC6 - Perrigo Finance Plc 3.900% 12/15/24							
02/18/2015 060006871406	S	- 425,000.000	1.0225		434,571	423,211	11,360
Issue: 71656LBE0 - Petroleos Mexicanos 5.625% 1/23/46							
02/18/2015 060006871406	S	- 1,260,000.000	1.0063		1,267,875	1,260,967	6,908
Issue: 195325CU7 - Republic Of Colombia 5.000% 6/15/45							
02/18/2015 060006871406	S	- 670,000.000	1.0255		687,085	664,591	22,494
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	B	395,000.000	.9894		- 390,803	390,803	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	S	- 1,465,000.000	.9891		1,448,977	1,452,468	- 3,492
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	S	- 265,000.000	.9894		262,184	262,733	- 549
Issue: 594918BB9 - Microsoft Corp 2.700% 2/12/25							
02/18/2015 060006871406	B	270,000.000	.9933		- 268,199	268,199	
Issue: 594918BE3 - Microsoft Corp 4.000% 2/12/55							
02/18/2015 060006871406	B	665,000.000	.9770		- 649,672	649,672	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
02/18/2015 060006871406	S	- 170,000.000	.9584		162,934	162,350	584

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
02/18/2015 060006871406	S	- 925,000.000	.9945		919,940	922,193	- 2,253
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
02/18/2015 060006871406	S	- 245,000.000	1.3628		333,888	298,888	35,001
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
02/18/2015 060006871406	S	- 250,000.000	1.2803		320,065	298,405	21,660
Issue: 677052AA0 - Oglethorpe Power 5.375% 11/01/40							
02/18/2015 060006871406	B	115,000.000	1.2047		- 138,541	138,541	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
02/18/2015 060006871406	S	- 515,000.000	1.2005		618,258	571,907	46,350
Issue: 85771PAL6 - Statoil Asa 3.950% 5/15/43							
02/18/2015 060006871406	B	315,000.000	1.0244		- 322,683	322,683	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
02/18/2015 060006871406	S	- 480,000.000	1.3010		624,480	655,136	- 30,656
Issue: 92553PAP7 - Viacom Inc 4.375% 3/15/43							
02/18/2015 060006871406	S	- 385,000.000	.9165		352,860	353,605	- 745
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
02/18/2015 060006871406	S	- 490,000.000	1.1582		567,494	541,079	26,414
Issue: 715638AU6 - Republic Of Peru 6.550% 3/14/37							
02/18/2015 060006871406	S	- 145,000.000	1.3085		189,733	189,044	689
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
02/18/2015 060006871406	S	- 70,000.000	1.1850		82,950	75,360	7,590

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
02/18/2015 060006871406	S	- 895,000.000	1.1525		1,031,488	988,868	42,619
Issue: 4581X0CE6 - Inter Amer Dev Bk 4.375% 1/24/44							
02/18/2015 060006871406	B	150,000.000	1.2601		- 189,012	189,012	
Issue: 06849RAG7 - Barrick Na Finance 5.700% 5/30/41							
02/18/2015 060006871406	S	- 345,000.000	.9813		338,562	311,047	27,515
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/18/2015 060006871406	B	225,000.000	1.4248		- 320,589	320,589	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
02/18/2015 060006871406	S	- 735,000.000	1.1190		822,465	752,948	69,517
Issue: 718286BD8 - Republic Of Ph 6.375% 1/15/32							
02/18/2015 060006871406	S	- 125,000.000	1.3400		167,500	155,295	12,205
Issue: 706451BG5 - Petroleos Mexicanos 6.625% 6/15/35							
02/18/2015 060006871406	S	- 280,000.000	1.1315		316,820	315,213	1,607
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
02/19/2015 060006871406	B	635,000.000	1.5593		- 990,136	990,136	
Issue: 871829AV9 - Sysco Corporation 4.350% 10/02/34							
02/19/2015 060006871406	B	300,000.000	1.0448		- 313,431	313,431	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	235,000.000	1.0583		- 248,696	248,696	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 195,000.000	1.0628		207,248	206,503	746

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 630,000.000	1.0639		670,261	667,162	3,099
Issue: 59151KAJ7 - Methanex Corp 5.650% 12/01/44							
02/19/2015 060006871406	S	- 340,000.000	1.0192		346,538	337,800	8,738
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	B	35,000.000	1.0623		- 37,182	37,182	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
02/20/2015 060006871406	S	- 45,000.000	1.2840		57,778	52,250	5,528
Issue: 25156PAR4 - Deutsche Tel Fin 4.875% 3/06/42							
02/23/2015 060006871406	S	- 100,000.000	1.0999		109,986	95,114	14,872
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	90,000.000	1.0656		- 95,906	95,906	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	80,000.000	1.0659		- 85,275	85,275	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 205,000.000	1.0663		218,581	217,787	795
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 825,000.000	1.0663		879,656	876,459	3,198
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 70,000.000	1.0669		74,681	74,366	315
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
02/23/2015 060006871406	B	85,000.000	1.0269		- 87,289	87,289	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 7591EPAE0 - Regions Fin Corp 7.375% 12/10/37							
02/23/2015 060006871406	S	- 115,000.000	1.3189		151,677	150,172	1,505
Issue: 263901AF7 - Duke Energy Indiana 4.900% 7/15/43							
02/23/2015 060006871406	B	220,000.000	1.2013		- 264,290	264,290	
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
02/23/2015 060006871406	B	935,000.000	1.3596		- 1,271,189	1,271,189	
Issue: 591894CB4 - Metropolitan Edison 4.000% 4/15/25							
02/24/2015 060006871406	S	- 210,000.000	1.0432		219,080	209,848	9,232
Issue: 94707VAD2 - Weatherford Intl Ltd 5.950% 4/15/42							
02/24/2015 060006871406	S	- 200,000.000	.8595		171,890	184,730	- 12,840
Issue: 694308GZ4 - Pacific Gas Elec 4.450% 4/15/42							
02/24/2015 060006871406	B	160,000.000	1.0869		- 173,906	173,906	
Issue: 961548AV6 - Westvaco Corp 8.200% 1/15/30							
02/24/2015 060006871406	S	- 205,000.000	1.4007		287,148	249,226	37,922
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	100,000.000	1.0742		- 107,422	107,422	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	90,000.000	1.0817		- 97,355	97,355	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	105,000.000	1.0713		- 112,481	112,481	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	90,000.000	1.0772		- 96,947	96,947	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	65,000.000	1.0731		- 69,753	69,753	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	95,000.000	1.0739		- 102,021	102,021	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	65,000.000	1.0739		- 69,804	69,804	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	S	- 90,000.000	1.0839		97,552	96,851	700
Issue: 592189AA2 - The Met 3.400% 7/01/45							
02/24/2015 060006871406	B	105,000.000	.9772		- 102,605	102,605	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/24/2015 060006871406	B	310,000.000	.9975		- 309,225	309,225	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/24/2015 060006871406	B	205,000.000	.9965		- 204,279	204,279	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
02/24/2015 060006871406	S	- 90,000.000	1.2059		108,533	116,282	- 7,749
Issue: 25271CAN2 - Diamond Offshore 4.875% 11/01/43							
02/24/2015 060006871406	S	- 110,000.000	.8674		95,412	107,606	- 12,195
Issue: 257559AK0 - Domtar Corp 6.750% 2/15/44							
02/24/2015 060006871406	S	- 130,000.000	1.1498		149,473	132,712	16,761
Issue: 13342BAM7 - Cameron Intl Corp 5.125% 12/15/43							
02/24/2015 060006871406	S	- 150,000.000	.9955		149,318	152,058	- 2,741

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
02/24/2015 060006871406	S	- 150,000.000	1.1414		171,212	153,667	17,544
Issue: 87425EAJ2 - Talisman Energy 5.850% 2/01/37							
02/24/2015 060006871406	S	- 150,000.000	1.0254		153,813	143,265	10,548
Issue: 61945CAB9 - Mosaic Co 4.875% 11/15/41							
02/24/2015 060006871406	S	- 120,000.000	1.0723		128,671	122,010	6,661
Issue: 072024ND0 - Bay Area Ca Toll 6.263% 4/01/49							
02/25/2015 060006871406	B	205,000.000	1.4414		- 295,495	295,495	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	65,000.000	1.0897		- 70,830	70,830	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 220,000.000	1.0864		239,009	237,289	1,721
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 35,000.000	1.0831		37,909	37,750	159
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 80,000.000	1.0897		87,175	86,510	665
Issue: 38148LAC0 - Goldman Sachs Gp 3.500% 1/23/25							
02/25/2015 060006871406	S	- 480,000.000	1.0196		489,427	479,798	9,629
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
02/25/2015 060006871406	B	45,000.000	1.0365		- 46,644	46,644	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/25/2015 060006871406	B	450,000.000	1.0028		- 451,266	451,266	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/25/2015 060006871406	B	90,000.000	1.0009		- 90,084	90,084	
Issue: 59022CAJ2 - Merrill Lynch & Co 6.110% 1/29/37							
02/25/2015 060006871406	S	- 90,000.000	1.2274		110,465	103,633	6,832
Issue: 532457BJ6 - Eli Lilly Co 3.700% 3/01/45							
02/25/2015 060006871406	B	100,000.000	1.0043		- 100,430	100,430	
Issue: 6174467X1 - Morgan Stanley Mtn 5.000% 11/24/25							
02/25/2015 060006871406	S	- 85,000.000	1.1095		94,309	90,685	3,624
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	S	- 80,000.000	1.0878		87,025	86,605	420
Issue: 85771PAL6 - Statoil Asa 3.950% 5/15/43							
02/26/2015 060006871406	B	95,000.000	1.0424		- 99,030	99,030	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/02/2015 060006871406	S	- 20,000.000	1.0650		21,300	21,628	- 328
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
03/02/2015 060006871406	B	25,000.000	1.0150		- 25,376	25,376	
Issue: 072024ND0 - Bay Area Ca Toll 6.263% 4/01/49							
03/05/2015 060006871406	S	- 350,000.000	1.4148		495,180	481,576	13,604
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/05/2015 060006871406	B	385,000.000	1.0578		- 407,258	407,258	
Issue: 591894CB4 - Metropolitan Edison 4.000% 4/15/25							
03/09/2015 060006871406	S	- 65,000.000	1.0381		67,475	64,953	2,522

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/09/2015 060006871406	B	65,000.000	.9825		- 63,863	63,863	
Issue: 58013MEN0 - McDonalds Corp Mtn 3.700% 2/15/42							
03/12/2015 060006871406	S	- 140,000.000	.9783		136,956	130,910	6,047
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/12/2015 060006871406	B	110,000.000	1.0631		- 116,944	116,944	
Issue: 92343VBS2 - Verizon Communicatio 6.400% 9/15/33							
03/18/2015 060006871406	S	- 46,000.000	1.2552		57,741	58,904	- 1,163
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
03/20/2015 060006871406	B	100,000.000	1.3427		- 134,270	134,270	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
03/20/2015 060006871406	S	- 115,000.000	1.0353		119,054	116,547	2,507
Issue: 912833XX3 - U S Treas Bd Strip 2/15/30							
03/30/2015 060006871428	S	- 327,000.000	.6988		221,346	221,346	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 55,000.000	1.1042		60,732	60,036	696
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
04/06/2015 060006871406	B	60,000.000	1.1688		- 70,126	70,126	
Issue: 878742AT2 - Teck Resources 4.500% 1/15/21							
04/09/2015 060006871402	B	6,000.000	1.0270		- 6,162	6,162	
Issue: 878742AT2 - Teck Resources 4.500% 1/15/21							
04/13/2015 060006871402	B	3,000.000	1.0281		- 3,084	3,084	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/15/2015 060006871406	S	- 180,000.000	1.0982		197,684	196,556	1,128
Issue: 96926GAD5 - Rice University 3.774% 5/15/55							
04/15/2015 060006871406	B	200,000.000	1.0000		- 200,000	200,000	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/22/2015 060006871406	B	150,000.000	1.0722		- 160,828	160,828	
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
04/22/2015 060006871406	S	- 170,000.000	1.0054		170,915	171,637	- 723
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/28/2015 060006871406	S	- 90,000.000	1.0687		96,184	96,481	- 297
Issue: 882484AA6 - Texas Health 4.330% 11/15/55							
04/28/2015 060006871406	B	100,000.000	1.0000		- 100,000	100,000	
Issue: 61166WAQ4 - Monsanto Co 4.700% 7/15/64							
04/29/2015 060006871406	B	135,000.000	1.0197		- 137,660	137,660	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/29/2015 060006871406	B	105,000.000	1.0516		- 110,414	110,414	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/29/2015 060006871406	S	- 135,000.000	1.0462		141,238	145,036	- 3,798
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/29/2015 060006871406	S	- 125,000.000	1.0508		131,348	134,293	- 2,945
Issue: 668444AM4 - Northwestern 3.688% 12/01/38							
04/29/2015 060006871406	B	190,000.000	1.0000		- 190,000	190,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JAY4 - Time Warner Cabl 5.875% 11/15/40							
04/29/2015 060006871406	S	- 180,000.000	.9581		172,456	199,920	- 27,464
Issue: 94974BGH7 - Wells Fargo Mtn 3.000% 2/19/25							
04/30/2015 060006871406	S	- 150,000.000	.9822		147,330	148,758	- 1,428
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
04/30/2015 060006871406	B	75,000.000	.9635		- 72,261	72,261	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
05/01/2015 060006871406	B	90,000.000	.9897		- 89,072	89,072	
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
05/01/2015 060006871406	S	- 100,000.000	1.0428		104,284	106,387	- 2,103
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/05/2015 060006871406	S	- 170,000.000	1.0184		173,128	172,307	821
Issue: 00287YAS8 - Abbvie Inc 4.700% 5/14/45							
05/05/2015 060006871406	B	215,000.000	.9995		- 214,897	214,897	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/11/2015 060006871406	B	75,000.000	1.0033		- 75,246	75,246	
Issue: 023135AP1 - Amazon Com Inc 2.400% 12/05/34							
05/11/2015 060006871406	S	- 110,000.000	1.0364		114,004	112,660	1,344
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
05/13/2015 060006871406	B	5,000.000	.9805		- 4,902	4,902	
Issue: 167505NG7 - Chicago Il Brd Ed 6.319% 11/01/29							
05/13/2015 060006871406	S	- 5,000.000	.9154		4,577	5,000	- 423

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
05/14/2015 060006871406	S	- 305,000.000	1.0088		307,687	332,792	- 25,105
Issue: 375558AS2 - Gilead Sciences Inc 5.650% 12/01/41							
05/14/2015 060006871406	B	295,000.000	1.1643		- 343,457	343,457	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
05/19/2015 060006871406	B	200,000.000	1.0262		- 205,234	205,234	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	S	- 185,000.000	.8903		164,708	165,323	- 615
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	S	- 400,000.000	.8830		353,188	357,454	- 4,267
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
05/19/2015 060006871406	B	445,000.000	.9993		- 444,666	444,666	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
05/20/2015 060006871406	S	- 115,000.000	1.1442		131,581	141,614	- 10,034
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/20/2015 060006871406	S	- 35,000.000	.8891		31,117	31,354	- 237
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
05/20/2015 060006871406	B	40,000.000	1.0027		- 40,109	40,109	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/21/2015 060006871406	B	190,000.000	.8963		- 170,288	170,288	
Issue: 842434CL4 - Southern Calif Gas 4.450% 3/15/44							
05/21/2015 060006871406	S	- 205,000.000	1.0493		215,104	235,803	- 20,699

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GFQ7 - Bank Of America Mtn 4.750% 4/21/45							
05/28/2015 060006871406	B	65,000.000	.9651		- 62,734	62,734	
Issue: 00287YAS8 - Abbvie Inc 4.700% 5/14/45							
05/28/2015 060006871406	S	- 35,000.000	1.0138		35,481	34,983	498
Issue: 00287YAR0 - Abbvie Inc 4.500% 5/14/35							
05/28/2015 060006871406	B	45,000.000	1.0033		- 45,150	45,150	
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
05/28/2015 060006871406	S	- 65,000.000	1.0161		66,048	65,117	931
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/01/2015 060006871406	S	- 210,000.000	.9123		191,592	193,713	- 2,121
Issue: 855244AH2 - Starbucks Corp 4.300% 6/15/45							
06/01/2015 060006871406	B	235,000.000	.9960		- 234,055	234,055	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	B	150,000.000	.8942		- 134,133	134,133	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	B	20,000.000	.8977		- 17,953	17,953	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
06/02/2015 060006871406	S	- 25,000.000	1.2117		30,293	31,104	- 811
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
06/02/2015 060006871406	S	- 200,000.000	1.2016		240,328	247,411	- 7,083
Issue: 677050AK2 - Oglethorpe Power 4.550% 6/01/44							
06/03/2015 060006871406	B	115,000.000	.9979		- 114,760	114,760	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/03/2015 060006871406	B	20,000.000	.8947		- 17,894	17,894	
Issue: 46625HLL2 - Jpmorgan Chase Co 4.950% 6/01/45							
06/03/2015 060006871406	S	- 25,000.000	.9921		24,803	24,822	- 20
Issue: 677052AA0 - Oglethorpe Power 5.375% 11/01/40							
06/03/2015 060006871406	S	- 115,000.000	1.1213		128,952	138,541	- 9,589
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/04/2015 060006871406	B	45,000.000	.8819		- 39,684	39,684	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
06/04/2015 060006871406	S	- 55,000.000	1.2075		66,414	68,430	- 2,016
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/08/2015 060006871406	B	35,000.000	.8786		- 30,751	30,751	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
06/08/2015 060006871406	S	- 40,000.000	1.2138		48,551	49,767	- 1,216
Issue: 878742AT2 - Teck Resources 4.500% 1/15/21							
06/16/2015 060006871402	B	2,000.000	.9776		- 1,955	1,955	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/16/2015 060006871406	S	- 130,000.000	.8914		115,883	114,900	983
Issue: 842400FQ1 - Southern Cal Ed 4.500% 9/01/40							
06/16/2015 060006871406	B	150,000.000	1.0333		- 154,994	154,994	
Issue: 822582BD3 - Shell International 3.250% 5/11/25							
06/19/2015 060006871406	B	230,000.000	.9969		- 229,282	229,282	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
06/19/2015 060006871406	S	- 220,000.000	.9875		217,250	219,315	- 2,065
Issue: 912828XH8 - U S Treasury Nt 1.625% 6/30/20							
06/30/2015 060006871402	B	105,000.000	.9991		- 104,910	104,910	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/01/2015 060006871406	B	55,000.000	.8630		- 47,463	47,463	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
07/01/2015 060006871406	S	- 65,000.000	.9176		59,641	65,360	- 5,719
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/02/2015 060006871406	S	- 55,000.000	.8648		47,566	48,246	- 680
Issue: 670346AN5 - Nucor Corp 5.200% 8/01/43							
07/02/2015 060006871406	B	65,000.000	1.0042		- 65,273	65,273	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/08/2015 060006871406	S	- 150,000.000	.8997		134,953	132,030	2,923
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
07/08/2015 060006871406	B	165,000.000	1.0033		- 165,540	165,540	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/14/2015 060006871406	S	- 60,000.000	.8625		51,750	52,301	- 551
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
07/14/2015 060006871406	B	70,000.000	1.1663		- 81,638	81,638	
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
07/20/2015 060006871402	B	13,000.000	.9992		- 12,989	12,989	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/20/2015 060006871406	S	- 90,000.000	.8795		79,158	78,479	679
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/20/2015 060006871406	S	- 275,000.000	.9794		269,339	270,276	- 937
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
07/20/2015 060006871406	B	290,000.000	.9992		- 289,762	289,762	
Issue: 737679DE7 - Potomac Electric 4.150% 3/15/43							
07/20/2015 060006871406	B	100,000.000	.9669		- 96,688	96,688	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/22/2015 060006871406	S	- 115,000.000	.8914		102,512	102,046	466
Issue: 458140AT7 - Intel Corp 4.900% 7/29/45							
07/22/2015 060006871406	B	135,000.000	1.0053		- 135,716	135,716	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/23/2015 060006871406	B	115,000.000	.8925		- 102,638	102,638	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/23/2015 060006871406	B	85,000.000	.9019		- 76,659	76,659	
Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46							
07/23/2015 060006871406	S	- 110,000.000	.9235		101,589	109,608	- 8,019
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
07/23/2015 060006871406	S	- 140,000.000	.9326		130,557	140,775	- 10,218
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/28/2015 060006871406	S	- 150,000.000	.9063		135,938	134,285	1,653

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91324PCR1 - Unitedhealth Group 4.750% 7/15/45							
07/28/2015 060006871406	B	165,000.000	1.0377		- 171,222	171,222	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/04/2015 060006871406	B	80,000.000	.9220		- 73,763	73,763	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/04/2015 060006871406	S	- 170,000.000	.9177		156,002	155,784	217
Issue: 12201PAB2 - Burlington Res Fin 7.200% 8/15/31							
08/04/2015 060006871406	S	- 115,000.000	1.2955		148,986	158,841	- 9,855
Issue: 532457BA5 - Eli Lilly & Co 5.550% 3/15/37							
08/04/2015 060006871406	B	200,000.000	1.1805		- 236,100	236,100	
Issue: 023135AP1 - Amazon Com Inc 2.400% 12/05/34							
08/05/2015 060006871406	S	- 65,000.000	1.0071		65,462	66,572	- 1,110
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/05/2015 060006871406	B	105,000.000	.9113		- 95,681	95,681	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/05/2015 060006871406	B	45,000.000	.9095		- 40,929	40,929	
Issue: 91324PCQ3 - Unitedhealth Group 4.625% 7/15/35							
08/05/2015 060006871406	S	- 145,000.000	1.0428		151,205	146,933	4,272
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
08/06/2015 060006871406	B	50,000.000	.9517		- 47,585	47,585	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/06/2015 060006871406	S	- 40,000.000	.9170		36,681	36,754	- 72

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/06/2015 060006871406	B	105,000.000	.9906		- 104,016	104,016	
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
08/06/2015 060006871406	S	- 110,000.000	1.0173		111,899	110,074	1,825
Issue: 42307TAH1 - Heinz H J Co 7.125% 8/01/39							
08/10/2015 060006871406	B	180,000.000	1.2482		- 224,683	224,683	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/10/2015 060006871406	S	- 155,000.000	.9163		142,019	142,558	- 540
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/12/2015 060006871406	B	115,000.000	.9981		- 114,784	114,784	
Issue: 458140AS9 - Intel Corp 3.700% 7/29/25							
08/12/2015 060006871406	S	- 125,000.000	1.0101		126,263	124,814	1,449
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
08/14/2015 060006871402	S	- 4,000.000	1.0993		4,397	4,211	186
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
08/14/2015 060006871406	B	35,000.000	.9498		- 33,244	33,244	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/14/2015 060006871406	S	- 130,000.000	.9269		120,494	119,991	503
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/14/2015 060006871406	S	- 30,000.000	.9300		27,900	27,690	210
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/14/2015 060006871406	B	230,000.000	.9944		- 228,706	228,706	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
08/14/2015 060006871406	S	- 240,000.000	1.0165		243,953	240,161	3,792
Issue: 637432MS1 - National Rural Util 4.023% 11/01/32							
08/14/2015 060006871406	B	205,000.000	1.0047		- 205,959	205,959	
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
08/18/2015 060006871402	S	- 3,000.000	1.0992		3,298	3,159	139
Issue: 745332CG9 - Puget Sound Energy 4.300% 5/20/45							
08/19/2015 060006871406	S	- 160,000.000	1.0196		163,133	159,280	3,853
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/19/2015 060006871406	B	40,000.000	1.0320		- 41,281	41,281	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/19/2015 060006871406	B	135,000.000	1.0336		- 139,535	139,535	
Issue: 73358WCX0 - Port Auth Ny Nj Cons 5.647% 11/01/40							
08/19/2015 060006871406	S	- 50,000.000	1.2075		60,375	56,300	4,075
Issue: 00507UAH4 - Actavis Funding Scs 4.850% 6/15/44							
08/25/2015 060006871406	B	75,000.000	.9240		- 69,300	69,300	
Issue: 942683AH6 - Watson Pharm 4.625% 10/01/42							
08/25/2015 060006871406	S	- 75,000.000	.9305		69,786	76,718	- 6,932
Issue: 665501AK8 - Northern Nat Gas 4.100% 9/15/42							
08/28/2015 060006871406	B	100,000.000	.9643		- 96,432	96,432	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/28/2015 060006871406	S	- 75,000.000	1.0248		76,863	76,999	- 136

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/28/2015 060006871406	S	- 85,000.000	1.0239		87,032	87,265	- 233
Issue: 842400FZ1 - Southern Cal Edison 4.650% 10/01/43							
08/28/2015 060006871406	B	100,000.000	1.0697		- 106,966	106,966	
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
09/04/2015 060006871402	S	- 2,000.000	1.0994		2,199	2,106	93
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	B	125,000.000	.9983		- 124,785	124,785	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	B	175,000.000	1.0072		- 176,258	176,258	
Issue: 674599CF0 - Occidental Petroleum 4.625% 6/15/45							
09/09/2015 060006871406	S	- 150,000.000	1.0130		151,947	147,946	4,001
Issue: 375558AS2 - Gilead Sciences Inc 5.650% 12/01/41							
09/09/2015 060006871406	S	- 215,000.000	1.1355		244,128	250,117	- 5,989
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
09/10/2015 060006871406	B	100,000.000	1.0349		- 103,492	103,492	
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
09/10/2015 060006871406	S	- 100,000.000	1.0037		100,373	97,853	2,520
Issue: 718172BL2 - Philip Morris Intl 4.250% 11/10/44							
09/15/2015 060006871406	S	- 230,000.000	.9465		217,702	219,471	- 1,769
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/15/2015 060006871406	B	185,000.000	.9856		- 182,341	182,341	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/15/2015 060006871406	S	- 115,000.000	.9873		113,545	116,361	- 2,816
Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43							
09/15/2015 060006871406	B	155,000.000	.9493		- 147,148	147,148	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
09/16/2015 060006871406	S	- 165,000.000	.9491		156,605	165,868	- 9,263
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	B	130,000.000	.9848		- 128,030	128,030	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	S	- 20,000.000	.9866		19,732	20,060	- 328
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
09/16/2015 060006871406	B	30,000.000	1.0340		- 31,020	31,020	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
09/30/2015 060006871406	B	75,000.000	.9344		- 70,079	70,079	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/30/2015 060006871406	S	- 55,000.000	1.0228		56,255	55,955	299
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
09/30/2015 060006871406	S	- 135,000.000	1.0217		137,930	137,331	599
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
09/30/2015 060006871406	B	125,000.000	.9944		- 124,297	124,297	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/02/2015 060006871406	B	155,000.000	1.2413		- 192,394	192,394	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/02/2015 060006871406	S	- 135,000.000	1.0359		139,852	137,654	2,197
Issue: 03523TBQ0 - Anheuser Busch Inbev 3.750% 7/15/42							
10/14/2015 060006871406	S	- 45,000.000	.8622		38,799	43,223	- 4,424
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/14/2015 060006871406	B	30,000.000	1.0286		- 30,858	30,858	
Issue: 035229DC4 - Anheuser Busch 6.450% 9/01/37							
10/16/2015 060006871406	B	60,000.000	1.1810		- 70,861	70,861	
Issue: 035242AB2 - Anheuser Busch Inbev 4.000% 1/17/43							
10/16/2015 060006871406	S	- 65,000.000	.8874		57,681	63,435	- 5,754
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/19/2015 060006871406	S	- 25,000.000	1.2474		31,186	32,913	- 1,727
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/19/2015 060006871406	B	30,000.000	1.0025		- 30,076	30,076	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/20/2015 060006871406	S	- 125,000.000	1.0139		126,743	127,639	- 896
Issue: 26442TAC1 - Duke University 4.077% 10/01/48							
10/20/2015 060006871406	B	140,000.000	1.0000		- 140,000	140,000	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/21/2015 060006871406	B	125,000.000	1.0244		- 128,047	128,047	
Issue: 26442TAC1 - Duke University 4.077% 10/01/48							
10/21/2015 060006871406	S	- 140,000.000	1.0145		142,036	140,000	2,036

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
10/22/2015 060006871402	S	- 2,000.000	1.1097		2,219	2,106	114
Issue: 500472AE5 - Philips Electronics 5.000% 3/15/42							
10/27/2015 060006871406	S	- 195,000.000	.9924		193,520	217,569	- 24,049
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/27/2015 060006871406	B	140,000.000	1.0294		- 144,113	144,113	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/27/2015 060006871406	S	- 270,000.000	1.0266		277,172	276,802	370
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/27/2015 060006871406	S	- 95,000.000	.9968		94,696	94,244	452
Issue: 00440EAV9 - Ace Ina Holdings 3.350% 5/03/26							
10/27/2015 060006871406	B	95,000.000	.9969		- 94,708	94,708	
Issue: 00440EAW7 - Ace Ina Holdings 4.350% 11/03/45							
10/27/2015 060006871406	B	330,000.000	.9975		- 329,175	329,175	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/28/2015 060006871406	B	115,000.000	1.0239		- 117,749	117,749	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/28/2015 060006871406	S	- 140,000.000	1.0223		143,128	142,041	1,087
Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43							
10/28/2015 060006871406	S	- 155,000.000	.9986		154,778	147,148	7,631
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/28/2015 060006871406	S	- 215,000.000	.9948		213,891	213,288	603

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625HNJ5 - Jpmorgan Chase Co 4.250% 10/01/27							
10/28/2015 060006871406	B	200,000.000	1.0107		- 202,138	202,138	
Issue: 00440EAW7 - Ace Ina Holdings 4.350% 11/03/45							
10/28/2015 060006871406	B	165,000.000	1.0249		- 169,107	169,107	
Issue: 452152BM2 - Illinois ST Build 6.630% 2/01/35							
10/29/2015 060006871406	S	- 1,000,000.000	1.0235		1,023,540	1,123,730	- 100,190
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/29/2015 060006871406	B	440,000.000	1.0183		- 448,044	448,044	
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
10/30/2015 060006871402	S	- 2,000.000	1.1011		2,202	2,106	96
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
10/30/2015 060006871406	S	- 75,000.000	1.3804		103,529	103,209	320
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/30/2015 060006871406	B	70,000.000	1.0136		- 70,952	70,952	
Issue: 17275RAW2 - Cisco Systems Inc 3.500% 6/15/25							
11/02/2015 060006871406	S	- 200,000.000	1.0361		207,224	199,648	7,576
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
11/02/2015 060006871406	B	195,000.000	.9848		- 192,045	192,045	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
11/03/2015 060006871406	S	- 370,000.000	.9602		355,281	364,938	- 9,657
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/03/2015 060006871406	B	295,000.000	1.0064		- 296,890	296,890	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/09/2015 060006871406	S	- 100,000.000	.9758		97,578	98,370	- 792
Issue: 94974BGQ7 - Wells Fargo Company 4.900% 11/17/45							
11/09/2015 060006871406	B	145,000.000	.9952		- 144,300	144,300	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/10/2015 060006871406	S	- 150,000.000	.9786		146,783	148,381	- 1,598
Issue: 046353AM0 - Astrazeneca Plc 4.375% 11/16/45							
11/10/2015 060006871406	B	175,000.000	.9860		- 172,554	172,554	
Issue: 00287YAR0 - Abbvie Inc 4.500% 5/14/35							
11/12/2015 060006871406	S	- 173,000.000	.9557		165,336	170,012	- 4,676
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/12/2015 060006871406	B	110,000.000	.9800		- 107,800	107,800	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/13/2015 060006871406	S	- 130,000.000	.9869		128,294	127,881	413
Issue: 976656CJ5 - Wisconsin Electric 4.300% 12/15/45							
11/13/2015 060006871406	B	150,000.000	.9971		- 149,567	149,567	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
11/16/2015 060006871402	S	- 60,000.000	.9875		59,250	59,292	- 42
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/16/2015 060006871406	B	200,000.000	.9614		- 192,281	192,281	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
11/16/2015 060006871406	S	- 230,000.000	1.1951		274,862	274,572	289

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
11/19/2015 060006871406	B	195,000.000	1.2651		- 246,687	246,687	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/19/2015 060006871406	S	- 185,000.000	.9725		179,913	178,312	1,600
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
11/24/2015 060006871402	S	- 11,000.000	1.0365		11,402	10,991	411
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
11/25/2015 060006871406	S	- 90,000.000	1.0001		90,005	89,169	836
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
11/25/2015 060006871406	B	85,000.000	1.0250		- 87,124	87,124	
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
11/30/2015 060006871402	S	- 2,000.000	1.0387		2,077	1,998	79
Issue: 668444AM4 - Northwestern 3.688% 12/01/38							
12/01/2015 060006871406	S	- 190,000.000	1.0181		193,437	190,000	3,437
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/01/2015 060006871406	B	145,000.000	.9859		- 142,961	142,961	
Issue: 369604BN2 - General Electric Co 4.100% 12/29/49							
12/04/2015 060006871402	B	1,000.000	.8850		- 885	885	
Issue: 369604BN2 - General Electric Co 4.100% 12/29/49							
12/08/2015 060006871402	B	1,000.000	.8975		- 898	898	
Issue: 59156RBL1 - Metlife Inc 4.721% 12/15/44							
12/10/2015 060006871406	B	10,000.000	1.0329		- 10,329	10,329	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/10/2015 060006871406	S	- 10,000.000	.9809		9,809	9,786	23
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
12/11/2015 060006871406	S	- 75,000.000	1.2588		94,413	97,735	- 3,322
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
12/11/2015 060006871406	B	40,000.000	1.1799		- 47,196	47,196	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	70,000.000	.9909		- 69,366	69,366	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	65,000.000	.9920		- 64,482	64,482	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	S	- 10,000.000	.9933		9,933	9,894	39
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	S	- 30,000.000	.9908		29,723	29,683	41
Issue: 902118BT4 - Tyco International 5.125% 9/14/45							
12/11/2015 060006871406	S	- 75,000.000	1.0475		78,562	76,115	2,447
Issue: 94974BGQ7 - Wells Fargo Company 4.900% 11/17/45							
12/11/2015 060006871406	B	10,000.000	1.0143		- 10,143	10,143	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/17/2015 060006871406	S	- 155,000.000	.9864		152,893	151,744	1,149
Issue: 71644EAJ1 - Petro Canada 6.800% 5/15/38							
12/17/2015 060006871406	B	225,000.000	1.1145		- 250,754	250,754	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Morgan Stanley & Co. LLC				**0**	**80,404,602**	**79,418,806**	**985,785**
GRAND TOTAL				**0**	**654,564,092**	**653,445,613**	**1,117,449**

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE

Issue: 31846V435 - First American Prime Obligations

01/02/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641
01/02/2015 060006871403	B	3,331.500	1.0000		- 3,332	3,332
01/02/2015 060006871406	B	3,986,851.220	1.0000		- 3,986,851	3,986,851
01/05/2015 060006871401	B	322.030	1.0000		- 322	322
01/05/2015 060006871402	B	31.530	1.0000		- 32	32
01/05/2015 060006871403	B	9,684.240	1.0000		- 9,684	9,684
01/05/2015 060006871415	B	80.370	1.0000		- 80	80
01/06/2015 060006871401	B	34,691,038.360	1.0000		- 34,691,038	34,691,038
01/06/2015 060006871403	B	48,273.530	1.0000		- 48,274	48,274
01/06/2015 060006871418	B	34,728,822.530	1.0000		- 34,728,823	34,728,823

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/07/2015 060006871403	B	6,780.000	1.0000		- 6,780	6,780	
01/07/2015 060006871412	B	99,402.960	1.0000		- 99,403	99,403	
01/07/2015 060006871415	B	1,220,956.440	1.0000		- 1,220,956	1,220,956	
01/07/2015 060006871416	B	1,100,000.000	1.0000		- 1,100,000	1,100,000	
01/08/2015 060006871401	B	99,402.960	1.0000		- 99,403	99,403	
01/08/2015 060006871402	B	26,969.640	1.0000		- 26,970	26,970	
01/08/2015 060006871403	B	3,840.000	1.0000		- 3,840	3,840	
01/08/2015 060006871416	B	127,000.000	1.0000		- 127,000	127,000	
01/09/2015 060006871406	B	590,427.900	1.0000		- 590,428	590,428	
01/12/2015 060006871401	B	1,820,291.980	1.0000		- 1,820,292	1,820,292	
01/12/2015 060006871402	B	1,306.590	1.0000		- 1,307	1,307	
01/12/2015 060006871402	B	273.130	1.0000		- 273	273	
01/12/2015 060006871406	B	443,685.600	1.0000		- 443,686	443,686	
01/12/2015 060006871418	B	1,827,835.560	1.0000		- 1,827,836	1,827,836	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/13/2015 060006871402	B	52.580	1.0000		- 53	53	
01/13/2015 060006871402	B	2,001.650	1.0000		- 2,002	2,002	
01/14/2015 060006871403	B	400,000.000	1.0000		- 400,000	400,000	
01/15/2015 060006871402	B	7,622.990	1.0000		- 7,623	7,623	
01/15/2015 060006871402	B	3,914.850	1.0000		- 3,915	3,915	
01/15/2015 060006871403	B	266,034.650	1.0000		- 266,035	266,035	
01/15/2015 060006871406	B	205,402.930	1.0000		- 205,403	205,403	
01/15/2015 060006871406	B	834,000.000	1.0000		- 834,000	834,000	
01/15/2015 060006871416	B	393.530	1.0000		- 394	394	
01/16/2015 060006871402	B	650.980	1.0000		- 651	651	
01/16/2015 060006871403	B	67,272.450	1.0000		- 67,272	67,272	
01/20/2015 060006871402	B	1,344.590	1.0000		- 1,345	1,345	
01/20/2015 060006871406	B	1,422,145.280	1.0000		- 1,422,145	1,422,145	
01/20/2015 060006871412	B	19,753.750	1.0000		- 19,754	19,754	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/21/2015 060006871402	B	1,060.390	1.0000		- 1,060	1,060	
01/21/2015 060006871406	B	1,368,026.590	1.0000		- 1,368,027	1,368,027	
01/22/2015 060006871401	B	24,022.600	1.0000		- 24,023	24,023	
01/22/2015 060006871402	B	770.000	1.0000		- 770	770	
01/22/2015 060006871403	B	112,010.050	1.0000		- 112,010	112,010	
01/22/2015 060006871406	B	326,084.760	1.0000		- 326,085	326,085	
01/23/2015 060006871403	B	141,774.090	1.0000		- 141,774	141,774	
01/26/2015 060006871402	B	10,414.260	1.0000		- 10,414	10,414	
01/26/2015 060006871402	B	3,360.400	1.0000		- 3,360	3,360	
01/26/2015 060006871406	B	1,075,282.470	1.0000		- 1,075,282	1,075,282	
01/26/2015 060006871406	B	2,953.130	1.0000		- 2,953	2,953	
01/27/2015 060006871402	B	50,958.270	1.0000		- 50,958	50,958	
01/27/2015 060006871403	B	83,408.680	1.0000		- 83,409	83,409	
01/27/2015 060006871406	B	16,119.420	1.0000		- 16,119	16,119	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/28/2015 060006871402	B	48,283.980	1.0000		- 48,284	48,284	
01/28/2015 060006871416	B	900,000.000	1.0000		- 900,000	900,000	
01/29/2015 060006871403	B	52,198.080	1.0000		- 52,198	52,198	
01/29/2015 060006871406	B	233,586.020	1.0000		- 233,586	233,586	
01/30/2015 060006871403	B	11,277.730	1.0000		- 11,278	11,278	
01/30/2015 060006871412	B	1,219,740.690	1.0000		- 1,219,741	1,219,741	
02/02/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
02/02/2015 060006871403	B	520.000	1.0000		- 520	520	
02/02/2015 060006871406	B	6,275,686.950	1.0000		- 6,275,687	6,275,687	
02/03/2015 060006871401	B	683.050	1.0000		- 683	683	
02/03/2015 060006871402	B	35.310	1.0000		- 35	35	
02/03/2015 060006871403	B	33.260	1.0000		- 33	33	
02/03/2015 060006871412	B	1.220	1.0000		- 1	1	
02/03/2015 060006871415	B	50.480	1.0000		- 50	50	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/03/2015 060006871416	B	3.730	1.0000		- 4	4	
02/04/2015 060006871403	B	3,000.000	1.0000		- 3,000	3,000	
02/04/2015 060006871406	B	25,517.150	1.0000		- 25,517	25,517	
02/05/2015 060006871401	B	1,719.960	1.0000		- 1,720	1,720	
02/05/2015 060006871403	B	827,261.990	1.0000		- 827,262	827,262	
02/05/2015 060006871406	B	68,570.900	1.0000		- 68,571	68,571	
02/06/2015 060006871402	B	57,738.430	1.0000		- 57,738	57,738	
02/06/2015 060006871403	B	8,497,429.610	1.0000		- 8,497,430	8,497,430	
02/06/2015 060006871403	B	112,650.510	1.0000		- 112,651	112,651	
02/06/2015 060006871406	B	4,835,885.390	1.0000		- 4,835,885	4,835,885	
02/09/2015 060006871402	B	256.250	1.0000		- 256	256	
02/09/2015 060006871403	B	6,721,261.190	1.0000		- 6,721,261	6,721,261	
02/09/2015 060006871406	B	90,793,510.690	1.0000		- 90,793,511 *	90,793,511	
02/09/2015 060006871406	B	6,012,379.020	1.0000		- 6,012,379	6,012,379	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/10/2015 060006871402	B	219.380	1.0000		- 219	219	
02/10/2015 060006871403	B	7,300,827.290	1.0000		- 7,300,827	7,300,827	
02/10/2015 060006871406	B	6,001,565.630	1.0000		- 6,001,566	6,001,566	
02/10/2015 060006871415	B	1,154,991.140	1.0000		- 1,154,991	1,154,991	
02/11/2015 060006871403	B	6,101,748.200	1.0000		- 6,101,748	6,101,748	
02/11/2015 060006871406	B	6,225,593.360	1.0000		- 6,225,593	6,225,593	
02/11/2015 060006871424	B	3,769,556.500	1.0000		- 3,769,557	3,769,557	
02/11/2015 060006871424	B	5,440,000.000	1.0000		- 5,440,000	5,440,000	
02/12/2015 060006871402	B	648.700	1.0000		- 649	649	
02/12/2015 060006871403	B	7,059,765.340	1.0000		- 7,059,765	7,059,765	
02/12/2015 060006871405	B	368.020	1.0000		- 368	368	
02/12/2015 060006871406	B	6,305,141.370	1.0000		- 6,305,141	6,305,141	
02/12/2015 060006871409	B	465.790	1.0000		- 466	466	
02/12/2015 060006871424	B	52,771.500	1.0000		- 52,772	52,772	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/13/2015 060006871402	B	336,234.360	1.0000		- 336,234	336,234	
02/13/2015 060006871403	B	413,282.180	1.0000		- 413,282	413,282	
02/17/2015 060006871401	B	62,834,617.440	1.0000		- 62,834,617	62,834,617	
02/17/2015 060006871402	B	18,795.900	1.0000		- 18,796	18,796	
02/17/2015 060006871402	B	828.470	1.0000		- 828	828	
02/17/2015 060006871403	B	1,200.000	1.0000		- 1,200	1,200	
02/17/2015 060006871406	B	315,781.830	1.0000		- 315,782	315,782	
02/17/2015 060006871416	B	89.920	1.0000		- 90	90	
02/17/2015 060006871419	B	72,962,568.860	1.0000		- 72,962,569 *	72,962,569	
02/17/2015 060006871419	B	127.030	1.0000		- 127	127	
02/17/2015 060006871426	B	16,286,771.660	1.0000		- 16,286,772	16,286,772	
02/17/2015 060006871426	B	26.400	1.0000		- 26	26	
02/18/2015 060006871402	B	8,536.840	1.0000		- 8,537	8,537	
02/18/2015 060006871402	B	293.200	1.0000		- 293	293	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871412	B	4,991.000	1.0000		- 4,991	4,991	
02/18/2015 060006871426	B	10,285,439.000	1.0000		- 10,285,439	10,285,439	
02/19/2015 060006871402	B	451.720	1.0000		- 452	452	
02/19/2015 060006871402	B	703.130	1.0000		- 703	703	
02/19/2015 060006871403	B	31,920.000	1.0000		- 31,920	31,920	
02/19/2015 060006871406	B	16,171.880	1.0000		- 16,172	16,172	
02/19/2015 060006871419	B	11,660,262.000	1.0000		- 11,660,262	11,660,262	
02/19/2015 060006871420	B	11,660,262.000	1.0000		- 11,660,262	11,660,262	
02/19/2015 060006871424	B	24,536,197.900	1.0000		- 24,536,198	24,536,198	
02/19/2015 060006871427	B	6,621,849.000	1.0000		- 6,621,849	6,621,849	
02/19/2015 060006871428	B	830.170	1.0000		- 830	830	
02/19/2015 060006871428	B	13,965,935.060	1.0000		- 13,965,935	13,965,935	
02/20/2015 060006871401	B	11,937,656.810	1.0000		- 11,937,657	11,937,657	
02/20/2015 060006871403	B	925.000	1.0000		- 925	925	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/20/2015 060006871412	B	99,376,445.890	1.0000		- 99,376,446 *	99,376,446	
02/20/2015 060006871413	B	100,000,000.000	1.0000		- 100,000,000 *	100,000,000	
02/20/2015 060006871424	B	528,772.730	1.0000		- 528,773	528,773	
02/20/2015 060006871426	B	150,000.000	1.0000		- 150,000	150,000	
02/23/2015 060006871401	B	509.110	1.0000		- 509	509	
02/23/2015 060006871406	B	1,948,684.840	1.0000		- 1,948,685	1,948,685	
02/23/2015 060006871406	B	45,565.750	1.0000		- 45,566	45,566	
02/23/2015 060006871412	B	620,932.550	1.0000		- 620,933	620,933	
02/24/2015 060006871402	B	13,560.950	1.0000		- 13,561	13,561	
02/24/2015 060006871412	B	620,932.550	1.0000		- 620,933	620,933	
02/24/2015 060006871424	B	930,841.160	1.0000		- 930,841	930,841	
02/25/2015 060006871402	B	5,017.330	1.0000		- 5,017	5,017	
02/25/2015 060006871402	B	1,522.890	1.0000		- 1,523	1,523	
02/25/2015 060006871403	B	1,200.000	1.0000		- 1,200	1,200	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/25/2015 060006871406	B	464,788.940	1.0000		- 464,789	464,789	
02/25/2015 060006871412	B	620,932.550	1.0000		- 620,933	620,933	
02/26/2015 060006871401	B	819,223.150	1.0000		- 819,223	819,223	
02/26/2015 060006871402	B	301.980	1.0000		- 302	302	
02/26/2015 060006871424	B	620,655.300	1.0000		- 620,655	620,655	
02/27/2015 060006871401	B	371,254.090	1.0000		- 371,254	371,254	
02/27/2015 060006871403	B	808.000	1.0000		- 808	808	
02/27/2015 060006871406	B	3,518,114.020	1.0000		- 3,518,114	3,518,114	
02/27/2015 060006871406	B	256,050.020	1.0000		- 256,050	256,050	
02/27/2015 060006871424	B	269,911.070	1.0000		- 269,911	269,911	
03/02/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
03/02/2015 060006871403	B	7,031.500	1.0000		- 7,032	7,032	
03/02/2015 060006871421	B	232.000	1.0000		- 232	232	
03/02/2015 060006871421	B	398.500	1.0000		- 399	399	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/02/2015 060006871424	B	156,625.000	1.0000		- 156,625	156,625	
03/03/2015 060006871401	B	450.620	1.0000		- 451	451	
03/03/2015 060006871402	B	7,873.560	1.0000		- 7,874	7,874	
03/03/2015 060006871403	B	135.060	1.0000		- 135	135	
03/03/2015 060006871406	B	7,088.750	1.0000		- 7,089	7,089	
03/03/2015 060006871412	B	281.330	1.0000		- 281	281	
03/03/2015 060006871412	B	1,184,115.210	1.0000		- 1,184,115	1,184,115	
03/03/2015 060006871415	B	14.550	1.0000		- 15	15	
03/03/2015 060006871416	B	1.050	1.0000		- 1	1	
03/03/2015 060006871419	B	51.920	1.0000		- 52	52	
03/03/2015 060006871424	B	56.670	1.0000		- 57	57	
03/03/2015 060006871428	B	6.130	1.0000		- 6	6	
03/04/2015 060006871406	B	842,944.870	1.0000		- 842,945	842,945	
03/04/2015 060006871421	B	12,957.320	1.0000		- 12,957	12,957	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/05/2015 060006871421	B	1,428.000	1.0000		- 1,428	1,428	
03/06/2015 060006871421	B	144.000	1.0000		- 144	144	
03/06/2015 060006871424	B	57,062.500	1.0000		- 57,063	57,063	
03/10/2015 060006871401	B	7,172,951.370	1.0000		- 7,172,951	7,172,951	
03/10/2015 060006871403	B	3,370.500	1.0000		- 3,371	3,371	
03/10/2015 060006871419	B	1,750,000.000	1.0000		- 1,750,000	1,750,000	
03/10/2015 060006871421	B	544.500	1.0000		- 545	545	
03/10/2015 060006871426	B	97,055.440	1.0000		- 97,055	97,055	
03/10/2015 060006871426	B	50,000.000	1.0000		- 50,000	50,000	
03/10/2015 060006871427	B	50,000.000	1.0000		- 50,000	50,000	
03/11/2015 060006871401	B	1,291,046.220	1.0000		- 1,291,046	1,291,046	
03/11/2015 060006871406	B	704.730	1.0000		- 705	705	
03/11/2015 060006871424	B	1,350,461.420	1.0000		- 1,350,461	1,350,461	
03/12/2015 060006871401	B	3,339,697.250	1.0000		- 3,339,697	3,339,697	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/12/2015 060006871402	B	3,863.990	1.0000		- 3,864	3,864	
03/12/2015 060006871402	B	559.330	1.0000		- 559	559	
03/12/2015 060006871406	B	190,199.000	1.0000		- 190,199	190,199	
03/12/2015 060006871419	B	2,299,060.970	1.0000		- 2,299,061	2,299,061	
03/12/2015 060006871424	B	8,256.380	1.0000		- 8,256	8,256	
03/12/2015 060006871424	B	60,812.500	1.0000		- 60,813	60,813	
03/13/2015 060006871401	B	10,299,964.480	1.0000		- 10,299,964	10,299,964	
03/13/2015 060006871403	B	19,838.010	1.0000		- 19,838	19,838	
03/13/2015 060006871406	B	17,147.820	1.0000		- 17,148	17,148	
03/13/2015 060006871421	B	5,294.460	1.0000		- 5,294	5,294	
03/13/2015 060006871424	B	28,063.550	1.0000		- 28,064	28,064	
03/16/2015 060006871402	B	4,053.060	1.0000		- 4,053	4,053	
03/16/2015 060006871402	B	1,052.230	1.0000		- 1,052	1,052	
03/16/2015 060006871403	B	1,520.000	1.0000		- 1,520	1,520	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/16/2015 060006871406	B	48,963.740	1.0000		- 48,964	48,964	
03/16/2015 060006871421	B	80.000	1.0000		- 80	80	
03/17/2015 060006871402	B	72.050	1.0000		- 72	72	
03/17/2015 060006871402	B	282.350	1.0000		- 282	282	
03/17/2015 060006871403	B	69,231.050	1.0000		- 69,231	69,231	
03/17/2015 060006871421	B	7,023.080	1.0000		- 7,023	7,023	
03/17/2015 060006871424	B	30,905.840	1.0000		- 30,906	30,906	
03/17/2015 060006871428	B	117.960	1.0000		- 118	118	
03/18/2015 060006871403	B	1,081.000	1.0000		- 1,081	1,081	
03/18/2015 060006871406	B	3,045.000	1.0000		- 3,045	3,045	
03/18/2015 060006871421	B	329.000	1.0000		- 329	329	
03/19/2015 060006871424	B	114,187.500	1.0000		- 114,188	114,188	
03/19/2015 060006871424	B	205,250.000	1.0000		- 205,250	205,250	
03/20/2015 060006871401	B	880.240	1.0000		- 880	880	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/20/2015 060006871403	B	713.500	1.0000		- 714	714	
03/20/2015 060006871406	B	119,277.630	1.0000		- 119,278	119,278	
03/20/2015 060006871421	B	211.500	1.0000		- 212	212	
03/23/2015 060006871403	B	910.000	1.0000		- 910	910	
03/23/2015 060006871421	B	250.000	1.0000		- 250	250	
03/23/2015 060006871424	B	94,125.000	1.0000		- 94,125	94,125	
03/24/2015 060006871401	B	1,255.130	1.0000		- 1,255	1,255	
03/24/2015 060006871406	B	62,475.200	1.0000		- 62,475	62,475	
03/24/2015 060006871424	B	6,062.500	1.0000		- 6,063	6,063	
03/25/2015 060006871403	B	560.000	1.0000		- 560	560	
03/25/2015 060006871421	B	140.000	1.0000		- 140	140	
03/25/2015 060006871426	B	124.090	1.0000		- 124	124	
03/26/2015 060006871402	B	234,356.810	1.0000		- 234,357	234,357	
03/26/2015 060006871403	B	1,108.000	1.0000		- 1,108	1,108	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/26/2015 060006871406	B	38,612.890	1.0000		- 38,613	38,613	
03/26/2015 060006871406	B	3,904,153.000	1.0000		- 3,904,153	3,904,153	
03/26/2015 060006871413	B	3,920,544.000	1.0000		- 3,920,544	3,920,544	
03/26/2015 060006871420	B	889,532.000	1.0000		- 889,532	889,532	
03/26/2015 060006871421	B	302.000	1.0000		- 302	302	
03/26/2015 060006871421	B	117,421.000	1.0000		- 117,421	117,421	
03/26/2015 060006871424	B	91,375.000	1.0000		- 91,375	91,375	
03/27/2015 060006871403	B	1,465.500	1.0000		- 1,466	1,466	
03/27/2015 060006871421	B	424.500	1.0000		- 425	425	
03/30/2015 060006871401	B	7,786,974.170	1.0000		- 7,786,974	7,786,974	
03/30/2015 060006871402	B	1,025.000	1.0000		- 1,025	1,025	
03/30/2015 060006871419	B	4,546,530.960	1.0000		- 4,546,531	4,546,531	
03/30/2015 060006871424	B	153,593.340	1.0000		- 153,593	153,593	
03/30/2015 060006871426	B	1,148,265.480	1.0000		- 1,148,265	1,148,265	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/31/2015 060006871402	B	2,851.750	1.0000		- 2,852	2,852	
03/31/2015 060006871403	B	4,567.500	1.0000		- 4,568	4,568	
03/31/2015 060006871406	B	93,099.410	1.0000		- 93,099	93,099	
03/31/2015 060006871421	B	1,227.500	1.0000		- 1,228	1,228	
04/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
04/01/2015 060006871403	B	532.670	1.0000		- 533	533	
04/01/2015 060006871406	B	234,260.520	1.0000		- 234,261	234,261	
04/01/2015 060006871421	B	4,351.000	1.0000		- 4,351	4,351	
04/01/2015 060006871428	B	5,981.160	1.0000		- 5,981	5,981	
04/02/2015 060006871401	B	283.170	1.0000		- 283	283	
04/02/2015 060006871403	B	64,843.500	1.0000		- 64,844	64,844	
04/02/2015 060006871412	B	76.600	1.0000		- 77	77	
04/02/2015 060006871413	B	1.720	1.0000		- 2	2	
04/02/2015 060006871415	B	.040	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/02/2015 060006871419	B	42.450	1.0000		- 42	42	
04/02/2015 060006871420	B	.390	1.0000				
04/02/2015 060006871421	B	6,157.170	1.0000		- 6,157	6,157	
04/02/2015 060006871424	B	40,882.370	1.0000		- 40,882	40,882	
04/02/2015 060006871424	B	149,812.500	1.0000		- 149,813	149,813	
04/02/2015 060006871426	B	2.440	1.0000		- 2	2	
04/06/2015 060006871401	B	1,137.610	1.0000		- 1,138	1,138	
04/06/2015 060006871403	B	150,761.230	1.0000		- 150,761	150,761	
04/06/2015 060006871424	B	123,937.500	1.0000		- 123,938	123,938	
04/07/2015 060006871403	B	1,756.000	1.0000		- 1,756	1,756	
04/07/2015 060006871421	B	504.000	1.0000		- 504	504	
04/08/2015 060006871402	B	304,693.670	1.0000		- 304,694	304,694	
04/08/2015 060006871406	B	29,210.890	1.0000		- 29,211	29,211	
04/08/2015 060006871424	B	53,937.500	1.0000		- 53,938	53,938	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/09/2015 060006871402	B	26,363.720	1.0000		- 26,364	26,364	
04/09/2015 060006871412	B	119,267.760	1.0000		- 119,268	119,268	
04/09/2015 060006871412	B	82,366.510	1.0000		- 82,367	82,367	
04/09/2015 060006871424	B	16,875.000	1.0000		- 16,875	16,875	
04/10/2015 060006871402	B	15,369.200	1.0000		- 15,369	15,369	
04/10/2015 060006871402	B	160.920	1.0000		- 161	161	
04/10/2015 060006871412	B	992,937.450	1.0000		- 992,937	992,937	
04/13/2015 060006871402	B	533.150	1.0000		- 533	533	
04/13/2015 060006871402	B	26,634.620	1.0000		- 26,635	26,635	
04/13/2015 060006871403	B	260.000	1.0000		- 260	260	
04/13/2015 060006871412	B	161,610.260	1.0000		- 161,610	161,610	
04/13/2015 060006871421	B	65.000	1.0000		- 65	65	
04/13/2015 060006871424	B	21,062.500	1.0000		- 21,063	21,063	
04/14/2015 060006871406	B	120,330.730	1.0000		- 120,331	120,331	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/14/2015 060006871424	B	14,094.160	1.0000		- 14,094	14,094	
04/15/2015 060006871402	B	2,137.890	1.0000		- 2,138	2,138	
04/15/2015 060006871402	B	62,863.810	1.0000		- 62,864	62,864	
04/15/2015 060006871403	B	412.500	1.0000		- 413	413	
04/15/2015 060006871406	B	96,203.850	1.0000		- 96,204	96,204	
04/15/2015 060006871406	B	1,425.000	1.0000		- 1,425	1,425	
04/15/2015 060006871421	B	118.750	1.0000		- 119	119	
04/15/2015 060006871424	B	82,593.340	1.0000		- 82,593	82,593	
04/16/2015 060006871402	B	47,196.780	1.0000		- 47,197	47,197	
04/16/2015 060006871402	B	2,537.080	1.0000		- 2,537	2,537	
04/16/2015 060006871403	B	4,148.030	1.0000		- 4,148	4,148	
04/16/2015 060006871412	B	11,354.050	1.0000		- 11,354	11,354	
04/16/2015 060006871421	B	1,166.650	1.0000		- 1,167	1,167	
04/17/2015 060006871402	B	10,143.110	1.0000		- 10,143	10,143	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/17/2015 060006871402	B	293.200	1.0000		- 293	293	
04/17/2015 060006871424	B	20,500.000	1.0000		- 20,500	20,500	
04/20/2015 060006871402	B	56,236.470	1.0000		- 56,236	56,236	
04/20/2015 060006871406	B	24,404.530	1.0000		- 24,405	24,405	
04/20/2015 060006871424	B	87,875.000	1.0000		- 87,875	87,875	
04/21/2015 060006871403	B	15.910	1.0000		- 16	16	
04/21/2015 060006871406	B	28,395.470	1.0000		- 28,395	28,395	
04/21/2015 060006871421	B	2.810	1.0000		- 3	3	
04/23/2015 060006871403	B	775.500	1.0000		- 776	776	
04/23/2015 060006871406	B	26,249.720	1.0000		- 26,250	26,250	
04/23/2015 060006871412	B	686,490.850	1.0000		- 686,491	686,491	
04/23/2015 060006871421	B	214.500	1.0000		- 215	215	
04/24/2015 060006871402	B	312.500	1.0000		- 313	313	
04/24/2015 060006871403	B	611.000	1.0000		- 611	611	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/24/2015 060006871412	B	39,151,921.270	1.0000		- 39,151,921	39,151,921	
04/24/2015 060006871421	B	169.000	1.0000		- 169	169	
04/24/2015 060006871424	B	53,437.500	1.0000		- 53,438	53,438	
04/27/2015 060006871406	B	43,902.330	1.0000		- 43,902	43,902	
04/27/2015 060006871409	B	10.340	1.0000		- 10	10	
04/27/2015 060006871424	B	49,187.500	1.0000		- 49,188	49,188	
04/28/2015 060006871401	B	160,517.080	1.0000		- 160,517	160,517	
04/28/2015 060006871403	B	90,593.630	1.0000		- 90,594	90,594	
04/28/2015 060006871406	B	490,599.230	1.0000		- 490,599	490,599	
04/28/2015 060006871421	B	22,314.140	1.0000		- 22,314	22,314	
04/28/2015 060006871424	B	2,030.840	1.0000		- 2,031	2,031	
04/30/2015 060006871402	B	307,803.690	1.0000		- 307,804	307,804	
04/30/2015 060006871402	B	94.730	1.0000		- 95	95	
04/30/2015 060006871403	B	249.600	1.0000		- 250	250	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/30/2015 060006871421	B	62.400	1.0000		- 62	62	
05/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
05/01/2015 060006871402	B	178,466.740	1.0000		- 178,467	178,467	
05/01/2015 060006871406	B	305,572.620	1.0000		- 305,573	305,573	
05/01/2015 060006871414	B	26,778.080	1.0000		- 26,778	26,778	
05/04/2015 060006871401	B	125.010	1.0000		- 125	125	
05/04/2015 060006871402	B	18.570	1.0000		- 19	19	
05/04/2015 060006871403	B	4.890	1.0000		- 5	5	
05/04/2015 060006871412	B	1,224,392.030	1.0000		- 1,224,392	1,224,392	
05/04/2015 060006871419	B	61.890	1.0000		- 62	62	
05/04/2015 060006871421	B	1.840	1.0000		- 2	2	
05/04/2015 060006871424	B	52.450	1.0000		- 52	52	
05/04/2015 060006871426	B	15.430	1.0000		- 15	15	
05/05/2015 060006871406	B	7,783.670	1.0000		- 7,784	7,784	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/05/2015 060006871412	B	1,208,147.020	1.0000		- 1,208,147	1,208,147	
05/06/2015 060006871402	B	356.250	1.0000		- 356	356	
05/06/2015 060006871403	B	1,050.000	1.0000		- 1,050	1,050	
05/06/2015 060006871421	B	300.000	1.0000		- 300	300	
05/07/2015 060006871403	B	858.000	1.0000		- 858	858	
05/07/2015 060006871406	B	7,307.040	1.0000		- 7,307	7,307	
05/07/2015 060006871421	B	247.000	1.0000		- 247	247	
05/08/2015 060006871403	B	689.000	1.0000		- 689	689	
05/08/2015 060006871406	B	385,665.050	1.0000		- 385,665	385,665	
05/08/2015 060006871421	B	198.750	1.0000		- 199	199	
05/08/2015 060006871424	B	80,437.500	1.0000		- 80,438	80,438	
05/11/2015 060006871402	B	56,372.600	1.0000		- 56,373	56,373	
05/11/2015 060006871406	B	155,992.640	1.0000		- 155,993	155,993	
05/11/2015 060006871424	B	9,750.000	1.0000		- 9,750	9,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/12/2015 060006871402	B	62,581.340	1.0000		- 62,581	62,581	
05/12/2015 060006871402	B	7,381.750	1.0000		- 7,382	7,382	
05/12/2015 060006871406	B	28,468.370	1.0000		- 28,468	28,468	
05/13/2015 060006871402	B	2,143.570	1.0000		- 2,144	2,144	
05/13/2015 060006871403	B	50,387.670	1.0000		- 50,388	50,388	
05/13/2015 060006871421	B	14,343.930	1.0000		- 14,344	14,344	
05/13/2015 060006871424	B	25,080.000	1.0000		- 25,080	25,080	
05/14/2015 060006871406	B	112,695.760	1.0000		- 112,696	112,696	
05/15/2015 060006871402	B	13,154.630	1.0000		- 13,155	13,155	
05/15/2015 060006871402	B	745.610	1.0000		- 746	746	
05/15/2015 060006871403	B	400.000	1.0000		- 400	400	
05/15/2015 060006871406	B	263,636.490	1.0000		- 263,636	263,636	
05/15/2015 060006871406	B	1,500.000	1.0000		- 1,500	1,500	
05/15/2015 060006871421	B	100.000	1.0000		- 100	100	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/15/2015 060006871424	B	2,812.500	1.0000		- 2,813	2,813	
05/18/2015 060006871402	B	110,058.900	1.0000		- 110,059	110,059	
05/18/2015 060006871406	B	77,415.900	1.0000		- 77,416	77,416	
05/18/2015 060006871424	B	28,968.750	1.0000		- 28,969	28,969	
05/19/2015 060006871403	B	5,836.500	1.0000		- 5,837	5,837	
05/19/2015 060006871421	B	1,613.500	1.0000		- 1,614	1,614	
05/20/2015 060006871402	B	185.000	1.0000		- 185	185	
05/20/2015 060006871403	B	578.000	1.0000		- 578	578	
05/20/2015 060006871406	B	151,260.130	1.0000		- 151,260	151,260	
05/20/2015 060006871421	B	162.000	1.0000		- 162	162	
05/21/2015 060006871402	B	171.880	1.0000		- 172	172	
05/21/2015 060006871403	B	1,950.000	1.0000		- 1,950	1,950	
05/21/2015 060006871406	B	342,060.410	1.0000		- 342,060	342,060	
05/21/2015 060006871421	B	550.000	1.0000		- 550	550	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/21/2015 060006871426	B	88.420	1.0000		- 88	88	
05/22/2015 060006871403	B	909.000	1.0000		- 909	909	
05/22/2015 060006871406	B	314,564.160	1.0000		- 314,564	314,564	
05/22/2015 060006871421	B	261.000	1.0000		- 261	261	
05/26/2015 060006871402	B	5,760.660	1.0000		- 5,761	5,761	
05/26/2015 060006871402	B	94.810	1.0000		- 95	95	
05/26/2015 060006871403	B	276.000	1.0000		- 276	276	
05/26/2015 060006871406	B	111,676.670	1.0000		- 111,677	111,677	
05/26/2015 060006871421	B	84.000	1.0000		- 84	84	
05/26/2015 060006871424	B	17,437.500	1.0000		- 17,438	17,438	
05/27/2015 060006871403	B	414.000	1.0000		- 414	414	
05/27/2015 060006871406	B	549,290.220	1.0000		- 549,290	549,290	
05/27/2015 060006871412	B	47,443.000	1.0000		- 47,443	47,443	
05/27/2015 060006871421	B	126.000	1.0000		- 126	126	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/27/2015 060006871424	B	26,142.390	1.0000		- 26,142	26,142	
05/28/2015 060006871406	B	243,526.740	1.0000		- 243,527	243,527	
05/28/2015 060006871420	B	170,000.000	1.0000		- 170,000	170,000	
05/28/2015 060006871421	B	185,000.000	1.0000		- 185,000	185,000	
05/28/2015 060006871424	B	3,345.510	1.0000		- 3,346	3,346	
05/29/2015 060006871403	B	687.250	1.0000		- 687	687	
05/29/2015 060006871421	B	196.500	1.0000		- 197	197	
06/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
06/01/2015 060006871403	B	3,841.500	1.0000		- 3,842	3,842	
06/01/2015 060006871406	B	26,879.600	1.0000		- 26,880	26,880	
06/01/2015 060006871406	B	8,247.500	1.0000		- 8,248	8,248	
06/01/2015 060006871421	B	1,108.500	1.0000		- 1,109	1,109	
06/01/2015 060006871424	B	9,562.500	1.0000		- 9,563	9,563	
06/02/2015 060006871401	B	94.790	1.0000		- 95	95	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/02/2015 060006871402	B	24.930	1.0000		- 25	25	
06/02/2015 060006871403	B	16,796.510	1.0000		- 16,797	16,797	
06/02/2015 060006871412	B	259.620	1.0000		- 260	260	
06/02/2015 060006871414	B	.360	1.0000				
06/02/2015 060006871419	B	54.200	1.0000		- 54	54	
06/02/2015 060006871420	B	.070	1.0000				
06/02/2015 060006871421	B	4,747.450	1.0000		- 4,747	4,747	
06/02/2015 060006871424	B	44.930	1.0000		- 45	45	
06/02/2015 060006871426	B	13.480	1.0000		- 13	13	
06/03/2015 060006871406	B	25,945.080	1.0000		- 25,945	25,945	
06/04/2015 060006871403	B	17,806.680	1.0000		- 17,807	17,807	
06/04/2015 060006871406	B	177,670.320	1.0000		- 177,670	177,670	
06/04/2015 060006871421	B	4,634.920	1.0000		- 4,635	4,635	
06/05/2015 060006871403	B	14,717.780	1.0000		- 14,718	14,718	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/05/2015 060006871406	B	135,060.660	1.0000		- 135,061	135,061	
06/05/2015 060006871406	B	224,684.520	1.0000		- 224,685	224,685	
06/05/2015 060006871421	B	4,404.280	1.0000		- 4,404	4,404	
06/05/2015 060006871424	B	2,022,525.000	1.0000		- 2,022,525	2,022,525	
06/08/2015 060006871406	B	41,092.450	1.0000		- 41,092	41,092	
06/08/2015 060006871424	B	12,574.000	1.0000		- 12,574	12,574	
06/09/2015 060006871403	B	2,205.000	1.0000		- 2,205	2,205	
06/09/2015 060006871406	B	3,258.240	1.0000		- 3,258	3,258	
06/09/2015 060006871421	B	615.000	1.0000		- 615	615	
06/09/2015 060006871424	B	46,875.000	1.0000		- 46,875	46,875	
06/10/2015 060006871403	B	310.000	1.0000		- 310	310	
06/10/2015 060006871421	B	90.000	1.0000		- 90	90	
06/11/2015 060006871402	B	181,646.120	1.0000		- 181,646	181,646	
06/11/2015 060006871403	B	558.000	1.0000		- 558	558	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/11/2015 060006871406	B	47,088.950	1.0000		- 47,089	47,089	
06/11/2015 060006871421	B	162.000	1.0000		- 162	162	
06/11/2015 060006871424	B	761,879.610	1.0000		- 761,880	761,880	
06/12/2015 060006871402	B	25,484.670	1.0000		- 25,485	25,485	
06/12/2015 060006871402	B	12,394.360	1.0000		- 12,394	12,394	
06/12/2015 060006871421	B	435.000	1.0000		- 435	435	
06/12/2015 060006871424	B	8,912.310	1.0000		- 8,912	8,912	
06/15/2015 060006871402	B	142,249.280	1.0000		- 142,249	142,249	
06/15/2015 060006871402	B	445.880	1.0000		- 446	446	
06/15/2015 060006871403	B	1,723.250	1.0000		- 1,723	1,723	
06/15/2015 060006871406	B	99,283.560	1.0000		- 99,284	99,284	
06/15/2015 060006871421	B	504.250	1.0000		- 504	504	
06/15/2015 060006871424	B	231,093.750	1.0000		- 231,094	231,094	
06/16/2015 060006871406	B	38,692.790	1.0000		- 38,693	38,693	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/16/2015 060006871424	B	13,593.750	1.0000		- 13,594	13,594	
06/17/2015 060006871402	B	33,959.760	1.0000		- 33,960	33,960	
06/17/2015 060006871402	B	293.200	1.0000		- 293	293	
06/17/2015 060006871403	B	912.000	1.0000		- 912	912	
06/17/2015 060006871421	B	228.000	1.0000		- 228	228	
06/17/2015 060006871424	B	21,750.000	1.0000		- 21,750	21,750	
06/17/2015 060006871424	B	81,562.500	1.0000		- 81,563	81,563	
06/19/2015 060006871403	B	403.000	1.0000		- 403	403	
06/19/2015 060006871406	B	442,552.720	1.0000		- 442,553	442,553	
06/19/2015 060006871421	B	117.000	1.0000		- 117	117	
06/22/2015 060006871406	B	61,235.150	1.0000		- 61,235	61,235	
06/22/2015 060006871409	B	658.660	1.0000		- 659	659	
06/22/2015 060006871424	B	195,750.000	1.0000		- 195,750	195,750	
06/23/2015 060006871403	B	690.000	1.0000		- 690	690	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/23/2015 060006871412	B	2,078,245.510	1.0000		- 2,078,246	2,078,246	
06/24/2015 060006871402	B	41,476.270	1.0000		- 41,476	41,476	
06/24/2015 060006871403	B	391.000	1.0000		- 391	391	
06/25/2015 060006871402	B	3,362.430	1.0000		- 3,362	3,362	
06/25/2015 060006871402	B	1,959.730	1.0000		- 1,960	1,960	
06/25/2015 060006871403	B	400.000	1.0000		- 400	400	
06/25/2015 060006871406	B	66,022.210	1.0000		- 66,022	66,022	
06/25/2015 060006871421	B	100.000	1.0000		- 100	100	
06/25/2015 060006871424	B	114,187.500	1.0000		- 114,188	114,188	
06/26/2015 060006871403	B	486.000	1.0000		- 486	486	
06/26/2015 060006871403	B	275,000.000	1.0000		- 275,000	275,000	
06/26/2015 060006871406	B	14,573.890	1.0000		- 14,574	14,574	
06/26/2015 060006871421	B	144.000	1.0000		- 144	144	
06/26/2015 060006871421	B	75,000.000	1.0000		- 75,000	75,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/29/2015 060006871402	B	10,505.090	1.0000		- 10,505	10,505	
06/29/2015 060006871403	B	325.500	1.0000		- 326	326	
06/29/2015 060006871405	B	6,868.160	1.0000		- 6,868	6,868	
06/29/2015 060006871406	B	61,095.270	1.0000		- 61,095	61,095	
06/29/2015 060006871409	B	26,936.590	1.0000		- 26,937	26,937	
06/29/2015 060006871421	B	94.500	1.0000		- 95	95	
06/30/2015 060006871401	B	33,188.140	1.0000		- 33,188	33,188	
06/30/2015 060006871402	B	570.800	1.0000		- 571	571	
06/30/2015 060006871402	B	2.640	1.0000		- 3	3	
06/30/2015 060006871403	B	4,692.500	1.0000		- 4,693	4,693	
06/30/2015 060006871406	B	15,862.500	1.0000		- 15,863	15,863	
06/30/2015 060006871412	B	11,930.620	1.0000		- 11,931	11,931	
06/30/2015 060006871421	B	1,262.500	1.0000		- 1,263	1,263	
06/30/2015 060006871424	B	320,812.500	1.0000		- 320,813	320,813	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
07/02/2015 060006871401	B	53.710	1.0000		- 54	54	
07/02/2015 060006871402	B	20.580	1.0000		- 21	21	
07/02/2015 060006871403	B	3,880.200	1.0000		- 3,880	3,880	
07/02/2015 060006871405	B	.010	1.0000				
07/02/2015 060006871409	B	.030	1.0000				
07/02/2015 060006871412	B	218.140	1.0000		- 218	218	
07/02/2015 060006871414	B	.350	1.0000				
07/02/2015 060006871419	B	9.790	1.0000		- 10	10	
07/02/2015 060006871421	B	1,098.660	1.0000		- 1,099	1,099	
07/02/2015 060006871424	B	34.150	1.0000		- 34	34	
07/02/2015 060006871426	B	5.310	1.0000		- 5	5	
07/06/2015 060006871424	B	19,031.250	1.0000		- 19,031	19,031	
07/07/2015 060006871406	B	254,747.710	1.0000		- 254,748	254,748	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/07/2015 060006871424	B	277,312.500	1.0000		- 277,313	277,313	
07/08/2015 060006871402	B	192.500	1.0000		- 193	193	
07/08/2015 060006871403	B	527.000	1.0000		- 527	527	
07/08/2015 060006871406	B	8,637.510	1.0000		- 8,638	8,638	
07/08/2015 060006871421	B	153.000	1.0000		- 153	153	
07/09/2015 060006871401	B	7,250,000.000	1.0000		- 7,250,000	7,250,000	
07/09/2015 060006871403	B	260.000	1.0000		- 260	260	
07/09/2015 060006871406	B	4,339.710	1.0000		- 4,340	4,340	
07/09/2015 060006871406	B	301,000.000	1.0000		- 301,000	301,000	
07/09/2015 060006871421	B	78.000	1.0000		- 78	78	
07/09/2015 060006871424	B	125,062.500	1.0000		- 125,063	125,063	
07/09/2015 060006871424	B	65,250.000	1.0000		- 65,250	65,250	
07/10/2015 060006871402	B	47.500	1.0000		- 48	48	
07/13/2015 060006871402	B	2,717.250	1.0000		- 2,717	2,717	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/13/2015 060006871406	B	34,246.610	1.0000		- 34,247	34,247	
07/14/2015 060006871406	B	538,392.710	1.0000		- 538,393	538,393	
07/14/2015 060006871424	B	8,156.250	1.0000		- 8,156	8,156	
07/15/2015 060006871402	B	6,923.680	1.0000		- 6,924	6,924	
07/15/2015 060006871402	B	512.110	1.0000		- 512	512	
07/15/2015 060006871403	B	2,947.500	1.0000		- 2,948	2,948	
07/15/2015 060006871421	B	833.750	1.0000		- 834	834	
07/16/2015 060006871402	B	27,394.210	1.0000		- 27,394	27,394	
07/16/2015 060006871403	B	1,545.830	1.0000		- 1,546	1,546	
07/16/2015 060006871421	B	457.560	1.0000		- 458	458	
07/16/2015 060006871424	B	38,062.500	1.0000		- 38,063	38,063	
07/16/2015 060006871424	B	133,218.750	1.0000		- 133,219	133,219	
07/17/2015 060006871402	B	49,760.420	1.0000		- 49,760	49,760	
07/17/2015 060006871402	B	221.150	1.0000		- 221	221	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/17/2015 060006871424	B	51,656.250	1.0000		- 51,656	51,656	
07/20/2015 060006871424	B	76,125.000	1.0000		- 76,125	76,125	
07/21/2015 060006871403	B	54,808.290	1.0000		- 54,808	54,808	
07/21/2015 060006871406	B	92,044.880	1.0000		- 92,045	92,045	
07/21/2015 060006871421	B	13,310.580	1.0000		- 13,311	13,311	
07/22/2015 060006871402	B	770.000	1.0000		- 770	770	
07/22/2015 060006871406	B	13,520.630	1.0000		- 13,521	13,521	
07/22/2015 060006871424	B	54,375.000	1.0000		- 54,375	54,375	
07/23/2015 060006871403	B	775.500	1.0000		- 776	776	
07/23/2015 060006871421	B	231.000	1.0000		- 231	231	
07/23/2015 060006871424	B	97,875.000	1.0000		- 97,875	97,875	
07/24/2015 060006871424	B	133,218.750	1.0000		- 133,219	133,219	
07/27/2015 060006871402	B	5,874.490	1.0000		- 5,874	5,874	
07/27/2015 060006871406	B	77,359.820	1.0000		- 77,360	77,360	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/27/2015 060006871424	B	24,468.750	1.0000		- 24,469	24,469	
07/28/2015 060006871402	B	467.500	1.0000		- 468	468	
07/28/2015 060006871406	B	645.000	1.0000		- 645	645	
07/28/2015 060006871424	B	53,865.750	1.0000		- 53,866	53,866	
07/29/2015 060006871402	B	79,163.460	1.0000		- 79,163	79,163	
07/29/2015 060006871412	B	3,609,289.180	1.0000		- 3,609,289	3,609,289	
07/29/2015 060006871412	B	1,016,488.150	1.0000		- 1,016,488	1,016,488	
07/30/2015 060006871402	B	437.500	1.0000		- 438	438	
07/30/2015 060006871406	B	648,300.520	1.0000		- 648,301	648,301	
07/30/2015 060006871406	B	3,937.500	1.0000		- 3,938	3,938	
07/31/2015 060006871402	B	962.500	1.0000		- 963	963	
07/31/2015 060006871402	B	91.040	1.0000		- 91	91	
07/31/2015 060006871424	B	103,312.500	1.0000		- 103,313	103,313	
08/03/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/03/2015 060006871406	B	67,911.520	1.0000		- 67,912	67,912	
08/03/2015 060006871424	B	74,812.500	1.0000		- 74,813	74,813	
08/04/2015 060006871401	B	86.440	1.0000		- 86	86	
08/04/2015 060006871402	B	21.490	1.0000		- 21	21	
08/04/2015 060006871403	B	5.770	1.0000		- 6	6	
08/04/2015 060006871405	B	.090	1.0000				
08/04/2015 060006871409	B	.380	1.0000				
08/04/2015 060006871412	B	6.100	1.0000		- 6	6	
08/04/2015 060006871414	B	.360	1.0000				
08/04/2015 060006871419	B	5.410	1.0000		- 5	5	
08/04/2015 060006871421	B	2.860	1.0000		- 3	3	
08/04/2015 060006871424	B	21.930	1.0000		- 22	22	
08/04/2015 060006871424	B	210,187.500	1.0000		- 210,188	210,188	
08/04/2015 060006871426	B	3.760	1.0000		- 4	4	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/05/2015 060006871406	B	50,089.780	1.0000		- 50,090	50,090	
08/06/2015 060006871403	B	1,547.000	1.0000		- 1,547	1,547	
08/06/2015 060006871421	B	458.750	1.0000		- 459	459	
08/07/2015 060006871402	B	8,903.890	1.0000		- 8,904	8,904	
08/07/2015 060006871412	B	4,523.000	1.0000		- 4,523	4,523	
08/07/2015 060006871424	B	128,250.000	1.0000		- 128,250	128,250	
08/10/2015 060006871402	B	3,219.700	1.0000		- 3,220	3,220	
08/10/2015 060006871403	B	11,971.140	1.0000		- 11,971	11,971	
08/10/2015 060006871406	B	154,354.170	1.0000		- 154,354	154,354	
08/10/2015 060006871406	B	2,656.250	1.0000		- 2,656	2,656	
08/10/2015 060006871412	B	75,382.140	1.0000		- 75,382	75,382	
08/10/2015 060006871421	B	2,992.780	1.0000		- 2,993	2,993	
08/10/2015 060006871424	B	267,187.500	1.0000		- 267,188	267,188	
08/11/2015 060006871403	B	30.630	1.0000		- 31	31	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/11/2015 060006871406	B	1,003,058.050	1.0000		- 1,003,058	1,003,058	
08/12/2015 060006871402	B	460.850	1.0000		- 461	461	
08/12/2015 060006871402	B	153.320	1.0000		- 153	153	
08/12/2015 060006871403	B	15,733.210	1.0000		- 15,733	15,733	
08/12/2015 060006871406	B	150,786.270	1.0000		- 150,786	150,786	
08/12/2015 060006871415	B	2,386,642.620	1.0000		- 2,386,643	2,386,643	
08/12/2015 060006871424	B	292,125.000	1.0000		- 292,125	292,125	
08/13/2015 060006871402	B	483,295.470	1.0000		- 483,295	483,295	
08/13/2015 060006871406	B	183,188.350	1.0000		- 183,188	183,188	
08/14/2015 060006871406	B	408,816.250	1.0000		- 408,816	408,816	
08/14/2015 060006871424	B	2,386,642.620	1.0000		- 2,386,643	2,386,643	
08/17/2015 060006871402	B	15,573.130	1.0000		- 15,573	15,573	
08/17/2015 060006871402	B	726.480	1.0000		- 726	726	
08/17/2015 060006871403	B	440.000	1.0000		- 440	440	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/17/2015 060006871406	B	148,746.540	1.0000		- 148,747	148,747	
08/17/2015 060006871406	B	3,687.500	1.0000		- 3,688	3,688	
08/17/2015 060006871421	B	110.000	1.0000		- 110	110	
08/17/2015 060006871424	B	46,312.500	1.0000		- 46,313	46,313	
08/18/2015 060006871402	B	126.200	1.0000		- 126	126	
08/18/2015 060006871402	B	703.130	1.0000		- 703	703	
08/18/2015 060006871403	B	6,121.000	1.0000		- 6,121	6,121	
08/18/2015 060006871406	B	3,281.250	1.0000		- 3,281	3,281	
08/18/2015 060006871409	B	90.550	1.0000		- 91	91	
08/18/2015 060006871421	B	1,805.000	1.0000		- 1,805	1,805	
08/19/2015 060006871402	B	4,408.070	1.0000		- 4,408	4,408	
08/19/2015 060006871405	B	262.200	1.0000		- 262	262	
08/19/2015 060006871409	B	747.220	1.0000		- 747	747	
08/19/2015 060006871424	B	124,687.500	1.0000		- 124,688	124,688	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/20/2015 060006871401	B	848.230	1.0000		- 848	848	
08/20/2015 060006871402	B	2,957.310	1.0000		- 2,957	2,957	
08/20/2015 060006871403	B	390.000	1.0000		- 390	390	
08/20/2015 060006871419	B	351.410	1.0000		- 351	351	
08/20/2015 060006871421	B	112.000	1.0000		- 112	112	
08/20/2015 060006871424	B	142,500.000	1.0000		- 142,500	142,500	
08/20/2015 060006871426	B	12.110	1.0000		- 12	12	
08/21/2015 060006871402	B	3,306.650	1.0000		- 3,307	3,307	
08/21/2015 060006871403	B	1,191.000	1.0000		- 1,191	1,191	
08/21/2015 060006871406	B	21,557.980	1.0000		- 21,558	21,558	
08/21/2015 060006871421	B	348.000	1.0000		- 348	348	
08/21/2015 060006871424	B	199,500.000	1.0000		- 199,500	199,500	
08/24/2015 060006871402	B	281.250	1.0000		- 281	281	
08/24/2015 060006871403	B	1,950.000	1.0000		- 1,950	1,950	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/24/2015 060006871406	B	8,459.530	1.0000		- 8,460	8,460	
08/24/2015 060006871421	B	550.000	1.0000		- 550	550	
08/25/2015 060006871402	B	11,436.040	1.0000		- 11,436	11,436	
08/25/2015 060006871402	B	11.400	1.0000		- 11	11	
08/25/2015 060006871403	B	276.000	1.0000		- 276	276	
08/25/2015 060006871406	B	163,191.370	1.0000		- 163,191	163,191	
08/25/2015 060006871412	B	13,373.470	1.0000		- 13,373	13,373	
08/25/2015 060006871421	B	84.000	1.0000		- 84	84	
08/25/2015 060006871424	B	17,812.500	1.0000		- 17,813	17,813	
08/25/2015 060006871424	B	81,928.100	1.0000		- 81,928	81,928	
08/26/2015 060006871402	B	273.000	1.0000		- 273	273	
08/26/2015 060006871403	B	460.000	1.0000		- 460	460	
08/26/2015 060006871406	B	53,464.280	1.0000		- 53,464	53,464	
08/26/2015 060006871421	B	140.000	1.0000		- 140	140	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/27/2015 060006871403	B	726.000	1.0000		- 726	726	
08/27/2015 060006871406	B	19,530.570	1.0000		- 19,531	19,531	
08/27/2015 060006871421	B	222.000	1.0000		- 222	222	
08/28/2015 060006871403	B	191.250	1.0000		- 191	191	
08/28/2015 060006871406	B	171,897.840	1.0000		- 171,898	171,898	
08/28/2015 060006871419	B	598,076.190	1.0000		- 598,076	598,076	
08/28/2015 060006871421	B	52.500	1.0000		- 53	53	
08/28/2015 060006871424	B	92,751.500	1.0000		- 92,752	92,752	
08/31/2015 060006871402	B	1,881.250	1.0000		- 1,881	1,881	
08/31/2015 060006871403	B	726.000	1.0000		- 726	726	
08/31/2015 060006871406	B	25,472.070	1.0000		- 25,472	25,472	
08/31/2015 060006871421	B	214.000	1.0000		- 214	214	
09/01/2015 060006871401	B	33,596.930	1.0000		- 33,597	33,597	
09/01/2015 060006871402	B	73,265.740	1.0000		- 73,266	73,266	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/01/2015 060006871403	B	4,015.000	1.0000		- 4,015	4,015	
09/01/2015 060006871406	B	119,492.520	1.0000		- 119,493	119,493	
09/01/2015 060006871419	B	126.460	1.0000		- 126	126	
09/01/2015 060006871421	B	1,184.000	1.0000		- 1,184	1,184	
09/02/2015 060006871401	B	1,424,700.010	1.0000		- 1,424,700	1,424,700	
09/02/2015 060006871402	B	20.530	1.0000		- 21	21	
09/02/2015 060006871403	B	4.440	1.0000		- 4	4	
09/02/2015 060006871405	B	.090	1.0000				
09/02/2015 060006871409	B	.380	1.0000				
09/02/2015 060006871412	B	63.770	1.0000		- 64	64	
09/02/2015 060006871414	B	.360	1.0000				
09/02/2015 060006871415	B	2.100	1.0000		- 2	2	
09/02/2015 060006871421	B	2.390	1.0000		- 2	2	
09/02/2015 060006871424	B	49.210	1.0000		- 49	49	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/03/2015 060006871403	B	357.000	1.0000		- 357	357	
09/03/2015 060006871419	B	1,081,505.760	1.0000		- 1,081,506	1,081,506	
09/03/2015 060006871421	B	98.000	1.0000		- 98	98	
09/04/2015 060006871401	B	74,759.470	1.0000		- 74,759	74,759	
09/04/2015 060006871403	B	384.000	1.0000		- 384	384	
09/04/2015 060006871421	B	120.000	1.0000		- 120	120	
09/04/2015 060006871424	B	49,875.000	1.0000		- 49,875	49,875	
09/08/2015 060006871401	B	41,707.240	1.0000		- 41,707	41,707	
09/08/2015 060006871403	B	558.000	1.0000		- 558	558	
09/08/2015 060006871421	B	162.000	1.0000		- 162	162	
09/08/2015 060006871424	B	185,181.000	1.0000		- 185,181	185,181	
09/09/2015 060006871403	B	2,301.000	1.0000		- 2,301	2,301	
09/09/2015 060006871421	B	687.000	1.0000		- 687	687	
09/10/2015 060006871402	B	2,210.430	1.0000		- 2,210	2,210	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/10/2015 060006871403	B	825.000	1.0000		- 825	825	
09/10/2015 060006871406	B	1,615.630	1.0000		- 1,616	1,616	
09/10/2015 060006871419	B	2,832,012.850	1.0000		- 2,832,013	2,832,013	
09/10/2015 060006871421	B	225.000	1.0000		- 225	225	
09/10/2015 060006871424	B	51,000.000	1.0000		- 51,000	51,000	
09/11/2015 060006871401	B	35,640.140	1.0000		- 35,640	35,640	
09/11/2015 060006871403	B	1,158.000	1.0000		- 1,158	1,158	
09/11/2015 060006871406	B	239,757.800	1.0000		- 239,758	239,758	
09/11/2015 060006871421	B	342.000	1.0000		- 342	342	
09/14/2015 060006871401	B	2,950,000.000	1.0000		- 2,950,000	2,950,000	
09/14/2015 060006871402	B	251.900	1.0000		- 252	252	
09/14/2015 060006871403	B	351.000	1.0000		- 351	351	
09/14/2015 060006871419	B	1,750,000.000	1.0000		- 1,750,000	1,750,000	
09/14/2015 060006871421	B	104.000	1.0000		- 104	104	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/15/2015 060006871401	B	23,218,453.970	1.0000		- 23,218,454	23,218,454	
09/15/2015 060006871403	B	2,062.250	1.0000		- 2,062	2,062	
09/15/2015 060006871406	B	306,467.730	1.0000		- 306,468	306,468	
09/15/2015 060006871406	B	15,771.250	1.0000		- 15,771	15,771	
09/15/2015 060006871419	B	5,419.590	1.0000		- 5,420	5,420	
09/15/2015 060006871421	B	630.250	1.0000		- 630	630	
09/15/2015 060006871424	B	2.140	1.0000		- 2	2	
09/15/2015 060006871426	B	1,200,115.610	1.0000		- 1,200,116	1,200,116	
09/16/2015 060006871401	B	2,748,566.050	1.0000		- 2,748,566	2,748,566	
09/16/2015 060006871402	B	511.750	1.0000		- 512	512	
09/16/2015 060006871403	B	951.000	1.0000		- 951	951	
09/16/2015 060006871419	B	1,250,000.000	1.0000		- 1,250,000	1,250,000	
09/16/2015 060006871421	B	294.000	1.0000		- 294	294	
09/16/2015 060006871424	B	4,250.000	1.0000		- 4,250	4,250	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/16/2015 060006871426	B	70,881.060	1.0000		- 70,881	70,881	
09/16/2015 060006871428	B	89,687.300	1.0000		- 89,687	89,687	
09/17/2015 060006871402	B	757.060	1.0000		- 757	757	
09/18/2015 060006871402	B	113,584.780	1.0000		- 113,585	113,585	
09/18/2015 060006871403	B	403.000	1.0000		- 403	403	
09/18/2015 060006871406	B	56,530.110	1.0000		- 56,530	56,530	
09/18/2015 060006871421	B	117.000	1.0000		- 117	117	
09/21/2015 060006871406	B	148,227.210	1.0000		- 148,227	148,227	
09/21/2015 060006871424	B	97,750.000	1.0000		- 97,750	97,750	
09/21/2015 060006871424	B	195,500.000	1.0000		- 195,500	195,500	
09/23/2015 060006871424	B	189,125.000	1.0000		- 189,125	189,125	
09/24/2015 060006871403	B	400.000	1.0000		- 400	400	
09/24/2015 060006871406	B	135,910.900	1.0000		- 135,911	135,911	
09/24/2015 060006871421	B	100.000	1.0000		- 100	100	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/24/2015 060006871424	B	10,233,000.000	1.0000		- 10,233,000	10,233,000	
09/25/2015 060006871402	B	5,354.650	1.0000		- 5,355	5,355	
09/25/2015 060006871403	B	486.000	1.0000		- 486	486	
09/25/2015 060006871421	B	144.000	1.0000		- 144	144	
09/28/2015 060006871402	B	525.000	1.0000		- 525	525	
09/28/2015 060006871403	B	325.500	1.0000		- 326	326	
09/28/2015 060006871421	B	94.500	1.0000		- 95	95	
09/28/2015 060006871424	B	78,625.000	1.0000		- 78,625	78,625	
09/29/2015 060006871406	B	52,727.150	1.0000		- 52,727	52,727	
09/29/2015 060006871424	B	161,500.000	1.0000		- 161,500	161,500	
09/30/2015 060006871403	B	4,692.500	1.0000		- 4,693	4,693	
09/30/2015 060006871406	B	52,777.380	1.0000		- 52,777	52,777	
09/30/2015 060006871421	B	1,300.500	1.0000		- 1,301	1,301	
09/30/2015 060006871424	B	27,625.000	1.0000		- 27,625	27,625	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
10/01/2015 060006871403	B	1,261.670	1.0000		- 1,262	1,262	
10/01/2015 060006871406	B	303,025.630	1.0000		- 303,026	303,026	
10/01/2015 060006871421	B	378.660	1.0000		- 379	379	
10/02/2015 060006871401	B	171.090	1.0000		- 171	171	
10/02/2015 060006871402	B	15.800	1.0000		- 16	16	
10/02/2015 060006871403	B	2,726.660	1.0000		- 2,727	2,727	
10/02/2015 060006871412	B	50.780	1.0000		- 51	51	
10/02/2015 060006871414	B	.350	1.0000				
10/02/2015 060006871419	B	49.670	1.0000		- 50	50	
10/02/2015 060006871421	B	804.630	1.0000		- 805	805	
10/02/2015 060006871424	B	56.160	1.0000		- 56	56	
10/02/2015 060006871424	B	.140	1.0000				
10/02/2015 060006871426	B	4.940	1.0000		- 5	5	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/02/2015 060006871426	B	.530	1.0000		- 1	1	
10/05/2015 060006871401	B	.150	1.0000				
10/05/2015 060006871424	B	46,750.000	1.0000		- 46,750	46,750	
10/05/2015 060006871424	B	59,500.000	1.0000		- 59,500	59,500	
10/06/2015 060006871402	B	87,990.160	1.0000		- 87,990	87,990	
10/06/2015 060006871403	B	1,260.000	1.0000		- 1,260	1,260	
10/06/2015 060006871421	B	360.000	1.0000		- 360	360	
10/07/2015 060006871402	B	418.000	1.0000		- 418	418	
10/07/2015 060006871403	B	527.000	1.0000		- 527	527	
10/07/2015 060006871406	B	122,180.240	1.0000		- 122,180	122,180	
10/07/2015 060006871421	B	153.000	1.0000		- 153	153	
10/08/2015 060006871406	B	64,518.430	1.0000		- 64,518	64,518	
10/08/2015 060006871424	B	46,750.000	1.0000		- 46,750	46,750	
10/09/2015 060006871406	B	5,204.440	1.0000		- 5,204	5,204	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/13/2015 060006871401	B	9,083.940	1.0000		- 9,084	9,084	
10/13/2015 060006871402	B	3,861.300	1.0000		- 3,861	3,861	
10/13/2015 060006871402	B	185.390	1.0000		- 185	185	
10/14/2015 060006871402	B	38,211.410	1.0000		- 38,211	38,211	
10/14/2015 060006871406	B	55,627.910	1.0000		- 55,628	55,628	
10/14/2015 060006871424	B	150,956.500	1.0000		- 150,957	150,957	
10/15/2015 060006871402	B	3,213.090	1.0000		- 3,213	3,213	
10/15/2015 060006871402	B	640.530	1.0000		- 641	641	
10/15/2015 060006871403	B	5,542.500	1.0000		- 5,543	5,543	
10/15/2015 060006871403	B	1,645.500	1.0000		- 1,646	1,646	
10/15/2015 060006871406	B	173,259.130	1.0000		- 173,259	173,259	
10/15/2015 060006871421	B	1,608.750	1.0000		- 1,609	1,609	
10/15/2015 060006871421	B	487.070	1.0000		- 487	487	
10/15/2015 060006871424	B	864,750.310	1.0000		- 864,750	864,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/15/2015 060006871426	B	224,505.210	1.0000		- 224,505	224,505	
10/15/2015 060006871426	B	30,000.000	1.0000		- 30,000	30,000	
10/15/2015 060006871427	B	30,000.000	1.0000		- 30,000	30,000	
10/16/2015 060006871401	B	164.360	1.0000		- 164	164	
10/16/2015 060006871402	B	16,095.290	1.0000		- 16,095	16,095	
10/16/2015 060006871403	B	260.000	1.0000		- 260	260	
10/16/2015 060006871406	B	9,604.400	1.0000		- 9,604	9,604	
10/16/2015 060006871421	B	78.000	1.0000		- 78	78	
10/19/2015 060006871402	B	815.210	1.0000		- 815	815	
10/19/2015 060006871402	B	72.050	1.0000		- 72	72	
10/20/2015 060006871402	B	6,244.540	1.0000		- 6,245	6,245	
10/20/2015 060006871406	B	42,265.320	1.0000		- 42,265	42,265	
10/20/2015 060006871424	B	30,312.500	1.0000		- 30,313	30,313	
10/21/2015 060006871402	B	5,683.250	1.0000		- 5,683	5,683	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/22/2015 060006871403	B	775.500	1.0000		- 776	776	
10/22/2015 060006871406	B	24,064.660	1.0000		- 24,065	24,065	
10/22/2015 060006871421	B	231.000	1.0000		- 231	231	
10/22/2015 060006871424	B	142,468.750	1.0000		- 142,469	142,469	
10/23/2015 060006871403	B	611.000	1.0000		- 611	611	
10/23/2015 060006871406	B	142,673.150	1.0000		- 142,673	142,673	
10/23/2015 060006871421	B	169.000	1.0000		- 169	169	
10/23/2015 060006871424	B	21,218.750	1.0000		- 21,219	21,219	
10/26/2015 060006871402	B	5,626.560	1.0000		- 5,627	5,627	
10/26/2015 060006871402	B	1,521.500	1.0000		- 1,522	1,522	
10/26/2015 060006871406	B	38,011.020	1.0000		- 38,011	38,011	
10/27/2015 060006871406	B	58,332.300	1.0000		- 58,332	58,332	
10/28/2015 060006871402	B	4,320.300	1.0000		- 4,320	4,320	
10/28/2015 060006871406	B	156,856.720	1.0000		- 156,857	156,857	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/28/2015 060006871424	B	78,812.500	1.0000		- 78,813	78,813	
10/29/2015 060006871401	B	1,500,000.000	1.0000		- 1,500,000	1,500,000	
10/29/2015 060006871401	B	1,500,000.000	1.0000		- 1,500,000	1,500,000	
10/29/2015 060006871403	B	858.000	1.0000		- 858	858	
10/29/2015 060006871406	B	592,523.210	1.0000		- 592,523	592,523	
10/29/2015 060006871406	B	1,360.570	1.0000		- 1,361	1,361	
10/29/2015 060006871413	B	1,500,000.000	1.0000		- 1,500,000	1,500,000	
10/29/2015 060006871421	B	260.000	1.0000		- 260	260	
10/29/2015 060006871424	B	42,437.500	1.0000		- 42,438	42,438	
10/30/2015 060006871401	B	1,392.140	1.0000		- 1,392	1,392	
10/30/2015 060006871402	B	10,000.000	1.0000		- 10,000	10,000	
10/30/2015 060006871406	B	929,556.630	1.0000		- 929,557	929,557	
10/30/2015 060006871419	B	326.440	1.0000		- 326	326	
11/02/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2015 060006871402	B	107.990	1.0000		- 108	108	
11/02/2015 060006871403	B	32,140.410	1.0000		- 32,140	32,140	
11/02/2015 060006871406	B	196,856.760	1.0000		- 196,857	196,857	
11/02/2015 060006871406	B	2,186.440	1.0000		- 2,186	2,186	
11/02/2015 060006871414	B	27,221.920	1.0000		- 27,222	27,222	
11/02/2015 060006871421	B	8,999.310	1.0000		- 8,999	8,999	
11/03/2015 060006871401	B	.020	1.0000				
11/03/2015 060006871402	B	11.100	1.0000		- 11	11	
11/03/2015 060006871403	B	54,161.930	1.0000		- 54,162	54,162	
11/03/2015 060006871406	B	467.480	1.0000		- 467	467	
11/03/2015 060006871412	B	5.460	1.0000		- 5	5	
11/03/2015 060006871414	B	.360	1.0000				
11/03/2015 060006871421	B	15,045.940	1.0000		- 15,046	15,046	
11/03/2015 060006871424	B	103,118.980	1.0000		- 103,119	103,119	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/04/2015 060006871403	B	55.070	1.0000		- 55	55	
11/04/2015 060006871406	B	41,389.250	1.0000		- 41,389	41,389	
11/04/2015 060006871421	B	300.000	1.0000		- 300	300	
11/04/2015 060006871421	B	56.800	1.0000		- 57	57	
11/05/2015 060006871406	B	56,950.300	1.0000		- 56,950	56,950	
11/05/2015 060006871424	B	18,187.500	1.0000		- 18,188	18,188	
11/06/2015 060006871402	B	356.250	1.0000		- 356	356	
11/06/2015 060006871403	B	299.000	1.0000		- 299	299	
11/06/2015 060006871421	B	86.250	1.0000		- 86	86	
11/10/2015 060006871401	B	1,105.940	1.0000		- 1,106	1,106	
11/12/2015 060006871406	B	27,046.050	1.0000		- 27,046	27,046	
11/13/2015 060006871402	B	160,769.870	1.0000		- 160,770	160,770	
11/13/2015 060006871406	B	346,512.390	1.0000		- 346,512	346,512	
11/13/2015 060006871412	B	17,572.000	1.0000		- 17,572	17,572	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/16/2015 060006871402	B	17,589.620	1.0000		- 17,590	17,590	
11/16/2015 060006871402	B	662.760	1.0000		- 663	663	
11/16/2015 060006871403	B	440.000	1.0000		- 440	440	
11/16/2015 060006871406	B	310,660.750	1.0000		- 310,661	310,661	
11/16/2015 060006871406	B	2,250.000	1.0000		- 2,250	2,250	
11/16/2015 060006871421	B	110.000	1.0000		- 110	110	
11/16/2015 060006871424	B	90,937.500	1.0000		- 90,938	90,938	
11/17/2015 060006871402	B	59,534.300	1.0000		- 59,534	59,534	
11/17/2015 060006871424	B	10,928.560	1.0000		- 10,929	10,929	
11/18/2015 060006871402	B	293.200	1.0000		- 293	293	
11/18/2015 060006871403	B	5,763.000	1.0000		- 5,763	5,763	
11/18/2015 060006871415	B	20.000	1.0000		- 20	20	
11/18/2015 060006871421	B	1,695.000	1.0000		- 1,695	1,695	
11/18/2015 060006871424	B	14,999.110	1.0000		- 14,999	14,999	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/19/2015 060006871402	B	49,000.000	1.0000		- 49,000	49,000	
11/19/2015 060006871406	B	345,383.980	1.0000		- 345,384	345,384	
11/20/2015 060006871402	B	3,690.840	1.0000		- 3,691	3,691	
11/20/2015 060006871403	B	3,249.000	1.0000		- 3,249	3,249	
11/20/2015 060006871421	B	932.000	1.0000		- 932	932	
11/23/2015 060006871403	B	742.000	1.0000		- 742	742	
11/23/2015 060006871421	B	218.000	1.0000		- 218	218	
11/24/2015 060006871403	B	460.000	1.0000		- 460	460	
11/24/2015 060006871406	B	3,671.250	1.0000		- 3,671	3,671	
11/24/2015 060006871421	B	140.000	1.0000		- 140	140	
11/25/2015 060006871402	B	11,578.700	1.0000		- 11,579	11,579	
11/25/2015 060006871403	B	322.000	1.0000		- 322	322	
11/25/2015 060006871406	B	77.500	1.0000		- 78	78	
11/25/2015 060006871421	B	98.000	1.0000		- 98	98	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/27/2015 060006871402	B	8,255.380	1.0000		- 8,255	8,255	
11/27/2015 060006871403	B	496.000	1.0000		- 496	496	
11/27/2015 060006871421	B	144.000	1.0000		- 144	144	
11/27/2015 060006871426	B	75,000.000	1.0000		- 75,000	75,000	
11/27/2015 060006871426	B	50,000.000	1.0000		- 50,000	50,000	
11/27/2015 060006871427	B	50,000.000	1.0000		- 50,000	50,000	
11/30/2015 060006871402	B	18,154.380	1.0000		- 18,154	18,154	
11/30/2015 060006871402	B	35,804.900	1.0000		- 35,805	35,805	
11/30/2015 060006871403	B	230.000	1.0000		- 230	230	
11/30/2015 060006871421	B	70.000	1.0000		- 70	70	
12/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
12/01/2015 060006871403	B	3,942.750	1.0000		- 3,943	3,943	
12/01/2015 060006871406	B	113,921.580	1.0000		- 113,922	113,922	
12/01/2015 060006871421	B	1,156.000	1.0000		- 1,156	1,156	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/02/2015 060006871401	B	470,367.230	1.0000		- 470,367	470,367	
12/02/2015 060006871402	B	5.620	1.0000		- 6	6	
12/02/2015 060006871403	B	4.560	1.0000		- 5	5	
12/02/2015 060006871412	B	5.420	1.0000		- 5	5	
12/02/2015 060006871414	B	.700	1.0000		- 1	1	
12/02/2015 060006871419	B	8.960	1.0000		- 9	9	
12/02/2015 060006871421	B	2.380	1.0000		- 2	2	
12/02/2015 060006871424	B	48.870	1.0000		- 49	49	
12/02/2015 060006871426	B	1.740	1.0000		- 2	2	
12/03/2015 060006871403	B	357.000	1.0000		- 357	357	
12/03/2015 060006871406	B	112,941.830	1.0000		- 112,942	112,942	
12/03/2015 060006871421	B	98.000	1.0000		- 98	98	
12/04/2015 060006871402	B	5,125.140	1.0000		- 5,125	5,125	
12/04/2015 060006871403	B	858.000	1.0000		- 858	858	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/04/2015 060006871406	B	133.000	1.0000		- 133	133	
12/04/2015 060006871421	B	244.500	1.0000		- 245	245	
12/07/2015 060006871403	B	384.000	1.0000		- 384	384	
12/07/2015 060006871421	B	120.000	1.0000		- 120	120	
12/08/2015 060006871403	B	3,107.000	1.0000		- 3,107	3,107	
12/08/2015 060006871406	B	86,131.810	1.0000		- 86,132	86,132	
12/08/2015 060006871421	B	954.000	1.0000		- 954	954	
12/09/2015 060006871403	B	1,551.000	1.0000		- 1,551	1,551	
12/09/2015 060006871421	B	462.000	1.0000		- 462	462	
12/10/2015 060006871402	B	36,613.650	1.0000		- 36,614	36,614	
12/10/2015 060006871406	B	1,894.970	1.0000		- 1,895	1,895	
12/11/2015 060006871402	B	157.650	1.0000		- 158	158	
12/11/2015 060006871403	B	4,550.000	1.0000		- 4,550	4,550	
12/11/2015 060006871406	B	939,925.760	1.0000		- 939,926	939,926	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/11/2015 060006871421	B	1,288.000	1.0000		- 1,288	1,288	
12/14/2015 060006871402	B	4,878.870	1.0000		- 4,879	4,879	
12/14/2015 060006871402	B	107.240	1.0000		- 107	107	
12/15/2015 060006871401	B	10,938,420.000	1.0000		- 10,938,420	10,938,420	
12/15/2015 060006871401	B	18,789,778.270	1.0000		- 18,789,778	18,789,778	
12/15/2015 060006871402	B	13,440.810	1.0000		- 13,441	13,441	
12/15/2015 060006871403	B	1,804.250	1.0000		- 1,804	1,804	
12/15/2015 060006871406	B	162,245.350	1.0000		- 162,245	162,245	
12/15/2015 060006871413	B	6,566,499.000	1.0000		- 6,566,499	6,566,499	
12/15/2015 060006871419	B	3,423,310.000	1.0000		- 3,423,310	3,423,310	
12/15/2015 060006871419	B	1,358,213.000	1.0000		- 1,358,213	1,358,213	
12/15/2015 060006871420	B	1,358,213.000	1.0000		- 1,358,213	1,358,213	
12/15/2015 060006871421	B	548.250	1.0000		- 548	548	
12/15/2015 060006871423	B	12,724,577.000	1.0000		- 12,724,577	12,724,577	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/15/2015 060006871426	B	100,685.370	1.0000		- 100,685	100,685	
12/15/2015 060006871426	B	2,556,287.560	1.0000		- 2,556,288	2,556,288	
12/15/2015 060006871427	B	55,000.000	1.0000		- 55,000	55,000	
12/15/2015 060006871428	B	2,501,287.560	1.0000		- 2,501,288	2,501,288	
12/16/2015 060006871403	B	3,151.000	1.0000		- 3,151	3,151	
12/16/2015 060006871406	B	1,420,233.850	1.0000		- 1,420,234	1,420,234	
12/16/2015 060006871421	B	819.000	1.0000		- 819	819	
12/17/2015 060006871401	B	575,000.000	1.0000		- 575,000	575,000	
12/17/2015 060006871402	B	72,724.630	1.0000		- 72,725	72,725	
12/17/2015 060006871406	B	6,361,478.540	1.0000		- 6,361,479	6,361,479	
12/17/2015 060006871413	B	100,000.000	1.0000		- 100,000	100,000	
12/17/2015 060006871419	B	5,000.000	1.0000		- 5,000	5,000	
12/17/2015 060006871424	B	3,060,344.840	1.0000		- 3,060,345	3,060,345	
12/18/2015 060006871401	B	13,800,680.000	1.0000		- 13,800,680	13,800,680	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/18/2015 060006871402	B	72.050	1.0000		- 72	72	
12/18/2015 060006871402	B	.020	1.0000				
12/18/2015 060006871403	B	403.000	1.0000		- 403	403	
12/18/2015 060006871421	B	117.000	1.0000		- 117	117	
12/21/2015 060006871406	B	66,706.270	1.0000		- 66,706	66,706	
12/21/2015 060006871415	B	584,624.480	1.0000		- 584,624	584,624	
12/21/2015 060006871424	B	584,624.480	1.0000		- 584,624	584,624	
12/22/2015 060006871401	B	83,145.340	1.0000		- 83,145	83,145	
12/22/2015 060006871403	B	61,854.420	1.0000		- 61,854	61,854	
12/22/2015 060006871419	B	197,553.250	1.0000		- 197,553	197,553	
12/22/2015 060006871421	B	18,239.120	1.0000		- 18,239	18,239	
12/22/2015 060006871426	B	4,624.710	1.0000		- 4,625	4,625	
12/23/2015 060006871401	B	2,610,624.510	1.0000		- 2,610,625	2,610,625	
12/23/2015 060006871401	B	209,187.080	1.0000		- 209,187	209,187	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/23/2015 060006871406	B	20,356.900	1.0000		- 20,357	20,357	
12/23/2015 060006871413	B	250,000.000	1.0000		- 250,000	250,000	
12/23/2015 060006871419	B	500,000.000	1.0000		- 500,000	500,000	
12/23/2015 060006871426	B	226,835.710	1.0000		- 226,836	226,836	
12/23/2015 060006871426	B	50,000.000	1.0000		- 50,000	50,000	
12/23/2015 060006871427	B	50,000.000	1.0000		- 50,000	50,000	
12/24/2015 060006871402	B	325.000	1.0000		- 325	325	
12/24/2015 060006871406	B	17,740.510	1.0000		- 17,741	17,741	
12/28/2015 060006871401	B	2,016.580	1.0000		- 2,017	2,017	
12/28/2015 060006871402	B	7,714.400	1.0000		- 7,714	7,714	
12/28/2015 060006871402	B	475.160	1.0000		- 475	475	
12/28/2015 060006871403	B	1,232.000	1.0000		- 1,232	1,232	
12/28/2015 060006871421	B	324.000	1.0000		- 324	324	
12/29/2015 060006871401	B	7,555.530	1.0000		- 7,556	7,556	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/30/2015 060006871402	B	1,844.340	1.0000		- 1,844	1,844	
12/30/2015 060006871403	B	3,445.000	1.0000		- 3,445	3,445	
12/30/2015 060006871421	B	935.000	1.0000		- 935	935	
12/31/2015 060006871401	B	88,909.280	1.0000		- 88,909	88,909	
12/31/2015 060006871402	B	1,426.570	1.0000		- 1,427	1,427	
12/31/2015 060006871403	B	1,830.750	1.0000		- 1,831	1,831	
12/31/2015 060006871406	B	15,862.500	1.0000		- 15,863	15,863	
12/31/2015 060006871421	B	541.840	1.0000		- 542	542	
Total For Buys				**0**	**1,014,336,973**	**1,014,336,973**	**0**
01/02/2015 060006871401	S	- 2,266,337.280	1.0000		2,266,337	2,266,337	
01/02/2015 060006871402	S	- 28,609.640	1.0000		28,610	28,610	
01/02/2015 060006871415	S	- 383,468.350	1.0000		383,468	383,468	
01/02/2015 060006871415	S	- 104,360.100	1.0000		104,360	104,360	
01/05/2015 060006871401	S	- 21,249.430	1.0000		21,249	21,249	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/05/2015 060006871406	S	- 2,897,282.200	1.0000		2,897,282	2,897,282	
01/05/2015 060006871415	S	- 899,904.060	1.0000		899,904	899,904	
01/06/2015 060006871402	S	- 168,377.570	1.0000		168,378	168,378	
01/06/2015 060006871406	S	- 103,540.040	1.0000		103,540	103,540	
01/06/2015 060006871415	S	- 1,396,932.390	1.0000		1,396,932	1,396,932	
01/06/2015 060006871418	S	- 34,728,822.530	1.0000		34,728,823	34,728,823	
01/07/2015 060006871406	S	- 23,641.050	1.0000		23,641	23,641	
01/08/2015 060006871406	S	- 20,848.690	1.0000		20,849	20,849	
01/08/2015 060006871412	S	- 99,402.960	1.0000		99,403	99,403	
01/08/2015 060006871416	S	- 127,000.000	1.0000		127,000	127,000	
01/09/2015 060006871401	S	- 1,076,725.030	1.0000		1,076,725	1,076,725	
01/12/2015 060006871416	S	- 1,100,000.000	1.0000		1,100,000	1,100,000	
01/12/2015 060006871418	S	- 1,827,835.560	1.0000		1,827,836	1,827,836	
01/13/2015 060006871401	S	- 52,109.180	1.0000		52,109	52,109	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/13/2015 060006871406	S	- 342,550.650	1.0000		342,551	342,551	
01/14/2015 060006871401	S	- 535.800	1.0000		536	536	
01/14/2015 060006871402	S	- 64,959.640	1.0000		64,960	64,960	
01/14/2015 060006871403	S	- 41,735.760	1.0000		41,736	41,736	
01/14/2015 060006871406	S	- 193,358.450	1.0000		193,358	193,358	
01/15/2015 060006871401	S	- 38,167.890	1.0000		38,168	38,168	
01/16/2015 060006871406	S	- 133,228.600	1.0000		133,229	133,229	
01/20/2015 060006871401	S	- 13,207.100	1.0000		13,207	13,207	
01/20/2015 060006871416	S	- 393.390	1.0000		393	393	
01/21/2015 060006871401	S	- 10,780.200	1.0000		10,780	10,780	
01/23/2015 060006871401	S	- 20,264.950	1.0000		20,265	20,265	
01/23/2015 060006871406	S	- 3,772,390.380	1.0000		3,772,390	3,772,390	
01/27/2015 060006871402	S	- 12,902.500	1.0000		12,903	12,903	
01/28/2015 060006871406	S	- 1,075,888.470	1.0000		1,075,888	1,075,888	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/30/2015 060006871402	S	- 207,520.440	1.0000		207,520	207,520	
01/30/2015 060006871406	S	- 257,543.270	1.0000		257,543	257,543	
01/30/2015 060006871416	S	- 300,000.000	1.0000		300,000	300,000	
02/02/2015 060006871401	S	- 2,282,571.650	1.0000		2,282,572	2,282,572	
02/02/2015 060006871402	S	- 28,259.060	1.0000		28,259	28,259	
02/02/2015 060006871415	S	- 4,495.940	1.0000		4,496	4,496	
02/03/2015 060006871401	S	- 3,860.980	1.0000		3,861	3,861	
02/03/2015 060006871406	S	- 5,403,413.270	1.0000		5,403,413	5,403,413	
02/04/2015 060006871401	S	- 859.980	1.0000		860	860	
02/04/2015 060006871402	S	- 35,797.670	1.0000		35,798	35,798	
02/05/2015 060006871416	S	- 600,000.000	1.0000		600,000	600,000	
02/06/2015 060006871401	S	- 233.780	1.0000		234	234	
02/09/2015 060006871401	S	- 345,884.580	1.0000		345,885	345,885	
02/10/2015 060006871406	S	- 6,012,379.020	1.0000		6,012,379	6,012,379	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/10/2015 060006871415	S	- 4,000,000.000	1.0000		4,000,000	4,000,000	
02/11/2015 060006871401	S	- 7,267.600	1.0000		7,268	7,268	
02/11/2015 060006871406	S	- 6,001,565.630	1.0000		6,001,566	6,001,566	
02/11/2015 060006871415	S	- 731,000.000	1.0000		731,000	731,000	
02/11/2015 060006871416	S	- 3.730	1.0000		4	4	
02/12/2015 060006871402	S	- 192,473.830	1.0000		192,474	192,474	
02/12/2015 060006871406	S	- 6,225,593.360	1.0000		6,225,593	6,225,593	
02/12/2015 060006871424	S	- 499,375.000	1.0000		499,375	499,375	
02/13/2015 060006871401	S	- 12,120,159.730	1.0000		12,120,160	12,120,160	
02/13/2015 060006871403	S	- 6,505,364.610	1.0000		6,505,365	6,505,365	
02/13/2015 060006871406	S	- 6,305,141.370	1.0000		6,305,141	6,305,141	
02/13/2015 060006871406	S	- 65,309,504.400	1.0000		65,309,504 *	65,309,504	
02/13/2015 060006871424	S	- 83,518.850	1.0000		83,519	83,519	
02/17/2015 060006871403	S	- 33,494,635.390	1.0000		33,494,635	33,494,635	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/17/2015 060006871405	S	- 368.020	1.0000		368	368	
02/17/2015 060006871406	S	- 29,337,114.170	1.0000		29,337,114	29,337,114	
02/17/2015 060006871409	S	- 465.790	1.0000		466	466	
02/17/2015 060006871424	S	- 472,812.500	1.0000		472,813	472,813	
02/18/2015 060006871401	S	- 4,157,903.320	1.0000		4,157,903	4,157,903	
02/18/2015 060006871401	S	- 100,000,000.000	1.0000		100,000,000 *	100,000,000	
02/18/2015 060006871406	S	- 11,040.830	1.0000		11,041	11,041	
02/18/2015 060006871419	S	- 66,373,892.000	1.0000		66,373,892 *	66,373,892	
02/18/2015 060006871424	S	- 1,167,433.370	1.0000		1,167,433	1,167,433	
02/18/2015 060006871426	S	- 25,700,000.000	1.0000		25,700,000	25,700,000	
02/19/2015 060006871406	S	- 2,967,734.270	1.0000		2,967,734	2,967,734	
02/19/2015 060006871416	S	- 89.880	1.0000		90	90	
02/19/2015 060006871420	S	- 11,660,262.000	1.0000		11,660,262	11,660,262	
02/19/2015 060006871424	S	- 26,000,000.000	1.0000		26,000,000	26,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871426	S	- 872,237.060	1.0000		872,237	872,237	
02/19/2015 060006871427	S	- 6,621,849.000	1.0000		6,621,849	6,621,849	
02/20/2015 060006871406	S	- 16,978.090	1.0000		16,978	16,978	
02/20/2015 060006871413	S	- 100,000,000.000	1.0000		100,000,000 *	100,000,000	
02/20/2015 060006871419	S	- 15,910,061.050	1.0000		15,910,061	15,910,061	
02/20/2015 060006871424	S	- 495,875.050	1.0000		495,875	495,875	
02/20/2015 060006871428	S	- 7,344,916.230	1.0000		7,344,916	7,344,916	
02/20/2015 060006871428	S	- 6,621,849.000	1.0000		6,621,849	6,621,849	
02/23/2015 060006871412	S	- 620,932.550	1.0000		620,933	620,933	
02/23/2015 060006871416	S	-.040	1.0000				
02/23/2015 060006871424	S	- 94,446.380	1.0000		94,446	94,446	
02/24/2015 060006871406	S	- 690,971.830	1.0000		690,972	690,972	
02/24/2015 060006871412	S	- 620,932.550	1.0000		620,933	620,933	
02/25/2015 060006871401	S	- 10,504.490	1.0000		10,504	10,504	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/25/2015 060006871412	S	- 620,932.550	1.0000		620,933	620,933	
02/26/2015 060006871406	S	- 1,243,346.250	1.0000		1,243,346	1,243,346	
02/26/2015 060006871412	S	- 620,932.550	1.0000		620,933	620,933	
02/26/2015 060006871412	S	- 95,479,067.450	1.0000		95,479,067 *	95,479,067	
02/27/2015 060006871419	S	- 295,239.630	1.0000		295,240	295,240	
02/27/2015 060006871424	S	- 446,468.340	1.0000		446,468	446,468	
02/27/2015 060006871426	S	- 118,998.050	1.0000		118,998	118,998	
03/02/2015 060006871401	S	- 1,925,869.570	1.0000		1,925,870	1,925,870	
03/02/2015 060006871402	S	- 24,946.130	1.0000		24,946	24,946	
03/02/2015 060006871402	S	- 13,952.640	1.0000		13,953	13,953	
03/02/2015 060006871406	S	- 1,241,785.090	1.0000		1,241,785	1,241,785	
03/02/2015 060006871419	S	- 294,245.210	1.0000		294,245	294,245	
03/02/2015 060006871426	S	- 31,001.950	1.0000		31,002	31,002	
03/03/2015 060006871401	S	- 39,905.110	1.0000		39,905	39,905	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/03/2015 060006871406	S	- 1,179,969.210	1.0000		1,179,969	1,179,969	
03/03/2015 060006871419	S	- 8,928.000	1.0000		8,928	8,928	
03/03/2015 060006871424	S	- 951,156.660	1.0000		951,157	951,157	
03/04/2015 060006871401	S	- 15,795.000	1.0000		15,795	15,795	
03/04/2015 060006871402	S	- 449,397.750	1.0000		449,398	449,398	
03/04/2015 060006871419	S	- 3,030.000	1.0000		3,030	3,030	
03/05/2015 060006871401	S	- 45,416.890	1.0000		45,417	45,417	
03/05/2015 060006871403	S	- 31,388.000	1.0000		31,388	31,388	
03/05/2015 060006871406	S	- 57,048.590	1.0000		57,049	57,049	
03/05/2015 060006871419	S	- 9,785.000	1.0000		9,785	9,785	
03/05/2015 060006871424	S	- 302,187.500	1.0000		302,188	302,188	
03/05/2015 060006871424	S	- 58,687.500	1.0000		58,688	58,688	
03/06/2015 060006871401	S	- 17,298.780	1.0000		17,299	17,299	
03/06/2015 060006871402	S	- 99,850.830	1.0000		99,851	99,851	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/06/2015 060006871403	S	- 28,248.000	1.0000		28,248	28,248	
03/06/2015 060006871406	S	- 37,618.600	1.0000		37,619	37,619	
03/06/2015 060006871419	S	- 3,393.000	1.0000		3,393	3,393	
03/09/2015 060006871401	S	- 31,504.750	1.0000		31,505	31,505	
03/09/2015 060006871401	S	- 1,630.000	1.0000		1,630	1,630	
03/09/2015 060006871406	S	- 99,801.770	1.0000		99,802	99,802	
03/09/2015 060006871419	S	- 5,763.060	1.0000		5,763	5,763	
03/09/2015 060006871419	S	- 790.000	1.0000		790	790	
03/09/2015 060006871424	S	- 1,275,203.000	1.0000		1,275,203	1,275,203	
03/10/2015 060006871406	S	- 6,663.490	1.0000		6,663	6,663	
03/10/2015 060006871427	S	- 50,000.000	1.0000		50,000	50,000	
03/11/2015 060006871419	S	- 3,275.730	1.0000		3,276	3,276	
03/12/2015 060006871415	S	- 8,256.380	1.0000		8,256	8,256	
03/13/2015 060006871416	S	- 1.050	1.0000		1	1	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/13/2015 060006871419	S	- 1,650,000.000	1.0000		1,650,000	1,650,000	
03/16/2015 060006871401	S	- 52,273.650	1.0000		52,274	52,274	
03/16/2015 060006871406	S	- 5,975.270	1.0000		5,975	5,975	
03/16/2015 060006871419	S	- 5,203.580	1.0000		5,204	5,204	
03/17/2015 060006871401	S	- 1,425.000	1.0000		1,425	1,425	
03/17/2015 060006871406	S	- 15.290	1.0000		15	15	
03/17/2015 060006871419	S	- 75.000	1.0000		75	75	
03/17/2015 060006871424	S	- 27,937.500	1.0000		27,938	27,938	
03/18/2015 060006871401	S	- 248,722.250	1.0000		248,722	248,722	
03/18/2015 060006871402	S	- 700.540	1.0000		701	701	
03/20/2015 060006871424	S	- 2,327,850.000	1.0000		2,327,850	2,327,850	
03/20/2015 060006871424	S	- 31,562.500	1.0000		31,563	31,563	
03/23/2015 060006871401	S	- 1,255.130	1.0000		1,255	1,255	
03/23/2015 060006871406	S	- 26,684.240	1.0000		26,684	26,684	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2015 060006871403	S	- 17,616.300	1.0000		17,616	17,616	
03/24/2015 060006871421	S	- 4,968.700	1.0000		4,969	4,969	
03/25/2015 060006871402	S	- 8,101.090	1.0000		8,101	8,101	
03/25/2015 060006871402	S	- 14,508.840	1.0000		14,509	14,509	
03/25/2015 060006871406	S	- 9,438.670	1.0000		9,439	9,439	
03/25/2015 060006871428	S	- 124.090	1.0000		124	124	
03/26/2015 060006871401	S	- 14,970,662.000	1.0000		14,970,662	14,970,662	
03/26/2015 060006871419	S	- 1,006,953.000	1.0000		1,006,953	1,006,953	
03/26/2015 060006871424	S	- 80,437.500	1.0000		80,438	80,438	
03/27/2015 060006871401	S	- 13,903,267.000	1.0000		13,903,267	13,903,267	
03/27/2015 060006871406	S	- 3,762,377.770	1.0000		3,762,378	3,762,378	
03/27/2015 060006871413	S	- 3,920,544.000	1.0000		3,920,544	3,920,544	
03/27/2015 060006871419	S	- 2,598,959.000	1.0000		2,598,959	2,598,959	
03/27/2015 060006871420	S	- 889,532.000	1.0000		889,532	889,532	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2015 060006871424	S	- 197,593.340	1.0000		197,593	197,593	
03/30/2015 060006871406	S	- 13,377.980	1.0000		13,378	13,378	
03/31/2015 060006871401	S	- 53,047.000	1.0000		53,047	53,047	
03/31/2015 060006871419	S	- 10,980.000	1.0000		10,980	10,980	
03/31/2015 060006871424	S	- 54,937.500	1.0000		54,938	54,938	
03/31/2015 060006871426	S	- 1,314.000	1.0000		1,314	1,314	
04/01/2015 060006871401	S	- 1,945,701.310	1.0000		1,945,701	1,945,701	
04/01/2015 060006871402	S	- 25,893.630	1.0000		25,894	25,894	
04/01/2015 060006871419	S	- 296,471.940	1.0000		296,472	296,472	
04/01/2015 060006871426	S	- 118,363.000	1.0000		118,363	118,363	
04/02/2015 060006871401	S	- 93,518.800	1.0000		93,519	93,519	
04/02/2015 060006871402	S	- 7,045.380	1.0000		7,045	7,045	
04/02/2015 060006871406	S	- 1,267,518.880	1.0000		1,267,519	1,267,519	
04/02/2015 060006871419	S	- 9,318.630	1.0000		9,319	9,319	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/02/2015 060006871426	S	- 426.990	1.0000		427	427	
04/02/2015 060006871428	S	- 5,981.160	1.0000		5,981	5,981	
04/06/2015 060006871401	S	- 10,141.150	1.0000		10,141	10,141	
04/06/2015 060006871402	S	- 333,698.990	1.0000		333,699	333,699	
04/06/2015 060006871406	S	- 39,580.360	1.0000		39,580	39,580	
04/06/2015 060006871419	S	- 15,302.980	1.0000		15,303	15,303	
04/06/2015 060006871421	S	- 20,272.150	1.0000		20,272	20,272	
04/06/2015 060006871424	S	- 90,905.840	1.0000		90,906	90,906	
04/07/2015 060006871401	S	- 139,774.870	1.0000		139,775	139,775	
04/07/2015 060006871402	S	- 6,961.090	1.0000		6,961	6,961	
04/07/2015 060006871419	S	- 7,476.050	1.0000		7,476	7,476	
04/07/2015 060006871424	S	- 165,875.000	1.0000		165,875	165,875	
04/07/2015 060006871426	S	- 1,250.480	1.0000		1,250	1,250	
04/08/2015 060006871426	S	- 1,236.660	1.0000		1,237	1,237	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/09/2015 060006871401	S	- 26,134.790	1.0000		26,135	26,135	
04/09/2015 060006871401	S	- 16,262.380	1.0000		16,262	16,262	
04/09/2015 060006871406	S	- 623,272.710	1.0000		623,273	623,273	
04/09/2015 060006871419	S	- 5,719.070	1.0000		5,719	5,719	
04/09/2015 060006871419	S	- 1,796.960	1.0000		1,797	1,797	
04/09/2015 060006871426	S	- 447.320	1.0000		447	447	
04/10/2015 060006871406	S	- 3,549,813.630	1.0000		3,549,814	3,549,814	
04/10/2015 060006871424	S	- 153,656.660	1.0000		153,657	153,657	
04/14/2015 060006871401	S	- 73,359.900	1.0000		73,360	73,360	
04/14/2015 060006871402	S	- 60,208.690	1.0000		60,209	60,209	
04/14/2015 060006871419	S	- 9,456.210	1.0000		9,456	9,456	
04/14/2015 060006871426	S	- 1,319.970	1.0000		1,320	1,320	
04/16/2015 060006871401	S	- 30,418.290	1.0000		30,418	30,418	
04/16/2015 060006871406	S	- 36,141.780	1.0000		36,142	36,142	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/16/2015 060006871419	S	- 2,585.850	1.0000		2,586	2,586	
04/16/2015 060006871424	S	- 1,562.500	1.0000		1,563	1,563	
04/16/2015 060006871426	S	- 492.420	1.0000		492	492	
04/17/2015 060006871401	S	- 13,396.520	1.0000		13,397	13,397	
04/17/2015 060006871406	S	- 59,835.080	1.0000		59,835	59,835	
04/17/2015 060006871419	S	- 1,461.910	1.0000		1,462	1,462	
04/21/2015 060006871401	S	- 90,489.840	1.0000		90,490	90,490	
04/21/2015 060006871424	S	- 124,312.500	1.0000		124,313	124,313	
04/22/2015 060006871401	S	- 1,377.360	1.0000		1,377	1,377	
04/22/2015 060006871402	S	- 4,114.290	1.0000		4,114	4,114	
04/22/2015 060006871406	S	- 45,834.310	1.0000		45,834	45,834	
04/22/2015 060006871424	S	- 41,093.340	1.0000		41,093	41,093	
04/23/2015 060006871402	S	- 2,965.830	1.0000		2,966	2,966	
04/23/2015 060006871424	S	- 147,312.500	1.0000		147,313	147,313	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/24/2015 060006871401	S	-.010	1.0000				
04/24/2015 060006871406	S	- 89,974.850	1.0000		89,975	89,975	
04/27/2015 060006871401	S	- 38,590.360	1.0000		38,590	38,590	
04/27/2015 060006871402	S	- 1,386.200	1.0000		1,386	1,386	
04/27/2015 060006871419	S	- 7,059.230	1.0000		7,059	7,059	
04/27/2015 060006871426	S	- 1,411.840	1.0000		1,412	1,412	
04/28/2015 060006871402	S	- 2,104.110	1.0000		2,104	2,104	
04/28/2015 060006871419	S	- 3,444.210	1.0000		3,444	3,444	
04/28/2015 060006871426	S	- 460.250	1.0000		460	460	
04/29/2015 060006871403	S	- 20,920.000	1.0000		20,920	20,920	
04/29/2015 060006871412	S	- 30,000,000.000	1.0000		30,000,000	30,000,000	
04/29/2015 060006871421	S	- 6,276.000	1.0000		6,276	6,276	
04/29/2015 060006871424	S	- 117,218.340	1.0000		117,218	117,218	
04/30/2015 060006871401	S	- 99,105.730	1.0000		99,106	99,106	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/30/2015 060006871403	S	- 249.600	1.0000		250	250	
04/30/2015 060006871406	S	- 4,082.840	1.0000		4,083	4,083	
04/30/2015 060006871419	S	- 21,533.920	1.0000		21,534	21,534	
04/30/2015 060006871421	S	- 62.400	1.0000		62	62	
04/30/2015 060006871424	S	- 142,187.500	1.0000		142,188	142,188	
04/30/2015 060006871426	S	- 1,790.000	1.0000		1,790	1,790	
05/01/2015 060006871401	S	- 1,963,184.590	1.0000		1,963,185	1,963,185	
05/01/2015 060006871419	S	- 302,856.490	1.0000		302,856	302,856	
05/01/2015 060006871424	S	- 25,031.660	1.0000		25,032	25,032	
05/01/2015 060006871426	S	- 118,363.000	1.0000		118,363	118,363	
05/04/2015 060006871401	S	- 37,662.720	1.0000		37,663	37,663	
05/04/2015 060006871406	S	- 411,284.010	1.0000		411,284	411,284	
05/04/2015 060006871419	S	- 7,344.710	1.0000		7,345	7,345	
05/04/2015 060006871424	S	- 161,750.000	1.0000		161,750	161,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/04/2015 060006871426	S	- 1,462.070	1.0000		1,462	1,462	
05/05/2015 060006871402	S	- 105,871.130	1.0000		105,871	105,871	
05/05/2015 060006871406	S	- 169,787.010	1.0000		169,787	169,787	
05/05/2015 060006871424	S	- 62,030.840	1.0000		62,031	62,031	
05/06/2015 060006871406	S	- 173,445.590	1.0000		173,446	173,446	
05/06/2015 060006871424	S	- 87,083.010	1.0000		87,083	87,083	
05/07/2015 060006871401	S	- 15,672.170	1.0000		15,672	15,672	
05/07/2015 060006871401	S	- 31,273.240	1.0000		31,273	31,273	
05/07/2015 060006871402	S	- 21,987.100	1.0000		21,987	21,987	
05/07/2015 060006871419	S	- 2,866.860	1.0000		2,867	2,867	
05/07/2015 060006871419	S	- 2,106.380	1.0000		2,106	2,106	
05/07/2015 060006871424	S	- 84,093.750	1.0000		84,094	84,094	
05/07/2015 060006871426	S	- 573.370	1.0000		573	573	
05/07/2015 060006871426	S	- 434.510	1.0000		435	435	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/08/2015 060006871401	S	- 55,220.570	1.0000		55,221	55,221	
05/08/2015 060006871402	S	- 997.060	1.0000		997	997	
05/12/2015 060006871401	S	- 296,340.730	1.0000		296,341	296,341	
05/12/2015 060006871419	S	- 55,222.750	1.0000		55,223	55,223	
05/12/2015 060006871424	S	- 137,718.750	1.0000		137,719	137,719	
05/12/2015 060006871426	S	- 11,617.430	1.0000		11,617	11,617	
05/13/2015 060006871402	S	- 280,537.880	1.0000		280,538	280,538	
05/13/2015 060006871406	S	- 203,083.260	1.0000		203,083	203,083	
05/14/2015 060006871401	S	- 924.000	1.0000		924	924	
05/14/2015 060006871402	S	- 22,028.040	1.0000		22,028	22,028	
05/14/2015 060006871424	S	- 11,812.500	1.0000		11,813	11,813	
05/19/2015 060006871401	S	- 244,051.890	1.0000		244,052	244,052	
05/19/2015 060006871406	S	- 20,908.060	1.0000		20,908	20,908	
05/19/2015 060006871424	S	- 23,343.750	1.0000		23,344	23,344	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/20/2015 060006871401	S	- 18.000	1.0000		18	18	
05/20/2015 060006871424	S	- 5,062.500	1.0000		5,063	5,063	
05/21/2015 060006871401	S	- 8,555.860	1.0000		8,556	8,556	
05/21/2015 060006871419	S	- 4,870.230	1.0000		4,870	4,870	
05/21/2015 060006871424	S	- 3,093.750	1.0000		3,094	3,094	
05/22/2015 060006871402	S	- 2,980.500	1.0000		2,981	2,981	
05/26/2015 060006871424	S	- 5,343.750	1.0000		5,344	5,344	
05/27/2015 060006871401	S	- 231,311.850	1.0000		231,312	231,312	
05/27/2015 060006871402	S	- 2,947.430	1.0000		2,947	2,947	
05/27/2015 060006871419	S	- 8,556.540	1.0000		8,557	8,557	
05/27/2015 060006871426	S	- 1,711.310	1.0000		1,711	1,711	
05/28/2015 060006871401	S	- 12,002.370	1.0000		12,002	12,002	
05/28/2015 060006871419	S	- 356,226.170	1.0000		356,226	356,226	
05/28/2015 060006871426	S	- 245.630	1.0000		246	246	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/29/2015 060006871406	S	- 892,963.020	1.0000		892,963	892,963	
05/29/2015 060006871419	S	- 2,845,000.000	1.0000		2,845,000	2,845,000	
05/29/2015 060006871420	S	- 170,000.000	1.0000		170,000	170,000	
05/29/2015 060006871424	S	- 2,001.180	1.0000		2,001	2,001	
05/29/2015 060006871426	S	- 499,989.120	1.0000		499,989	499,989	
06/01/2015 060006871401	S	- 1,991,546.920	1.0000		1,991,547	1,991,547	
06/01/2015 060006871402	S	- 26,969.560	1.0000		26,970	26,970	
06/01/2015 060006871419	S	- 307,379.500	1.0000		307,380	307,380	
06/01/2015 060006871426	S	- 118,449.370	1.0000		118,449	118,449	
06/02/2015 060006871401	S	- 10,854.170	1.0000		10,854	10,854	
06/02/2015 060006871406	S	- 76,041.850	1.0000		76,042	76,042	
06/02/2015 060006871419	S	- 1,985.520	1.0000		1,986	1,986	
06/02/2015 060006871424	S	- 24,750.000	1.0000		24,750	24,750	
06/02/2015 060006871426	S	- 397.100	1.0000		397	397	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/03/2015 060006871401	S	- 49,025.980	1.0000		49,026	49,026	
06/03/2015 060006871402	S	- 428,559.340	1.0000		428,559	428,559	
06/03/2015 060006871406	S	- 1,934,086.300	1.0000		1,934,086	1,934,086	
06/03/2015 060006871419	S	- 4,012.370	1.0000		4,012	4,012	
06/03/2015 060006871424	S	- 16,312.500	1.0000		16,313	16,313	
06/03/2015 060006871426	S	- 9,323.870	1.0000		9,324	9,324	
06/04/2015 060006871424	S	- 19,968.750	1.0000		19,969	19,969	
06/05/2015 060006871402	S	- 55,092.280	1.0000		55,092	55,092	
06/09/2015 060006871401	S	- 31,340.740	1.0000		31,341	31,341	
06/09/2015 060006871402	S	- 3,007.110	1.0000		3,007	3,007	
06/09/2015 060006871419	S	- 9,979.560	1.0000		9,980	9,980	
06/09/2015 060006871424	S	- 5,468.750	1.0000		5,469	5,469	
06/09/2015 060006871426	S	- 166.660	1.0000		167	167	
06/10/2015 060006871401	S	- 17,641.690	1.0000		17,642	17,642	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/10/2015 060006871406	S	- 259,221.780	1.0000		259,222	259,222	
06/12/2015 060006871403	S	- 103,112.860	1.0000		103,113	103,113	
06/12/2015 060006871406	S	- 26,156.300	1.0000		26,156	26,156	
06/12/2015 060006871424	S	- 4,788,179.970	1.0000		4,788,180	4,788,180	
06/16/2015 060006871402	S	- 386.900	1.0000		387	387	
06/17/2015 060006871401	S	- 88,482.650	1.0000		88,483	88,483	
06/17/2015 060006871406	S	- 164,614.920	1.0000		164,615	164,615	
06/17/2015 060006871419	S	- 17,293.000	1.0000		17,293	17,293	
06/17/2015 060006871426	S	- 3,417.000	1.0000		3,417	3,417	
06/18/2015 060006871401	S	- 566,305.870	1.0000		566,306	566,306	
06/18/2015 060006871402	S	- 1,156.250	1.0000		1,156	1,156	
06/18/2015 060006871406	S	- 155,775.920	1.0000		155,776	155,776	
06/18/2015 060006871424	S	- 38,062.500	1.0000		38,063	38,063	
06/19/2015 060006871402	S	- 1,993.640	1.0000		1,994	1,994	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/22/2015 060006871402	S	- 5,966.530	1.0000		5,967	5,967	
06/22/2015 060006871424	S	- 146,812.500	1.0000		146,813	146,813	
06/23/2015 060006871401	S	- 590.000	1.0000		590	590	
06/23/2015 060006871402	S	- 42,977.270	1.0000		42,977	42,977	
06/23/2015 060006871406	S	- 143,763.660	1.0000		143,764	143,764	
06/23/2015 060006871421	S	- 31,684.350	1.0000		31,684	31,684	
06/23/2015 060006871424	S	- 217,500.000	1.0000		217,500	217,500	
06/24/2015 060006871406	S	- 12,417.100	1.0000		12,417	12,417	
06/24/2015 060006871421	S	- 151,364.620	1.0000		151,365	151,365	
06/24/2015 060006871424	S	- 95,156.250	1.0000		95,156	95,156	
06/25/2015 060006871401	S	- 331,170.860	1.0000		331,171	331,171	
06/25/2015 060006871412	S	- 16,000,000.000	1.0000		16,000,000	16,000,000	
06/26/2015 060006871402	S	- 8,881.420	1.0000		8,881	8,881	
06/26/2015 060006871424	S	- 32,625.000	1.0000		32,625	32,625	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/29/2015 060006871424	S	- 201,187.500	1.0000		201,188	201,188	
06/30/2015 060006871412	S	- 5,481,771.640	1.0000		5,481,772	5,481,772	
07/01/2015 060006871402	S	- 28,609.640	1.0000		28,610	28,610	
07/01/2015 060006871403	S	- 116,845.960	1.0000		116,846	116,846	
07/01/2015 060006871406	S	- 68,494.590	1.0000		68,495	68,495	
07/01/2015 060006871421	S	- 35,345.150	1.0000		35,345	35,345	
07/01/2015 060006871424	S	- 5,437.500	1.0000		5,438	5,438	
07/02/2015 060006871401	S	- 2,096,621.750	1.0000		2,096,622	2,096,622	
07/02/2015 060006871406	S	- 394,997.980	1.0000		394,998	394,998	
07/02/2015 060006871419	S	- 309,777.560	1.0000		309,778	309,778	
07/02/2015 060006871424	S	- 203,906.250	1.0000		203,906	203,906	
07/02/2015 060006871426	S	- 123,114.340	1.0000		123,114	123,114	
07/06/2015 060006871401	S	- 138,343.510	1.0000		138,344	138,344	
07/06/2015 060006871402	S	- 114,754.980	1.0000		114,755	114,755	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/06/2015 060006871406	S	- 5,542.760	1.0000		5,543	5,543	
07/06/2015 060006871419	S	- 29,738.090	1.0000		29,738	29,738	
07/06/2015 060006871426	S	- 5,947.620	1.0000		5,948	5,948	
07/07/2015 060006871403	S	- 59,241.600	1.0000		59,242	59,242	
07/07/2015 060006871403	S	- 212,018.000	1.0000		212,018	212,018	
07/07/2015 060006871421	S	- 15,980.000	1.0000		15,980	15,980	
07/07/2015 060006871421	S	- 14,104.000	1.0000		14,104	14,104	
07/10/2015 060006871401	S	- 14,457.830	1.0000		14,458	14,458	
07/10/2015 060006871402	S	- 3,002.580	1.0000		3,003	3,003	
07/10/2015 060006871406	S	- 154,906.600	1.0000		154,907	154,907	
07/10/2015 060006871419	S	- 5,329.430	1.0000		5,329	5,329	
07/10/2015 060006871426	S	- 177.650	1.0000		178	178	
07/13/2015 060006871401	S	- 188,015.660	1.0000		188,016	188,016	
07/13/2015 060006871402	S	- 7,970.870	1.0000		7,971	7,971	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/13/2015 060006871403	S	- 40,188.460	1.0000		40,188	40,188	
07/13/2015 060006871424	S	- 244,687.500	1.0000		244,688	244,688	
07/13/2015 060006871424	S	- 236,531.250	1.0000		236,531	236,531	
07/14/2015 060006871402	S	- 8,794.290	1.0000		8,794	8,794	
07/15/2015 060006871401	S	- 14,119.300	1.0000		14,119	14,119	
07/15/2015 060006871406	S	- 477,933.570	1.0000		477,934	477,934	
07/15/2015 060006871419	S	- 3,226.530	1.0000		3,227	3,227	
07/15/2015 060006871426	S	- 705.970	1.0000		706	706	
07/16/2015 060006871401	S	- 7,433.940	1.0000		7,434	7,434	
07/16/2015 060006871406	S	- 117,961.800	1.0000		117,962	117,962	
07/16/2015 060006871406	S	- 45.440	1.0000		45	45	
07/16/2015 060006871419	S	- 3,136.900	1.0000		3,137	3,137	
07/16/2015 060006871426	S	- 128.430	1.0000		128	128	
07/17/2015 060006871401	S	- 5,083.480	1.0000		5,083	5,083	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/17/2015 060006871406	S	- 22,554.550	1.0000		22,555	22,555	
07/17/2015 060006871419	S	- 901.870	1.0000		902	902	
07/17/2015 060006871426	S	- 180.370	1.0000		180	180	
07/20/2015 060006871402	S	- 1,743.520	1.0000		1,744	1,744	
07/20/2015 060006871406	S	- 10,079.040	1.0000		10,079	10,079	
07/22/2015 060006871424	S	- 46,218.750	1.0000		46,219	46,219	
07/23/2015 060006871401	S	- 450,937.920	1.0000		450,938	450,938	
07/23/2015 060006871402	S	- 12,989.340	1.0000		12,989	12,989	
07/23/2015 060006871406	S	- 130,409.210	1.0000		130,409	130,409	
07/23/2015 060006871419	S	- 170.330	1.0000		170	170	
07/24/2015 060006871401	S	- 383,090.710	1.0000		383,091	383,091	
07/24/2015 060006871402	S	- 73,110.970	1.0000		73,111	73,111	
07/24/2015 060006871403	S	- 31,093.540	1.0000		31,094	31,094	
07/24/2015 060006871406	S	- 62,997.610	1.0000		62,998	62,998	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/24/2015 060006871421	S	- 10,399.180	1.0000		10,399	10,399	
07/28/2015 060006871406	S	- 14,019.510	1.0000		14,020	14,020	
07/29/2015 060006871406	S	- 34,533.130	1.0000		34,533	34,533	
07/29/2015 060006871424	S	- 57,000.000	1.0000		57,000	57,000	
07/30/2015 060006871401	S	- 56,717.720	1.0000		56,718	56,718	
07/30/2015 060006871419	S	- 10,480.000	1.0000		10,480	10,480	
07/30/2015 060006871424	S	- 64,125.000	1.0000		64,125	64,125	
07/30/2015 060006871426	S	- 2,096.000	1.0000		2,096	2,096	
07/31/2015 060006871403	S	- 16,334.000	1.0000		16,334	16,334	
07/31/2015 060006871406	S	- 108,336.510	1.0000		108,337	108,337	
07/31/2015 060006871421	S	- 5,448.000	1.0000		5,448	5,448	
08/03/2015 060006871401	S	- 2,084,099.220	1.0000		2,084,099	2,084,099	
08/03/2015 060006871402	S	- 29,314.640	1.0000		29,315	29,315	
08/03/2015 060006871419	S	- 310,504.430	1.0000		310,504	310,504	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/03/2015 060006871426	S	- 123,080.890	1.0000		123,081	123,081	
08/04/2015 060006871401	S	- 67,400.820	1.0000		67,401	67,401	
08/04/2015 060006871402	S	- 11,083.090	1.0000		11,083	11,083	
08/04/2015 060006871406	S	- 1,178,107.040	1.0000		1,178,107	1,178,107	
08/04/2015 060006871419	S	- 13,533.000	1.0000		13,533	13,533	
08/04/2015 060006871426	S	- 2,525.000	1.0000		2,525	2,525	
08/05/2015 060006871402	S	- 102,899.000	1.0000		102,899	102,899	
08/05/2015 060006871403	S	- 35,385.760	1.0000		35,386	35,386	
08/05/2015 060006871421	S	- 13,631.320	1.0000		13,631	13,631	
08/05/2015 060006871424	S	- 81,937.500	1.0000		81,938	81,938	
08/06/2015 060006871406	S	- 4,926.640	1.0000		4,927	4,927	
08/06/2015 060006871424	S	- 163,875.000	1.0000		163,875	163,875	
08/07/2015 060006871406	S	- 802.610	1.0000		803	803	
08/11/2015 060006871401	S	- 16,762.010	1.0000		16,762	16,762	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/11/2015 060006871401	S	- 6,080.490	1.0000		6,080	6,080	
08/11/2015 060006871402	S	- 11,867.340	1.0000		11,867	11,867	
08/11/2015 060006871419	S	- 7,055.170	1.0000		7,055	7,055	
08/11/2015 060006871419	S	- 310.940	1.0000		311	311	
08/11/2015 060006871421	S	- 15,546.000	1.0000		15,546	15,546	
08/11/2015 060006871424	S	- 238,687.500	1.0000		238,688	238,688	
08/11/2015 060006871426	S	- 252.880	1.0000		253	253	
08/11/2015 060006871426	S	- 62.190	1.0000		62	62	
08/12/2015 060006871401	S	- 104,623.900	1.0000		104,624	104,624	
08/13/2015 060006871402	S	- 470,942.660	1.0000		470,943	470,943	
08/13/2015 060006871424	S	- 35,625.000	1.0000		35,625	35,625	
08/14/2015 060006871415	S	- 2,386,642.620	1.0000		2,386,643	2,386,643	
08/14/2015 060006871424	S	- 106,875.000	1.0000		106,875	106,875	
08/17/2015 060006871401	S	- 525.600	1.0000		526	526	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/18/2015 060006871401	S	- 3,826.540	1.0000		3,827	3,827	
08/18/2015 060006871403	S	- 49,853.000	1.0000		49,853	49,853	
08/18/2015 060006871406	S	- 360,666.120	1.0000		360,666	360,666	
08/18/2015 060006871419	S	- 1,606.570	1.0000		1,607	1,607	
08/18/2015 060006871421	S	- 14,615.000	1.0000		14,615	14,615	
08/18/2015 060006871426	S	- 5,178.240	1.0000		5,178	5,178	
08/19/2015 060006871401	S	- 171.980	1.0000		172	172	
08/19/2015 060006871406	S	- 77,305.410	1.0000		77,305	77,305	
08/19/2015 060006871424	S	- 203,062.500	1.0000		203,063	203,063	
08/20/2015 060006871401	S	- 162,794.930	1.0000		162,795	162,795	
08/20/2015 060006871406	S	- 21,801.780	1.0000		21,802	21,802	
08/20/2015 060006871419	S	- 26,539.550	1.0000		26,540	26,540	
08/20/2015 060006871426	S	- 5,601.000	1.0000		5,601	5,601	
08/24/2015 060006871401	S	- 1,056,031.450	1.0000		1,056,031	1,056,031	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/24/2015 060006871419	S	- 8,916.220	1.0000		8,916	8,916	
08/24/2015 060006871426	S	- 426.450	1.0000		426	426	
08/26/2015 060006871424	S	- 434,072.010	1.0000		434,072	434,072	
08/27/2015 060006871424	S	- 224,257.500	1.0000		224,258	224,258	
08/28/2015 060006871401	S	- 128,289.240	1.0000		128,289	128,289	
08/31/2015 060006871424	S	- 21,059.500	1.0000		21,060	21,060	
09/01/2015 060006871401	S	- 2,023,066.090	1.0000		2,023,066	2,023,066	
09/01/2015 060006871419	S	- 310,831.880	1.0000		310,832	310,832	
09/01/2015 060006871424	S	- 67,687.500	1.0000		67,688	67,688	
09/01/2015 060006871426	S	- 124,359.810	1.0000		124,360	124,360	
09/02/2015 060006871401	S	- 25,731.300	1.0000		25,731	25,731	
09/02/2015 060006871406	S	- 746,402.910	1.0000		746,403	746,403	
09/02/2015 060006871419	S	- 10,913.120	1.0000		10,913	10,913	
09/02/2015 060006871424	S	- 17,812.500	1.0000		17,813	17,813	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/02/2015 060006871426	S	- 391.320	1.0000		391	391	
09/03/2015 060006871401	S	- 98,860.620	1.0000		98,861	98,861	
09/03/2015 060006871402	S	- 261,746.680	1.0000		261,747	261,747	
09/03/2015 060006871406	S	- 36,243.760	1.0000		36,244	36,244	
09/03/2015 060006871426	S	- 3,764.140	1.0000		3,764	3,764	
09/04/2015 060006871406	S	- 14,174.800	1.0000		14,175	14,175	
09/04/2015 060006871424	S	- 96,187.500	1.0000		96,188	96,188	
09/08/2015 060006871406	S	- 18,832.030	1.0000		18,832	18,832	
09/09/2015 060006871401	S	- 45,280.240	1.0000		45,280	45,280	
09/09/2015 060006871406	S	- 131,556.250	1.0000		131,556	131,556	
09/09/2015 060006871419	S	- 9,931.510	1.0000		9,932	9,932	
09/09/2015 060006871424	S	- 142,375.000	1.0000		142,375	142,375	
09/09/2015 060006871426	S	- 343.690	1.0000		344	344	
09/10/2015 060006871401	S	- 88,073.440	1.0000		88,073	88,073	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/10/2015 060006871402	S	- 5,843.030	1.0000		5,843	5,843	
09/10/2015 060006871426	S	- 2,586.600	1.0000		2,587	2,587	
09/11/2015 060006871405	S	- 7,130.550	1.0000		7,131	7,131	
09/11/2015 060006871409	S	- 28,444.150	1.0000		28,444	28,444	
09/11/2015 060006871424	S	- 74,375.000	1.0000		74,375	74,375	
09/14/2015 060006871402	S	- 223,645.960	1.0000		223,646	223,646	
09/14/2015 060006871406	S	- 144,496.290	1.0000		144,496	144,496	
09/14/2015 060006871424	S	- 725,516.170	1.0000		725,516	725,516	
09/15/2015 060006871402	S	- 16,664.310	1.0000		16,664	16,664	
09/15/2015 060006871415	S	- 2.140	1.0000		2	2	
09/16/2015 060006871406	S	- 294,896.130	1.0000		294,896	294,896	
09/16/2015 060006871428	S	- 89,687.300	1.0000		89,687	89,687	
09/17/2015 060006871401	S	- 38,531.570	1.0000		38,532	38,532	
09/17/2015 060006871402	S	- 66,790.370	1.0000		66,790	66,790	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/17/2015 060006871403	S	- 14,112.100	1.0000		14,112	14,112	
09/17/2015 060006871406	S	- 37,359.850	1.0000		37,360	37,360	
09/17/2015 060006871419	S	- 1,740.610	1.0000		1,741	1,741	
09/17/2015 060006871421	S	- 11,289.680	1.0000		11,290	11,290	
09/17/2015 060006871424	S	- 208,250.000	1.0000		208,250	208,250	
09/17/2015 060006871424	S	- 51,000.000	1.0000		51,000	51,000	
09/21/2015 060006871401	S	- 12,879.400	1.0000		12,879	12,879	
09/21/2015 060006871402	S	- 98,014.690	1.0000		98,015	98,015	
09/21/2015 060006871419	S	- 5,435.000	1.0000		5,435	5,435	
09/21/2015 060006871426	S	- 222.450	1.0000		222	222	
09/22/2015 060006871401	S	- 336,081.960	1.0000		336,082	336,082	
09/22/2015 060006871406	S	- 114,161.400	1.0000		114,161	114,161	
09/22/2015 060006871419	S	- 31,774.000	1.0000		31,774	31,774	
09/22/2015 060006871424	S	- 187,000.000	1.0000		187,000	187,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/22/2015 060006871426	S	- 7,873.000	1.0000		7,873	7,873	
09/23/2015 060006871406	S	- 130,509.380	1.0000		130,509	130,509	
09/23/2015 060006871426	S	- 1,120,132.990	1.0000		1,120,133	1,120,133	
09/24/2015 060006871401	S	- 10,250,000.000	1.0000		10,250,000	10,250,000	
09/25/2015 060006871401	S	- 4,700,000.000	1.0000		4,700,000	4,700,000	
09/25/2015 060006871401	S	- 10,334,435.830	1.0000		10,334,436	10,334,436	
09/25/2015 060006871406	S	- 13,440.440	1.0000		13,440	13,440	
09/25/2015 060006871412	S	- 4,318,311.820	1.0000		4,318,312	4,318,312	
09/25/2015 060006871419	S	- 3,485,464.000	1.0000		3,485,464	3,485,464	
09/25/2015 060006871419	S	- 2,000,000.160	1.0000		2,000,000	2,000,000	
09/25/2015 060006871424	S	- 10,309,596.660	1.0000		10,309,597	10,309,597	
09/28/2015 060006871406	S	- 206,691.540	1.0000		206,692	206,692	
09/28/2015 060006871424	S	- 99,875.000	1.0000		99,875	99,875	
09/29/2015 060006871401	S	- 25,770.520	1.0000		25,771	25,771	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/30/2015 060006871401	S	- 1,929.510	1.0000		1,930	1,930	
09/30/2015 060006871402	S	- 24,844.710	1.0000		24,845	24,845	
09/30/2015 060006871419	S	- 3,592.880	1.0000		3,593	3,593	
09/30/2015 060006871426	S	- 1,009.220	1.0000		1,009	1,009	
10/01/2015 060006871401	S	- 2,022,351.030	1.0000		2,022,351	2,022,351	
10/01/2015 060006871402	S	- 26,405.510	1.0000		26,406	26,406	
10/01/2015 060006871419	S	- 310,876.020	1.0000		310,876	310,876	
10/01/2015 060006871424	S	- 46,750.000	1.0000		46,750	46,750	
10/01/2015 060006871426	S	- 124,359.810	1.0000		124,360	124,360	
10/02/2015 060006871401	S	- 16,305.340	1.0000		16,305	16,305	
10/02/2015 060006871406	S	- 151,993.470	1.0000		151,993	151,993	
10/02/2015 060006871416	S	-.140	1.0000				
10/02/2015 060006871419	S	- 9,027.920	1.0000		9,028	9,028	
10/05/2015 060006871402	S	- 301,579.490	1.0000		301,579	301,579	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/05/2015 060006871406	S	- 19,397.630	1.0000		19,398	19,398	
10/06/2015 060006871406	S	- 17,633.960	1.0000		17,634	17,634	
10/07/2015 060006871401	S	- 991.000	1.0000		991	991	
10/07/2015 060006871424	S	- 129,625.000	1.0000		129,625	129,625	
10/08/2015 060006871401	S	- 2,206,098.160	1.0000		2,206,098	2,206,098	
10/08/2015 060006871419	S	- 221,332.170	1.0000		221,332	221,332	
10/08/2015 060006871424	S	- 17,000.000	1.0000		17,000	17,000	
10/08/2015 060006871426	S	- 17,404.670	1.0000		17,405	17,405	
10/09/2015 060006871402	S	- 24,931.250	1.0000		24,931	24,931	
10/13/2015 060006871406	S	- 1,540,570.600	1.0000		1,540,571	1,540,571	
10/13/2015 060006871419	S	- 48.570	1.0000		49	49	
10/13/2015 060006871424	S	- 110,500.000	1.0000		110,500	110,500	
10/14/2015 060006871401	S	- 11,458.480	1.0000		11,458	11,458	
10/14/2015 060006871419	S	- 5,044.030	1.0000		5,044	5,044	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/14/2015 060006871424	S	- 27,281.250	1.0000		27,281	27,281	
10/15/2015 060006871427	S	- 30,000.000	1.0000		30,000	30,000	
10/16/2015 060006871424	S	- 72,750.000	1.0000		72,750	72,750	
10/19/2015 060006871401	S	- 1,536.110	1.0000		1,536	1,536	
10/19/2015 060006871406	S	- 56,000.390	1.0000		56,000	56,000	
10/19/2015 060006871426	S	- 559.280	1.0000		559	559	
10/20/2015 060006871401	S	- 3,180.740	1.0000		3,181	3,181	
10/21/2015 060006871401	S	- 32.320	1.0000		32	32	
10/21/2015 060006871406	S	- 67,934.040	1.0000		67,934	67,934	
10/21/2015 060006871424	S	- 51,531.250	1.0000		51,531	51,531	
10/21/2015 060006871424	S	- 106,093.750	1.0000		106,094	106,094	
10/23/2015 060006871401	S	- 137,591.810	1.0000		137,592	137,592	
10/26/2015 060006871401	S	- 18,317.470	1.0000		18,317	18,317	
10/26/2015 060006871401	S	- 509.110	1.0000		509	509	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/26/2015 060006871419	S	- 7,701.480	1.0000		7,701	7,701	
10/26/2015 060006871424	S	- 106,093.750	1.0000		106,094	106,094	
10/26/2015 060006871426	S	- 272.060	1.0000		272	272	
10/27/2015 060006871401	S	- 227,961.070	1.0000		227,961	227,961	
10/27/2015 060006871402	S	- 82,914.340	1.0000		82,914	82,914	
10/27/2015 060006871419	S	- 41,175.670	1.0000		41,176	41,176	
10/27/2015 060006871426	S	- 9,761.740	1.0000		9,762	9,762	
10/28/2015 060006871402	S	- 10,641.810	1.0000		10,642	10,642	
10/29/2015 060006871413	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
10/30/2015 060006871403	S	- 17,100.480	1.0000		17,100	17,100	
10/30/2015 060006871424	S	- 36,375.000	1.0000		36,375	36,375	
10/30/2015 060006871424	S	- 266,750.000	1.0000		266,750	266,750	
11/02/2015 060006871401	S	- 2,024,405.930	1.0000		2,024,406	2,024,406	
11/02/2015 060006871402	S	- 23,831.630	1.0000		23,832	23,832	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2015 060006871419	S	- 319,903.980	1.0000		319,904	319,904	
11/02/2015 060006871426	S	- 124,641.460	1.0000		124,641	124,641	
11/03/2015 060006871401	S	- 12,382.060	1.0000		12,382	12,382	
11/03/2015 060006871406	S	- 1,506,431.820	1.0000		1,506,432	1,506,432	
11/03/2015 060006871419	S	- 5,335.820	1.0000		5,336	5,336	
11/03/2015 060006871424	S	- 63,656.250	1.0000		63,656	63,656	
11/03/2015 060006871426	S	- 179.780	1.0000		180	180	
11/04/2015 060006871401	S	- 22,877.500	1.0000		22,878	22,878	
11/04/2015 060006871402	S	- 102,215.010	1.0000		102,215	102,215	
11/04/2015 060006871403	S	- 19,446.000	1.0000		19,446	19,446	
11/04/2015 060006871419	S	- 20,806.710	1.0000		20,807	20,807	
11/04/2015 060006871424	S	- 115,187.500	1.0000		115,188	115,188	
11/05/2015 060006871401	S	- 651.910	1.0000		652	652	
11/05/2015 060006871419	S	- 909.720	1.0000		910	910	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/06/2015 060006871406	S	- 113,607.060	1.0000		113,607	113,607	
11/06/2015 060006871424	S	- 54,562.500	1.0000		54,563	54,563	
11/09/2015 060006871401	S	- 1,105.940	1.0000		1,106	1,106	
11/09/2015 060006871406	S	- 513,458.320	1.0000		513,458	513,458	
11/09/2015 060006871424	S	- 197,031.250	1.0000		197,031	197,031	
11/10/2015 060006871406	S	- 11,387.530	1.0000		11,388	11,388	
11/10/2015 060006871424	S	- 42,437.500	1.0000		42,438	42,438	
11/12/2015 060006871401	S	- 12,420.120	1.0000		12,420	12,420	
11/12/2015 060006871402	S	- 365,706.570	1.0000		365,707	365,707	
11/12/2015 060006871402	S	- 110,036.650	1.0000		110,037	110,037	
11/12/2015 060006871419	S	- 5,466.660	1.0000		5,467	5,467	
11/12/2015 060006871424	S	- 45,468.750	1.0000		45,469	45,469	
11/12/2015 060006871426	S	- 178.850	1.0000		179	179	
11/13/2015 060006871401	S	- 85,694.770	1.0000		85,695	85,695	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/13/2015 060006871402	S	- 126,662.050	1.0000		126,662	126,662	
11/13/2015 060006871419	S	- 7,442.850	1.0000		7,443	7,443	
11/13/2015 060006871426	S	- 241.320	1.0000		241	241	
11/16/2015 060006871401	S	- 14,488.430	1.0000		14,488	14,488	
11/16/2015 060006871403	S	- 43,850.000	1.0000		43,850	43,850	
11/16/2015 060006871419	S	- 9,741.470	1.0000		9,741	9,741	
11/16/2015 060006871421	S	- 12,979.000	1.0000		12,979	12,979	
11/16/2015 060006871426	S	- 356.650	1.0000		357	357	
11/17/2015 060006871401	S	- 1,250.000	1.0000		1,250	1,250	
11/17/2015 060006871403	S	- 35,375.000	1.0000		35,375	35,375	
11/17/2015 060006871406	S	- 39,325.720	1.0000		39,326	39,326	
11/18/2015 060006871402	S	- 282.030	1.0000		282	282	
11/18/2015 060006871406	S	- 607,704.530	1.0000		607,705	607,705	
11/18/2015 060006871424	S	- 745,708.180	1.0000		745,708	745,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/19/2015 060006871415	S	- 20.000	1.0000		20	20	
11/20/2015 060006871402	S	- 780.470	1.0000		780	780	
11/20/2015 060006871406	S	- 182,566.210	1.0000		182,566	182,566	
11/23/2015 060006871401	S	- 28,040.550	1.0000		28,041	28,041	
11/23/2015 060006871402	S	- 1,622.570	1.0000		1,623	1,623	
11/23/2015 060006871406	S	- 258,729.570	1.0000		258,730	258,730	
11/24/2015 060006871401	S	- 593,388.980	1.0000		593,389	593,389	
11/24/2015 060006871406	S	- 23,976.410	1.0000		23,976	23,976	
11/24/2015 060006871419	S	- 112,388.060	1.0000		112,388	112,388	
11/24/2015 060006871426	S	- 22,492.220	1.0000		22,492	22,492	
11/25/2015 060006871401	S	- 247,614.940	1.0000		247,615	247,615	
11/25/2015 060006871419	S	- 47,005.150	1.0000		47,005	47,005	
11/25/2015 060006871426	S	- 10,919.830	1.0000		10,920	10,920	
11/27/2015 060006871406	S	- 62,222.620	1.0000		62,223	62,223	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/27/2015 060006871427	S	- 50,000.000	1.0000		50,000	50,000	
11/30/2015 060006871406	S	- 69,853.420	1.0000		69,853	69,853	
12/01/2015 060006871401	S	- 1,746,559.230	1.0000		1,746,559	1,746,559	
12/01/2015 060006871402	S	- 28,211.060	1.0000		28,211	28,211	
12/01/2015 060006871419	S	- 333,654.440	1.0000		333,654	333,654	
12/01/2015 060006871426	S	- 124,639.450	1.0000		124,639	124,639	
12/02/2015 060006871401	S	- 15,853.070	1.0000		15,853	15,853	
12/02/2015 060006871406	S	- 367,509.680	1.0000		367,510	367,510	
12/03/2015 060006871402	S	- 119,796.670	1.0000		119,797	119,797	
12/03/2015 060006871402	S	- 16,639.860	1.0000		16,640	16,640	
12/07/2015 060006871401	S	- 236,197.120	1.0000		236,197	236,197	
12/07/2015 060006871402	S	- 2,094.200	1.0000		2,094	2,094	
12/07/2015 060006871406	S	- 31,993.760	1.0000		31,994	31,994	
12/07/2015 060006871419	S	- 5,886.280	1.0000		5,886	5,886	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/07/2015 060006871426	S	- 190.000	1.0000		190	190	
12/09/2015 060006871401	S	- 3,439.620	1.0000		3,440	3,440	
12/09/2015 060006871402	S	- 5,306.600	1.0000		5,307	5,307	
12/09/2015 060006871406	S	- 33,156.080	1.0000		33,156	33,156	
12/09/2015 060006871419	S	- 297.050	1.0000		297	297	
12/09/2015 060006871426	S	- 2,898.680	1.0000		2,899	2,899	
12/10/2015 060006871402	S	- 227,536.110	1.0000		227,536	227,536	
12/11/2015 060006871401	S	- 35,054.870	1.0000		35,055	35,055	
12/11/2015 060006871402	S	- 865.570	1.0000		866	866	
12/11/2015 060006871419	S	- 645.740	1.0000		646	646	
12/14/2015 060006871406	S	- 587,557.130	1.0000		587,557	587,557	
12/15/2015 060006871413	S	- 6,566,499.000	1.0000		6,566,499	6,566,499	
12/15/2015 060006871420	S	- 1,358,213.000	1.0000		1,358,213	1,358,213	
12/15/2015 060006871423	S	- 12,724,577.000	1.0000		12,724,577	12,724,577	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/15/2015 060006871427	S	- 55,000.000	1.0000		55,000	55,000	
12/15/2015 060006871428	S	- 2,501,287.560	1.0000		2,501,288	2,501,288	
12/16/2015 060006871402	S	- 31,733.660	1.0000		31,734	31,734	
12/16/2015 060006871402	S	- 26.180	1.0000		26	26	
12/17/2015 060006871401	S	- 6,886.000	1.0000		6,886	6,886	
12/17/2015 060006871402	S	- 22,572.810	1.0000		22,573	22,573	
12/17/2015 060006871419	S	- 3,018.000	1.0000		3,018	3,018	
12/17/2015 060006871426	S	- 96.000	1.0000		96	96	
12/18/2015 060006871401	S	- 44,276,814.820	1.0000		44,276,815	44,276,815	
12/18/2015 060006871406	S	- 8,080,559.830	1.0000		8,080,560	8,080,560	
12/18/2015 060006871413	S	- 100,000.000	1.0000		100,000	100,000	
12/18/2015 060006871419	S	- 4,976,657.970	1.0000		4,976,658	4,976,658	
12/18/2015 060006871424	S	- 5,516,393.000	1.0000		5,516,393	5,516,393	
12/18/2015 060006871426	S	- 2,739,052.560	1.0000		2,739,053	2,739,053	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/21/2015 060006871402	S	- 22,393.740	1.0000		22,394	22,394	
12/21/2015 060006871415	S	- 584,624.480	1.0000		584,624	584,624	
12/22/2015 060006871401	S	- 83,145.340	1.0000		83,145	83,145	
12/22/2015 060006871406	S	- 135,744.060	1.0000		135,744	135,744	
12/22/2015 060006871419	S	- 28,338.000	1.0000		28,338	28,338	
12/22/2015 060006871426	S	- 4,624.710	1.0000		4,625	4,625	
12/23/2015 060006871413	S	- 250,000.000	1.0000		250,000	250,000	
12/23/2015 060006871427	S	- 50,000.000	1.0000		50,000	50,000	
12/24/2015 060006871401	S	- 48,096.360	1.0000		48,096	48,096	
12/28/2015 060006871403	S	- 85.000	1.0000		85	85	
12/28/2015 060006871406	S	- 279,122.850	1.0000		279,123	279,123	
12/29/2015 060006871403	S	- 27,737.570	1.0000		27,738	27,738	
12/29/2015 060006871421	S	- 10,048.080	1.0000		10,048	10,048	
Total For Sells				**0**	**1,041,186,957**	**1,041,186,957**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total First American Prime Obligations				**0**	**2,055,523,930**	**2,055,523,930**	**0**
Issue: 783980634 - Sei Long Duration Credit A							
02/17/2015 060006871423	B	19,120,458.891	10.4600		- 200,000,000 *	200,000,000	
02/17/2015 060006871428	B	1,816,443.595	10.4600		- 19,000,000	19,000,000	
02/18/2015 060006871423	B	2,147,715.545	10.5500		- 22,658,399	22,658,399	
02/19/2015 060006871428	B	699,515.831	10.5000		- 7,344,916	7,344,916	
03/26/2015 060006871423	B	674,784.230	10.5900		- 7,145,965	7,145,965	
04/01/2015 060006871428	B	554.839	10.7800		- 5,981	5,981	
05/28/2015 060006871428	B	36,831.036	10.1500		- 373,835	373,835	
09/22/2015 060006871428	B	84,844.572	9.9200		- 841,658	841,658	
09/24/2015 060006871423	B	134,384.189	9.9300		- 1,334,435	1,334,435	
Total For Buys				**0**	**258,705,189**	**258,705,189**	**0**
03/10/2015 060006871423	R	24,849.276	10.7000		- 265,887	265,887	
03/11/2015 060006871428	R	2,815.963	10.7000		- 30,131	30,131	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/02/2015 060006871428	R	8,733.667	10.6900		- 93,363	93,363	
04/10/2015 060006871423	R	74,215.396	10.6900		- 793,363	793,363	
05/07/2015 060006871423	R	71,889.717	10.4100		- 748,372	748,372	
05/07/2015 060006871428	R	7,631.622	10.4100		- 79,445	79,445	
06/01/2015 060006871423	R	73,648.316	10.1800		- 749,740	749,740	
06/01/2015 060006871428	R	7,830.348	10.1800		- 79,713	79,713	
07/01/2015 060006871423	R	76,080.906	9.8000		- 745,593	745,593	
07/01/2015 060006871428	R	8,202.945	9.8000		- 80,389	80,389	
08/03/2015 060006871423	R	77,351.311	9.9500		- 769,646	769,646	
08/03/2015 060006871428	R	8,339.918	9.9500		- 82,982	82,982	
09/01/2015 060006871423	R	78,961.743	9.8300		- 776,194	776,194	
09/01/2015 060006871428	R	8,513.552	9.8300		- 83,688	83,688	
10/01/2015 060006871423	R	76,562.843	9.9000		- 757,972	757,972	
10/01/2015 060006871428	R	8,306.394	9.9000		- 82,233	82,233	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2015 060006871423	R	81,001.779	9.9300		- 804,348	804,348	
11/02/2015 060006871428	R	8,952.518	9.9300		- 88,899	88,899	
12/01/2015 060006871423	R	78,416.530	9.9000		- 776,324	776,324	
12/01/2015 060006871428	R	8,666.791	9.9000		- 85,801	85,801	
12/14/2015 060006871423	R	505,959.115	9.7700		- 4,943,221	4,943,221	
12/14/2015 060006871428	R	55,919.859	9.7700		- 546,337	546,337	
12/31/2015 060006871423	R	81,924.474	9.5700		- 784,017	784,017	
12/31/2015 060006871428	R	8,957.887	9.5700		- 85,727	85,727	
Total For Reinvestments				**0**	**14,333,385**	**14,333,385**	**0**
03/31/2015 060006871428	S	- 188,123.125	10.6900		2,011,036	1,969,908	41,128
09/15/2015 060006871428	S	- 9,217.605	9.7300		89,687	96,415	- 6,728
12/14/2015 060006871423	S	- 1,321,347.560	9.6300		12,724,577	13,798,062	- 1,073,485
12/14/2015 060006871428	S	- 194,506.003	9.6300		1,873,093	2,027,056	- 153,964
Total For Sells				**0**	**16,698,393**	**17,891,441**	**- 1,193,049**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total Sei Long Duration Credit A				**0**	**289,736,967**	**290,930,015**	**- 1,193,049**
Issue: 783980824 - Sei Inst Inv L C Dis Eqty A							
03/26/2015 060006871401	B	279,838.972	14.0100		- 3,920,544	3,920,544	
03/26/2015 060006871419	B	48,941.542	14.0100		- 685,671	685,671	
05/28/2015 060006871419	B	20,401.107	14.4600		- 295,000	295,000	
Total For Buys				**0**	**4,901,215**	**4,901,215**	**0**
07/09/2015 060006871401	R	27,055.008	13.9500		- 377,417	377,417	
07/09/2015 060006871419	R	8,198.855	13.9500		- 114,374	114,374	
07/09/2015 060006871426	R	365.039	13.9500		- 5,092	5,092	
10/06/2015 060006871401	R	29,085.172	13.5800		- 394,977	394,977	
10/06/2015 060006871419	R	8,814.084	13.5800		- 119,695	119,695	
10/06/2015 060006871426	R	392.431	13.5800		- 5,329	5,329	
12/14/2015 060006871401	R	856,392.180	12.1400		- 10,396,601	10,396,601	
12/14/2015 060006871419	R	266,045.923	12.1400		- 3,229,798	3,229,798	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/14/2015 060006871426	R	11,061.955	12.1400		- 134,292	134,292	
12/31/2015 060006871401	R	70,219.628	12.3200		- 865,106	865,106	
12/31/2015 060006871419	R	22,398.373	12.3200		- 275,948	275,948	
12/31/2015 060006871426	R	879.425	12.3200		- 10,835	10,835	
Total For Reinvestments				**0**	**15,929,464**	**15,929,464**	**0**
02/17/2015 060006871401	S	- 8,276,623.749	14.1900		117,445,291 *	121,420,518	- 3,975,227
02/17/2015 060006871419	S	- 823,093.517	14.1900		11,679,697	12,075,025	- 395,328
02/17/2015 060006871426	S	- 467,246.794	14.1900		6,630,232	6,854,649	- 224,417
03/09/2015 060006871426	S	- 3,892.427	14.1300		55,000	57,103	- 2,103
10/14/2015 060006871426	S	- 2,569.750	13.6200		35,000	37,678	- 2,678
10/28/2015 060006871401	S	- 105,042.017	14.2800		1,500,000	1,537,130	- 37,130
11/25/2015 060006871426	S	- 3,149.055	14.2900		45,000	46,172	- 1,172
12/01/2015 060006871401	S	- 52,083.333	14.4000		750,000	762,161	- 12,161
12/14/2015 060006871401	S	- 515,308.860	12.1900		6,281,615	7,385,980	- 1,104,365

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/14/2015 060006871419	S	- 118,314.766	12.1900		1,442,257	1,696,858	- 254,601
12/14/2015 060006871426	S	- 4,568.119	12.1900		55,685	65,591	- 9,906
12/16/2015 060006871419	S	- 400.000	12.5000		5,000	5,737	- 737
12/21/2015 060006871401	S	- 20,458.265	12.2200		250,000	293,231	- 43,231
12/21/2015 060006871426	S	- 1,309.329	12.2200		16,000	18,800	- 2,800
12/22/2015 060006871401	S	- 34,496.753	12.3200		425,000	494,446	- 69,446
12/22/2015 060006871419	S	- 4,058.442	12.3200		50,000	58,206	- 8,206
12/22/2015 060006871426	S	- 4,058.442	12.3200		50,000	58,273	- 8,273
Total For Sells				**0**	**146,715,777**	**152,867,558**	**- 6,151,781**
Total Sei Inst Inv L C Dis Eqty A				**0**	**167,546,456**	**173,698,237**	**- 6,151,781**
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/10/2015 060006871424	B	13,360,000.000	1.2833		- 17,144,638	17,144,638	
11/16/2015 060006871424	B	11,560,000.000	1.3172		- 15,227,329	15,227,329	
Total For Buys				**0**	**32,371,967**	**32,371,967**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/10/2015 060006871424	S	- 13,360,000.000	1.2833		17,144,901	17,144,638	264
11/16/2015 060006871424	S	- 11,560,000.000	1.3129		15,177,633	15,227,329	- 49,696
Total For Sells				**0**	**32,322,534**	**32,371,967**	**- 49,432**
Total U S Treasury Bd 4.750% 2/15/41				**0**	**64,694,501**	**64,743,934**	**- 49,432**
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
01/30/2015 060006871402	B	34,400.000	1.1605		- 39,923	39,923	
02/03/2015 060006871406	B	60,000.000	1.1405		- 68,428	68,428	
02/04/2015 060006871406	B	60,000.000	1.1234		- 67,406	67,406	
02/17/2015 060006871406	B	370,000.000	1.0597		- 392,083	392,083	
02/17/2015 060006871406	B	45,000.000	1.0564		- 47,538	47,538	
02/18/2015 060006871406	B	2,800,000.000	1.0627		- 2,975,438	2,975,438	
02/18/2015 060006871406	B	1,560,000.000	1.0626		- 1,657,683	1,657,683	
02/18/2015 060006871406	B	125,000.000	1.0619		- 132,734	132,734	
02/18/2015 060006871406	B	170,000.000	1.0619		- 180,519	180,519	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	B	165,000.000	1.0619		- 175,209	175,209	
02/18/2015 060006871406	B	215,000.000	1.0597		- 227,833	227,833	
02/18/2015 060006871406	B	130,000.000	1.0597		- 137,759	137,759	
02/18/2015 060006871406	B	420,000.000	1.0597		- 445,069	445,069	
02/18/2015 060006871406	B	300,000.000	1.0597		- 317,906	317,906	
02/18/2015 060006871406	B	285,000.000	1.0597		- 302,011	302,011	
02/18/2015 060006871406	B	290,000.000	1.0597		- 307,309	307,309	
02/18/2015 060006871406	B	430,000.000	1.0597		- 455,666	455,666	
02/18/2015 060006871406	B	205,000.000	1.0597		- 217,236	217,236	
02/18/2015 060006871406	B	405,000.000	1.0597		- 429,173	429,173	
02/18/2015 060006871406	B	710,000.000	1.0597		- 752,378	752,378	
02/18/2015 060006871406	B	340,000.000	1.0597		- 360,294	360,294	
02/18/2015 060006871406	B	355,000.000	1.0608		- 376,577	376,577	
02/18/2015 060006871406	B	130,000.000	1.0608		- 137,902	137,902	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	B	200,000.000	1.0608		- 212,156	212,156	
02/18/2015 060006871406	B	410,000.000	1.0608		- 434,920	434,920	
02/18/2015 060006871406	B	225,000.000	1.0608		- 238,676	238,676	
02/18/2015 060006871406	B	205,000.000	1.0608		- 217,460	217,460	
02/18/2015 060006871406	B	145,000.000	1.0628		- 154,108	154,108	
02/18/2015 060006871406	B	510,000.000	1.0613		- 541,238	541,238	
02/18/2015 060006871406	B	410,000.000	1.0613		- 435,113	435,113	
02/18/2015 060006871406	B	215,000.000	1.0613		- 228,169	228,169	
02/18/2015 060006871406	B	210,000.000	1.0613		- 222,863	222,863	
02/18/2015 060006871406	B	360,000.000	1.0613		- 382,050	382,050	
02/18/2015 060006871406	B	245,000.000	1.0613		- 260,006	260,006	
02/18/2015 060006871406	B	1,360,000.000	1.0580		- 1,438,838	1,438,838	
02/18/2015 060006871406	B	365,000.000	1.0613		- 387,356	387,356	
02/18/2015 060006871406	B	260,000.000	1.0580		- 275,072	275,072	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	B	180,000.000	1.0580		- 190,434	190,434	
02/18/2015 060006871406	B	95,000.000	1.0580		- 100,507	100,507	
02/18/2015 060006871406	B	460,000.000	1.0613		- 488,175	488,175	
02/18/2015 060006871406	B	165,000.000	1.0580		- 174,565	174,565	
02/18/2015 060006871406	B	185,000.000	1.0613		- 196,331	196,331	
02/18/2015 060006871406	B	240,000.000	1.0580		- 253,913	253,913	
02/18/2015 060006871406	B	110,000.000	1.0580		- 116,377	116,377	
02/18/2015 060006871406	B	85,000.000	1.0580		- 89,927	89,927	
02/18/2015 060006871406	B	900,000.000	1.0619		- 955,723	955,723	
02/18/2015 060006871406	B	3,400,000.000	1.0583		- 3,598,156	3,598,156	
02/18/2015 060006871406	B	340,000.000	1.0619		- 361,038	361,038	
02/18/2015 060006871406	B	90,000.000	1.0619		- 95,569	95,569	
02/18/2015 060006871406	B	270,000.000	1.0619		- 286,706	286,706	
02/18/2015 060006871406	B	245,000.000	1.0619		- 260,159	260,159	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	B	235,000.000	1.0619		- 249,541	249,541	
02/18/2015 060006871406	B	170,000.000	1.0619		- 180,519	180,519	
02/18/2015 060006871406	B	75,000.000	1.0619		- 79,641	79,641	
02/18/2015 060006871406	B	75,000.000	1.0619		- 79,641	79,641	
02/18/2015 060006871406	B	160,000.000	1.0597		- 169,550	169,550	
02/18/2015 060006871406	B	175,000.000	1.0597		- 185,445	185,445	
02/18/2015 060006871406	B	45,000.000	1.0597		- 47,686	47,686	
02/18/2015 060006871406	B	650,000.000	1.0608		- 689,508	689,508	
02/18/2015 060006871406	B	455,000.000	1.0597		- 482,158	482,158	
02/18/2015 060006871406	B	340,000.000	1.0608		- 360,666	360,666	
02/18/2015 060006871406	B	125,000.000	1.0608		- 132,598	132,598	
02/18/2015 060006871406	B	275,000.000	1.0608		- 291,715	291,715	
02/18/2015 060006871406	B	295,000.000	1.0608		- 312,930	312,930	
02/18/2015 060006871406	B	110,000.000	1.0608		- 116,686	116,686	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	B	85,000.000	1.0608		- 90,166	90,166	
02/18/2015 060006871406	B	155,000.000	1.0608		- 164,421	164,421	
02/18/2015 060006871406	B	110,000.000	1.0608		- 116,686	116,686	
02/18/2015 060006871406	B	240,000.000	1.0608		- 254,588	254,588	
02/18/2015 060006871406	B	155,000.000	1.0608		- 164,421	164,421	
02/18/2015 060006871406	B	280,000.000	1.0613		- 297,150	297,150	
02/18/2015 060006871406	B	90,000.000	1.0608		- 95,470	95,470	
02/18/2015 060006871406	B	210,000.000	1.0613		- 222,863	222,863	
02/18/2015 060006871406	B	200,000.000	1.0613		- 212,250	212,250	
02/18/2015 060006871406	B	245,000.000	1.0613		- 260,006	260,006	
02/18/2015 060006871406	B	135,000.000	1.0613		- 143,269	143,269	
02/18/2015 060006871406	B	335,000.000	1.0580		- 354,420	354,420	
02/18/2015 060006871406	B	490,000.000	1.0580		- 518,405	518,405	
02/19/2015 060006871406	B	3,310,000.000	1.0551		- 3,492,438	3,492,438	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871406	B	50,000.000	1.0564		- 52,820	52,820	
02/19/2015 060006871406	B	85,000.000	1.0564		- 89,795	89,795	
02/19/2015 060006871406	B	175,000.000	1.0564		- 184,871	184,871	
02/19/2015 060006871406	B	140,000.000	1.0564		- 147,897	147,897	
02/19/2015 060006871406	B	200,000.000	1.0564		- 211,281	211,281	
02/19/2015 060006871406	B	70,000.000	1.0564		- 73,948	73,948	
02/19/2015 060006871406	B	140,000.000	1.0564		- 147,897	147,897	
02/19/2015 060006871406	B	120,000.000	1.0564		- 126,769	126,769	
02/19/2015 060006871406	B	130,000.000	1.0564		- 137,333	137,333	
02/19/2015 060006871406	B	235,000.000	1.0583		- 248,696	248,696	
02/19/2015 060006871406	B	30,000.000	1.0564		- 31,692	31,692	
02/19/2015 060006871406	B	200,000.000	1.0564		- 211,281	211,281	
02/19/2015 060006871406	B	195,000.000	1.0564		- 205,999	205,999	
02/19/2015 060006871406	B	235,000.000	1.0564		- 248,255	248,255	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871406	B	145,000.000	1.0564		- 153,179	153,179	
02/19/2015 060006871406	B	235,000.000	1.0564		- 248,255	248,255	
02/19/2015 060006871406	B	200,000.000	1.0564		- 211,281	211,281	
02/19/2015 060006871406	B	200,000.000	1.0564		- 211,281	211,281	
02/19/2015 060006871406	B	170,000.000	1.0564		- 179,589	179,589	
02/19/2015 060006871406	B	180,000.000	1.0564		- 190,153	190,153	
02/19/2015 060006871406	B	275,000.000	1.0576		- 290,834	290,834	
02/19/2015 060006871406	B	185,000.000	1.0578		- 195,695	195,695	
02/19/2015 060006871406	B	230,000.000	1.0578		- 243,297	243,297	
02/19/2015 060006871406	B	270,000.000	1.0578		- 285,609	285,609	
02/19/2015 060006871406	B	195,000.000	1.0578		- 206,273	206,273	
02/19/2015 060006871406	B	235,000.000	1.0578		- 248,586	248,586	
02/19/2015 060006871406	B	130,000.000	1.0569		- 137,394	137,394	
02/19/2015 060006871406	B	160,000.000	1.0564		- 169,025	169,025	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/20/2015 060006871406	B	740,000.000	1.0637		- 787,146	787,146	
02/20/2015 060006871406	B	125,000.000	1.0613		- 132,656	132,656	
02/20/2015 060006871406	B	265,000.000	1.0623		- 281,521	281,521	
02/20/2015 060006871406	B	35,000.000	1.0623		- 37,182	37,182	
02/20/2015 060006871406	B	115,000.000	1.0613		- 122,044	122,044	
02/20/2015 060006871406	B	170,000.000	1.0613		- 180,413	180,413	
02/20/2015 060006871406	B	255,000.000	1.0613		- 270,619	270,619	
02/20/2015 060006871406	B	235,000.000	1.0623		- 249,651	249,651	
02/23/2015 060006871406	B	55,000.000	1.0662		- 58,639	58,639	
02/23/2015 060006871406	B	40,000.000	1.0656		- 42,625	42,625	
02/23/2015 060006871406	B	90,000.000	1.0656		- 95,906	95,906	
02/23/2015 060006871406	B	280,000.000	1.0659		- 298,463	298,463	
02/23/2015 060006871406	B	95,000.000	1.0659		- 101,264	101,264	
02/23/2015 060006871406	B	160,000.000	1.0659		- 170,550	170,550	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	B	45,000.000	1.0656		- 47,953	47,953	
02/23/2015 060006871406	B	25,000.000	1.0656		- 26,641	26,641	
02/23/2015 060006871406	B	50,000.000	1.0656		- 53,281	53,281	
02/23/2015 060006871406	B	155,000.000	1.0656		- 165,172	165,172	
02/23/2015 060006871406	B	50,000.000	1.0656		- 53,281	53,281	
02/23/2015 060006871406	B	85,000.000	1.0656		- 90,578	90,578	
02/23/2015 060006871406	B	55,000.000	1.0656		- 58,609	58,609	
02/23/2015 060006871406	B	55,000.000	1.0656		- 58,609	58,609	
02/23/2015 060006871406	B	55,000.000	1.0656		- 58,609	58,609	
02/23/2015 060006871406	B	70,000.000	1.0656		- 74,594	74,594	
02/23/2015 060006871406	B	145,000.000	1.0656		- 154,516	154,516	
02/23/2015 060006871406	B	235,000.000	1.0659		- 250,495	250,495	
02/23/2015 060006871406	B	270,000.000	1.0659		- 287,803	287,803	
02/23/2015 060006871406	B	200,000.000	1.0659		- 213,188	213,188	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	B	170,000.000	1.0659		- 181,209	181,209	
02/23/2015 060006871406	B	205,000.000	1.0659		- 218,517	218,517	
02/23/2015 060006871406	B	170,000.000	1.0659		- 181,209	181,209	
02/23/2015 060006871406	B	165,000.000	1.0659		- 175,880	175,880	
02/23/2015 060006871406	B	55,000.000	1.0659		- 58,627	58,627	
02/23/2015 060006871406	B	50,000.000	1.0659		- 53,297	53,297	
02/23/2015 060006871406	B	80,000.000	1.0659		- 85,275	85,275	
02/23/2015 060006871406	B	115,000.000	1.0659		- 122,583	122,583	
02/23/2015 060006871406	B	160,000.000	1.0659		- 170,550	170,550	
02/23/2015 060006871406	B	120,000.000	1.0659		- 127,913	127,913	
02/23/2015 060006871406	B	135,000.000	1.0659		- 143,902	143,902	
02/23/2015 060006871406	B	235,000.000	1.0659		- 250,495	250,495	
02/23/2015 060006871406	B	285,000.000	1.0659		- 303,792	303,792	
02/23/2015 060006871406	B	30,000.000	1.0659		- 31,978	31,978	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	B	115,000.000	1.0659		- 122,583	122,583	
02/23/2015 060006871406	B	120,000.000	1.0659		- 127,913	127,913	
02/24/2015 060006871406	B	105,000.000	1.0750		- 112,875	112,875	
02/24/2015 060006871406	B	100,000.000	1.0742		- 107,422	107,422	
02/24/2015 060006871406	B	60,000.000	1.0742		- 64,453	64,453	
02/24/2015 060006871406	B	30,000.000	1.0742		- 32,227	32,227	
02/24/2015 060006871406	B	90,000.000	1.0817		- 97,355	97,355	
02/24/2015 060006871406	B	45,000.000	1.0741		- 48,333	48,333	
02/24/2015 060006871406	B	60,000.000	1.0741		- 64,444	64,444	
02/24/2015 060006871406	B	105,000.000	1.0796		- 113,359	113,359	
02/24/2015 060006871406	B	130,000.000	1.0741		- 139,628	139,628	
02/24/2015 060006871406	B	80,000.000	1.0817		- 86,538	86,538	
02/24/2015 060006871406	B	45,000.000	1.0742		- 48,340	48,340	
02/24/2015 060006871406	B	70,000.000	1.0742		- 75,195	75,195	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/24/2015 060006871406	B	100,000.000	1.0772		- 107,719	107,719	
02/24/2015 060006871406	B	35,000.000	1.0713		- 37,494	37,494	
02/24/2015 060006871406	B	50,000.000	1.0713		- 53,563	53,563	
02/24/2015 060006871406	B	80,000.000	1.0733		- 85,863	85,863	
02/24/2015 060006871406	B	75,000.000	1.0733		- 80,496	80,496	
02/24/2015 060006871406	B	145,000.000	1.0733		- 155,626	155,626	
02/24/2015 060006871406	B	75,000.000	1.0772		- 80,789	80,789	
02/24/2015 060006871406	B	105,000.000	1.0713		- 112,481	112,481	
02/24/2015 060006871406	B	90,000.000	1.0772		- 96,947	96,947	
02/24/2015 060006871406	B	235,000.000	1.0728		- 252,111	252,111	
02/24/2015 060006871406	B	65,000.000	1.0728		- 69,733	69,733	
02/24/2015 060006871406	B	45,000.000	1.0733		- 48,298	48,298	
02/24/2015 060006871406	B	140,000.000	1.0731		- 150,238	150,238	
02/24/2015 060006871406	B	45,000.000	1.0731		- 48,291	48,291	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/24/2015 060006871406	B	65,000.000	1.0731		- 69,753	69,753	
02/24/2015 060006871406	B	60,000.000	1.0731		- 64,388	64,388	
02/24/2015 060006871406	B	95,000.000	1.0739		- 102,021	102,021	
02/24/2015 060006871406	B	65,000.000	1.0739		- 69,804	69,804	
02/24/2015 060006871406	B	55,000.000	1.0739		- 59,065	59,065	
02/24/2015 060006871406	B	65,000.000	1.0817		- 70,312	70,312	
02/24/2015 060006871406	B	115,000.000	1.0741		- 123,517	123,517	
02/24/2015 060006871406	B	130,000.000	1.0842		- 140,948	140,948	
02/25/2015 060006871406	B	140,000.000	1.0912		- 152,764	152,764	
02/25/2015 060006871406	B	200,000.000	1.0904		- 218,070	218,070	
02/25/2015 060006871406	B	2,000,000.000	1.0896		- 2,179,141	2,179,141	
02/25/2015 060006871406	B	120,000.000	1.0831		- 129,975	129,975	
02/25/2015 060006871406	B	110,000.000	1.0833		- 119,161	119,161	
02/25/2015 060006871406	B	130,000.000	1.0856		- 141,131	141,131	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/25/2015 060006871406	B	190,000.000	1.0856		- 206,269	206,269	
02/25/2015 060006871406	B	45,000.000	1.0856		- 48,853	48,853	
02/25/2015 060006871406	B	125,000.000	1.0856		- 135,703	135,703	
02/25/2015 060006871406	B	35,000.000	1.0856		- 37,997	37,997	
02/25/2015 060006871406	B	185,000.000	1.0856		- 200,841	200,841	
02/25/2015 060006871406	B	145,000.000	1.0856		- 157,416	157,416	
02/25/2015 060006871406	B	95,000.000	1.0897		- 103,520	103,520	
02/25/2015 060006871406	B	65,000.000	1.0897		- 70,830	70,830	
02/25/2015 060006871406	B	35,000.000	1.0897		- 38,139	38,139	
02/25/2015 060006871406	B	25,000.000	1.0897		- 27,242	27,242	
02/25/2015 060006871406	B	175,000.000	1.0897		- 190,695	190,695	
02/25/2015 060006871406	B	190,000.000	1.0884		- 206,803	206,803	
02/26/2015 060006871406	B	365,000.000	1.0775		- 393,273	393,273	
02/26/2015 060006871406	B	365,000.000	1.0875		- 396,938	396,938	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/26/2015 060006871406	B	180,000.000	1.0817		- 194,709	194,709	
02/26/2015 060006871406	B	40,000.000	1.0805		- 43,219	43,219	
02/26/2015 060006871406	B	155,000.000	1.0836		- 167,957	167,957	
02/26/2015 060006871406	B	25,000.000	1.0836		- 27,090	27,090	
02/26/2015 060006871406	B	80,000.000	1.0838		- 86,700	86,700	
02/26/2015 060006871406	B	205,000.000	1.0836		- 222,137	222,137	
02/26/2015 060006871406	B	25,000.000	1.0836		- 27,090	27,090	
02/27/2015 060006871406	B	960,000.000	1.0851		- 1,041,719	1,041,719	
02/27/2015 060006871406	B	65,000.000	1.0809		- 70,261	70,261	
02/27/2015 060006871406	B	590,000.000	1.0806		- 637,569	637,569	
02/27/2015 060006871406	B	230,000.000	1.0806		- 248,544	248,544	
02/27/2015 060006871406	B	145,000.000	1.0825		- 156,963	156,963	
02/27/2015 060006871406	B	150,000.000	1.0794		- 161,906	161,906	
02/27/2015 060006871406	B	60,000.000	1.0795		- 64,772	64,772	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2015 060006871406	B	75,000.000	1.0806		- 81,047	81,047	
03/02/2015 060006871406	B	35,000.000	1.0648		- 37,267	37,267	
03/05/2015 060006871406	B	385,000.000	1.0578		- 407,258	407,258	
03/05/2015 060006871406	B	180,000.000	1.0584		- 190,519	190,519	
03/06/2015 060006871406	B	60,000.000	1.0452		- 62,709	62,709	
03/11/2015 060006871406	B	350,000.000	1.0638		- 372,313	372,313	
03/11/2015 060006871406	B	55,000.000	1.0650		- 58,575	58,575	
03/12/2015 060006871406	B	110,000.000	1.0631		- 116,944	116,944	
03/12/2015 060006871406	B	70,000.000	1.0641		- 74,484	74,484	
03/18/2015 060006871406	B	105,000.000	1.1045		- 115,968	115,968	
03/18/2015 060006871406	B	50,000.000	1.0855		- 54,273	54,273	
03/19/2015 060006871406	B	165,000.000	1.0966		- 180,933	180,933	
03/23/2015 060006871406	B	40,000.000	1.1045		- 44,181	44,181	
03/24/2015 060006871406	B	85,000.000	1.1131		- 94,616	94,616	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2015 060006871406	B	130,000.000	1.1141		- 144,828	144,828	
03/24/2015 060006871406	B	130,000.000	1.1131		- 144,706	144,706	
03/26/2015 060006871406	B	2,160,000.000	1.0861		- 2,346,047	2,346,047	
03/26/2015 060006871406	B	40,000.000	1.0884		- 43,538	43,538	
03/31/2015 060006871406	B	765,000.000	1.0956		- 838,153	838,153	
04/09/2015 060006871406	B	85,000.000	1.0959		- 93,155	93,155	
04/09/2015 060006871406	B	75,000.000	1.0944		- 82,078	82,078	
04/10/2015 060006871406	B	95,000.000	1.0873		- 103,298	103,298	
04/10/2015 060006871406	B	45,000.000	1.0902		- 49,057	49,057	
04/15/2015 060006871406	B	30,000.000	1.0989		- 32,967	32,967	
04/16/2015 060006871406	B	130,000.000	1.0942		- 142,248	142,248	
04/17/2015 060006871406	B	80,000.000	1.0902		- 87,213	87,213	
04/20/2015 060006871406	B	80,000.000	1.0916		- 87,325	87,325	
04/22/2015 060006871406	B	115,000.000	1.0761		- 123,751	123,751	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/22/2015 060006871406	B	150,000.000	1.0722		- 160,828	160,828	
04/22/2015 060006871406	B	10,000.000	1.0681		- 10,681	10,681	
04/23/2015 060006871406	B	20,000.000	1.0706		- 21,413	21,413	
04/23/2015 060006871406	B	165,000.000	1.0739		- 177,195	177,195	
04/24/2015 060006871406	B	305,000.000	1.0822		- 330,059	330,059	
04/28/2015 060006871406	B	95,000.000	1.0730		- 101,932	101,932	
04/28/2015 060006871406	B	90,000.000	1.0711		- 96,398	96,398	
04/28/2015 060006871406	B	75,000.000	1.0756		- 80,672	80,672	
04/28/2015 060006871406	B	135,000.000	1.0611		- 143,248	143,248	
04/29/2015 060006871406	B	200,000.000	1.0483		- 209,656	209,656	
04/29/2015 060006871406	B	105,000.000	1.0516		- 110,414	110,414	
04/30/2015 060006871406	B	100,000.000	1.0431		- 104,313	104,313	
05/04/2015 060006871406	B	40,000.000	1.0347		- 41,388	41,388	
05/05/2015 060006871406	B	70,000.000	1.0209		- 71,466	71,466	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/05/2015 060006871406	B	75,000.000	1.0169		- 76,266	76,266	
05/05/2015 060006871406	B	105,000.000	1.0267		- 107,805	107,805	
05/05/2015 060006871406	B	75,000.000	1.0175		- 76,313	76,313	
05/06/2015 060006871406	B	90,000.000	1.0052		- 90,464	90,464	
05/06/2015 060006871406	B	35,000.000	1.0034		- 35,120	35,120	
05/06/2015 060006871406	B	90,000.000	1.0166		- 91,491	91,491	
05/06/2015 060006871406	B	225,000.000	1.0027		- 225,598	225,598	
05/07/2015 060006871406	B	60,000.000	1.0142		- 60,853	60,853	
05/07/2015 060006871406	B	70,000.000	1.0094		- 70,656	70,656	
05/11/2015 060006871406	B	75,000.000	1.0033		- 75,246	75,246	
05/11/2015 060006871406	B	140,000.000	1.0125		- 141,750	141,750	
05/11/2015 060006871406	B	85,000.000	1.0150		- 86,275	86,275	
05/11/2015 060006871406	B	90,000.000	.9923		- 89,311	89,311	
05/12/2015 060006871406	B	230,000.000	.9996		- 229,910	229,910	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/12/2015 060006871406	B	30,000.000	.9927		- 29,780	29,780	
05/14/2015 060006871406	B	100,000.000	.9902		- 99,016	99,016	
05/14/2015 060006871406	B	70,000.000	.9931		- 69,519	69,519	
05/15/2015 060006871406	B	165,000.000	1.0050		- 165,825	165,825	
05/15/2015 060006871406	B	95,000.000	1.0053		- 95,505	95,505	
05/15/2015 060006871406	B	150,000.000	1.0009		- 150,141	150,141	
Total For Buys				**0**	**65,742,213**	**65,742,213**	**0**
02/17/2015 060006871406	S	- 35,000.000	1.0564		36,974	37,266	- 292
02/17/2015 060006871406	S	- 35,000.000	1.0627		37,193	37,266	- 73
02/17/2015 060006871406	S	- 20,000.000	1.0642		21,284	21,295	- 10
02/17/2015 060006871406	S	- 60,000.000	1.0666		63,994	63,884	110
02/18/2015 060006871406	S	- 175,000.000	1.0598		185,473	185,518	- 45
02/18/2015 060006871406	S	- 300,000.000	1.0598		317,953	318,030	- 77
02/18/2015 060006871406	S	- 125,000.000	1.0598		132,480	132,513	- 32

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 465,000.000	1.0598		492,827	492,947	- 120
02/18/2015 060006871406	S	- 60,000.000	1.0598		63,591	63,606	- 15
02/18/2015 060006871406	S	- 210,000.000	1.0598		222,567	222,621	- 54
02/18/2015 060006871406	S	- 105,000.000	1.0598		111,284	111,311	- 27
02/18/2015 060006871406	S	- 135,000.000	1.0598		143,079	143,114	- 35
02/18/2015 060006871406	S	- 330,000.000	1.0598		349,748	349,833	- 85
02/18/2015 060006871406	S	- 700,000.000	1.0598		741,891	742,071	- 180
02/18/2015 060006871406	S	- 265,000.000	1.0598		280,859	280,927	- 68
02/18/2015 060006871406	S	- 380,000.000	1.0598		402,741	402,838	- 98
02/18/2015 060006871406	S	- 280,000.000	1.0631		297,675	296,828	847
02/18/2015 060006871406	S	- 110,000.000	1.0631		116,944	116,611	333
02/18/2015 060006871406	S	- 100,000.000	1.0634		106,344	106,010	334
02/18/2015 060006871406	S	- 540,000.000	1.0634		574,256	572,454	1,802
02/18/2015 060006871406	S	- 120,000.000	1.0625		127,500	127,212	288

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 90,000.000	1.0625		95,625	95,409	216
02/18/2015 060006871406	S	- 315,000.000	1.0605		334,048	333,932	116
02/18/2015 060006871406	S	- 185,000.000	1.0625		196,563	196,119	444
02/18/2015 060006871406	S	- 595,000.000	1.0628		632,373	630,760	1,613
02/18/2015 060006871406	S	- 280,000.000	1.0605		296,931	296,828	103
02/18/2015 060006871406	S	- 225,000.000	1.0605		238,605	238,523	83
02/18/2015 060006871406	S	- 180,000.000	1.0605		190,884	190,818	66
02/18/2015 060006871406	S	- 140,000.000	1.0634		148,881	148,414	467
02/18/2015 060006871406	S	- 535,000.000	1.0634		568,939	567,154	1,785
02/18/2015 060006871406	S	- 75,000.000	1.0617		79,629	79,508	121
02/18/2015 060006871406	S	- 260,000.000	1.0617		276,047	275,626	421
02/18/2015 060006871406	S	- 205,000.000	1.0625		217,813	217,321	492
02/18/2015 060006871406	S	- 120,000.000	1.0591		127,088	127,212	- 125
02/18/2015 060006871406	S	- 265,000.000	1.0622		281,490	280,927	563

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 35,000.000	1.0617		37,160	37,104	57
02/18/2015 060006871406	S	- 200,000.000	1.0617		212,344	212,020	324
02/18/2015 060006871406	S	- 240,000.000	1.0625		255,000	254,424	576
02/18/2015 060006871406	S	- 150,000.000	1.0625		159,375	159,015	360
02/18/2015 060006871406	S	- 70,000.000	1.0625		74,375	74,207	168
02/18/2015 060006871406	S	- 400,000.000	1.0625		425,000	424,040	960
02/18/2015 060006871406	S	- 30,000.000	1.0625		31,875	31,803	72
02/18/2015 060006871406	S	- 135,000.000	1.0605		143,163	143,114	50
02/18/2015 060006871406	S	- 620,000.000	1.0605		657,491	657,263	228
02/18/2015 060006871406	S	- 225,000.000	1.0605		238,605	238,523	83
02/18/2015 060006871406	S	- 80,000.000	1.0605		84,838	84,808	29
02/18/2015 060006871406	S	- 220,000.000	1.0605		233,303	233,222	81
02/18/2015 060006871406	S	- 450,000.000	1.0605		477,211	477,045	166
02/18/2015 060006871406	S	- 175,000.000	1.0605		185,582	185,518	64

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 65,000.000	1.0605		68,930	68,907	24
02/18/2015 060006871406	S	- 350,000.000	1.0605		371,164	371,035	129
02/18/2015 060006871406	S	- 445,000.000	1.0605		471,909	471,745	164
02/18/2015 060006871406	S	- 70,000.000	1.0634		74,441	74,207	234
02/18/2015 060006871406	S	- 350,000.000	1.0605		371,164	371,035	129
02/18/2015 060006871406	S	- 135,000.000	1.0634		143,564	143,114	450
02/18/2015 060006871406	S	- 190,000.000	1.0609		201,578	201,419	159
02/18/2015 060006871406	S	- 215,000.000	1.0609		228,102	227,922	180
02/18/2015 060006871406	S	- 615,000.000	1.0609		652,477	651,962	515
02/18/2015 060006871406	S	- 70,000.000	1.0634		74,441	74,207	234
02/18/2015 060006871406	S	- 335,000.000	1.0634		356,252	355,134	1,118
02/18/2015 060006871406	S	- 95,000.000	1.0609		100,789	100,710	79
02/18/2015 060006871406	S	- 225,000.000	1.0609		238,711	238,523	188
02/18/2015 060006871406	S	- 220,000.000	1.0631		233,888	233,222	665

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 470,000.000	1.0598		498,127	498,247	- 121
02/18/2015 060006871406	S	- 475,000.000	1.0631		504,984	503,548	1,436
02/18/2015 060006871406	S	- 190,000.000	1.0631		201,994	201,419	575
02/18/2015 060006871406	S	- 95,000.000	1.0631		100,997	100,710	287
02/18/2015 060006871406	S	- 100,000.000	1.0631		106,313	106,010	302
02/18/2015 060006871406	S	- 315,000.000	1.0631		334,884	333,932	953
02/18/2015 060006871406	S	- 385,000.000	1.0631		409,303	408,139	1,164
02/18/2015 060006871406	S	- 175,000.000	1.0631		186,047	185,518	529
02/18/2015 060006871406	S	- 380,000.000	1.0631		403,988	402,838	1,149
02/18/2015 060006871406	S	- 275,000.000	1.0631		292,359	291,528	832
02/18/2015 060006871406	S	- 390,000.000	1.0631		414,619	413,439	1,179
02/18/2015 060006871406	S	- 165,000.000	1.0634		175,467	174,917	551
02/18/2015 060006871406	S	- 235,000.000	1.0634		249,908	249,124	784
02/18/2015 060006871406	S	- 115,000.000	1.0634		122,295	121,912	384

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 75,000.000	1.0634		79,758	79,508	250
02/18/2015 060006871406	S	- 405,000.000	1.0634		430,692	429,341	1,351
02/18/2015 060006871406	S	- 75,000.000	1.0634		79,758	79,508	250
02/18/2015 060006871406	S	- 75,000.000	1.0634		79,758	79,508	250
02/18/2015 060006871406	S	- 60,000.000	1.0634		63,806	63,606	200
02/18/2015 060006871406	S	- 115,000.000	1.0634		122,295	121,912	384
02/18/2015 060006871406	S	- 555,000.000	1.0634		590,208	588,356	1,852
02/18/2015 060006871406	S	- 270,000.000	1.0609		286,453	286,227	226
02/18/2015 060006871406	S	- 160,000.000	1.0580		169,275	169,616	- 341
02/18/2015 060006871406	S	- 445,000.000	1.0609		472,117	471,745	372
02/18/2015 060006871406	S	- 1,230,000.000	1.0592		1,302,839	1,303,924	- 1,085
02/19/2015 060006871406	S	- 185,000.000	1.0648		196,996	195,913	1,083
02/19/2015 060006871406	S	- 90,000.000	1.0627		95,639	95,309	330
02/19/2015 060006871406	S	- 105,000.000	1.0648		111,809	111,194	615

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871406	S	- 45,000.000	1.0627		47,820	47,654	165
02/19/2015 060006871406	S	- 180,000.000	1.0627		191,278	190,618	660
02/19/2015 060006871406	S	- 265,000.000	1.0648		282,184	280,632	1,552
02/19/2015 060006871406	S	- 40,000.000	1.0648		42,594	42,360	234
02/19/2015 060006871406	S	- 460,000.000	1.0648		489,828	487,134	2,694
02/19/2015 060006871406	S	- 140,000.000	1.0648		149,078	148,258	820
02/19/2015 060006871406	S	- 160,000.000	1.0627		170,025	169,438	587
02/19/2015 060006871406	S	- 175,000.000	1.0627		185,965	185,323	642
02/19/2015 060006871406	S	- 170,000.000	1.0627		180,652	180,028	624
02/19/2015 060006871406	S	- 400,000.000	1.0627		425,063	423,595	1,467
02/19/2015 060006871406	S	- 200,000.000	1.0627		212,531	211,798	734
02/19/2015 060006871406	S	- 245,000.000	1.0627		260,351	259,452	899
02/19/2015 060006871406	S	- 90,000.000	1.0627		95,639	95,309	330
02/19/2015 060006871406	S	- 205,000.000	1.0648		218,293	217,093	1,200

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871406	S	- 820,000.000	1.0648		873,172	868,370	4,802
02/19/2015 060006871406	S	- 155,000.000	1.0627		164,712	164,143	569
02/19/2015 060006871406	S	- 85,000.000	1.0628		90,339	90,014	325
02/19/2015 060006871406	S	- 195,000.000	1.0628		207,248	206,503	746
02/19/2015 060006871406	S	- 230,000.000	1.0628		244,447	243,567	880
02/19/2015 060006871406	S	- 210,000.000	1.0628		223,191	222,387	803
02/19/2015 060006871406	S	- 375,000.000	1.0628		398,555	397,120	1,434
02/19/2015 060006871406	S	- 145,000.000	1.0641		154,289	153,553	736
02/19/2015 060006871406	S	- 220,000.000	1.0628		233,819	232,977	841
02/19/2015 060006871406	S	- 155,000.000	1.0627		164,712	164,143	569
02/19/2015 060006871406	S	- 860,000.000	1.0628		914,019	910,730	3,289
02/19/2015 060006871406	S	- 495,000.000	1.0628		526,092	524,199	1,893
02/19/2015 060006871406	S	- 65,000.000	1.0569		68,697	68,834	- 137
02/19/2015 060006871406	S	- 30,000.000	1.0578		31,734	31,770	- 35

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871406	S	- 630,000.000	1.0639		670,261	667,162	3,099
02/19/2015 060006871406	S	- 105,000.000	1.0628		111,595	111,194	402
02/19/2015 060006871406	S	- 40,000.000	1.0578		42,313	42,360	- 47
02/19/2015 060006871406	S	- 45,000.000	1.0628		47,827	47,654	172
02/19/2015 060006871406	S	- 105,000.000	1.0648		111,809	111,194	615
02/19/2015 060006871406	S	- 70,000.000	1.0578		74,047	74,129	- 82
02/19/2015 060006871406	S	- 130,000.000	1.0656		138,531	137,668	863
02/20/2015 060006871406	S	- 245,000.000	1.0661		261,193	259,675	1,518
02/20/2015 060006871406	S	- 215,000.000	1.0661		229,210	227,878	1,332
02/20/2015 060006871406	S	- 225,000.000	1.0661		239,871	238,477	1,394
02/20/2015 060006871406	S	- 185,000.000	1.0661		197,227	196,081	1,146
02/20/2015 060006871406	S	- 235,000.000	1.0661		250,532	249,076	1,456
02/20/2015 060006871406	S	- 90,000.000	1.0661		95,948	95,391	558
02/23/2015 060006871406	S	- 150,000.000	1.0663		159,938	159,356	581

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	S	- 140,000.000	1.0663		149,275	148,732	543
02/23/2015 060006871406	S	- 40,000.000	1.0663		42,650	42,495	155
02/23/2015 060006871406	S	- 430,000.000	1.0663		458,488	456,821	1,667
02/23/2015 060006871406	S	- 75,000.000	1.0663		79,969	79,678	291
02/23/2015 060006871406	S	- 255,000.000	1.0675		272,213	270,905	1,307
02/23/2015 060006871406	S	- 90,000.000	1.0663		95,963	95,614	349
02/23/2015 060006871406	S	- 220,000.000	1.0663		234,575	233,722	853
02/23/2015 060006871406	S	- 10,000.000	1.0677		10,677	10,624	53
02/23/2015 060006871406	S	- 95,000.000	1.0677		101,427	100,926	502
02/23/2015 060006871406	S	- 45,000.000	1.0677		48,045	47,807	238
02/23/2015 060006871406	S	- 55,000.000	1.0670		58,687	58,431	256
02/23/2015 060006871406	S	- 265,000.000	1.0641		281,977	281,529	447
02/23/2015 060006871406	S	- 85,000.000	1.0656		90,578	90,302	276
02/23/2015 060006871406	S	- 50,000.000	1.0663		53,313	53,119	194

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	S	- 45,000.000	1.0677		48,045	47,807	238
02/23/2015 060006871406	S	- 40,000.000	1.0677		42,706	42,495	211
02/23/2015 060006871406	S	- 70,000.000	1.0677		74,736	74,366	370
02/23/2015 060006871406	S	- 175,000.000	1.0688		187,031	185,915	1,116
02/23/2015 060006871406	S	- 40,000.000	1.0656		42,625	42,495	130
02/23/2015 060006871406	S	- 215,000.000	1.0663		229,244	228,410	833
02/23/2015 060006871406	S	- 930,000.000	1.0663		991,613	988,008	3,604
02/23/2015 060006871406	S	- 175,000.000	1.0663		186,594	185,915	678
02/23/2015 060006871406	S	- 425,000.000	1.0663		453,156	451,509	1,647
02/23/2015 060006871406	S	- 180,000.000	1.0663		191,925	191,227	698
02/23/2015 060006871406	S	- 85,000.000	1.0663		90,631	90,302	329
02/23/2015 060006871406	S	- 205,000.000	1.0663		218,581	217,787	795
02/23/2015 060006871406	S	- 825,000.000	1.0663		879,656	876,459	3,198
02/23/2015 060006871406	S	- 305,000.000	1.0663		325,206	324,024	1,182

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	S	- 135,000.000	1.0663		143,944	143,421	523
02/23/2015 060006871406	S	- 60,000.000	1.0663		63,975	63,742	233
02/23/2015 060006871406	S	- 155,000.000	1.0663		165,269	164,668	601
02/23/2015 060006871406	S	- 105,000.000	1.0663		111,956	111,549	407
02/23/2015 060006871406	S	- 75,000.000	1.0663		79,969	79,678	291
02/23/2015 060006871406	S	- 265,000.000	1.0663		282,556	281,529	1,027
02/23/2015 060006871406	S	- 100,000.000	1.0663		106,625	106,237	388
02/23/2015 060006871406	S	- 155,000.000	1.0682		165,571	164,668	903
02/23/2015 060006871406	S	- 260,000.000	1.0653		276,981	276,217	764
02/23/2015 060006871406	S	- 290,000.000	1.0663		309,213	308,089	1,124
02/23/2015 060006871406	S	- 190,000.000	1.0663		202,588	201,851	736
02/23/2015 060006871406	S	- 160,000.000	1.0692		171,075	169,980	1,095
02/23/2015 060006871406	S	- 60,000.000	1.0672		64,031	63,742	289
02/23/2015 060006871406	S	- 485,000.000	1.0725		520,163	515,252	4,911

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	S	- 40,000.000	1.0684		42,738	42,495	243
02/23/2015 060006871406	S	- 70,000.000	1.0669		74,681	74,366	315
02/23/2015 060006871406	S	- 180,000.000	1.0722		192,994	191,227	1,766
02/24/2015 060006871406	S	- 140,000.000	1.0825		151,550	150,657	893
02/24/2015 060006871406	S	- 110,000.000	1.0825		119,075	118,374	701
02/24/2015 060006871406	S	- 220,000.000	1.0825		238,150	236,747	1,403
02/24/2015 060006871406	S	- 345,000.000	1.0825		373,463	371,263	2,200
02/24/2015 060006871406	S	- 30,000.000	1.0825		32,475	32,284	191
02/24/2015 060006871406	S	- 85,000.000	1.0808		91,866	91,471	396
02/24/2015 060006871406	S	- 35,000.000	1.0825		37,888	37,664	223
02/24/2015 060006871406	S	- 225,000.000	1.0825		243,563	242,128	1,435
02/24/2015 060006871406	S	- 290,000.000	1.0808		313,427	312,076	1,351
02/24/2015 060006871406	S	- 130,000.000	1.0822		140,684	139,896	788
02/24/2015 060006871406	S	- 10,000.000	1.0808		10,808	10,761	47

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/24/2015 060006871406	S	- 60,000.000	1.0808		64,847	64,567	279
02/24/2015 060006871406	S	- 95,000.000	1.0822		102,808	102,232	576
02/24/2015 060006871406	S	- 170,000.000	1.0716		182,166	182,941	- 775
02/24/2015 060006871406	S	- 90,000.000	1.0839		97,552	96,851	700
02/24/2015 060006871406	S	- 220,000.000	1.0847		238,631	236,747	1,884
02/24/2015 060006871406	S	- 430,000.000	1.0867		467,289	464,992	2,297
02/25/2015 060006871406	S	- 210,000.000	1.0886		228,596	225,986	2,611
02/25/2015 060006871406	S	- 150,000.000	1.0863		162,938	161,788	1,150
02/25/2015 060006871406	S	- 80,000.000	1.0863		86,900	86,287	613
02/25/2015 060006871406	S	- 205,000.000	1.0825		221,913	221,110	802
02/25/2015 060006871406	S	- 140,000.000	1.0858		152,009	151,002	1,007
02/25/2015 060006871406	S	- 170,000.000	1.0877		184,902	183,360	1,542
02/25/2015 060006871406	S	- 130,000.000	1.0819		140,644	140,216	428
02/25/2015 060006871406	S	- 515,000.000	1.0839		558,212	555,472	2,740

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/25/2015 060006871406	S	- 220,000.000	1.0864		239,009	237,289	1,721
02/25/2015 060006871406	S	- 310,000.000	1.0831		335,769	334,361	1,407
02/25/2015 060006871406	S	- 120,000.000	1.0881		130,575	129,430	1,145
02/25/2015 060006871406	S	- 75,000.000	1.0836		81,270	80,894	376
02/25/2015 060006871406	S	- 145,000.000	1.0911		158,209	156,395	1,814
02/25/2015 060006871406	S	- 515,000.000	1.0834		557,970	555,471	2,499
02/25/2015 060006871406	S	- 40,000.000	1.0911		43,644	43,143	500
02/25/2015 060006871406	S	- 100,000.000	1.0911		109,109	107,859	1,251
02/25/2015 060006871406	S	- 95,000.000	1.0913		103,669	102,466	1,203
02/25/2015 060006871406	S	- 530,000.000	1.0836		574,305	571,650	2,654
02/25/2015 060006871406	S	- 45,000.000	1.0913		49,106	48,536	570
02/25/2015 060006871406	S	- 105,000.000	1.0913		114,581	113,251	1,330
02/25/2015 060006871406	S	- 150,000.000	1.0913		163,688	161,788	1,900
02/25/2015 060006871406	S	- 245,000.000	1.0913		267,356	264,253	3,103

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/25/2015 060006871406	S	- 225,000.000	1.0913		245,531	242,682	2,850
02/25/2015 060006871406	S	- 50,000.000	1.0913		54,563	53,929	633
02/25/2015 060006871406	S	- 160,000.000	1.0911		174,575	172,574	2,001
02/25/2015 060006871406	S	- 210,000.000	1.0911		229,130	226,503	2,627
02/25/2015 060006871406	S	- 625,000.000	1.0913		682,031	674,116	7,915
02/25/2015 060006871406	S	- 145,000.000	1.0856		157,416	156,395	1,021
02/25/2015 060006871406	S	- 20,000.000	1.0856		21,713	21,572	141
02/25/2015 060006871406	S	- 145,000.000	1.0856		157,416	156,395	1,021
02/25/2015 060006871406	S	- 105,000.000	1.0927		114,729	113,251	1,477
02/25/2015 060006871406	S	- 35,000.000	1.0831		37,909	37,750	159
02/25/2015 060006871406	S	- 80,000.000	1.0897		87,175	86,510	665
02/26/2015 060006871406	S	- 150,000.000	1.0878		163,172	162,385	787
02/26/2015 060006871406	S	- 55,000.000	1.0870		59,787	59,541	246
02/26/2015 060006871406	S	- 50,000.000	1.0870		54,352	54,128	223

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/26/2015 060006871406	S	- 190,000.000	1.0870		206,536	205,687	848
02/26/2015 060006871406	S	- 25,000.000	1.0870		27,176	27,064	112
02/26/2015 060006871406	S	- 135,000.000	1.0870		146,749	146,146	603
02/26/2015 060006871406	S	- 70,000.000	1.0863		76,038	75,780	258
02/26/2015 060006871406	S	- 80,000.000	1.0878		87,025	86,605	420
02/26/2015 060006871406	S	- 200,000.000	1.0800		216,000	216,513	- 513
02/26/2015 060006871406	S	- 25,000.000	1.0844		27,109	27,064	45
02/26/2015 060006871406	S	- 250,000.000	1.0819		270,469	270,641	- 173
02/26/2015 060006871406	S	- 155,000.000	1.0878		168,611	167,798	813
02/26/2015 060006871406	S	- 320,000.000	1.0886		348,350	346,421	1,929
02/27/2015 060006871406	S	- 95,000.000	1.0773		102,348	102,758	- 410
02/27/2015 060006871406	S	- 110,000.000	1.0773		118,508	118,983	- 475
02/27/2015 060006871406	S	- 140,000.000	1.0786		151,003	151,433	- 430
02/27/2015 060006871406	S	- 135,000.000	1.0781		145,547	146,025	- 478

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2015 060006871406	S	- 270,000.000	1.0813		291,938	292,049	- 112
03/02/2015 060006871406	S	- 20,000.000	1.0650		21,300	21,628	- 328
03/02/2015 060006871406	S	- 80,000.000	1.0653		85,225	86,510	- 1,285
03/03/2015 060006871406	S	- 45,000.000	1.0656		47,953	48,662	- 709
03/03/2015 060006871406	S	- 280,000.000	1.0573		296,056	302,786	- 6,729
03/03/2015 060006871406	S	- 235,000.000	1.0640		250,036	251,643	- 1,606
03/04/2015 060006871406	S	- 100,000.000	1.0594		105,938	108,138	- 2,200
03/04/2015 060006871406	S	- 150,000.000	1.0583		158,742	162,207	- 3,464
03/05/2015 060006871406	S	- 390,000.000	1.0569		412,181	418,186	- 6,005
03/05/2015 060006871406	S	- 185,000.000	1.0566		195,471	198,102	- 2,630
03/11/2015 060006871406	S	- 265,000.000	1.0578		280,320	283,097	- 2,777
03/11/2015 060006871406	S	- 70,000.000	1.0594		74,156	74,780	- 624
03/11/2015 060006871406	S	- 355,000.000	1.0659		378,408	379,243	- 836
03/11/2015 060006871406	S	- 190,000.000	1.0664		202,617	202,975	- 358

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/11/2015 060006871406	S	- 55,000.000	1.0650		58,573	58,756	- 183
03/11/2015 060006871406	S	- 35,000.000	1.0572		37,002	37,390	- 389
03/12/2015 060006871406	S	- 75,000.000	1.0695		80,215	79,916	299
03/12/2015 060006871406	S	- 40,000.000	1.0719		42,875	42,622	253
03/12/2015 060006871406	S	- 90,000.000	1.0646		95,818	95,899	- 81
03/18/2015 060006871406	S	- 215,000.000	1.0884		234,014	233,215	799
03/24/2015 060006871406	S	- 35,000.000	1.1067		38,735	38,165	571
03/24/2015 060006871406	S	- 75,000.000	1.1084		83,133	81,781	1,352
03/24/2015 060006871406	S	- 35,000.000	1.1084		38,795	38,165	631
03/30/2015 060006871406	S	- 120,000.000	1.0922		131,063	130,987	76
03/31/2015 060006871406	S	- 90,000.000	1.0954		98,585	98,240	345
03/31/2015 060006871406	S	- 155,000.000	1.0948		169,701	169,191	509
04/01/2015 060006871406	S	- 15,000.000	1.1111		16,666	16,373	292
04/01/2015 060006871406	S	- 320,000.000	1.1111		355,538	349,298	6,239

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/06/2015 060006871406	S	- 80,000.000	1.1042		88,338	87,325	1,013
04/06/2015 060006871406	S	- 100,000.000	1.1042		110,422	109,156	1,266
04/06/2015 060006871406	S	- 35,000.000	1.1002		38,505	38,205	301
04/06/2015 060006871406	S	- 35,000.000	1.1002		38,505	38,205	301
04/06/2015 060006871406	S	- 30,000.000	1.1002		33,005	32,747	258
04/06/2015 060006871406	S	- 50,000.000	1.1002		55,008	54,578	430
04/06/2015 060006871406	S	- 90,000.000	1.1002		99,014	98,240	774
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
04/06/2015 060006871406	S	- 70,000.000	1.1042		77,295	76,409	886
04/06/2015 060006871406	S	- 50,000.000	1.1042		55,211	54,578	633
04/06/2015 060006871406	S	- 55,000.000	1.1042		60,732	60,036	696
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760
04/06/2015 060006871406	S	- 55,000.000	1.1042		60,732	60,036	696
04/06/2015 060006871406	S	- 55,000.000	1.1042		60,732	60,036	696
04/06/2015 060006871406	S	- 65,000.000	1.1002		71,510	70,951	559
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
04/06/2015 060006871406	S	- 30,000.000	1.1002		33,005	32,747	258
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
04/06/2015 060006871406	S	- 30,000.000	1.1002		33,005	32,747	258
04/06/2015 060006871406	S	- 140,000.000	1.0900		152,600	152,818	- 218
04/06/2015 060006871406	S	- 105,000.000	1.0925		114,713	114,614	99
04/06/2015 060006871406	S	- 115,000.000	1.0909		125,458	125,529	- 71
04/06/2015 060006871406	S	- 20,000.000	1.1002		22,003	21,831	172
04/06/2015 060006871406	S	- 75,000.000	1.0934		82,008	81,867	141

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/08/2015 060006871406	S	- 120,000.000	1.0986		131,827	130,990	837
04/09/2015 060006871406	S	- 85,000.000	1.0839		92,132	92,824	- 692
04/09/2015 060006871406	S	- 100,000.000	1.0839		108,391	109,205	- 814
04/10/2015 060006871406	S	- 125,000.000	1.0877		135,957	136,448	- 491
04/15/2015 060006871406	S	- 65,000.000	1.0957		71,223	70,978	245
04/15/2015 060006871406	S	- 180,000.000	1.0982		197,684	196,556	1,128
04/17/2015 060006871406	S	- 90,000.000	1.1042		99,380	98,278	1,102
04/21/2015 060006871406	S	- 75,000.000	1.0900		81,750	81,895	- 145
04/22/2015 060006871406	S	- 40,000.000	1.0756		43,025	43,492	- 467
04/23/2015 060006871406	S	- 550,000.000	1.0776		592,689	596,546	- 3,856
04/23/2015 060006871406	S	- 40,000.000	1.0719		42,875	43,385	- 510
04/23/2015 060006871406	S	- 145,000.000	1.0767		156,119	155,780	339
04/28/2015 060006871406	S	- 90,000.000	1.0687		96,184	96,481	- 297
04/28/2015 060006871406	S	- 110,000.000	1.0604		116,647	117,921	- 1,274

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/28/2015 060006871406	S	- 390,000.000	1.0604		413,568	418,085	- 4,518
04/29/2015 060006871406	S	- 135,000.000	1.0462		141,238	145,036	- 3,798
04/29/2015 060006871406	S	- 125,000.000	1.0508		131,348	134,293	- 2,945
04/29/2015 060006871406	S	- 160,000.000	1.0495		167,925	171,522	- 3,597
04/30/2015 060006871406	S	- 165,000.000	1.0466		172,683	176,882	- 4,199
05/01/2015 060006871406	S	- 40,000.000	1.0344		41,375	42,881	- 1,506
05/05/2015 060006871406	S	- 170,000.000	1.0184		173,128	172,307	821
05/06/2015 060006871406	S	- 90,000.000	1.0047		90,422	92,922	- 2,500
05/06/2015 060006871406	S	- 290,000.000	1.0022		290,634	299,415	- 8,781
05/06/2015 060006871406	S	- 120,000.000	1.0022		120,263	123,896	- 3,633
05/06/2015 060006871406	S	- 125,000.000	1.0003		125,039	129,058	- 4,019
05/08/2015 060006871406	S	- 170,000.000	1.0263		174,463	174,856	- 394
05/11/2015 060006871406	S	- 130,000.000	.9959		129,462	133,713	- 4,252
05/11/2015 060006871406	S	- 160,000.000	.9950		159,200	162,171	- 2,971

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/11/2015 060006871406	S	- 330,000.000	.9945		328,182	334,479	- 6,296
05/12/2015 060006871406	S	- 100,000.000	.9891		98,906	101,194	- 2,288
05/15/2015 060006871406	S	- 155,000.000	1.0103		156,598	155,611	988
05/18/2015 060006871406	S	- 550,000.000	1.0005		550,299	552,167	- 1,868
05/19/2015 060006871406	S	- 160,000.000	.9859		157,750	160,630	- 2,880
Total For Sells				**0**	**65,817,551**	**65,702,276**	**115,268**
Total U S Treasury Bd	**3.000% 11/15/44**			**0**	**131,559,764**	**131,444,489**	**115,268**
Issue: 922040100 - Vanguard Instl Index Instl#94							
03/26/2015 060006871413	B	20,887.288	187.7000		- 3,920,544	3,920,544	
03/26/2015 060006871420	B	4,739.116	187.7000		- 889,532	889,532	
05/28/2015 060006871420	B	874.891	194.3100		- 170,000	170,000	
Total For Buys				**0**	**4,980,076**	**4,980,076**	**0**
03/26/2015 060006871413	R	3,816.586	187.7000		- 716,373	716,373	
03/26/2015 060006871420	R	1,164.929	187.7000		- 218,657	218,657	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/26/2015 060006871427	R	54.070	187.7000		- 10,149	10,149	
06/19/2015 060006871413	R	2,161.323	192.6700		- 416,422	416,422	
06/19/2015 060006871420	R	656.207	192.6700		- 126,431	126,431	
06/19/2015 060006871427	R	29.264	192.6700		- 5,638	5,638	
09/18/2015 060006871413	R	2,559.722	178.7900		- 457,653	457,653	
09/18/2015 060006871420	R	777.166	178.7900		- 138,950	138,950	
09/18/2015 060006871427	R	34.658	178.7900		- 6,197	6,197	
12/18/2015 060006871413	R	2,642.654	183.0000		- 483,606	483,606	
12/18/2015 060006871420	R	838.794	183.0000		- 153,499	153,499	
12/18/2015 060006871427	R	34.989	183.0000		- 6,403	6,403	
Total For Reinvestments				**0**	**2,739,978**	**2,739,978**	**0**
02/17/2015 060006871413	S	- 607,405.492	193.0000		117,229,260 *	93,309,282	23,919,978
02/18/2015 060006871420	S	- 60,431.521	192.9500		11,660,262	9,283,456	2,376,806
02/18/2015 060006871427	S	- 34,318.989	192.9500		6,621,849	5,272,063	1,349,786

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/09/2015 060006871427	S	- 261.342	191.3200		50,000	40,147	9,853
10/14/2015 060006871427	S	- 164.546	182.3200		30,000	25,376	4,624
10/28/2015 060006871413	S	- 7,846.009	191.1800		1,500,000	1,221,619	278,381
11/25/2015 060006871427	S	- 261.110	191.4900		50,000	40,268	9,732
12/14/2015 060006871413	S	- 35,385.564	185.5700		6,566,499	5,509,512	1,056,987
12/14/2015 060006871420	S	- 7,319.141	185.5700		1,358,213	1,138,634	219,579
12/14/2015 060006871427	S	- 296.384	185.5700		55,000	45,708	9,292
12/16/2015 060006871413	S	- 525.514	190.2900		100,000	81,822	18,178
12/22/2015 060006871413	S	- 1,343.436	186.0900		250,000	209,172	40,828
12/22/2015 060006871427	S	- 268.687	186.0900		50,000	41,436	8,564
Total For Sells				**0**	**145,521,083**	**116,218,495**	**29,302,588**
Total Vanguard Instl Index Instl#94				**0**	**153,241,137**	**123,938,549**	**29,302,588**
GRAND TOTAL				**0**	**2,862,302,755**	**2,840,279,154**	**22,023,594**

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

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

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

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

2015 Form 5500, Schedule SB, Line 26 - Schedule of Active Participant Data
Major League Baseball Pension Plan for Non-Uniformed Personnel
The Cincinnati Reds, LLC
EIN: 31-1002055 PN: 003

		Total Years of Credited Service									
Attained Age		**<1**	**1 to 4**	**5 to 9**	**10 to 14**	**15 to 19**	**20 to 24**	**25 to 29**	**30 to 34**	**35 to 39**	**40 & up**
<25	**Count**	2	7	3	0	0	0	0	0	0	0
25 to 29	**Count**	1	32	12	1	0	0	0	0	0	0
30 to 34	**Count**	1	15	20	6	0	0	0	0	0	0
35 to 39	**Count**	1	8	13	7	1	0	0	0	0	0
40 to 44	**Count**	1	6	11	8	3	1	0	0	0	0
45 to 49	**Count**	1	6	8	8	4	0	1	0	0	0
50 to 54	**Count**	2	4	13	5	4	0	1	0	0	0
55 to 59	**Count**	0	2	19	2	6	0	1	0	1	0
60 to 64	**Count**	0	4	7	4	3	3	0	0	1	0
65 to 69	**Count**	0	4	3	3	1	1	0	0	0	0
70 & up	**Count**	0	1	1	3	2	1	0	2	0	0

Appendix A – Statement of actuarial assumptions and methods

Economic Assumptions

Interest rate basis:

- Applicable month: September 2014
- Interest rate basis: 3-Segment rates

Interest rates:

	Reflecting Corridors	Not Reflecting Corridors
First segment rate	4.72%	1.15%
Second segment rate	6.11%	4.06%
Third segment rate	6.81%	5.15%
Effective interest rate	6.42%	4.63%

Annual rates of increase

- Compensation: 4.00%
- Statutory limits on compensation: 2.50%

Administrative expenses: Expense load equal to 0.60% of fair value of assets with a minimum of $75,000 and a maximum of $200,000; included in target normal cost.

Demographic Assumptions

Inclusion date

The valuation date coincident with or next following the date on which the employee becomes a participant.

New or rehired employees

It was assumed there will be no new or rehired employees.

Mortality

Separate rates for non-annuitants (based on RP-2000 “Employees” table without collar or amount adjustments, projected to 2030 using Scale AA) and annuitants (based on RP-2000 “Healthy Annuitants” table without collar or amount adjustments, projected to 2022 using Scale AA). This is the IRS-prescribed static mortality table for 2015.

Termination

Rates varying by service

Sample rates per 1,000 participants:

Service	*Rate*	*Service*	*Rate*
less than 1	160	3	140
1	160	4	120
2	150	5 – 9	100 per year
		10 and up	90 per year

Disability

None assumed

Retirement

Rates varying by age, average retirement age 62

Representative rates:

Age	*Rate*
55 - 64	10% per year
65	25%
66 - 69	15% per year
70	100%

Benefit commencement date:

- Preretirement death benefit: The later of the death of the active participant or the date the participant would have attained age 55
- Deferred vested benefit: Age 65
- Retirement benefit: Upon termination of employment

Form of payment

100% assumed to elect a life annuity

Percent married

80% (for purpose of valuing pre-retirement death benefits)

Spouse age

Females three years younger than males

Covered pay

January 1, 2015 base salary increased by 7.50% to reflect additional items included in the plan’s definition of pensionable earnings.

At-risk assumptions

Not applicable for current plan year.

Timing of benefit payments

Annuity payments are payable monthly at the beginning of the month.

Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits as required by regulations under IRC §430
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Actuarial value of assets	Average of the fair market value of assets on the valuation date and 12 and 24 months preceding the valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the prior plan year.) The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued. Towers Watson has reviewed the plan provisions with Major League Baseball and, based on that review, is not aware of any significant benefits required to be valued that were not. The plan pays small benefits (with a present value up to $5,000) and accrued benefits as of July 1, 1986 for certain grandfathered participants in a single lump sum payment. Such lump sums are not explicitly valued; rather such participants' benefits are valued using the benefit choice assumptions described above.

Assumptions Rationale - Significant Economic Assumptions for Contributions

Discount rate	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Rates of increase in:	
▪ Compensation	Assumed compensation increases are based on Major League Baseball's expectations for near-term years and the effect that the assumed long-term CPI will have on compensation increases over the longer term.
▪ Increases in statutory limits (CPI)	The assumed CPI is based on a combination of historical average CPI from 2004 to 2013, current conditions, and future forecasts by economists.
Administrative expenses	Administrative expenses are estimated by determining the expected expenses for the coming year, including items like PBGC premiums. These estimates are based on recent experience and reviewed on an ongoing basis for reasonability.

Assumptions Rationale - Significant Demographic Assumptions

Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2010, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Assumed termination rates differ by service because of observed and expected differences in termination rates by service.
Retirement	Retirement rates were based on an experience study conducted in 2010, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Assumed retirement rates differ by age because of observed and expected differences in retirement rates by age.
Benefit commencement date for deferred benefits:	
▪ Preretirement death benefit	Beneficiaries are assumed to begin benefits at the earliest permitted commencement date because ERISA requires benefits to start then unless the beneficiary elects to defer. If the beneficiary elects to defer, actuarial increases from the earliest commencement date must be given, so that a later commencement date is expected to be of approximately equal value.
▪ Deferred vested benefit	Deferred vested participants' assumed commencement age is a single age intended to capture the average age at commencement. Deferred vested early commencement factors are not subsidized so that the difference between this approach and using assumed commencement rates at multiple ages is not expected to be significant.

Source of Prescribed Methods

Funding methods	The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

Changes in Assumptions and Methods - Contributions

Change in assumptions since prior valuation	The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430. The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC §430.
Change in methods since prior valuation	There have been no changes in methods since the prior valuation.

Schedule SB - Statement by Enrolled Actuary

Plan Sponsor	The Cincinnati Reds, LLC
EIN/PN	31-1002055 / 003
Plan Name	MLB Pension Plan for Non-Uniformed Personnel
Valuation Date	January 1, 2015
Enrolled Actuary	Mark Gengenbach, F.S.A, E.A.
Enrollment Number	14-07102

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years.

The calculation of the weighted average retirement age is based on the hypothetical method.

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 _____ and ending _____

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

B This return/report is: ☒ a single-employer plan; ☐ a DFE (specify) ____
☐ 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
MAJOR LEAGUE BASEBALL PENSION PLAN
FOR NON-UNIFORMED PERSONNEL

1b Three-digit plan number (PN) ▶ 003

1c Effective date of plan 01/01/2003

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)
THE CINCINNATI REDS, LLC
100 JOE NUXHALL WAY
CINCINNATI OH 45202

2b Employer Identification Number (EIN) 31-1002055

2c Plan Sponsor's telephone number 513-765-7010

2d Business code (see instructions) 711210

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	Robert J Clark	10/12/16	ROBERT CLARK
	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)
MITCHELL & TITUS, LLP
ONE BATTERY PARK PLAZA
NEW YORK NY 10004

Preparer's telephone number 212-709-4500

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN
31-1002055

3c Administrator's telephone number
513-765-7010

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

a Sponsor's name

4b EIN

4c PN

5 Total number of participants at the beginning of the plan year	**5**	594
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)**	292
a(2) Total number of active participants at the end of the plan year	**6a(2)**	292
b Retired or separated participants receiving benefits	**6b**	94
c Other retired or separated participants entitled to future benefits	**6c**	192
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	578
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	0.
f Total. Add lines **6d** and **6e**.	**6f**	578
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	0.
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	11
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

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)** [ ] **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 _____

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions of the Group Trust
For the Year Ended December 31, 2015

(a) Identity of Party Involved	(b) Description of Assets	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
Category (i)—Single transactions that exceed 5% of Plan assets						
US Bank	See attached.					
Category (ii)—Series of transactions with same broker in excess of 5% of Plan assets						
US Bank	See attached.					
Category (iii)—Series of transactions in excess of 5% of Plan assets						
US Bank	See attached.					

Note 1: The threshold for reporting transactions under the Department of Labor's provisions is 5% of the fair value of the Group Trust's assets at the beginning of the year of $ 1,289,812,603. Of this amount, 5% is $64,490,630.
Note 2: There were no category (iv) reportable transactions during the Plan year ended December 31, 2015.
Note 3: Columns '(e) Lease Rental' and '(f) Expense incurred with transaction' have been omitted, as there are no data to report in these columns.

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE				**1,289,812,602.89**		
	COMPARATIVE VALUE (5%)				**64,490,630.14**		
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
Issue: 31846V435 - First American Prime Obligations							
02/09/2015 060006871406	B	90,793,510.690	1.0000		- 90,793,511 *	90,793,511	
02/13/2015 060006871406	S	- 65,309,504.400	1.0000		65,309,504 *	65,309,504	
02/17/2015 060006871419	B	72,962,568.860	1.0000		- 72,962,569 *	72,962,569	
02/18/2015 060006871401	S	- 100,000,000.000	1.0000		100,000,000 *	100,000,000	
02/18/2015 060006871419	S	- 66,373,892.000	1.0000		66,373,892 *	66,373,892	
02/20/2015 060006871412	B	99,376,445.890	1.0000		- 99,376,446 *	99,376,446	
02/20/2015 060006871413	B	100,000,000.000	1.0000		- 100,000,000 *	100,000,000	
02/20/2015 060006871413	S	- 100,000,000.000	1.0000		100,000,000 *	100,000,000	
02/26/2015 060006871412	S	- 95,479,067.450	1.0000		95,479,067 *	95,479,067	
Issue: 783980634 - Sei Long Duration Credit A							
02/17/2015 060006871423	B	19,120,458.891	10.4600		- 200,000,000 *	200,000,000	
Issue: 783980824 - Sei Inst Inv L C Dis Eqty A							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/17/2015 060006871401	S	- 8,276,623.749	14.1900		117,445,291 *	121,420,518	- 3,975,227
Issue: 922040100 - Vanguard Instl Index Instl#94							
02/17/2015 060006871413	S	- 607,405.492	193.0000		117,229,260 *	93,309,282	23,919,978
GRAND TOTAL				**0**	**1,224,969,540**	**1,205,024,789**	**19,944,751**

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

Broker: Barclays Capital Inc. Fixed In

Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
01/01/2015 060006871402	S	- 24,000.000	1.0833		25,999	25,991	8
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
01/05/2015 060006871406	B	820,000.000	.4551		- 373,182	373,182	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/05/2015 060006871406	S	- 820,000.000	.4629		274,386	274,386	
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
01/06/2015 060006871402	S	- 202,833.000	1.0514		213,268	209,450	3,818
Issue: 01F030413 - F N M A Tba 15Yr 3.000% 1/15/30							
01/06/2015 060006871402	S	- 122,000.000	1.0447		127,452	126,556	896
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
01/06/2015 060006871402	B	202,833.000	1.0489		- 212,753	212,753	
Issue: 01F030421 - F N M A Tba 15Yr 3.000% 2/15/31							
01/06/2015 060006871402	B	122,000.000	1.0430		- 127,242	127,242	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
01/06/2015 060006871402	S	- 435,222.000	1.0725		466,776	461,675	5,100
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
01/06/2015 060006871402	B	435,222.000	1.0702		- 465,756	465,756	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/06/2015 060006871406	B	610,000.000	.4578		- 279,228	279,228	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/06/2015 060006871406	B	435,000.000	.4559		- 198,317	198,317	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/06/2015 060006871406	S	- 440,000.000	.4810		147,443	147,443	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/06/2015 060006871406	B	1,255,000.000	.4759		- 597,280	597,280	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/06/2015 060006871406	S	- 1,860,000.000	.4712		622,389	622,389	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
01/07/2015 060006871406	B	720,000.000	.4655		- 335,160	335,160	
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
01/07/2015 060006871406	S	- 715,000.000	.5150		265,133	265,133	
Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45							
01/08/2015 060006871402	S	- 82,000.000	1.0845		88,925	88,803	122
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
01/08/2015 060006871402	B	82,000.000	1.0834		- 88,842	88,842	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/09/2015 060006871406	S	- 150,000.000	1.1175		167,625	160,011	7,614
Issue: 452308AR0 - Illinois Tool Wk 3.900% 9/01/42							
01/09/2015 060006871406	B	200,000.000	1.0023		- 200,460	200,460	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/13/2015 060006871406	S	- 830,000.000	.5359		376,913	376,913	
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/13/2015 060006871406	B	555,000.000	.5945		- 329,970	329,970	
Issue: 29379VBA0 - Enterprise Products 4.850% 3/15/44							
01/13/2015 060006871406	B	155,000.000	1.0763		- 166,820	166,820	
Issue: 912803DC4 - U S Treas Bd Strip 2/15/38							
01/13/2015 060006871406	S	- 560,000.000	.5696		249,413	249,413	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/13/2015 060006871406	B	815,000.000	.5313		- 433,042	433,042	
Issue: 29379VBC6 - Enterprise Products 5.100% 2/15/45							
01/13/2015 060006871406	S	- 150,000.000	1.1152		167,273	157,314	9,959
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
01/14/2015 060006871402	B	98,000.000	1.0513		- 103,023	103,023	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/14/2015 060006871406	B	125,000.000	1.1469		- 143,359	143,359	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/14/2015 060006871406	S	- 150,000.000	1.1467		172,008	161,746	10,262

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 452308AR0 - Illinois Tool Wk 3.900% 9/01/42							
01/14/2015 060006871406	B	205,000.000	1.0156		- 208,200	208,200	
Issue: 85771PAL6 - Statoil Asa 3.950% 5/15/43							
01/14/2015 060006871406	S	- 165,000.000	1.0320		170,282	158,342	11,940
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/20/2015 060006871406	S	- 685,000.000	.5533		345,813	345,813	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/20/2015 060006871406	B	665,000.000	.5420		- 360,423	360,423	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
01/22/2015 060006871406	B	425,000.000	.5487		- 233,206	233,206	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/22/2015 060006871406	B	1,400,000.000	.5448		- 762,748	762,748	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/22/2015 060006871406	B	795,000.000	.4700		- 373,610	373,610	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/22/2015 060006871406	S	- 420,000.000	.5340		190,727	190,727	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/22/2015 060006871406	S	- 1,390,000.000	.5380		631,215	631,215	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/22/2015 060006871406	S	- 805,000.000	.4885		320,519	320,519	
Issue: 21H032621 - G N M A II Tba 30Yr 3.500% 2/15/44							
01/23/2015 060006871402	B	98,000.000	1.0541		- 103,306	103,306	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/23/2015 060006871406	S	- 555,000.000	.5175		216,692	216,692	
Issue: 912803DX8 - U S Treas Bd Strip .000001% 5/15/42							
01/23/2015 060006871406	B	555,000.000	.5125		- 284,421	284,421	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/27/2015 060006871406	B	405,000.000	.5581		- 226,039	226,039	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/27/2015 060006871406	S	- 405,000.000	.5549		207,541	207,541	
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/28/2015 060006871406	S	- 750,000.000	.5645		384,336	384,336	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
01/28/2015 060006871406	S	- 90,000.000	.9941		89,470	81,733	7,737
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
01/28/2015 060006871406	B	90,000.000	1.1259		- 101,329	101,329	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/28/2015 060006871406	B	715,000.000	.5096		- 364,393	364,393	
Issue: 313384FA2 - F H L B Disc Nts 5/01/15							
01/29/2015 060006871402	B	103,000.000	.9998		- 102,979	102,979	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/29/2015 060006871406	S	- 200,000.000	1.1722		234,438	234,599	- 161
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
01/29/2015 060006871406	B	250,000.000	1.1505		- 287,630	287,630	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
01/30/2015 060006871402	B	435,222.000	1.0686		- 465,076	465,076	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/30/2015 060006871406	S	- 1,585,000.000	.6323		590,720	590,720	
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/01/2015 060006871402	S	- 82,000.000	1.0834		88,842	88,980	- 138
Issue: 3138XGHF3 - F N M A #Av4729 4.500% 12/01/43							
02/01/2015 060006871402	B	82,000.470	1.0834		- 88,842	88,842	
Issue: 21H032621 - G N M A II Tba 30Yr 3.500% 2/15/44							
02/01/2015 060006871402	S	- 98,000.000	1.0551		103,398	103,126	272
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
02/01/2015 060006871402	S	- 435,222.000	1.0706		465,960	465,793	167
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
02/02/2015 060006871402	S	- 202,833.000	1.0552		214,036	212,756	1,281
Issue: 01F030421 - F N M A Tba 15Yr 3.000% 2/15/31							
02/02/2015 060006871402	S	- 122,000.000	1.0514		128,272	127,242	1,029
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
02/02/2015 060006871402	B	202,833.000	1.0528		- 213,545	213,545	
Issue: 01F030439 - F N M A Tba 15Yr 3.000% 3/15/29							
02/02/2015 060006871402	B	122,000.000	1.0495		- 128,043	128,043	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/02/2015 060006871406	B	85,000.000	1.1872		- 100,911	100,911	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 761713AW6 - Reynolds American 4.750% 11/01/42							
02/02/2015 060006871406	S	- 130,000.000	1.0324		134,211	127,456	6,755
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	70,000.000	1.1689		- 81,823	81,823	
Issue: 023135AP1 - Amazon Com Inc 2.400% 12/05/34							
02/03/2015 060006871406	S	- 115,000.000	1.1012		126,643	117,781	8,862
Issue: 25156PAR4 - Deutsche Tel Fin 4.875% 3/06/42							
02/04/2015 060006871406	S	- 90,000.000	1.1297		101,675	85,603	16,072
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/04/2015 060006871406	B	70,000.000	1.1645		- 81,517	81,517	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/04/2015 060006871406	B	60,000.000	1.1234		- 67,406	67,406	
Issue: 912803DG5 - U S Treas Bd Strip 5/15/39							
02/06/2015 060006871406	S	- 9,320,000.000	.5409		4,049,693	4,049,693	
Issue: 912834MD7 - U S Treas Bd Strip 2/15/43							
02/06/2015 060006871406	S	- 2,735,000.000	.4792		1,094,874	1,094,874	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/06/2015 060006871406	B	60,000.000	1.1272		- 67,631	67,631	
Issue: 912796EV7 - U S Treasury Bill 2/19/15							
02/06/2015 060006871406	S	- 1,655,000.000	.0000		1,654,937	1,654,937	
Issue: 912834EP9 - U S Treas Bd Strip 8/15/39							
02/06/2015 060006871406	S	- 3,345,000.000	.5270		1,300,721	1,300,721	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834AD0 - U S Treas Bd Strip 11/15/37							
02/06/2015 060006871406	S	- 6,715,000.000	.5563		2,437,318	2,437,318	
Issue: 912833Z60 - U S Treas Bd Strip 2/15/38							
02/06/2015 060006871406	S	- 3,890,000.000	.5527		1,375,317	1,375,317	
Issue: 912833Z52 - U S Treas Bd Strip 8/15/37							
02/06/2015 060006871406	S	- 2,675,000.000	.5618		1,063,061	1,063,061	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/06/2015 060006871406	S	- 4,530,000.000	1.0269		4,651,744	4,676,034	- 24,290
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/06/2015 060006871406	S	- 145,000.000	1.0281		149,078	149,063	15
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
02/06/2015 060006871406	S	- 4,260,000.000	.5319		2,183,028	2,183,028	
Issue: 9128334Z0 - U S Treas Bd Strip 2/15/35							
02/06/2015 060006871406	S	- 805,000.000	.6034		378,173	378,173	
Issue: 92857TAH0 - Vodafone Group 7.875% 2/15/30							
02/06/2015 060006871406	B	95,000.000	1.3840		- 131,477	131,477	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
02/06/2015 060006871406	S	- 7,710,000.000	.5446		3,187,244	3,187,244	
Issue: 92857WBD1 - Vodafone Group 4.375% 2/19/43							
02/06/2015 060006871406	S	- 80,000.000	1.0021		80,166	77,084	3,083
Issue: 9128335A4 - U S Treas Bd Strip 8/15/35							
02/06/2015 060006871406	S	- 330,000.000	.5968		151,557	151,557	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834FB9 - U S Treas Bd Strip 2/15/40							
02/06/2015 060006871406	S	- 2,460,000.000	.5212		914,032	914,032	
Issue: 912834EV6 - U S Treas Bd Strip 11/15/39							
02/06/2015 060006871406	S	- 265,000.000	.5252		106,714	106,714	
Issue: 912834JH2 - U S Treas Bd Strip 11/15/40							
02/06/2015 060006871406	S	- 2,310,000.000	.5114		889,017	889,017	
Issue: 912834DV7 - U S Treas Bd Strip 5/15/39							
02/06/2015 060006871406	S	- 3,560,000.000	.5334		1,436,361	1,436,361	
Issue: 912834HV3 - U S Treas Bd Strip 5/15/40							
02/06/2015 060006871406	S	- 3,865,000.000	.5169		1,565,322	1,565,322	
Issue: 912834JB5 - U S Treas Bd Strip 8/15/40							
02/06/2015 060006871406	S	- 2,440,000.000	.5140		914,185	914,185	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
02/06/2015 060006871406	S	- 1,090,000.000	.5590		597,173	597,173	
Issue: 912803DF7 - U S Treas Bd Strip 2/15/39							
02/06/2015 060006871406	S	- 1,180,000.000	.5453		493,893	493,893	
Issue: 9128335B2 - U S Treas Bd Strip 2/15/36							
02/06/2015 060006871406	S	- 5,350,000.000	.5903		2,384,281	2,384,281	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	B	30,000.000	1.1158		- 33,473	33,473	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	S	- 100,000.000	1.1116		111,156	114,576	- 3,419

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
02/11/2015 060006871406	S	- 35,000.000	1.0754		37,639	35,325	2,314
Issue: 594918BD5 - Microsoft Corp 3.750% 2/12/45							
02/11/2015 060006871406	B	125,000.000	.9890		- 123,621	123,621	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
02/17/2015 060006871428	B	11,635,000.000	.4383		- 5,099,737	5,099,737	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
02/17/2015 060006871428	B	1,238,000.000	.5037		- 623,568	623,568	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
02/18/2015 060006871406	B	640,000.000	1.0953		- 701,018	701,018	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	410,000.000	1.0608		- 434,920	434,920	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	225,000.000	1.0608		- 238,676	238,676	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	460,000.000	1.0613		- 488,175	488,175	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	165,000.000	1.0580		- 174,565	174,565	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	185,000.000	1.0613		- 196,331	196,331	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	240,000.000	1.0580		- 253,913	253,913	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	110,000.000	1.0580		- 116,377	116,377	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	85,000.000	1.0580		- 89,927	89,927	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 535,000.000	1.0634		568,939	567,154	1,785
Issue: 86765BAQ2 - Sunoco Logistics 5.350% 5/15/45							
02/18/2015 060006871406	S	- 230,000.000	1.0729		246,774	228,107	18,667
Issue: 50540RAS1 - Laboratory Corp 4.700% 2/01/45							
02/18/2015 060006871406	S	- 530,000.000	.9961		527,954	534,260	- 6,306
Issue: 92343VAK0 - Verizon Comm Inc 6.400% 2/15/38							
02/18/2015 060006871406	S	- 140,000.000	1.2628		176,792	171,361	5,431
Issue: 92343VAP9 - Verizon Comm Inc 6.900% 4/15/38							
02/18/2015 060006871406	S	- 105,000.000	1.3367		140,354	139,720	633
Issue: 92553PAU6 - Viacom Inc 5.850% 9/01/43							
02/18/2015 060006871406	S	- 215,000.000	1.1064		237,874	231,744	6,129
Issue: 92343VAW4 - Verizon Comm Inc 6.000% 4/01/41							
02/18/2015 060006871406	S	- 300,000.000	1.1833		354,996	337,278	17,718
Issue: 02209SAR4 - Altria Group Inc 5.375% 1/31/44							
02/18/2015 060006871406	S	- 260,000.000	1.1616		302,008	258,892	43,116
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
02/18/2015 060006871406	S	- 630,000.000	1.0673		672,412	674,217	- 1,806

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
02/18/2015 060006871424	S	- 25,300,000.000	.5055		11,180,099	11,180,099	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
02/18/2015 060006871424	S	- 1,660,000.000	.5015		753,825	753,825	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
02/18/2015 060006871424	S	- 10,630,000.000	.4973		5,034,519	5,034,519	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	S	- 215,000.000	1.0661		229,210	227,878	1,332
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	S	- 225,000.000	1.0661		239,871	238,477	1,394
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
02/20/2015 060006871406	B	265,000.000	1.3410		- 355,373	355,373	
Issue: 46625HJB7 - Jpmorgan Chase Co 5.600% 7/15/41							
02/20/2015 060006871406	B	250,000.000	1.2310		- 307,745	307,745	
Issue: 91412F7Y7 - University Ca Revs 5.770% 5/15/43							
02/23/2015 060006871406	B	75,000.000	1.2710		- 95,326	95,326	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 265,000.000	1.0641		281,977	281,529	447
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 60,000.000	1.0672		64,031	63,742	289
Issue: 575718AB7 - Mass Institute Tech 4.678% 7/01/14							
02/23/2015 060006871406	B	205,000.000	1.1368		- 233,044	233,044	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156CAB7 - Metlife Cap Tr 9.250% 4/08/38							
02/24/2015 060006871406	S	- 150,000.000	1.4600		219,000	183,750	35,250
Issue: 796253T93 - San Antonio Tx Elec 5.985% 2/01/39							
02/25/2015 060006871406	B	25,000.000	1.3429		- 33,572	33,572	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	110,000.000	1.0833		- 119,161	119,161	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 95,000.000	1.0913		103,669	102,466	1,203
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 160,000.000	1.0911		174,575	172,574	2,001
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 145,000.000	1.0856		157,416	156,395	1,021
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 20,000.000	1.0856		21,713	21,572	141
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 145,000.000	1.0856		157,416	156,395	1,021
Issue: 452252FK0 - Illinois ST Toll Hwy 5.851% 12/01/34							
02/25/2015 060006871406	B	190,000.000	1.2887		- 244,857	244,857	
Issue: 544646ZR6 - Los Angeles Ca Uni 6.758% 7/01/34							
02/25/2015 060006871406	B	200,000.000	1.4011		- 280,210	280,210	
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
02/25/2015 060006871406	B	115,000.000	1.1131		- 128,010	128,010	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92976GAJ0 - Wachovia Bank Na Mtn 6.600% 1/15/38							
02/25/2015 060006871406	B	180,000.000	1.4399		- 259,182	259,182	
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
02/25/2015 060006871406	S	- 160,000.000	.9508		152,120	151,440	680
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
02/26/2015 060006871406	S	- 50,000.000	1.6740		83,700	73,318	10,382
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	B	25,000.000	1.0836		- 27,090	27,090	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
02/26/2015 060006871406	S	- 30,000.000	1.0309		30,928	30,402	526
Issue: 16876AAA2 - Childrens Hospital 4.268% 5/15/44							
02/27/2015 060006871406	B	165,000.000	1.0512		- 173,445	173,445	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/27/2015 060006871406	S	- 135,000.000	1.0781		145,547	146,025	- 478
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/02/2015 060006871402	B	435,222.000	1.0656		- 463,783	463,783	
Issue: 912828ST8 - U S Treasury Nt 1.250% 4/30/19							
03/02/2015 060006871402	B	100,000.000	.9926		- 99,262	99,262	
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
03/02/2015 060006871402	S	- 30,054.000	1.0139		30,472	30,788	- 316
Issue: 912828C99 - U S Treasury I P S 0.125% 4/15/19							
03/02/2015 060006871402	S	- 75,135.000	1.0131		76,121	76,970	- 849

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
03/02/2015 060006871402	S	- 435,222.000	1.0679		464,769	465,055	- 285
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/02/2015 060006871406	S	- 80,000.000	1.0653		85,225	86,510	- 1,285
Issue: 59156RBN7 - Metlife Inc 4.050% 3/01/45							
03/02/2015 060006871406	B	100,000.000	.9950		- 99,501	99,501	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/03/2015 060006871402	S	- 246,833.000	1.0449		257,912	259,716	- 1,805
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/03/2015 060006871402	B	246,833.000	1.0420		- 257,208	257,208	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/03/2015 060006871406	S	- 45,000.000	1.0656		47,953	48,662	- 709
Issue: 59156RBN7 - Metlife Inc 4.050% 3/01/45							
03/03/2015 060006871406	B	55,000.000	1.0056		- 55,305	55,305	
Issue: 01F030439 - F N M A Tba 15Yr 3.000% 3/15/29							
03/04/2015 060006871402	S	- 122,000.000	1.0438		127,342	128,043	- 701
Issue: 01F030447 - F N M A Tba 15Yr 3.000% 4/15/29							
03/04/2015 060006871402	B	122,000.000	1.0414		- 127,052	127,052	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/05/2015 060006871406	S	- 390,000.000	1.0569		412,181	418,186	- 6,005
Issue: 072024NV0 - Bay Area Toll Ca 7.043% 4/01/50							
03/05/2015 060006871406	B	360,000.000	1.4583		- 524,995	524,995	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 828807CT2 - Simon Property 4.250% 10/01/44							
03/06/2015 060006871406	S	- 70,000.000	1.0447		73,128	71,069	2,059
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/06/2015 060006871406	B	60,000.000	1.0452		- 62,709	62,709	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/10/2015 060006871402	B	53,000.000	1.0648		- 56,435	56,435	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/12/2015 060006871402	S	- 488,222.000	1.0647		519,823	520,187	- 364
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
03/12/2015 060006871402	B	488,222.000	1.0628		- 518,888	518,888	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/12/2015 060006871402	S	- 54,000.000	1.0466		56,514	56,819	- 304
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/45							
03/16/2015 060006871402	B	155,833.000	1.0403		- 162,115	162,115	
Issue: 00507UAU5 - Actavis Funding Scs 4.750% 3/15/45							
03/19/2015 060006871406	S	- 170,000.000	1.0476		178,095	169,111	8,985
Issue: 942683AH6 - Watson Pharm 4.625% 10/01/42							
03/19/2015 060006871406	B	180,000.000	1.0229		- 184,122	184,122	
Issue: 912828MY3 - U S Treasury I P S 0.500% 4/15/15							
03/24/2015 060006871402	B	34,222.370	1.0009		- 34,254	34,254	
Issue: 01F030447 - F N M A Tba 15Yr 3.000% 4/15/29							
03/27/2015 060006871402	S	- 122,000.000	1.0457		127,576	127,052	524

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030454 - F N M A Tba 15Yr 3.000% 5/15/30							
03/27/2015 060006871402	B	122,000.000	1.0438		- 127,338	127,338	
Issue: 9128334Z0 - U S Treas Bd Strip 2/15/35							
03/30/2015 060006871428	S	- 1,294,000.000	.6037		754,518	754,518	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
03/30/2015 060006871428	B	7,977,000.000	.4592		- 3,662,719	3,662,719	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
03/30/2015 060006871428	S	- 1,238,000.000	.5234		623,568	623,568	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/01/2015 060006871406	S	- 15,000.000	1.1111		16,666	16,373	292
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/01/2015 060006871406	S	- 320,000.000	1.1111		355,538	349,298	6,239
Issue: 91412GC86 - Univ Of Ca 4.767% 5/15/15							
04/01/2015 060006871406	B	15,000.000	1.0000		- 15,000	15,000	
Issue: 91412GC86 - Univ Of Ca 4.767% 5/15/15							
04/01/2015 060006871406	B	345,000.000	1.0000		- 345,000	345,000	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
04/06/2015 060006871406	B	70,000.000	1.1307		- 79,148	79,148	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 50,000.000	1.1002		55,008	54,578	430
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
04/06/2015 060006871406	B	70,000.000	1.1260		- 78,820	78,820	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
04/06/2015 060006871406	B	65,000.000	1.3265		- 86,220	86,220	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/07/2015 060006871402	B	56,000.000	1.0084		- 56,473	56,473	
Issue: 912828J35 - U S Treasury Nt 0.500% 2/28/17							
04/07/2015 060006871402	S	- 359,000.000	1.0000		359,000	357,838	1,162
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/09/2015 060006871406	B	85,000.000	1.0959		- 93,155	93,155	
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
04/09/2015 060006871406	B	905,000.000	1.3032		- 1,179,369	1,179,369	
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
04/09/2015 060006871406	S	- 920,000.000	1.4125		1,299,500	1,288,663	10,837
Issue: 822582AY8 - Shell International 4.550% 8/12/43							
04/09/2015 060006871406	S	- 100,000.000	1.1375		113,749	108,822	4,927
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/14/2015 060006871402	S	- 91,000.000	1.0392		94,569	94,789	- 220
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/14/2015 060006871402	S	- 155,833.000	1.0429		162,511	162,321	189

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 76720AAG1 - Rio Tinto Fin 4.125% 8/21/42							
04/21/2015 060006871406	S	- 245,000.000	.9776		239,522	247,879	- 8,357
Issue: 767201AL0 - Rio Tinto Financ 5.200% 11/02/40							
04/21/2015 060006871406	B	245,000.000	1.1213		- 274,711	274,711	
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
04/22/2015 060006871402	B	3,000.000	.9681		- 2,904	2,904	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/30/2015 060006871402	B	45,400.000	.9905		- 44,969	44,969	
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/45							
05/01/2015 060006871402	S	- 155,833.000	1.0451		162,864	162,130	734
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
05/01/2015 060006871402	B	155,833.000	1.0428		- 162,505	162,505	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
05/04/2015 060006871402	B	488,222.000	1.0648		- 519,880	519,880	
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
05/04/2015 060006871402	S	- 488,222.000	1.0662		520,529	518,759	1,770
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/05/2015 060006871406	B	105,000.000	1.0267		- 107,805	107,805	
Issue: 084659AF8 - Berkshire Hathaway 4.500% 2/01/45							
05/05/2015 060006871406	S	- 125,000.000	1.0475		130,939	124,621	6,317
Issue: 01F030462 - F N M A Tba 15Yr 3.000% 6/15/29							
05/07/2015 060006871402	B	122,000.000	1.0400		- 126,880	126,880	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030454 - F N M A Tba 15Yr 3.000% 5/15/30							
05/07/2015 060006871402	S	- 122,000.000	1.0416		127,075	127,338	- 262
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
05/12/2015 060006871402	S	- 176,000.000	1.0644		187,330	187,405	- 75
Issue: 01F030660 - F N M A Tba 30Yr 3.000% 6/15/45							
05/12/2015 060006871402	B	110,000.000	1.0043		- 110,473	110,473	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/19/2015 060006871406	S	- 160,000.000	.9859		157,750	160,630	- 2,880
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	B	170,000.000	.8879		- 150,936	150,936	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	S	- 120,000.000	.8919		107,025	107,236	- 211
Issue: 824348AQ9 - Sherwin Williams Co 4.000% 12/15/42							
05/19/2015 060006871406	B	140,000.000	.9447		- 132,258	132,258	
Issue: 01F032468 - F N M A Tba 15Yr 3.500% 6/15/30							
05/20/2015 060006871402	B	25,000.000	1.0597		- 26,493	26,493	
Issue: 03523TBQ0 - Anheuser Busch Inbev 3.750% 7/15/42							
05/20/2015 060006871406	S	- 100,000.000	.8903		89,030	96,052	- 7,022
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/28/2015 060006871406	B	45,000.000	.9188		- 41,344	41,344	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/28/2015 060006871406	B	195,000.000	.9177		- 178,951	178,951	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/28/2015 060006871406	S	- 220,000.000	.9189		202,159	200,565	1,595
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
05/28/2015 060006871406	S	- 55,000.000	.9943		54,685	58,138	- 3,453
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
05/28/2015 060006871406	B	245,000.000	1.0075		- 246,835	246,835	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
05/28/2015 060006871428	B	305,000.000	.4136		- 126,154	126,154	
Issue: 912828XE5 - U S Treasury Nt 1.500% 5/31/20							
05/29/2015 060006871402	B	105,000.000	1.0006		- 105,062	105,062	
Issue: 01F030462 - F N M A Tba 15Yr 3.000% 6/15/29							
06/01/2015 060006871402	S	- 68,000.000	1.0436		70,964	70,807	157
Issue: 01F030660 - F N M A Tba 30Yr 3.000% 6/15/45							
06/02/2015 060006871402	S	- 110,000.000	1.0050		110,546	110,473	73
Issue: 01F030678 - F N M A Tba 30Yr 3.000% 7/15/44							
06/02/2015 060006871402	B	110,000.000	1.0023		- 110,258	110,258	
Issue: 907818DZ8 - Union Pacific Corp 4.150% 1/15/45							
06/02/2015 060006871406	S	- 310,000.000	.9797		303,719	315,244	- 11,524
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	S	- 50,000.000	.8939		44,695	45,256	- 561
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
06/02/2015 060006871406	B	55,000.000	1.0106		- 55,583	55,583	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 907818DP0 - Union Pacific Corp 4.250% 4/15/43							
06/02/2015 060006871406	B	320,000.000	.9917		- 317,350	317,350	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
06/03/2015 060006871402	S	- 312,222.000	1.0622		331,638	332,454	- 816
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/03/2015 060006871402	B	312,000.000	1.0602		- 330,769	330,769	
Issue: 01F030462 - F N M A Tba 15Yr 3.000% 6/15/29							
06/04/2015 060006871402	S	- 54,000.000	1.0377		56,036	56,229	- 194
Issue: 01F030470 - F N M A Tba 15Yr 3.000% 7/15/29							
06/04/2015 060006871402	B	54,000.000	1.0359		- 55,941	55,941	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
06/04/2015 060006871424	S	- 3,750,000.000	.5393		1,397,603	1,397,603	
Issue: 01F032468 - F N M A Tba 15Yr 3.500% 6/15/30							
06/05/2015 060006871402	S	- 25,000.000	1.0545		26,362	26,493	- 131
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/05/2015 060006871402	S	- 24,833.000	1.0286		25,543	25,805	- 261
Issue: 01F032476 - F N M A Tba 15Yr 3.500% 7/15/29							
06/05/2015 060006871402	B	25,000.000	1.0530		- 26,324	26,324	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/08/2015 060006871402	S	- 75,000.000	1.0315		77,361	77,934	- 573
Issue: 78403DAG5 - SBA Tower Trust 2.898% 10/15/44							
06/11/2015 060006871402	S	- 25,000.000	.9994		24,985	25,000	- 16

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/11/2015 060006871402	S	- 56,000.000	1.0380		58,126	58,191	- 65
Issue: 03523TBQ0 - Anheuser Busch Inbev 3.750% 7/15/42							
06/16/2015 060006871406	S	- 50,000.000	.8919		44,595	48,026	- 3,431
Issue: 035242AB2 - Anheuser Busch Inbev 4.000% 1/17/43							
06/16/2015 060006871406	B	50,000.000	.9244		- 46,220	46,220	
Issue: 822582BF8 - Shell International 4.375% 5/11/45							
06/17/2015 060006871406	B	215,000.000	.9919		- 213,254	213,254	
Issue: 822582AY8 - Shell International 4.550% 8/12/43							
06/17/2015 060006871406	S	- 220,000.000	1.0185		224,070	239,409	- 15,339
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
06/17/2015 060006871406	S	- 155,000.000	1.0535		163,294	162,574	720
Issue: 907818DJ4 - Union Pacific Corp 4.750% 9/15/41							
06/17/2015 060006871406	B	160,000.000	1.0512		- 168,184	168,184	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/18/2015 060006871406	S	- 60,000.000	.8784		52,706	52,888	- 182
Issue: 882484AA6 - Texas Health 4.330% 11/15/55							
06/18/2015 060006871406	B	60,000.000	.9386		- 56,317	56,317	
Issue: 00206RCN0 - At T Inc 3.400% 5/15/25							
06/19/2015 060006871402	B	11,000.000	.9581		- 10,539	10,539	
Issue: 01F030678 - F N M A Tba 30Yr 3.000% 7/15/44							
06/25/2015 060006871402	S	- 110,000.000	.9920		109,123	110,258	- 1,134

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F030686 - F N M A Tba 30Yr 3.000% 8/15/44							
06/25/2015 060006871402	B	110,000.000	.9895		- 108,848	108,848	
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/26/2015 060006871402	S	- 312,000.000	1.0543		328,953	330,687	- 1,734
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
06/26/2015 060006871402	B	312,000.000	1.0520		- 328,234	328,234	
Issue: 01F030470 - F N M A Tba 15Yr 3.000% 7/15/29							
06/29/2015 060006871402	S	- 54,000.000	1.0341		55,844	55,941	- 97
Issue: 01F032484 - F N M A Tba 15Yr 3.500% 8/15/30							
06/29/2015 060006871402	B	25,000.000	1.0522		- 26,305	26,305	
Issue: 01F032476 - F N M A Tba 15Yr 3.500% 7/15/29							
06/29/2015 060006871402	S	- 25,000.000	1.0541		26,353	26,324	28
Issue: 01F030488 - F N M A Tba 15Yr 3.000% 8/15/30							
06/29/2015 060006871402	B	54,000.000	1.0320		- 55,730	55,730	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/30/2015 060006871406	S	- 40,000.000	.8788		35,150	35,194	- 44
Issue: 662352AB9 - North Shore Long 6.150% 11/01/43							
06/30/2015 060006871406	B	45,000.000	1.1595		- 52,178	52,178	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/21/2015 060006871406	S	- 60,000.000	.8848		53,091	52,460	630
Issue: 372546AU5 - George Washington 4.868% 9/15/45							
07/21/2015 060006871406	B	65,000.000	1.0173		- 66,126	66,126	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/23/2015 060006871402	B	75,000.000	.9872		- 74,039	74,039	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/23/2015 060006871402	S	- 116,000.000	1.0333		119,865	119,155	711
Issue: 01F032484 - F N M A Tba 15Yr 3.500% 8/15/30							
07/23/2015 060006871402	B	70,000.000	1.0536		- 73,752	73,752	
Issue: 01F030488 - F N M A Tba 15Yr 3.000% 8/15/30							
07/23/2015 060006871402	S	- 54,000.000	1.0349		55,884	55,730	154
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/27/2015 060006871402	B	116,000.000	1.0348		- 120,033	120,033	
Issue: 167505NG7 - Chicago Il Brd Ed 6.319% 11/01/29							
07/30/2015 060006871406	S	- 50,000.000	.8600		43,000	50,000	- 7,000
Issue: 01F030686 - F N M A Tba 30Yr 3.000% 8/15/44							
08/01/2015 060006871402	S	- 80,000.000	1.0026		80,206	79,602	604
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
08/03/2015 060006871402	S	- 312,000.000	1.0650		332,292	329,087	3,205
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
08/03/2015 060006871402	B	312,000.000	1.0627		- 331,549	331,549	
Issue: 01F030686 - F N M A Tba 30Yr 3.000% 8/15/44							
08/03/2015 060006871402	S	- 30,000.000	1.0078		30,233	29,851	382
Issue: 01F030694 - F N M A Tba 30Yr 3.000% 9/15/44							
08/03/2015 060006871402	B	30,000.000	1.0050		- 30,150	30,150	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032484 - F N M A Tba 15Yr 3.500% 8/15/30							
08/05/2015 060006871402	S	- 95,000.000	1.0522		99,958	100,056	- 98
Issue: 01F032492 - F N M A Tba 15Yr 3.500% 9/15/29							
08/05/2015 060006871402	B	95,000.000	1.0506		- 99,809	99,809	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/05/2015 060006871406	B	110,000.000	.9098		- 100,083	100,083	
Issue: 539830BD0 - Lockheed Martin Corp 3.800% 3/01/45							
08/05/2015 060006871406	B	125,000.000	.8829		- 110,361	110,361	
Issue: 907818DP0 - Union Pacific Corp 4.250% 4/15/43							
08/05/2015 060006871406	S	- 125,000.000	.9935		124,188	123,965	223
Issue: 539830BB4 - Lockheed Martin Corp 4.070% 12/15/42							
08/05/2015 060006871406	S	- 125,000.000	.9279		115,993	129,623	- 13,631
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
08/06/2015 060006871406	S	- 195,000.000	1.1975		233,505	240,444	- 6,939
Issue: 907818DP0 - Union Pacific Corp 4.250% 4/15/43							
08/06/2015 060006871406	B	165,000.000	1.0043		- 165,708	165,708	
Issue: 907818DJ4 - Union Pacific Corp 4.750% 9/15/41							
08/06/2015 060006871406	S	- 160,000.000	1.0803		172,846	168,184	4,662
Issue: 718172BL2 - Philip Morris Intl 4.250% 11/10/44							
08/14/2015 060006871406	B	140,000.000	.9611		- 134,553	134,553	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/14/2015 060006871406	S	- 115,000.000	.9267		106,573	106,146	427

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/17/2015 060006871406	S	- 935,000.000	.9969		932,078	927,574	4,504
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
08/17/2015 060006871406	B	920,000.000	.9861		- 907,174	907,174	
Issue: 755111BZ3 - Raytheon Company 4.200% 12/15/44							
08/19/2015 060006871406	S	- 145,000.000	1.0129		146,865	151,691	- 4,826
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/19/2015 060006871406	B	40,000.000	1.0263		- 41,050	41,050	
Issue: 037411AW5 - Apache Corp 5.100% 9/01/40							
08/19/2015 060006871406	S	- 60,000.000	.9528		57,166	63,500	- 6,335
Issue: 755111BW0 - Raytheon Company 4.700% 12/15/41							
08/19/2015 060006871406	B	145,000.000	1.0786		- 156,397	156,397	
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
08/25/2015 060006871406	S	- 40,000.000	1.4702		58,808	58,408	400
Issue: 548661DE4 - Lowe S Cos Inc 4.250% 9/15/44							
08/25/2015 060006871406	B	255,000.000	.9932		- 253,269	253,269	
Issue: 548661CX3 - Lowes Companies Inc 4.650% 4/15/42							
08/25/2015 060006871406	S	- 260,000.000	1.0560		274,568	290,547	- 15,980
Issue: 649902ZQ9 - New York ST Dorm 5.628% 3/15/39							
08/25/2015 060006871406	S	- 80,000.000	1.2041		96,325	98,492	- 2,167
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/25/2015 060006871406	B	40,000.000	1.0373		- 41,494	41,494	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/25/2015 060006871406	B	55,000.000	1.0300		- 56,650	56,650	
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/02/2015 060006871402	S	- 312,000.000	1.0629		331,634	331,615	19
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
09/02/2015 060006871402	B	312,000.000	1.0608		- 330,964	330,964	
Issue: 01F030694 - F N M A Tba 30Yr 3.000% 9/15/44							
09/02/2015 060006871402	S	- 30,000.000	1.0050		30,151	30,150	1
Issue: 01F0306A1 - F N M A Tba 30Yr 3.000% 10/14/44							
09/02/2015 060006871402	B	30,000.000	1.0027		- 30,080	30,080	
Issue: 548661DE4 - Lowe S Cos Inc 4.250% 9/15/44							
09/10/2015 060006871406	S	- 255,000.000	.9751		248,645	253,269	- 4,623
Issue: 548661DJ3 - Lowe S Cos Inc 4.375% 9/15/45							
09/10/2015 060006871406	B	250,000.000	.9872		- 246,790	246,790	
Issue: 01F032492 - F N M A Tba 15Yr 3.500% 9/15/29							
09/14/2015 060006871402	S	- 95,000.000	1.0555		100,273	99,809	464
Issue: 01F0324A9 - F N M A Tba 15Yr 3.500% 10/15/29							
09/14/2015 060006871402	B	95,000.000	1.0541		- 100,136	100,136	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	S	- 40,000.000	.9859		39,438	40,120	- 683
Issue: 586054AB4 - Memorial Sloan Kette 4.125% 7/01/52							
09/16/2015 060006871406	B	50,000.000	.8962		- 44,812	44,812	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/17/2015 060006871406	S	- 310,000.000	.9858		305,592	310,933	- 5,341
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
09/17/2015 060006871406	B	370,000.000	1.0059		- 372,187	372,187	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/23/2015 060006871406	S	- 180,000.000	1.0092		181,659	180,355	1,304
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
09/23/2015 060006871406	B	210,000.000	1.0685		- 224,389	224,389	
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
09/29/2015 060006871406	B	145,000.000	1.0206		- 147,987	147,987	
Issue: 20030NBK6 - Comcast Corp 4.750% 3/01/44							
09/29/2015 060006871406	S	- 145,000.000	1.0443		151,419	150,777	642
Issue: 01F0306A1 - F N M A Tba 30Yr 3.000% 10/14/44							
10/05/2015 060006871402	S	- 30,000.000	1.0168		30,504	30,080	424
Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44							
10/05/2015 060006871402	B	30,000.000	1.0147		- 30,441	30,441	
Issue: 01F0324A9 - F N M A Tba 15Yr 3.500% 10/15/29							
10/06/2015 060006871402	S	- 95,000.000	1.0575		100,459	100,136	323
Issue: 01F0324B7 - F N M A Tba 15Yr 3.500% 11/15/29							
10/06/2015 060006871402	B	95,000.000	1.0563		- 100,344	100,344	
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/07/2015 060006871402	S	- 214,000.000	1.0673		228,403	227,159	1,244

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
10/07/2015 060006871402	B	214,000.000	1.0653		- 227,977	227,977	
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
10/07/2015 060006871402	S	- 3,000.000	1.1103		3,331	3,159	172
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
10/13/2015 060006871402	S	- 64,000.000	1.0655		68,195	68,180	15
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/14/2015 060006871402	S	- 98,000.000	1.0638		104,248	104,026	221
Issue: 69353REK0 - Pnc Bank Na 2.950% 2/23/35							
10/15/2015 060006871406	S	- 90,000.000	.9774		87,965	89,699	- 1,733
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/15/2015 060006871406	B	80,000.000	.9989		- 79,913	79,913	
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
10/16/2015 060006871406	B	140,000.000	.8706		- 121,878	121,878	
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
10/16/2015 060006871406	S	- 125,000.000	1.0168		127,105	124,353	2,752
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
10/20/2015 060006871406	B	390,000.000	.8614		- 335,934	335,934	
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
10/20/2015 060006871406	S	- 350,000.000	1.0066		352,314	348,189	4,125
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/21/2015 060006871406	B	150,000.000	1.0250		- 153,750	153,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/21/2015 060006871406	S	- 120,000.000	1.0211		122,531	122,289	242
Issue: 09062XAD5 - Biogen Inc 5.200% 9/15/45							
10/21/2015 060006871406	S	- 190,000.000	1.0315		195,987	188,659	7,328
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/21/2015 060006871406	B	150,000.000	1.0075		- 151,118	151,118	
Issue: 822582BF8 - Shell International 4.375% 5/11/45							
10/27/2015 060006871406	B	415,000.000	1.0236		- 424,806	424,806	
Issue: 822582AY8 - Shell International 4.550% 8/12/43							
10/27/2015 060006871406	S	- 420,000.000	1.0513		441,533	457,054	- 15,521
Issue: 92343VCK8 - Verizon Comm 4.862% 8/21/46							
10/28/2015 060006871406	B	100,000.000	.9629		- 96,285	96,285	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/28/2015 060006871406	S	- 75,000.000	1.0214		76,605	76,861	- 256
Issue: 00037BAC6 - Abb Finance USA Inc 4.375% 5/08/42							
10/29/2015 060006871406	S	- 165,000.000	1.0047		165,774	183,203	- 17,429
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/29/2015 060006871406	B	130,000.000	1.0089		- 131,158	131,158	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/01/2015 060006871402	S	- 63,000.000	1.0677		67,262	67,145	118
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/01/2015 060006871402	S	- 64,000.000	1.0655		68,195	68,211	- 16

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44							
11/01/2015 060006871402	S	- 30,000.000	1.0147		30,441	30,354	87
Issue: 3140E7KC3 - F N M A #BA2990 3.000% 11/01/45							
11/01/2015 060006871402	B	30,000.000	1.0147		- 30,441	30,441	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
11/02/2015 060006871406	S	- 195,000.000	.9832		191,725	191,897	- 172
Issue: 771196BJ0 - Roche Holding Inc 3.000% 11/10/25							
11/02/2015 060006871406	B	200,000.000	.9926		- 198,512	198,512	
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
11/03/2015 060006871406	B	65,000.000	1.0332		- 67,159	67,159	
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
11/03/2015 060006871406	S	- 65,000.000	1.1047		71,808	72,366	- 558
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/04/2015 060006871402	S	- 87,000.000	1.0628		92,465	92,724	- 259
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
11/04/2015 060006871402	B	87,000.000	1.0608		- 92,288	92,288	
Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/29							
11/04/2015 060006871402	B	67,000.000	1.0131		- 67,879	67,879	
Issue: 589331AS6 - Merck Co Inc 3.600% 9/15/42							
11/04/2015 060006871406	S	- 235,000.000	.9126		214,468	228,342	- 13,874
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/04/2015 060006871406	B	180,000.000	1.0036		- 180,647	180,647	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/04/2015 060006871406	B	235,000.000	.9991		- 234,780	234,780	
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
11/04/2015 060006871406	S	- 285,000.000	1.0104		287,950	286,051	1,899
Issue: 01F0324B7 - F N M A Tba 15Yr 3.500% 11/15/29							
11/05/2015 060006871402	S	- 95,000.000	1.0533		100,062	100,344	- 282
Issue: 01F0324C5 - F N M A Tba 15Yr 3.500% 12/15/29							
11/05/2015 060006871402	B	95,000.000	1.0519		- 99,928	99,928	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/06/2015 060006871406	B	25,000.000	.9823		- 24,559	24,559	
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
11/06/2015 060006871406	S	- 30,000.000	1.2602		37,806	39,474	- 1,668
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/12/2015 060006871402	S	64,000.000	1.0655		- 68,195	68,180	- 15
Issue: 585055AW6 - Medtronic Inc 4.500% 3/15/42							
11/12/2015 060006871406	S	- 300,000.000	1.0082		302,457	329,283	- 26,826
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/12/2015 060006871406	B	240,000.000	.9816		- 235,575	235,575	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
11/13/2015 060006871406	B	30,000.000	1.3003		- 39,008	39,008	
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
11/13/2015 060006871406	B	90,000.000	.9825		- 88,428	88,428	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
11/13/2015 060006871406	S	- 85,000.000	1.0083		85,702	86,744	- 1,042
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
11/13/2015 060006871406	S	- 25,000.000	1.3497		33,742	35,054	- 1,311
Issue: 824348AQ9 - Sherwin Williams Co 4.000% 12/15/42							
11/16/2015 060006871406	B	165,000.000	.9422		- 155,460	155,460	
Issue: 912796HB8 - U S Treasury Bill 2/11/16							
11/16/2015 060006871406	B	640,000.000	.9997		- 639,834	639,834	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/16/2015 060006871406	S	- 130,000.000	.9609		124,922	125,227	- 305
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/17/2015 060006871406	S	- 90,000.000	.9652		86,864	86,669	195
Issue: 13342BAD7 - Cameron Internat Cam 7.000% 7/15/38							
11/17/2015 060006871406	B	115,000.000	1.2115		- 139,318	139,318	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/30/2015 060006871406	S	- 80,000.000	.9780		78,238	77,990	248
Issue: 66989HAK4 - Novartis Capital 4.000% 11/20/45							
11/30/2015 060006871406	B	90,000.000	.9919		- 89,268	89,268	
Issue: 31419H2Y7 - F N M A #Ae7090 3.500% 12/01/25							
12/01/2015 060006871402	B	95,000.180	1.0519		- 99,928	99,928	
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
12/01/2015 060006871402	S	- 87,000.000	1.0608		92,288	92,288	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3138WDZ79 - F N M A #As4365 4.000% 2/01/45							
12/01/2015 060006871402	B	87,000.280	1.0608		- 92,288	92,288	
Issue: 3138YLCD1 - F N M A #Ay6367 2.500% 3/01/30							
12/01/2015 060006871402	S	- 65,842.050	1.0132		66,711	66,377	334
Issue: 01F0324C5 - F N M A Tba 15Yr 3.500% 12/15/29							
12/01/2015 060006871402	S	- 95,000.000	1.0519		99,928	99,928	
Issue: 90131HBL8 - 21ST Centy Fox Amer 6.650% 11/15/37							
12/01/2015 060006871406	B	80,000.000	1.2009		- 96,069	96,069	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/01/2015 060006871406	S	- 60,000.000	.9859		59,156	58,591	565
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/03/2015 060006871406	S	- 40,000.000	.9638		38,550	39,034	- 484
Issue: 575718AB7 - Mass Institute Tech 4.678% 7/01/14							
12/03/2015 060006871406	B	35,000.000	1.0251		- 35,879	35,879	
Issue: 369604BN2 - General Electric Co 4.100% 12/29/49							
12/04/2015 060006871402	B	3,000.000	.8825		- 2,648	2,648	
Issue: 369604BN2 - General Electric Co 4.100% 12/29/49							
12/04/2015 060006871402	B	2,000.000	.8850		- 1,770	1,770	
Issue: 126650CN8 - Cvs Health Corp 5.125% 7/20/45							
12/04/2015 060006871406	B	150,000.000	1.0743		- 161,145	161,145	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/04/2015 060006871406	S	- 130,000.000	.9725		126,425	126,848	- 423

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022410 - F N M A Tba 15Yr 2.500% 1/15/29							
12/07/2015 060006871402	B	67,000.000	1.0106		- 67,712	67,712	
Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/29							
12/07/2015 060006871402	S	- 67,000.000	1.0127		67,853	67,879	- 26
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
12/08/2015 060006871406	B	190,000.000	1.2586		- 239,132	239,132	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/08/2015 060006871406	S	- 170,000.000	.9814		166,839	166,250	589
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/10/2015 060006871406	B	60,000.000	.9802		- 58,809	58,809	
Issue: 055451AV0 - Bhp Billiton Fin 5.000% 9/30/43							
12/10/2015 060006871406	S	- 85,000.000	.9446		80,292	93,493	- 13,201
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	220,000.000	.9877		- 217,284	217,284	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	55,000.000	.9905		- 54,476	54,476	
Issue: 057224AZ0 - Baker Hughes Inc 5.125% 9/15/40							
12/11/2015 060006871406	S	- 75,000.000	1.0214		76,607	76,067	540
Issue: 36164NFH3 - Ge Capital Intl 4.418% 11/15/35							
12/11/2015 060006871406	S	- 315,000.000	1.0270		323,496	306,645	16,850
Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26							
12/14/2015 060006871406	B	125,000.000	1.0035		- 125,443	125,443	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/14/2015 060006871406	B	160,000.000	1.0052		- 160,825	160,825	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/14/2015 060006871406	S	- 120,000.000	1.0081		120,975	120,485	490
Issue: 172062AF8 - Cincinnati Finl Corp 6.920% 5/15/28							
12/14/2015 060006871406	S	- 130,000.000	1.2593		163,706	161,888	1,819
Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16							
12/17/2015 060006871402	S	- 97,400.000	1.0080		98,176	101,370	- 3,194
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
12/17/2015 060006871406	B	150,000.000	.8693		- 130,394	130,394	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/17/2015 060006871406	S	- 115,000.000	.9823		112,970	112,585	385
Issue: 172967KA8 - Citigroup Inc 4.450% 9/29/27							
12/30/2015 060006871406	S	- 275,000.000	.9907		272,454	275,573	- 3,120
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/30/2015 060006871406	B	280,000.000	.9945		- 278,469	278,469	
Total For Barclays Capital Inc. Fixed In				**0**	**128,808,822**	**128,731,601**	**77,186**
Broker: Citigroup Global Markets Inc.							
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/05/2015 060006871406	B	80,000.000	1.1016		- 88,125	88,125	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 828807CT2 - Simon Property 4.250% 10/01/44							
01/05/2015 060006871406	S	- 95,000.000	1.0596		100,659	94,439	6,221
Issue: 01F040610 - F N M A Tba 30Yr 4.000% 1/15/44							
01/06/2015 060006871402	S	- 96,900.000	1.0730		103,978	102,790	1,189
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
01/06/2015 060006871402	B	96,900.000	1.0706		- 103,744	103,744	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/06/2015 060006871406	B	370,000.000	1.1316		- 418,707	418,707	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/06/2015 060006871406	S	- 335,000.000	1.1226		376,077	356,503	19,574
Issue: 31428XBD7 - Fedex Corp 4.500% 2/01/65							
01/06/2015 060006871406	B	385,000.000	.9935		- 382,482	382,482	
Issue: 912810RB6 - U S Treasury Bd 2.875% 5/15/43							
01/07/2015 060006871402	S	- 25,000.000	1.0668		26,670	21,284	5,386
Issue: 21H032613 - G N M A II Tba 30Yr 3.500% 1/15/44							
01/07/2015 060006871402	S	- 98,000.000	1.0529		103,179	102,119	1,060
Issue: 21H032621 - G N M A II Tba 30Yr 3.500% 2/15/44							
01/07/2015 060006871402	B	98,000.000	1.0505		- 102,946	102,946	
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
01/07/2015 060006871406	B	175,000.000	1.0680		- 186,907	186,907	
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
01/07/2015 060006871406	S	- 165,000.000	1.1344		187,174	165,976	21,199

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/09/2015 060006871406	S	- 60,000.000	1.1238		67,425	64,004	3,421
Issue: 124857AN3 - Cbs Corp 4.600% 1/15/45							
01/09/2015 060006871406	B	85,000.000	1.0019		- 85,163	85,163	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/12/2015 060006871406	S	- 155,000.000	1.1301		175,168	165,892	9,277
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
01/12/2015 060006871406	B	185,000.000	.9955		- 184,168	184,168	
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
01/13/2015 060006871406	S	- 220,000.000	1.0659		234,498	220,228	14,270
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/13/2015 060006871406	B	10,000.000	1.1251		- 11,251	11,251	
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
01/13/2015 060006871406	B	205,000.000	.9974		- 204,461	204,461	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/15/2015 060006871406	S	- 205,000.000	1.1583		237,456	221,883	15,572
Issue: 71656LBE0 - Petroleos Mexicanos 5.625% 1/23/46							
01/15/2015 060006871406	B	330,000.000	.9927		- 327,604	327,604	
Issue: 86765BAQ2 - Sunoco Logistics 5.350% 5/15/45							
01/21/2015 060006871406	S	- 310,000.000	1.0442		323,687	307,449	16,238
Issue: 86765BAP4 - Sunoco Logistics 5.300% 4/01/44							
01/21/2015 060006871406	B	320,000.000	1.0313		- 330,006	330,006	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
01/23/2015 060006871406	B	75,000.000	1.2421		- 93,157	93,157	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
01/23/2015 060006871406	S	- 75,000.000	1.2931		96,983	87,083	9,899
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/26/2015 060006871406	B	120,000.000	1.1591		- 139,088	139,088	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/28/2015 060006871406	S	- 285,000.000	1.1622		331,223	315,096	16,127
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
01/28/2015 060006871406	B	325,000.000	1.4624		- 475,283	475,283	
Issue: 74432QCA1 - Prudential Fin Mtn 4.600% 5/15/44							
01/29/2015 060006871406	S	- 105,000.000	1.1083		116,367	104,736	11,631
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/29/2015 060006871406	S	- 140,000.000	1.1725		164,150	164,219	- 69
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
01/29/2015 060006871406	B	100,000.000	1.0236		- 102,360	102,360	
Issue: 50540RAS1 - Laboratory Corp 4.700% 2/01/45							
01/29/2015 060006871406	B	195,000.000	1.0350		- 201,819	201,819	
Issue: 01F040628 - F N M A Tba 30Yr 4.000% 2/15/44							
01/30/2015 060006871402	S	- 96,900.000	1.0706		103,744	103,706	37
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
01/30/2015 060006871402	B	96,900.000	1.0686		- 103,547	103,547	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H032621 - G N M A II Tba 30Yr 3.500% 2/15/44							
02/01/2015 060006871402	S	- 98,000.000	1.0541		103,306	103,126	180
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/03/2015 060006871402	S	- 56,200.000	1.0443		58,692	56,428	2,263
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	475,000.000	1.1664		- 554,043	554,043	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	220,000.000	1.1689		- 257,159	257,159	
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
02/03/2015 060006871406	S	- 600,000.000	1.1032		661,896	616,337	45,559
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
02/03/2015 060006871406	B	95,000.000	1.1370		- 108,013	108,013	
Issue: 12189LAE1 - Burlington North 5.400% 6/01/41							
02/03/2015 060006871406	S	- 270,000.000	1.2461		336,439	292,721	43,718
Issue: 6174467X1 - Morgan Stanley Mtn 5.000% 11/24/25							
02/03/2015 060006871406	S	- 95,000.000	1.1069		105,158	101,354	3,804
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/04/2015 060006871406	B	70,000.000	1.0380		- 72,658	72,658	
Issue: 46625HKC3 - Jpmorgan Chase Co 3.125% 1/23/25							
02/04/2015 060006871406	S	- 75,000.000	1.0026		75,194	74,834	361
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/06/2015 060006871406	B	165,000.000	1.1361		- 187,449	187,449	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58933YAT2 - Merck Co Inc 3.700% 2/10/45							
02/06/2015 060006871406	B	230,000.000	1.0005		- 230,124	230,124	
Issue: 58933YAJ4 - Merck Co Inc 4.150% 5/18/43							
02/06/2015 060006871406	S	- 225,000.000	1.0753		241,947	222,229	19,718
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/09/2015 060006871406	B	40,000.000	1.1300		- 45,200	45,200	
Issue: 25459HBG9 - Directv Holdings 5.150% 3/15/42							
02/09/2015 060006871406	S	- 60,000.000	1.0496		62,975	53,095	9,880
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/09/2015 060006871406	B	205,000.000	1.0270		- 210,533	210,533	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	B	35,000.000	1.1162		- 39,066	39,066	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	B	15,000.000	1.1144		- 16,716	16,716	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	S	- 40,000.000	1.1066		44,263	45,830	- 1,568
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
02/11/2015 060006871406	S	- 20,000.000	1.0356		20,711	18,681	2,030
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/11/2015 060006871406	B	100,000.000	1.0205		- 102,047	102,047	
Issue: 172967BL4 - Citigroup Inc 6.625% 6/15/32							
02/11/2015 060006871406	B	65,000.000	1.2461		- 80,998	80,998	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HB0 - Citigroup Inc 5.500% 9/13/25							
02/11/2015 060006871406	S	- 95,000.000	1.1221		106,600	108,013	- 1,413
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/12/2015 060006871406	S	- 420,000.000	1.1125		467,250	478,729	- 11,479
Issue: 92343VBS2 - Verizon Communicatio 6.400% 9/15/33							
02/12/2015 060006871406	B	615,000.000	1.2805		- 787,526	787,526	
Issue: 92343VCQ5 - Verizon Comm Inc 4.400% 11/01/34							
02/18/2015 060006871406	S	- 150,000.000	.9986		149,795	148,914	881
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	420,000.000	1.0597		- 445,069	445,069	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	290,000.000	1.0597		- 307,309	307,309	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	205,000.000	1.0597		- 217,236	217,236	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	405,000.000	1.0597		- 429,173	429,173	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	340,000.000	1.0597		- 360,294	360,294	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	410,000.000	1.0613		- 435,113	435,113	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	215,000.000	1.0613		- 228,169	228,169	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	360,000.000	1.0613		- 382,050	382,050	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	245,000.000	1.0613		- 260,006	260,006	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	95,000.000	1.0580		- 100,507	100,507	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 90,000.000	1.0625		95,625	95,409	216
Issue: 718546AL8 - Phillips 66 4.875% 11/15/44							
02/18/2015 060006871406	S	- 430,000.000	1.0846		466,365	426,897	39,468
Issue: 72650RBH4 - Plains All Amer 4.900% 2/15/45							
02/18/2015 060006871406	S	- 480,000.000	1.0924		524,371	481,479	42,892
Issue: 12189LAK7 - Burlingtn North 4.375% 9/01/42							
02/18/2015 060006871406	S	- 260,000.000	1.0334		268,674	268,432	242
Issue: 887317AE5 - Time Warner Inc 6.200% 3/15/40							
02/18/2015 060006871406	S	- 300,000.000	1.2448		373,446	334,284	39,162
Issue: 942683AH6 - Watson Pharm 4.625% 10/01/42							
02/18/2015 060006871406	S	- 600,000.000	.9503		570,186	584,630	- 14,444
Issue: 369604BF9 - General Electric Co 4.125% 10/09/42							
02/18/2015 060006871406	B	105,000.000	1.0599		- 111,285	111,285	
Issue: 25459HAQ8 - Directv Hldings LLC 6.350% 3/15/40							
02/18/2015 060006871406	S	- 465,000.000	1.1525		535,894	509,675	26,219

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12527GAD5 - Cf Industries Inc 4.950% 6/01/43							
02/18/2015 060006871406	S	- 515,000.000	1.0660		549,000	501,661	47,339
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
02/18/2015 060006871406	S	- 435,000.000	1.1899		517,607	545,517	- 27,911
Issue: 031162BK5 - Amgen Inc 5.150% 11/15/41							
02/18/2015 060006871406	S	- 355,000.000	1.1249		399,325	371,934	27,391
Issue: 56585AAF9 - Marathon Petroleum 6.500% 3/01/41							
02/18/2015 060006871406	S	- 270,000.000	1.2031		324,842	326,250	- 1,407
Issue: 94973VBK2 - Wellpoint Inc 4.650% 8/15/44							
02/19/2015 060006871406	S	- 270,000.000	1.0687		288,552	269,632	18,920
Issue: 94973VAY3 - Wellpoint Inc 4.625% 5/15/42							
02/19/2015 060006871406	S	- 245,000.000	1.0624		260,298	243,258	17,040
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	200,000.000	1.0564		- 211,281	211,281	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	140,000.000	1.0564		- 147,897	147,897	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	230,000.000	1.0578		- 243,297	243,297	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	195,000.000	1.0578		- 206,273	206,273	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	235,000.000	1.0578		- 248,586	248,586	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 90,000.000	1.0627		95,639	95,309	330
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 460,000.000	1.0648		489,828	487,134	2,694
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 160,000.000	1.0627		170,025	169,438	587
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 130,000.000	1.0656		138,531	137,668	863
Issue: 878742AZ8 - Teck Resources Ltd 5.400% 2/01/43							
02/19/2015 060006871406	S	- 250,000.000	.8529		213,235	237,966	- 24,731
Issue: 18085PMT8 - Clark Cnty Nv Arpt 6.820% 7/01/45							
02/19/2015 060006871406	B	125,000.000	1.4451		- 180,634	180,634	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
02/19/2015 060006871406	S	- 290,000.000	1.0673		309,526	294,544	14,982
Issue: 263534CC1 - Dupont Ei Nemour 4.900% 1/15/41							
02/19/2015 060006871406	B	200,000.000	1.1107		- 222,130	222,130	
Issue: 651639AE6 - Newmont Mining Corp 5.875% 4/01/35							
02/19/2015 060006871406	S	- 370,000.000	.9840		364,062	385,872	- 21,810
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/19/2015 060006871406	B	495,000.000	1.4372		- 711,389	711,389	
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
02/19/2015 060006871406	B	100,000.000	1.1259		- 112,589	112,589	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	S	- 245,000.000	1.0661		261,193	259,675	1,518
Issue: 38141GES9 - Goldman Sachs Group 5.950% 1/15/27							
02/20/2015 060006871406	S	- 80,000.000	1.1768		94,143	90,015	4,128
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/20/2015 060006871406	B	95,000.000	.9919		- 94,228	94,228	
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
02/20/2015 060006871406	B	280,000.000	1.1469		- 321,121	321,121	
Issue: 882722KF7 - Texas ST Build 5.517% 4/01/39							
02/23/2015 060006871406	B	45,000.000	1.3132		- 59,096	59,096	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 40,000.000	1.0656		42,625	42,495	130
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 425,000.000	1.0663		453,156	451,509	1,647
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 485,000.000	1.0725		520,163	515,252	4,911
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
02/23/2015 060006871406	B	480,000.000	1.0960		- 526,056	526,056	
Issue: 452152BM2 - Illinois ST Build 6.630% 2/01/35							
02/23/2015 060006871406	B	1,000,000.000	1.1237		- 1,123,730	1,123,730	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	60,000.000	1.0741		- 64,444	64,444	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967JC6 - Citigroup Inc 4.300% 11/20/26							
02/24/2015 060006871406	S	- 230,000.000	1.0318		237,312	229,194	8,118
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/24/2015 060006871406	B	245,000.000	.9967		- 244,196	244,196	
Issue: 172967CC3 - Citigroup Inc 6.000% 10/31/33							
02/24/2015 060006871406	S	- 95,000.000	1.1767		111,789	106,744	5,045
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
02/25/2015 060006871402	B	96,000.000	1.0683		- 102,555	102,555	
Issue: 026874AZ0 - American Intl Group 6.250% 5/01/36							
02/25/2015 060006871406	S	- 125,000.000	1.3132		164,148	155,079	9,069
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	95,000.000	1.0897		- 103,520	103,520	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 515,000.000	1.0834		557,970	555,471	2,499
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 100,000.000	1.0911		109,109	107,859	1,251
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
02/25/2015 060006871406	B	650,000.000	.9454		- 614,530	614,530	
Issue: 032511BB2 - Anadarko Petroleum 10/10/36							
02/25/2015 060006871406	S	- 915,000.000	.3963		362,569	324,258	38,311
Issue: 929903AM4 - Wachovia Corporation 5.500% 8/01/35							
02/25/2015 060006871406	B	140,000.000	1.2027		- 168,381	168,381	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	B	40,000.000	1.0805		- 43,219	43,219	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	B	205,000.000	1.0836		- 222,137	222,137	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	S	- 50,000.000	1.0870		54,352	54,128	223
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
02/26/2015 060006871406	S	- 245,000.000	1.3372		327,609	284,970	42,639
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
02/26/2015 060006871406	B	55,000.000	1.1684		- 64,263	64,263	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
02/27/2015 060006871402	B	54,000.000	1.0466		- 56,514	56,514	
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/02/2015 060006871402	B	192,900.000	1.0653		- 205,499	205,499	
Issue: 01F040636 - F N M A Tba 30Yr 4.000% 3/15/44							
03/02/2015 060006871402	S	- 192,900.000	1.0676		205,936	206,123	- 187
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/03/2015 060006871406	S	- 155,000.000	.9882		153,178	154,994	- 1,817
Issue: 30231GAF9 - Exxon Mobil Corp 2.709% 3/06/25							
03/03/2015 060006871406	B	160,000.000	1.0000		- 160,000	160,000	
Issue: 458140AP5 - Intel Corp 4.250% 12/15/42							
03/03/2015 060006871406	B	95,000.000	1.0280		- 97,664	97,664	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
03/03/2015 060006871406	S	- 94,000.000	1.1040		103,777	104,301	- 524
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/04/2015 060006871406	S	- 100,000.000	1.0594		105,938	108,138	- 2,200
Issue: 743315AQ6 - Progressive Corp 3.700% 1/26/45							
03/04/2015 060006871406	B	125,000.000	.9669		- 120,865	120,865	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/09/2015 060006871406	S	- 255,000.000	.9819		250,378	254,815	- 4,437
Issue: 00440EAS6 - Ace Ina Holding 3.150% 3/15/25							
03/09/2015 060006871406	B	265,000.000	.9998		- 264,955	264,955	
Issue: 3138WAAK3 - F N M A #As0909 4.500% 11/01/43							
03/10/2015 060006871402	S	- 263,694.840	1.0866		286,521	286,274	247
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
03/10/2015 060006871402	B	297,000.000	1.0850		- 322,245	322,245	
Issue: 3138XGHF3 - F N M A #Av4729 4.500% 12/01/43							
03/10/2015 060006871402	S	- 76,563.360	1.0866		83,191	82,952	239
Issue: 3138XGSA2 - F N M A #Av5012 4.500% 2/01/44							
03/10/2015 060006871402	S	- 21,426.970	1.0866		23,282	23,079	203
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/10/2015 060006871406	B	340,000.000	.9884		- 336,069	336,069	
Issue: 539830BE8 - Lockheed Martin 2.900% 3/01/25							
03/10/2015 060006871406	S	- 350,000.000	.9957		348,492	348,429	63

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
03/11/2015 060006871406	S	- 355,000.000	1.5498		550,179	518,372	31,807
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
03/11/2015 060006871406	S	- 45,000.000	1.0372		46,674	45,047	1,627
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/11/2015 060006871406	B	350,000.000	1.0638		- 372,313	372,313	
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
03/11/2015 060006871406	B	40,000.000	.9744		- 38,974	38,974	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/12/2015 060006871402	B	56,000.000	1.0443		- 58,481	58,481	
Issue: 59156RBN7 - Metlife Inc 4.050% 3/01/45							
03/12/2015 060006871406	B	60,000.000	1.0076		- 60,458	60,458	
Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43							
03/12/2015 060006871406	S	- 55,000.000	1.1417		62,792	61,730	1,063
Issue: 01F040644 - F N M A Tba 30Yr 4.000% 4/15/44							
03/13/2015 060006871402	S	- 192,900.000	1.0637		205,190	205,530	- 340
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
03/13/2015 060006871402	B	192,900.000	1.0619		- 204,836	204,836	
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
03/17/2015 060006871406	B	480,000.000	1.2705		- 609,850	609,850	
Issue: 931142CY7 - Wal Mart Stores Inc 5.000% 10/25/40							
03/17/2015 060006871406	S	- 495,000.000	1.1845		586,323	583,396	2,926

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967HD6 - Citigroup Inc 3.875% 10/25/23							
03/20/2015 060006871402	S	- 55,000.000	1.0505		57,775	53,887	3,887
Issue: 172967FT3 - Citigroup Inc 4.500% 1/14/22							
03/20/2015 060006871402	S	- 23,000.000	1.0989		25,274	23,923	1,352
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
03/20/2015 060006871406	B	20,000.000	1.2739		- 25,478	25,478	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
03/20/2015 060006871406	S	- 20,000.000	1.5690		31,380	30,286	1,094
Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44							
03/26/2015 060006871402	S	- 297,000.000	1.0879		323,092	322,245	847
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
03/26/2015 060006871402	B	297,000.000	1.0856		- 322,431	322,431	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/26/2015 060006871406	B	40,000.000	1.0884		- 43,538	43,538	
Issue: 172967JC6 - Citigroup Inc 4.300% 11/20/26							
03/26/2015 060006871406	S	- 135,000.000	1.0262		138,530	134,527	4,004
Issue: 912796FJ3 - U S Treasury Bill 5/21/15							
03/26/2015 060006871406	B	495,000.000	.0000		- 494,989	494,989	
Issue: 172967JL6 - Citigroup Inc 3.875% 3/26/25							
03/26/2015 060006871406	B	155,000.000	.9966		- 154,478	154,478	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
03/26/2015 060006871406	S	- 55,000.000	1.0063		55,345	55,304	41

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JBD9 - Time Warner Cable 4.500% 9/15/42							
03/30/2015 060006871402	B	4,000.000	1.0257		- 4,103	4,103	
Issue: 25470DAK5 - Discovery 3.450% 3/15/25							
03/30/2015 060006871402	B	2,000.000	.9945		- 1,989	1,989	
Issue: 25470DAK5 - Discovery 3.450% 3/15/25							
03/31/2015 060006871402	B	4,000.000	.9998		- 3,999	3,999	
Issue: 3138WEGP8 - F N M A #As4705 3.500% 4/01/45							
04/01/2015 060006871402	B	47,709.620	1.0514		- 50,162	50,162	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
04/01/2015 060006871402	B	54,000.000	1.0476		- 56,572	56,572	
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
04/01/2015 060006871402	S	- 54,000.000	1.0490		56,644	56,572	72
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 35,000.000	1.1002		38,505	38,205	301
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 30,000.000	1.1002		33,005	32,747	258
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
04/06/2015 060006871406	B	45,000.000	1.0396		- 46,783	46,783	
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
04/06/2015 060006871406	B	45,000.000	1.2846		- 57,807	57,807	
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
04/09/2015 060006871406	S	- 185,000.000	1.1221		207,592	203,942	3,650

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308GZ4 - Pacific Gas Elec 4.450% 4/15/42							
04/09/2015 060006871406	B	125,000.000	1.0935		- 136,688	136,688	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/09/2015 060006871406	S	- 100,000.000	1.0839		108,391	109,205	- 814
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
04/09/2015 060006871406	B	180,000.000	1.1925		- 214,652	214,652	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/10/2015 060006871406	S	- 125,000.000	1.0877		135,957	136,448	- 491
Issue: 58013MEF7 - McDonalds Corp Mtn 6.300% 3/01/38							
04/10/2015 060006871406	B	150,000.000	1.3165		- 197,471	197,471	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/14/2015 060006871402	S	- 56,000.000	1.0425		58,380	58,332	48
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/17/2015 060006871402	S	- 55,000.000	1.0094		55,518	55,381	137
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/28/2015 060006871406	B	90,000.000	1.0711		- 96,398	96,398	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/28/2015 060006871406	B	135,000.000	1.0611		- 143,248	143,248	
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
04/28/2015 060006871406	S	- 175,000.000	.9082		158,926	166,405	- 7,479
Issue: 458140AK6 - Intel Corp 4.800% 10/01/41							
04/28/2015 060006871406	S	- 110,000.000	1.1052		121,573	122,054	- 481

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/29/2015 060006871406	S	- 160,000.000	1.0495		167,925	171,522	- 3,597
Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35							
04/29/2015 060006871406	B	245,000.000	.9831		- 240,847	240,847	
Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44							
05/01/2015 060006871402	S	- 297,000.000	1.0856		322,431	322,431	
Issue: 3138W9H94 - F N M A #As0255 4.500% 8/01/43							
05/01/2015 060006871402	B	296,970.400	1.0856		- 322,398	322,398	
Issue: 29379VBH5 - Enterprise Products 3.700% 2/15/26							
05/04/2015 060006871402	B	5,000.000	1.0023		- 5,012	5,012	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
05/05/2015 060006871402	B	192,900.000	1.0647		- 205,378	205,378	
Issue: 01F040651 - F N M A Tba 30Yr 4.000% 5/15/44							
05/05/2015 060006871402	S	- 192,900.000	1.0660		205,634	204,965	669
Issue: 29379VBH5 - Enterprise Products 3.700% 2/15/26							
05/05/2015 060006871402	B	1,000.000	.9970		- 997	997	
Issue: 00287YAQ2 - Abbvie Inc 3.600% 5/14/25							
05/05/2015 060006871402	B	6,000.000	1.0047		- 6,028	6,028	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/05/2015 060006871406	B	70,000.000	1.0209		- 71,466	71,466	
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
05/05/2015 060006871406	S	- 80,000.000	1.1224		89,789	88,340	1,449

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/06/2015 060006871406	B	90,000.000	1.0052		- 90,464	90,464	
Issue: 911312AJ5 - United Parcel Svc 6.200% 1/15/38							
05/06/2015 060006871406	S	- 100,000.000	1.2882		128,816	134,134	- 5,318
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
05/07/2015 060006871406	S	- 40,000.000	.9643		38,573	40,608	- 2,035
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
05/07/2015 060006871406	B	40,000.000	.9428		- 37,710	37,710	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
05/08/2015 060006871402	S	- 57,000.000	.9843		56,105	57,013	- 908
Issue: 38148LAC0 - Goldman Sachs Gp 3.500% 1/23/25							
05/08/2015 060006871406	S	- 185,000.000	.9961		184,269	186,876	- 2,607
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
05/08/2015 060006871406	B	175,000.000	.9870		- 172,730	172,730	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/11/2015 060006871406	B	140,000.000	1.0125		- 141,750	141,750	
Issue: 25271CAN2 - Diamond Offshore 4.875% 11/01/43							
05/11/2015 060006871406	S	- 240,000.000	.8371		200,906	234,778	- 33,871
Issue: 21H030666 - G N M A II Tba 30Yr 3.000% 6/15/45							
05/12/2015 060006871402	B	148,000.000	1.0169		- 150,503	150,503	
Issue: 00287YAS8 - Abbvie Inc 4.700% 5/14/45							
05/13/2015 060006871406	S	- 120,000.000	.9887		118,648	119,942	- 1,295

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00287YAR0 - Abbvie Inc 4.500% 5/14/35							
05/13/2015 060006871406	B	150,000.000	.9792		- 146,880	146,880	
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
05/14/2015 060006871402	S	- 142,000.000	1.0651		151,241	151,202	40
Issue: 21H032670 - G N M A II Tba 30Yr 3.500% 7/15/44							
05/14/2015 060006871402	B	145,000.000	1.0435		- 151,310	151,310	
Issue: 12189LAJ0 - Burlington North 4.400% 3/15/42							
05/15/2015 060006871406	S	- 120,000.000	1.0057		120,684	118,968	1,716
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/15/2015 060006871406	B	165,000.000	1.0050		- 165,825	165,825	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/15/2015 060006871406	B	95,000.000	1.0053		- 95,505	95,505	
Issue: 263534CC1 - Dupont Ei Nemour 4.900% 1/15/41							
05/15/2015 060006871406	S	- 200,000.000	1.0773		215,468	222,130	- 6,662
Issue: 026874DA2 - American Intl Group 4.500% 7/16/44							
05/19/2015 060006871406	S	- 90,000.000	.9870		88,829	90,093	- 1,264
Issue: 026874AZ0 - American Intl Group 6.250% 5/01/36							
05/19/2015 060006871406	B	95,000.000	1.2232		- 116,202	116,202	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
05/19/2015 060006871406	S	- 200,000.000	1.0315		206,306	213,993	- 7,687
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	B	185,000.000	.8925		- 165,113	165,113	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/30							
05/20/2015 060006871402	B	67,000.000	1.0177		- 68,183	68,183	
Issue: 31428XBD7 - Fedex Corp 4.500% 2/01/65							
05/20/2015 060006871406	B	65,000.000	.8804		- 57,227	57,227	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/20/2015 060006871406	S	- 60,000.000	.8839		53,034	53,750	- 715
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/20/2015 060006871406	S	- 20,000.000	.8897		17,794	17,917	- 123
Issue: 172967JL6 - Citigroup Inc 3.875% 3/26/25							
05/20/2015 060006871406	S	- 55,000.000	.9777		53,774	54,815	- 1,041
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
05/20/2015 060006871406	B	25,000.000	1.0003		- 25,008	25,008	
Issue: 38148LAE6 - Goldman Sachs Group 3.750% 5/22/25							
05/20/2015 060006871406	B	55,000.000	.9989		- 54,941	54,941	
Issue: 01F030462 - F N M A Tba 15Yr 3.000% 6/15/29							
05/21/2015 060006871402	B	68,000.000	1.0436		- 70,964	70,964	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/21/2015 060006871406	S	- 100,000.000	.9025		90,250	89,709	541
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
05/21/2015 060006871406	B	115,000.000	.9285		- 106,782	106,782	
Issue: 867224AA5 - Suncor Energy Inc 3.600% 12/01/24							
05/26/2015 060006871406	S	- 200,000.000	1.0153		203,064	205,608	- 2,544

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/26/2015 060006871406	B	180,000.000	.9981		- 179,663	179,663	
Issue: 89417EAH2 - Travelers Cos 5.350% 11/01/40							
05/29/2015 060006871406	S	- 25,000.000	1.1891		29,727	31,209	- 1,482
Issue: 89417EAJ8 - Travelers Cos Inc 4.600% 8/01/43							
05/29/2015 060006871406	B	25,000.000	1.0778		- 26,944	26,944	
Issue: 01F030462 - F N M A Tba 15Yr 3.000% 6/15/29							
06/01/2015 060006871402	S	- 68,000.000	1.0419		70,848	70,807	40
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/01/2015 060006871406	S	- 255,000.000	.9117		232,488	235,223	- 2,735
Issue: 29736RAG5 - Estee Lauder Co Inc 4.375% 6/15/45							
06/01/2015 060006871406	B	290,000.000	.9800		- 284,197	284,197	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	B	30,000.000	.8944		- 26,831	26,831	
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
06/02/2015 060006871406	S	- 35,000.000	1.0150		35,526	35,502	24
Issue: 01F040669 - F N M A Tba 30Yr 4.000% 6/15/45							
06/03/2015 060006871402	S	- 50,900.000	1.0604		53,972	54,198	- 226
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/03/2015 060006871402	B	51,000.000	1.0583		- 53,972	53,972	
Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/30							
06/04/2015 060006871402	S	- 67,000.000	1.0138		67,924	68,183	- 259

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/30							
06/04/2015 060006871402	B	67,000.000	1.0119		- 67,796	67,796	
Issue: 21H030674 - G N M A II Tba 30Yr 3.000% 7/15/44							
06/08/2015 060006871402	B	148,000.000	1.0066		- 148,971	148,971	
Issue: 21H030666 - G N M A II Tba 30Yr 3.000% 6/15/45							
06/08/2015 060006871402	S	- 148,000.000	1.0091		149,347	150,503	- 1,156
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/09/2015 060006871406	S	- 125,000.000	.8684		108,555	111,392	- 2,837
Issue: 761713BA3 - Reynolds American 5.700% 8/15/35							
06/09/2015 060006871406	B	185,000.000	.9956		- 184,182	184,182	
Issue: 46625HLL2 - Jpmorgan Chase Co 4.950% 6/01/45							
06/10/2015 060006871406	B	55,000.000	.9643		- 53,035	53,035	
Issue: 94974BFP0 - Wells Fargo Com Mtn 5.375% 11/02/43							
06/10/2015 060006871406	S	- 50,000.000	1.0485		52,426	58,616	- 6,190
Issue: 544646XZ0 - Los Angeles Ca Uni 5.750% 7/01/34							
06/16/2015 060006871406	B	55,000.000	1.2027		- 66,147	66,147	
Issue: 544646A69 - Los Angeles Ca Uni 5.981% 5/01/27							
06/16/2015 060006871406	S	- 75,000.000	1.2098		90,736	79,487	11,249
Issue: 20030NAC5 - Comcast Corp 7.050% 3/15/33							
06/16/2015 060006871406	B	110,000.000	1.2850		- 141,347	141,347	
Issue: 20030NAM3 - Comcast Corp 6.450% 3/15/37							
06/16/2015 060006871406	S	- 100,000.000	1.2384		123,835	134,698	- 10,863

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/18/2015 060006871406	S	- 130,000.000	.8711		113,242	114,592	- 1,349
Issue: 674599CF0 - Occidental Petroleum 4.625% 6/15/45							
06/18/2015 060006871406	B	145,000.000	.9893		- 143,447	143,447	
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
06/23/2015 060006871406	S	- 100,000.000	.9374		93,744	99,492	- 5,748
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/23/2015 060006871406	B	70,000.000	.8634		- 60,441	60,441	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/23/2015 060006871406	B	85,000.000	.8634		- 73,392	73,392	
Issue: 046353AG3 - Astrazeneca Plc 4.000% 9/18/42							
06/23/2015 060006871406	S	- 80,000.000	.9252		74,014	74,646	- 632
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/24/2015 060006871406	S	- 330,000.000	.8722		287,822	289,555	- 1,733
Issue: 115637AP5 - Brown Forman Corp 4.500% 7/15/45							
06/24/2015 060006871406	B	360,000.000	.9812		- 353,239	353,239	
Issue: 01F040677 - F N M A Tba 30Yr 4.000% 7/15/44							
06/26/2015 060006871402	S	- 51,000.000	1.0544		53,773	54,055	- 281
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
06/26/2015 060006871402	B	51,000.000	1.0520		- 53,654	53,654	
Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/30							
06/29/2015 060006871402	S	- 67,000.000	1.0110		67,735	67,796	- 60

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/30							
06/29/2015 060006871402	B	67,000.000	1.0089		- 67,597	67,597	
Issue: 21H030674 - G N M A II Tba 30Yr 3.000% 7/15/44							
07/01/2015 060006871402	S	- 148,000.000	1.0031		148,463	148,971	- 509
Issue: 21H030682 - G N M A II Tba 30Yr 3.000% 8/15/45							
07/01/2015 060006871402	B	148,000.000	1.0006		- 148,093	148,093	
Issue: 21H032670 - G N M A II Tba 30Yr 3.500% 7/15/44							
07/02/2015 060006871402	S	- 145,000.000	1.0350		150,075	151,310	- 1,235
Issue: 21H032688 - G N M A II Tba 30Yr 3.500% 8/15/44							
07/02/2015 060006871402	B	145,000.000	1.0323		- 149,690	149,690	
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
07/07/2015 060006871406	B	55,000.000	.9526		- 52,395	52,395	
Issue: 931427AB4 - Walgreens Boots 4.500% 11/18/34							
07/07/2015 060006871406	S	- 65,000.000	.9523		61,902	64,568	- 2,666
Issue: 594918BE3 - Microsoft Corp 4.000% 2/12/55							
07/07/2015 060006871406	B	75,000.000	.9160		- 68,702	68,702	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/07/2015 060006871406	B	115,000.000	.8922		- 102,602	102,602	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/07/2015 060006871406	S	- 70,000.000	.9000		63,000	61,587	1,413
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/07/2015 060006871406	B	155,000.000	.9888		- 153,256	153,256	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58013MEU4 - McDonalds Corp 3.375% 5/26/25							
07/07/2015 060006871406	S	- 165,000.000	.9812		161,891	164,749	- 2,858
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
07/07/2015 060006871406	S	- 120,000.000	1.2266		147,196	152,820	- 5,624
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/10/2015 060006871406	S	- 225,000.000	.8653		194,695	196,970	- 2,275
Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43							
07/10/2015 060006871406	B	250,000.000	1.0541		- 263,530	263,530	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/17/2015 060006871406	B	175,000.000	.8819		- 154,328	154,328	
Issue: 29736RAG5 - Estee Lauder Co Inc 4.375% 6/15/45							
07/17/2015 060006871406	S	- 190,000.000	.9902		188,142	186,198	1,944
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/20/2015 060006871406	B	95,000.000	.8806		- 83,659	83,659	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
07/20/2015 060006871406	S	- 100,000.000	1.2584		125,838	130,406	- 4,568
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
07/23/2015 060006871406	B	185,000.000	.8504		- 157,326	157,326	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/23/2015 060006871406	S	- 130,000.000	.9039		117,513	116,374	1,139
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
07/23/2015 060006871406	S	- 165,000.000	.9950		164,173	164,311	- 138

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
07/23/2015 060006871406	B	150,000.000	.9986		- 149,783	149,783	
Issue: 907818DZ8 - Union Pacific Corp 4.150% 1/15/45							
07/27/2015 060006871406	S	- 190,000.000	.9811		186,415	193,214	- 6,799
Issue: 907818EC8 - Union Pacific Corp 3.875% 2/01/55							
07/27/2015 060006871406	B	185,000.000	.8930		- 165,203	165,203	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/28/2015 060006871406	B	635,000.000	.9051		- 574,749	574,749	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/28/2015 060006871406	S	- 1,340,000.000	.9889		1,325,082	1,316,982	8,100
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/28/2015 060006871406	S	- 175,000.000	.9883		172,956	171,994	962
Issue: 824348AR7 - Sherwin Williams Co 3.450% 8/01/25							
07/28/2015 060006871406	B	180,000.000	.9994		- 179,894	179,894	
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
08/03/2015 060006871402	S	- 51,000.000	1.0649		54,309	53,793	516
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
08/03/2015 060006871402	B	51,000.000	1.0625		- 54,188	54,188	
Issue: 90131HBK0 - 21ST Centy Fox Amer 6.150% 3/01/37							
08/04/2015 060006871406	B	205,000.000	1.1613		- 238,064	238,064	
Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43							
08/04/2015 060006871406	S	- 185,000.000	1.0844		200,612	195,012	5,600

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/30							
08/05/2015 060006871402	S	- 67,000.000	1.0100		67,667	67,597	71
Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/30							
08/05/2015 060006871402	B	67,000.000	1.0081		- 67,544	67,544	
Issue: 21H032688 - G N M A II Tba 30Yr 3.500% 8/15/44							
08/05/2015 060006871402	S	- 145,000.000	1.0390		150,658	149,690	969
Issue: 21H032696 - G N M A II Tba 30Yr 3.500% 9/15/45							
08/05/2015 060006871402	B	145,000.000	1.0364		- 150,279	150,279	
Issue: 172967JL6 - Citigroup Inc 3.875% 3/26/25							
08/06/2015 060006871406	S	- 100,000.000	.9695		96,951	99,663	- 2,712
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/06/2015 060006871406	B	90,000.000	.9883		- 88,945	88,945	
Issue: 21H030682 - G N M A II Tba 30Yr 3.000% 8/15/45							
08/10/2015 060006871402	S	- 148,000.000	1.0135		150,000	149,046	954
Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34							
08/10/2015 060006871406	B	355,000.000	.9979		- 354,258	354,258	
Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35							
08/10/2015 060006871406	S	- 355,000.000	.9514		337,751	351,554	- 13,803
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
08/17/2015 060006871406	S	- 25,000.000	.9554		23,886	25,132	- 1,246
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/17/2015 060006871406	B	20,000.000	1.0388		- 20,775	20,775	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
08/17/2015 060006871406	B	55,000.000	1.0201		- 56,107	56,107	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
08/17/2015 060006871406	S	- 50,000.000	.9866		49,328	49,303	25
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
08/20/2015 060006871406	S	- 295,000.000	.8582		253,160	268,715	- 15,555
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
08/20/2015 060006871406	B	265,000.000	1.0018		- 265,466	265,466	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/20/2015 060006871406	B	120,000.000	1.0472		- 125,663	125,663	
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
08/20/2015 060006871406	S	- 55,000.000	1.0207		56,137	56,107	31
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
08/20/2015 060006871406	S	- 150,000.000	1.0219		153,278	149,783	3,495
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
08/20/2015 060006871406	B	50,000.000	.9903		- 49,516	49,516	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
08/21/2015 060006871406	S	- 65,000.000	1.1613		75,486	72,773	2,714
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/21/2015 060006871406	B	45,000.000	1.0525		- 47,363	47,363	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
08/25/2015 060006871406	B	115,000.000	1.1466		- 131,859	131,859	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625HLL2 - Jpmorgan Chase Co 4.950% 6/01/45							
08/25/2015 060006871406	S	- 105,000.000	.9944		104,409	102,792	1,617
Issue: 30231GAF9 - Exxon Mobil Corp 2.709% 3/06/25							
08/26/2015 060006871406	S	- 160,000.000	.9617		153,867	160,000	- 6,133
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
08/26/2015 060006871406	B	145,000.000	.9867		- 143,074	143,074	
Issue: 172967EW7 - Citigroup Inc 8.125% 7/15/39							
08/27/2015 060006871406	S	- 85,000.000	1.4582		123,948	128,716	- 4,768
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
08/27/2015 060006871406	B	95,000.000	1.0048		- 95,456	95,456	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/28/2015 060006871406	B	65,000.000	1.0244		- 66,584	66,584	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/28/2015 060006871406	S	- 45,000.000	1.0244		46,097	46,199	- 102
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
08/28/2015 060006871406	B	90,000.000	1.3146		- 118,317	118,317	
Issue: 21684AAD8 - Rabobank 5.250% 8/04/45							
08/28/2015 060006871406	B	55,000.000	1.0280		- 56,539	56,539	
Issue: 931142CM3 - Walmart Stores 6.200% 4/15/38							
08/28/2015 060006871406	S	- 90,000.000	1.2788		115,092	116,804	- 1,712
Issue: 404280AM1 - Hsbc Holdings Plc 6.100% 1/14/42							
08/28/2015 060006871406	S	- 75,000.000	1.2478		93,588	99,874	- 6,286

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828TM2 - U S Treasury Nt 0.625% 8/31/17							
08/31/2015 060006871402	B	200,700.000	.9979		- 200,277	200,277	
Issue: 548661CR6 - Lowes Companies 5.800% 4/15/40							
08/31/2015 060006871406	B	75,000.000	1.1990		- 89,927	89,927	
Issue: 548661CU9 - Lowes Companies Inc 5.125% 11/15/41							
08/31/2015 060006871406	S	- 75,000.000	1.1148		83,612	84,011	- 399
Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/30							
09/01/2015 060006871402	S	- 67,000.000	1.0081		67,544	67,544	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/01/2015 060006871402	S	- 105,000.000	1.0378		108,970	108,760	210
Issue: 3138WFN93 - F N M A #As5815 3.500% 9/01/45							
09/01/2015 060006871402	B	89,778.350	1.0466		- 93,959	93,959	
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/02/2015 060006871402	S	- 165,000.000	1.0629		175,383	175,373	10
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/02/2015 060006871402	S	- 51,000.000	1.0629		54,207	54,206	1
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
09/02/2015 060006871402	B	165,000.000	1.0608		- 175,029	175,029	
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
09/02/2015 060006871402	B	51,000.000	1.0608		- 54,100	54,100	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/02/2015 060006871402	B	50,000.000	1.0372		- 51,859	51,859	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/02/2015 060006871402	B	55,000.000	1.0371		- 57,041	57,041	
Issue: 3128MAE54 - F H L M C Gd G07956 4.000% 1/01/45							
09/02/2015 060006871402	B	103,352.130	1.0798		- 111,604	111,604	
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/03/2015 060006871402	B	165,000.000	1.0636		- 175,493	175,493	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/08/2015 060006871406	S	- 135,000.000	1.0039		135,527	138,362	- 2,835
Issue: 21684AAD8 - Rabobank 5.250% 8/04/45							
09/08/2015 060006871406	B	170,000.000	1.0322		- 175,476	175,476	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	S	- 70,000.000	1.0055		70,383	71,577	- 1,194
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
09/09/2015 060006871406	B	80,000.000	1.2981		- 103,846	103,846	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/10/2015 060006871406	S	- 135,000.000	1.0020		135,269	138,042	- 2,773
Issue: 235851AR3 - Danaher Corp 4.375% 9/15/45							
09/10/2015 060006871406	B	160,000.000	.9978		- 159,654	159,654	
Issue: 594918BD5 - Microsoft Corp 3.750% 2/12/45							
09/11/2015 060006871406	B	80,000.000	.9192		- 73,533	73,533	
Issue: 594918AR5 - Microsoft Corp 3.500% 11/15/42							
09/11/2015 060006871406	S	- 85,000.000	.8867		75,373	73,424	1,949

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00287YAQ2 - Abbvie Inc 3.600% 5/14/25							
09/15/2015 060006871402	S	- 8,000.000	.9887		7,910	8,010	- 101
Issue: 21H032696 - G N M A II Tba 30Yr 3.500% 9/15/45							
09/16/2015 060006871402	S	- 145,000.000	1.0406		150,885	150,279	606
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	B	15,000.000	.9855		- 14,782	14,782	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	B	190,000.000	.9847		- 187,091	187,091	
Issue: 713448CZ9 - Pepsico Inc 4.600% 7/17/45							
09/16/2015 060006871406	S	- 220,000.000	1.0229		225,036	225,618	- 582
Issue: 191241AF5 - Coca Cola Femsa 5.250% 11/26/43							
09/16/2015 060006871406	S	- 15,000.000	1.0895		16,342	16,662	- 320
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/18/2015 060006871406	S	- 80,000.000	1.0077		80,613	80,241	372
Issue: 235851AR3 - Danaher Corp 4.375% 9/15/45							
09/18/2015 060006871406	B	95,000.000	1.0173		- 96,646	96,646	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/21/2015 060006871406	B	195,000.000	.9936		- 193,751	193,751	
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
09/21/2015 060006871406	S	- 235,000.000	1.0124		237,902	235,866	2,036
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
09/23/2015 060006871406	B	165,000.000	.9972		- 164,530	164,530	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833AT7 - Apple Inc 4.450% 5/06/44							
09/23/2015 060006871406	S	- 165,000.000	1.0110		166,813	165,683	1,130
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/24/2015 060006871406	S	- 135,000.000	1.0211		137,848	136,012	1,836
Issue: 097023AX3 - Boeing Co 6.875% 3/15/39							
09/24/2015 060006871406	B	145,000.000	1.3961		- 202,437	202,437	
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
09/25/2015 060006871406	S	- 145,000.000	1.0195		147,820	147,081	739
Issue: 20030NBK6 - Comcast Corp 4.750% 3/01/44							
09/25/2015 060006871406	B	145,000.000	1.0398		- 150,777	150,777	
Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44							
09/30/2015 060006871402	B	160,000.000	1.0113		- 161,800	161,800	
Issue: 234667JL8 - Dallas Cnty Tx Hosp 5.621% 8/15/44							
09/30/2015 060006871406	B	45,000.000	1.2214		- 54,961	54,961	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/30/2015 060006871406	S	- 40,000.000	1.0247		40,988	40,695	293
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
10/02/2015 060006871406	B	30,000.000	.9488		- 28,465	28,465	
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
10/02/2015 060006871406	S	- 50,000.000	1.0286		51,428	50,863	565
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/05/2015 060006871406	B	75,000.000	1.0195		- 76,465	76,465	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967JU6 - Citigroup Inc 4.650% 7/30/45							
10/05/2015 060006871406	S	- 95,000.000	1.0062		95,591	95,456	135
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
10/05/2015 060006871406	B	65,000.000	1.1133		- 72,366	72,366	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
10/05/2015 060006871406	S	- 65,000.000	1.2651		82,234	82,777	- 543
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/06/2015 060006871406	S	- 45,000.000	1.0216		45,970	45,922	48
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
10/06/2015 060006871406	S	- 95,000.000	1.0033		95,316	95,350	- 34
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
10/06/2015 060006871406	B	120,000.000	1.0052		- 120,628	120,628	
Issue: 64971M5L2 - New York Ny City 5.572% 11/01/38							
10/06/2015 060006871406	B	60,000.000	1.2039		- 72,231	72,231	
Issue: 21H0326C9 - G N M A II Tba 30Yr 3.500% 12/15/44							
10/13/2015 060006871402	B	145,000.000	1.0452		- 151,548	151,548	
Issue: 21H0326A3 - G N M A II Tba 30Yr 3.500% 10/15/45							
10/13/2015 060006871402	S	- 145,000.000	1.0497		152,205	150,505	1,699
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/14/2015 060006871402	S	- 148,000.000	1.0615		157,097	157,101	- 4
Issue: 01F0406A0 - F N M A Tba 30Yr 4.000% 10/15/44							
10/14/2015 060006871402	S	- 68,000.000	1.0638		72,335	72,181	154

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
10/15/2015 060006871406	B	140,000.000	1.0563		- 147,878	147,878	
Issue: 437076AV4 - Home Depot Inc 5.950% 4/01/41							
10/15/2015 060006871406	S	- 135,000.000	1.2823		173,106	171,922	1,184
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/20/2015 060006871406	B	80,000.000	1.0163		- 81,300	81,300	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/20/2015 060006871406	B	45,000.000	1.0144		- 45,647	45,647	
Issue: 92343VCZ5 - Verizon Comm 4.672% 3/15/55							
10/20/2015 060006871406	S	- 105,000.000	.8864		93,070	89,991	3,079
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
10/20/2015 060006871406	S	- 60,000.000	1.2410		74,457	80,172	- 5,715
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/23/2015 060006871406	S	- 170,000.000	.9922		168,679	168,646	32
Issue: 172967KA8 - Citigroup Inc 4.450% 9/29/27							
10/23/2015 060006871406	B	165,000.000	1.0030		- 165,493	165,493	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/26/2015 060006871406	S	- 245,000.000	1.0242		250,934	250,866	67
Issue: 907818EG9 - Union Pacific Corp 4.375% 11/15/65							
10/26/2015 060006871406	B	255,000.000	.9604		- 244,910	244,910	
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
10/27/2015 060006871406	B	185,000.000	1.0291		- 190,384	190,384	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833AT7 - Apple Inc 4.450% 5/06/44							
10/27/2015 060006871406	S	- 185,000.000	1.0410		192,581	185,766	6,815
Issue: 824348AR7 - Sherwin Williams Co 3.450% 8/01/25							
10/30/2015 060006871406	S	- 180,000.000	1.0235		184,221	179,894	4,327
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/30/2015 060006871406	B	170,000.000	.9861		- 167,636	167,636	
Issue: 3140E6KU5 - F N M A #BA2106 3.000% 8/01/45							
11/01/2015 060006871402	B	61,005.280	1.0113		- 61,692	61,692	
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
11/03/2015 060006871406	B	225,000.000	1.3076		- 294,208	294,208	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/03/2015 060006871406	S	- 160,000.000	1.0000		160,000	161,707	- 1,707
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
11/04/2015 060006871406	B	50,000.000	1.3114		- 65,571	65,571	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
11/04/2015 060006871406	S	- 40,000.000	1.3673		54,692	56,086	- 1,394
Issue: 913017AT6 - United Technologies Co 6.7% 8/01/28							
11/05/2015 060006871406	S	- 50,000.000	1.2907		64,537	68,761	- 4,224
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
11/05/2015 060006871406	B	70,000.000	.9784		- 68,491	68,491	
Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44							
11/09/2015 060006871402	S	- 99,000.000	.9978		98,783	100,167	- 1,384

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/10/2015 060006871406	B	95,000.000	.9786		- 92,966	92,966	
Issue: 539830BB4 - Lockheed Martin Corp 4.070% 12/15/42							
11/10/2015 060006871406	S	- 131,000.000	.8982		117,668	135,845	- 18,177
Issue: 912828L99 - U S Treasury Nt 1.375% 10/31/20							
11/12/2015 060006871402	B	103,800.000	.9840		- 102,138	102,138	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/12/2015 060006871406	B	235,000.000	.9802		- 230,337	230,337	
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
11/12/2015 060006871406	S	- 275,000.000	1.0156		279,296	279,853	- 558
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
11/18/2015 060006871402	B	140,000.000	1.0592		- 148,285	148,285	
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
11/18/2015 060006871402	S	- 98,000.000	1.0128		99,252	99,087	165
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
11/19/2015 060006871402	B	98,000.000	1.0145		- 99,424	99,424	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
11/19/2015 060006871406	B	130,000.000	1.0003		- 130,041	130,041	
Issue: 494386AB1 - Kimberly Clark De 3.800% 4/08/24							
11/19/2015 060006871406	S	- 160,000.000	1.0038		160,611	167,099	- 6,488
Issue: 501044CS8 - Kroger Co The 3.850% 8/01/23							
11/20/2015 060006871402	S	- 4,000.000	1.0319		4,128	3,967	161

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
11/23/2015 060006871402	S	- 4,000.000	1.0147		4,059	4,104	- 45
Issue: 501044CS8 - Kroger Co The 3.850% 8/01/23							
11/23/2015 060006871402	S	- 6,000.000	1.0316		6,189	5,950	240
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
11/24/2015 060006871402	S	- 5,000.000	1.0158		5,079	5,130	- 50
Issue: 539830BD0 - Lockheed Martin Corp 3.800% 3/01/45							
11/30/2015 060006871406	S	- 215,000.000	.8870		190,709	204,883	- 14,173
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/30/2015 060006871406	B	170,000.000	.9759		- 165,909	165,909	
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
12/01/2015 060006871402	S	- 5,000.000	1.0204		5,102	5,130	- 28
Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44							
12/01/2015 060006871402	S	- 140,000.000	1.0592		148,285	148,285	
Issue: 3138WEG29 - F N M A #As4716 4.000% 4/01/45							
12/01/2015 060006871402	B	140,000.050	1.0592		- 148,285	148,285	
Issue: 58013MEV2 - McDonalds Corp Mtn 4.600% 5/26/45							
12/02/2015 060006871406	S	- 145,000.000	.9769		141,656	145,275	- 3,619
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/02/2015 060006871406	B	115,000.000	.9919		- 114,066	114,066	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/07/2015 060006871406	B	110,000.000	.9775		- 107,525	107,525	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 594918BL7 - Microsoft Corp 4.450% 11/03/45							
12/07/2015 060006871406	S	- 125,000.000	1.0402		130,028	125,164	4,864
Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43							
12/09/2015 060006871406	B	80,000.000	1.0627		- 85,017	85,017	
Issue: 718172AM1 - Philip Morris Intl 4.375% 11/15/41							
12/09/2015 060006871406	S	- 85,000.000	.9932		84,424	88,178	- 3,754
Issue: 501044CQ2 - Kroger Co 3.400% 4/15/22							
12/10/2015 060006871402	S	- 8,000.000	1.0169		8,135	8,207	- 72
Issue: 61166WAQ4 - Monsanto Co 4.700% 7/15/64							
12/10/2015 060006871406	B	80,000.000	.7791		- 62,327	62,327	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/10/2015 060006871406	S	- 50,000.000	.9794		48,969	48,931	38
Issue: 21H0326C9 - G N M A II Tba 30Yr 3.500% 12/15/44							
12/11/2015 060006871402	S	- 145,000.000	1.0464		151,723	151,548	176
Issue: 21H032621 - G N M A II Tba 30Yr 3.500% 2/15/44							
12/11/2015 060006871402	B	145,000.000	1.0413		- 150,981	150,981	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
12/11/2015 060006871406	S	- 105,000.000	1.0095		106,002	107,121	- 1,119
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	85,000.000	.9877		- 83,951	83,951	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	60,000.000	.9917		- 59,503	59,503	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967KA8 - Citigroup Inc 4.450% 9/29/27							
12/11/2015 060006871406	B	40,000.000	.9974		- 39,896	39,896	
Issue: 654106AE3 - Nike Inc 3.785% 11/01/45							
12/11/2015 060006871406	S	- 70,000.000	.9749		68,241	69,441	- 1,200
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/11/2015 060006871406	S	- 40,000.000	1.0081		40,325	40,158	167
Issue: 855244AH2 - Starbucks Corp 4.300% 6/15/45							
12/15/2015 060006871406	S	- 125,000.000	1.0480		131,004	127,605	3,399
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/15/2015 060006871406	B	115,000.000	.9739		- 111,999	111,999	
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
12/17/2015 060006871402	S	- 98,000.000	1.0128		99,252	99,221	30
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
12/17/2015 060006871402	S	98,000.000	1.0128		- 99,252	99,087	- 165
Issue: 912796FZ7 - U S Treasury Bill 3/03/16							
12/23/2015 060006871406	S	- 215,000.000	.9997		214,946	214,987	- 41
Issue: 06051GFS3 - Bank Amer Corp Mtn 3.900% 8/01/25							
12/30/2015 060006871402	S	- 45,000.000	1.0128		45,575	45,513	62
Issue: 172967FX4 - Citigroup Inc Mtn 5.875% 1/30/42							
12/31/2015 060006871406	S	- 310,000.000	1.1489		356,162	401,761	- 45,599
Issue: 912796FZ7 - U S Treasury Bill 3/03/16							
12/31/2015 060006871406	S	- 425,000.000	.9998		424,936	424,974	- 38

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/31/2015 060006871406	B	265,000.000	.9697		- 256,967	256,967	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/31/2015 060006871406	B	410,000.000	.9709		- 398,084	398,084	
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
12/31/2015 060006871406	S	- 485,000.000	1.1331		549,568	572,546	- 22,978
Total For Citigroup Global Markets Inc.				**0**	**75,172,721**	**74,808,457**	**363,940**
Broker: Deutsche Bank Securities, Inc.							
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/05/2015 060006871406	B	410,000.000	.5224		- 214,168	214,168	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/05/2015 060006871406	S	- 410,000.000	.5156		156,484	156,484	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	B	50,000.000	1.1166		- 55,828	55,828	
Issue: 912803DX8 - U S Treas Bd Strip .000001% 5/15/42							
01/07/2015 060006871406	S	- 405,000.000	.4987		170,370	170,370	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
01/07/2015 060006871406	B	600,000.000	1.2350		- 741,000	741,000	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/07/2015 060006871406	B	405,000.000	.4817		- 195,105	195,105	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/07/2015 060006871406	S	- 565,000.000	1.1725		662,463	598,444	64,018
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
01/07/2015 060006871406	S	- 60,000.000	1.2057		72,341	64,023	8,318
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
01/08/2015 060006871406	S	- 145,000.000	1.0005		145,068	144,461	608
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/08/2015 060006871406	B	135,000.000	1.0202		- 137,721	137,721	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/08/2015 060006871406	B	410,000.000	.4488		- 184,008	184,008	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/08/2015 060006871406	B	2,265,000.000	.5179		- 1,173,044	1,173,044	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/08/2015 060006871406	S	- 2,260,000.000	.5137		956,571	956,571	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/08/2015 060006871406	S	- 420,000.000	.5130		177,770	177,770	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
01/08/2015 060006871406	S	- 120,000.000	1.1900		142,800	133,260	9,540
Issue: 715638AU6 - Republic Of Peru 6.550% 3/14/37							
01/08/2015 060006871406	B	145,000.000	1.3038		- 189,044	189,044	
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/08/2015 060006871406	B	430,000.000	1.1757		- 505,551	505,551	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/12/2015 060006871406	S	- 1,270,000.000	.5717		629,748	629,748	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/12/2015 060006871406	B	1,285,000.000	.6252		- 803,356	803,356	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/13/2015 060006871406	B	625,000.000	.5443		- 340,188	340,188	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/13/2015 060006871406	S	- 620,000.000	.5329		281,549	281,549	
Issue: 279158AJ8 - Ecopetrol Sa 5.875% 5/28/45							
01/14/2015 060006871406	B	165,000.000	.9172		- 151,338	151,338	
Issue: 912796FD6 - U S Treasury Bill 4/16/15							
01/14/2015 060006871406	B	1,650,000.000	.9999		- 1,649,896	1,649,896	
Issue: 912803DX8 - U S Treas Bd Strip .000001% 5/15/42							
01/14/2015 060006871406	B	810,000.000	.5091		- 412,387	412,387	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/14/2015 060006871406	S	- 810,000.000	.4964		281,758	281,758	
Issue: 912803DX8 - U S Treas Bd Strip .000001% 5/15/42							
01/16/2015 060006871406	B	380,000.000	.5135		- 195,130	195,130	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/16/2015 060006871406	S	- 380,000.000	.4976		151,301	151,301	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/21/2015 060006871406	B	610,000.000	.5069		- 309,197	309,197	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/21/2015 060006871406	S	- 605,000.000	.4963		240,887	240,887	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/22/2015 060006871406	S	- 105,000.000	1.1417		119,880	114,394	5,487
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
01/22/2015 060006871406	B	205,000.000	1.0317		- 211,492	211,492	
Issue: 71654QBR2 - Petroleos Mexicanos 6.375% 1/23/45							
01/23/2015 060006871406	B	70,000.000	1.1170		- 78,190	78,190	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/23/2015 060006871406	B	670,000.000	.4785		- 320,595	320,595	
Issue: 91086QBF4 - United Mexican 4.600% 1/23/46							
01/23/2015 060006871406	S	- 365,000.000	1.0300		375,950	364,942	11,008
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/23/2015 060006871406	S	- 685,000.000	.5071		269,825	269,825	
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
01/23/2015 060006871406	B	335,000.000	1.1790		- 394,965	394,965	
Issue: 706451BG5 - Petroleos Mexicanos 6.625% 6/15/35							
01/23/2015 060006871406	S	- 65,000.000	1.1450		74,425	73,175	1,250
Issue: 912828D56 - U S Treasury Nt 2.375% 8/15/24							
01/27/2015 060006871402	S	- 45,000.000	1.0519		47,334	44,807	2,527
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/27/2015 060006871406	S	- 595,000.000	.5442		270,196	270,196	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/27/2015 060006871406	B	580,000.000	.5402		- 313,304	313,304	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
01/28/2015 060006871406	S	- 1,080,000.000	.4888		431,086	431,086	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
01/28/2015 060006871406	B	1,080,000.000	.4919		- 531,220	531,220	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
01/30/2015 060006871406	S	- 1,285,000.000	.5091		512,913	512,913	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/30/2015 060006871406	S	- 3,870,000.000	.5189		1,540,879	1,540,879	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
01/30/2015 060006871406	S	- 1,505,000.000	.5107		540,596	540,596	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
01/30/2015 060006871406	B	1,290,000.000	.5119		- 660,312	660,312	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	320,000.000	1.1699		- 374,375	374,375	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	105,000.000	1.1689		- 122,735	122,735	
Issue: 31428XAW6 - Fedex Corp 5.100% 1/15/44							
02/03/2015 060006871406	S	- 130,000.000	1.1909		154,811	129,780	25,030
Issue: 3138WAAK3 - F N M A #As0909 4.500% 11/01/43							
02/04/2015 060006871402	B	276,000.090	1.0856		- 299,633	299,633	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/04/2015 060006871402	B	276,000.000	1.0856		- 299,633	299,633	
Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44							
02/04/2015 060006871402	S	- 276,000.000	1.0856		299,633	299,494	138
Issue: 3138EL3S0 - F N M A #Al4408 4.500% 11/01/43							
02/04/2015 060006871402	S	- 91,982.330	1.1050		101,640	100,699	941
Issue: 3138ENVF3 - F N M A #Al6013 4.500% 10/01/44							
02/04/2015 060006871402	S	- 36,513.420	1.1050		40,347	40,005	342
Issue: 3128MAAY5 - F H L M C Gd G07823 4.500% 9/01/44							
02/04/2015 060006871402	S	- 46,283.770	1.1050		51,144	50,659	485
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/04/2015 060006871406	B	30,000.000	1.1572		- 34,716	34,716	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/04/2015 060006871406	S	- 35,000.000	1.4740		51,588	47,541	4,047
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/05/2015 060006871406	B	20,000.000	1.1478		- 22,956	22,956	
Issue: 21987BAU2 - Codelco Inc 4.875% 11/04/44							
02/05/2015 060006871406	S	- 30,000.000	1.0084		30,252	29,609	644
Issue: 912834LX4 - U S Treas Bd Strip 11/15/42							
02/06/2015 060006871406	S	- 765,000.000	.4843		289,210	289,210	
Issue: 912796EY1 - U S Treasury Bill 3/12/15							
02/06/2015 060006871406	S	- 1,015,000.000	.0000		1,014,929	1,014,929	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912834LB2 - U S Treas Bd Strip 2/15/42							
02/06/2015 060006871406	S	- 2,950,000.000	.4945		1,150,398	1,150,398	
Issue: 912834KP2 - U S Treas Bd Strip 8/15/41							
02/06/2015 060006871406	S	- 3,590,000.000	.5025		1,426,633	1,426,633	
Issue: 912834AU2 - U S Treas Bd Strip 2/15/39							
02/06/2015 060006871406	S	- 5,930,000.000	.5385		2,283,384	2,283,384	
Issue: 912834KH0 - U S Treas Bd Strip 5/15/41							
02/06/2015 060006871406	S	- 1,995,000.000	.5062		868,132	868,132	
Issue: 912796DP1 - U S Treasury Bill 3/05/15							
02/09/2015 060006871415	S	- 1,155,000.000	.0000		1,154,973	1,154,973	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/11/2015 060006871406	B	850,000.000	1.1068		- 940,811	940,811	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/12/2015 060006871406	B	35,000.000	1.1125		- 38,938	38,938	
Issue: 35671DBC8 - Freeport McMoran C G 5.450% 3/15/43							
02/12/2015 060006871406	S	- 70,000.000	.8451		59,160	65,931	- 6,771
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/17/2015 060006871406	S	- 35,000.000	1.0564		36,974	37,266	- 292
Issue: 404280AM1 - Hsbc Holdings Plc 6.100% 1/14/42							
02/17/2015 060006871406	B	40,000.000	1.3158		- 52,630	52,630	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	300,000.000	1.0597		- 317,906	317,906	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	355,000.000	1.0608		- 376,577	376,577	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	900,000.000	1.0619		- 955,723	955,723	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 280,000.000	1.0631		297,675	296,828	847
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 265,000.000	1.0622		281,490	280,927	563
Issue: 110122AU2 - Bristol Myers 3.250% 8/01/42							
02/18/2015 060006871406	B	375,000.000	.8994		- 337,256	337,256	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	B	750,000.000	.9882		- 741,152	741,152	
Issue: 345370BR0 - Ford Mtr Co Del 7.400% 11/01/46							
02/18/2015 060006871406	S	- 340,000.000	1.4637		497,644	405,272	92,373
Issue: 031162BH2 - Amgen Inc 5.650% 6/15/42							
02/18/2015 060006871406	S	- 350,000.000	1.1922		417,270	364,554	52,716
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
02/18/2015 060006871424	S	- 11,325,000.000	.4970		4,581,094	4,581,094	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	275,000.000	1.0576		- 290,834	290,834	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	B	125,000.000	1.0613		- 132,656	132,656	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	55,000.000	1.0662		- 58,639	58,639	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 85,000.000	1.0656		90,578	90,302	276
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/23/2015 060006871406	B	300,000.000	.9925		- 297,762	297,762	
Issue: 88283LHU3 - Texas ST Transn 5.178% 4/01/30							
02/23/2015 060006871406	B	145,000.000	1.2030		- 174,434	174,434	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	60,000.000	1.0742		- 64,453	64,453	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	105,000.000	1.0796		- 113,359	113,359	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	140,000.000	1.0912		- 152,764	152,764	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 205,000.000	1.0825		221,913	221,110	802
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 130,000.000	1.0819		140,644	140,216	428
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
02/25/2015 060006871406	S	- 485,000.000	1.1118		539,213	517,672	21,541
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
02/25/2015 060006871406	S	- 145,000.000	.9865		143,040	139,925	3,115

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 64966HYX2 - New York Ny Build 6.246% 6/01/35							
02/25/2015 060006871406	B	355,000.000	1.1600		- 411,811	411,811	
Issue: 59259YGF0 - Metropolitan Ny 6.814% 11/15/40							
02/25/2015 060006871406	B	250,000.000	1.4019		- 350,485	350,485	
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
02/25/2015 060006871406	B	480,000.000	1.1542		- 554,026	554,026	
Issue: 893830BB4 - Transocean Inc 6.875% 12/15/21							
02/26/2015 060006871402	S	- 1,000.000	.8828		883	1,140	- 257
Issue: 3138WEB40 - F N M A #As4558 3.500% 3/01/45							
03/03/2015 060006871402	B	47,917.650	1.0545		- 50,527	50,527	
Issue: 3138E0Q85 - F N M A #Aj7678 3.500% 12/01/41							
03/04/2015 060006871402	B	32,393.010	1.0557		- 34,196	34,196	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/06/2015 060006871402	B	91,000.000	1.0392		- 94,569	94,569	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/18/2015 060006871406	B	105,000.000	1.1045		- 115,968	115,968	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/18/2015 060006871406	S	- 260,000.000	1.0080		262,092	259,257	2,835
Issue: 912828MY3 - U S Treasury I P S 0.500% 4/15/15							
03/24/2015 060006871402	B	22,886.880	1.0009		- 22,907	22,907	
Issue: 912828MY3 - U S Treasury I P S 0.500% 4/15/15							
03/24/2015 060006871402	B	4,642.150	1.0008		- 4,646	4,646	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828MY3 - U S Treasury I P S 0.500% 4/15/15							
03/24/2015 060006871402	B	45,557.850	1.0011		- 45,608	45,608	
Issue: 912828MY3 - U S Treasury I P S 0.500% 4/15/15							
03/24/2015 060006871402	B	4,642.150	1.0008		- 4,646	4,646	
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
03/24/2015 060006871406	S	- 160,000.000	1.0619		169,898	159,187	10,710
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/24/2015 060006871406	B	85,000.000	1.1131		- 94,616	94,616	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/24/2015 060006871406	B	130,000.000	1.1131		- 144,706	144,706	
Issue: 055451AV0 - Bhp Billiton Fin 5.000% 9/30/43							
03/24/2015 060006871406	S	- 100,000.000	1.1635		116,352	109,992	6,360
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/26/2015 060006871406	B	900,000.000	1.0002		- 900,141	900,141	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/01/2015 060006871402	S	- 34,000.000	1.0416		35,413	35,416	- 3
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/01/2015 060006871402	S	- 57,000.000	1.0418		59,385	59,373	11
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/08/2015 060006871406	S	- 120,000.000	1.0986		131,827	130,990	837
Issue: 575767AK4 - Mass Mutual Life 4.500% 4/15/65							
04/08/2015 060006871406	B	135,000.000	.9818		- 132,548	132,548	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 046353AD0 - Astrazeneca Plc 6.450% 9/15/37							
04/09/2015 060006871402	B	3,000.000	1.3896		- 4,169	4,169	
Issue: 912796FT1 - U S Treasury Bill 7/09/15							
04/09/2015 060006871406	B	3,550,000.000	.9999		- 3,549,814	3,549,814	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
04/30/2015 060006871402	B	20,200.000	.9380		- 18,948	18,948	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/06/2015 060006871406	S	- 90,000.000	1.0047		90,422	92,922	- 2,500
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
05/06/2015 060006871406	B	105,000.000	1.0726		- 112,627	112,627	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/12/2015 060006871406	B	30,000.000	.9927		- 29,780	29,780	
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
05/12/2015 060006871406	S	- 35,000.000	.9236		32,325	35,337	- 3,012
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/18/2015 060006871406	S	- 550,000.000	1.0005		550,299	552,167	- 1,868
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
05/18/2015 060006871406	S	- 2,595,000.000	.9828		2,550,398	2,583,192	- 32,794
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/18/2015 060006871406	B	585,000.000	.9013		- 527,231	527,231	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/18/2015 060006871406	B	2,520,000.000	.9941		- 2,505,180	2,505,180	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912796ET2 - U S Treasury Bill 8/20/15							
05/20/2015 060006871406	B	320,000.000	.0000		- 319,988	319,988	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/20/2015 060006871406	B	185,000.000	.8883		- 164,332	164,332	
Issue: 912796FT1 - U S Treasury Bill 7/09/15							
05/29/2015 060006871406	S	- 200,000.000	1.0000		199,990	199,990	
Issue: 3138WEXJ3 - F N M A #As5180 3.500% 6/01/45							
06/02/2015 060006871402	B	65,665.450	1.0459		- 68,677	68,677	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/02/2015 060006871402	S	- 75,000.000	1.0378		77,836	77,934	- 98
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/08/2015 060006871402	B	75,000.000	1.0315		- 77,361	77,361	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
06/10/2015 060006871424	S	- 1,400,000.000	.5245		521,772	521,772	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
06/12/2015 060006871402	S	- 54,400.000	.9697		52,753	54,413	- 1,660
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/07/2015 060006871406	B	25,000.000	.8947		- 22,367	22,367	
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
07/07/2015 060006871406	S	- 30,000.000	1.2529		37,588	40,086	- 2,498
Issue: 912796GJ2 - U S Treasury Bill 10/08/15							
07/08/2015 060006871406	B	3,350,000.000	.0000		- 3,349,915	3,349,915	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/15/2015 060006871406	B	135,000.000	.8744		- 118,041	118,041	
Issue: 06051GFQ7 - Bank Of America Mtn 4.750% 4/21/45							
07/15/2015 060006871406	S	- 165,000.000	.9269		152,939	155,179	- 2,241
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
07/16/2015 060006871402	S	- 15,000.000	.9996		14,994	15,005	- 11
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/27/2015 060006871406	S	- 95,000.000	.9125		86,688	85,043	1,645
Issue: 458140AT7 - Intel Corp 4.900% 7/29/45							
07/27/2015 060006871406	B	110,000.000	1.0197		- 112,164	112,164	
Issue: 912828SV3 - U S Treasury Nt 1.750% 5/15/22							
07/28/2015 060006871402	S	- 80,000.000	.9860		78,878	81,186	- 2,308
Issue: 912828XM7 - U S Treasury Nt 1.625% 7/31/20							
07/31/2015 060006871402	B	102,500.000	1.0037		- 102,876	102,876	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
08/03/2015 060006871406	S	- 175,000.000	1.0281		179,923	173,989	5,934
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/03/2015 060006871406	B	150,000.000	.9264		- 138,961	138,961	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/03/2015 060006871406	S	- 30,000.000	.9264		27,793	27,320	473
Issue: 21684AAD8 - Rabobank 5.250% 8/04/45							
08/06/2015 060006871406	B	70,000.000	1.0214		- 71,495	71,495	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 949746RF0 - Wells Fargo Company 5.606% 1/15/44							
08/06/2015 060006871406	S	- 65,000.000	1.1243		73,078	69,358	3,720
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/19/2015 060006871406	B	105,000.000	1.0383		- 109,020	109,020	
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
08/19/2015 060006871406	S	- 125,000.000	1.0087		126,083	122,042	4,041
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/21/2015 060006871406	S	- 130,000.000	1.0520		136,764	134,308	2,456
Issue: 904764AS6 - Unilever Capital 3.100% 7/30/25							
08/25/2015 060006871406	S	- 185,000.000	1.0041		185,753	182,850	2,903
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
08/25/2015 060006871406	B	175,000.000	.9900		- 173,250	173,250	
Issue: 575767AK4 - Mass Mutual Life 4.500% 4/15/65							
09/08/2015 060006871406	S	- 75,000.000	.9039		67,792	73,638	- 5,846
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/08/2015 060006871406	B	65,000.000	1.0044		- 65,284	65,284	
Issue: 912828XE5 - U S Treasury Nt 1.500% 5/31/20							
09/17/2015 060006871402	S	- 105,000.000	1.0010		105,103	105,062	41
Issue: 912803EN9 - U S Treas Bd Strip 5/15/45							
09/24/2015 060006871424	B	11,200,000.000	.4086		- 4,575,872	4,575,872	
Issue: 912828TS9 - U S Treasury Nt 0.625% 9/30/17							
09/30/2015 060006871402	B	302,200.000	.9997		- 302,106	302,106	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
10/05/2015 060006871406	B	115,000.000	.9177		- 105,538	105,538	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/05/2015 060006871406	S	- 95,000.000	1.0263		97,501	96,868	633
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/05/2015 060006871406	S	- 90,000.000	1.0197		91,772	91,793	- 21
Issue: 912796FZ7 - U S Treasury Bill 3/03/16							
10/07/2015 060006871406	B	3,350,000.000	.9999		- 3,349,795	3,349,795	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/26/2015 060006871406	S	- 125,000.000	1.0252		128,145	127,993	152
Issue: 871829AY3 - Sysco Corporation 4.850% 10/01/45							
10/26/2015 060006871406	B	150,000.000	1.0647		- 159,707	159,707	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/27/2015 060006871406	B	145,000.000	1.0265		- 148,840	148,840	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/27/2015 060006871406	B	90,000.000	1.0309		- 92,784	92,784	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/27/2015 060006871406	S	- 330,000.000	.9965		328,840	327,372	1,468
Issue: 404280AJ8 - Hsbc Holdings Plc 6.800% 6/01/38							
10/27/2015 060006871406	S	- 115,000.000	1.2781		146,984	153,662	- 6,679
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/09/2015 060006871406	S	- 135,000.000	.9761		131,767	133,802	- 2,035

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59156RBR8 - Metlife Inc 4.600% 5/13/46							
11/09/2015 060006871406	B	155,000.000	.9961		- 154,396	154,396	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/16/2015 060006871406	S	- 523,000.000	.9966		521,243	525,114	- 3,871
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/16/2015 060006871406	S	- 550,000.000	.9966		548,152	552,223	- 4,071
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
12/16/2015 060006871424	S	- 3,120,000.000	.9741		3,039,319	3,088,069	- 48,750
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/31/2015 060006871402	B	55,100.000	.9983		- 55,007	55,007	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/31/2015 060006871406	B	635,000.000	.9721		- 617,289	617,289	
Total For Deutsche Bank Securities, Inc.				**0**	**75,765,902**	**75,542,221**	**223,677**
Broker: Goldman, Sachs & Co.							
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
01/02/2015 060006871406	S	- 725,000.000	.5785		342,232	342,232	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/02/2015 060006871406	B	735,000.000	.6026		- 442,874	442,874	
Issue: 912803EH2 - U S Treas Bd Strip 5/15/44							
01/05/2015 060006871406	B	820,000.000	.4534		- 371,747	371,747	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
01/05/2015 060006871406	S	- 390,000.000	1.0479		408,662	400,619	8,043
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
01/05/2015 060006871406	S	- 820,000.000	.4643		276,554	276,554	
Issue: 92343VBT0 - Verizon Comm Inc 6.550% 9/15/43							
01/05/2015 060006871406	B	390,000.000	1.2946		- 504,906	504,906	
Issue: 026874BS5 - Amer Intl Group 8.175% 5/15/58							
01/06/2015 060006871406	B	65,000.000	1.3550		- 88,075	88,075	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
01/06/2015 060006871406	S	- 560,000.000	1.3700		767,200	764,325	2,875
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/07/2015 060006871406	B	735,000.000	.5298		- 389,366	389,366	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/07/2015 060006871406	S	- 715,000.000	.5235		285,427	285,427	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/08/2015 060006871406	B	60,000.000	1.1098		- 66,591	66,591	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/08/2015 060006871406	S	- 360,000.000	1.1120		400,317	384,025	16,292
Issue: 124857AN3 - Cbs Corp 4.600% 1/15/45							
01/08/2015 060006871406	S	- 85,000.000	.9950		84,574	83,896	678
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/09/2015 060006871406	B	650,000.000	.5216		- 339,047	339,047	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/09/2015 060006871406	S	- 650,000.000	.5175		275,120	275,120	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/14/2015 060006871406	S	- 695,000.000	.5124		271,352	271,352	
Issue: 912834MD7 - U S Treas Bd Strip 2/15/43							
01/14/2015 060006871406	B	685,000.000	.4918		- 336,910	336,910	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/14/2015 060006871406	S	- 790,000.000	.5174		302,473	302,473	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/14/2015 060006871406	B	810,000.000	.5508		- 446,116	446,116	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
01/14/2015 060006871406	S	- 765,000.000	.6233		363,321	363,321	
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
01/14/2015 060006871406	B	685,000.000	.4827		- 330,656	330,656	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/15/2015 060006871406	S	- 605,000.000	.5184		231,641	231,641	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/15/2015 060006871406	B	595,000.000	.4732		- 281,566	281,566	
Issue: 92343VCQ5 - Verizon Comm Inc 4.400% 11/01/34							
01/16/2015 060006871406	S	- 75,000.000	1.0168		76,258	74,457	1,801
Issue: 71656LBE0 - Petroleos Mexicanos 5.625% 1/23/46							
01/16/2015 060006871406	B	250,000.000	.9935		- 248,375	248,375	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
01/16/2015 060006871406	S	- 250,000.000	1.3690		342,250	341,216	1,034
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/16/2015 060006871406	B	850,000.000	.5328		- 452,838	452,838	
Issue: 912803DS9 - U S Treas Bd Strip 5/15/41							
01/16/2015 060006871406	S	- 850,000.000	.5291		373,376	373,376	
Issue: 92343VBZ6 - Verizon Comm 5.050% 3/15/34							
01/16/2015 060006871406	B	75,000.000	1.0942		- 82,061	82,061	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/20/2015 060006871406	S	- 985,000.000	1.0397		1,024,131	985,779	38,352
Issue: 38148LAC0 - Goldman Sachs Gp 3.500% 1/23/25							
01/20/2015 060006871406	B	1,080,000.000	.9996		- 1,079,546	1,079,546	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
01/20/2015 060006871406	S	- 685,000.000	.4950		231,024	231,024	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/20/2015 060006871406	B	690,000.000	.5394		- 372,152	372,152	
Issue: 912803DU4 - U S Treas Bd Strip 11/15/41							
01/21/2015 060006871406	S	- 670,000.000	.5171		256,528	256,528	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/21/2015 060006871406	B	685,000.000	.5404		- 370,201	370,201	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/22/2015 060006871406	B	75,000.000	1.0320		- 77,396	77,396	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828G95 - U S Treasury Nt 1.625% 12/31/19							
01/22/2015 060006871406	S	- 140,000.000	1.0115		141,608	141,608	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/26/2015 060006871406	S	- 670,000.000	.5167		261,592	261,592	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/26/2015 060006871406	B	660,000.000	.4776		- 315,196	315,196	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/29/2015 060006871406	S	- 1,145,000.000	.5285		447,048	447,048	
Issue: 912803DX8 - U S Treas Bd Strip .000001% 5/15/42							
01/29/2015 060006871406	S	- 20,000.000	.5242		9,397	9,397	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/29/2015 060006871406	B	20,000.000	.5499		- 10,998	10,998	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/29/2015 060006871406	B	1,145,000.000	.5494		- 629,063	629,063	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/30/2015 060006871406	B	4,410,000.000	1.1890		- 5,243,421	5,243,421	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
01/30/2015 060006871406	S	- 430,000.000	.5872		169,505	169,505	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/02/2015 060006871406	S	- 65,000.000	1.1883		77,238	76,275	963
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
02/02/2015 060006871406	B	85,000.000	.9911		- 84,246	84,246	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	325,000.000	1.1664		- 379,082	379,082	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	305,000.000	1.1689		- 356,516	356,516	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	180,000.000	1.1663		- 209,925	209,925	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	1,650,000.000	1.1698		- 1,930,178	1,930,178	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	265,000.000	1.1703		- 310,133	310,133	
Issue: 718546AL8 - Phillips 66 4.875% 11/15/44							
02/03/2015 060006871406	S	- 240,000.000	1.0812		259,478	238,268	21,210
Issue: 224044CF2 - Cox Communications 4.800% 2/01/35							
02/03/2015 060006871406	S	- 500,000.000	1.0819		540,970	499,820	41,150
Issue: 88732JBB3 - Time Warner Cabl 5.500% 9/01/41							
02/03/2015 060006871406	S	- 430,000.000	1.1711		503,586	460,180	43,406
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
02/03/2015 060006871406	S	- 310,000.000	1.1866		367,849	317,579	50,270
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/06/2015 060006871406	S	- 17,875,000.000	1.1264		20,135,210	20,906,689	- 771,479
Issue: 912834MZ8 - U S Treas Bd Strip 11/15/43							
02/06/2015 060006871406	S	- 490,000.000	.4720		195,979	195,979	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DA8 - U S Treas Bd Strip 5/15/37							
02/06/2015 060006871406	S	- 2,140,000.000	.5909		1,264,440	1,270,651	- 6,211
Issue: 912834LR7 - U S Treas Bd Strip 8/15/42							
02/06/2015 060006871406	S	- 640,000.000	.4863		237,165	237,165	
Issue: 105756BK5 - Fed Republic Brazi 7.18405% 1/20/37							
02/11/2015 060006871406	S	- 55,000.000	1.1925		65,588	68,973	- 3,386
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	2,800,000.000	1.0627		- 2,975,438	2,975,438	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	1,560,000.000	1.0626		- 1,657,683	1,657,683	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	125,000.000	1.0619		- 132,734	132,734	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	3,400,000.000	1.0583		- 3,598,156	3,598,156	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 160,000.000	1.0580		169,275	169,616	- 341
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 1,230,000.000	1.0592		1,302,839	1,303,924	- 1,085
Issue: 641423BP2 - Nevada Pwr Co 6.650% 4/01/36							
02/18/2015 060006871406	S	- 150,000.000	1.3932		208,980	199,395	9,585
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	B	455,000.000	.9890		- 450,006	450,006	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	B	2,905,000.000	.9930		- 2,884,574	2,884,574	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
02/18/2015 060006871406	B	170,000.000	.9550		- 162,350	162,350	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
02/19/2015 060006871402	S	- 13,000.000	1.0183		13,238	12,903	335
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/19/2015 060006871406	S	- 3,280,000.000	1.0798		3,541,759	3,738,645	- 196,886
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	3,310,000.000	1.0551		- 3,492,438	3,492,438	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	B	740,000.000	1.0637		- 787,146	787,146	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	235,000.000	1.0659		- 250,495	250,495	
Issue: 25156PAD5 - Deutsche Telekom 9.250% 6/01/32							
02/23/2015 060006871406	S	- 295,000.000	1.6110		475,251	391,849	83,402
Issue: 18600TAA0 - Cleveland Clinic 4.858% 1/01/14							
02/24/2015 060006871406	B	200,000.000	1.0809		- 216,176	216,176	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	130,000.000	1.0842		- 140,948	140,948	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	S	- 220,000.000	1.0847		238,631	236,747	1,884

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
02/25/2015 060006871406	S	- 225,000.000	1.1373		255,899	221,323	34,576
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	2,000,000.000	1.0896		- 2,179,141	2,179,141	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	190,000.000	1.0856		- 206,269	206,269	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 140,000.000	1.0858		152,009	151,002	1,007
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 170,000.000	1.0877		184,902	183,360	1,542
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 210,000.000	1.0911		229,130	226,503	2,627
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 105,000.000	1.0927		114,729	113,251	1,477
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
02/25/2015 060006871406	B	135,000.000	.9518		- 128,497	128,497	
Issue: 586054AC2 - Memorial Sloan 4.200% 7/01/55							
02/25/2015 060006871406	B	155,000.000	1.0169		- 157,615	157,615	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/25/2015 060006871406	S	- 4,850,000.000	1.0027		4,862,883	4,818,951	43,931
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
02/25/2015 060006871406	B	305,000.000	1.2793		- 390,180	390,180	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 684273HC2 - Orange Cnty Ca Loc 6.908% 2/15/41							
02/25/2015 060006871406	B	215,000.000	1.4291		- 307,246	307,246	
Issue: 694032AT0 - Pacific Bell Deb 7.125% 3/15/26							
02/26/2015 060006871406	S	- 575,000.000	1.2837		738,122	687,003	51,118
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	B	365,000.000	1.0775		- 393,273	393,273	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	B	365,000.000	1.0875		- 396,938	396,938	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/26/2015 060006871406	S	- 875,000.000	.9972		872,539	876,251	- 3,712
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/26/2015 060006871406	B	665,000.000	1.0017		- 666,143	666,143	
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
02/26/2015 060006871406	S	- 505,000.000	1.0994		555,192	568,386	- 13,195
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/27/2015 060006871406	B	960,000.000	1.0851		- 1,041,719	1,041,719	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/27/2015 060006871406	B	65,000.000	1.0809		- 70,261	70,261	
Issue: 25459HAQ8 - Directv Hldings LLC 6.350% 3/15/40							
02/27/2015 060006871406	S	- 90,000.000	1.1589		104,297	98,647	5,651
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
03/02/2015 060006871406	S	- 40,000.000	1.6655		66,620	58,655	7,965

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
03/11/2015 060006871406	S	- 115,000.000	.9669		111,198	123,025	- 11,827
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/11/2015 060006871406	B	55,000.000	1.0650		- 58,575	58,575	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/11/2015 060006871406	S	- 355,000.000	1.0659		378,408	379,243	- 836
Issue: 13063BJC7 - California ST Build 7.600% 11/01/40							
03/11/2015 060006871406	B	340,000.000	1.5724		- 534,616	534,616	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/12/2015 060006871406	S	- 75,000.000	1.0695		80,215	79,916	299
Issue: 896516AA9 - Trinity Health 4.125% 12/01/45							
03/12/2015 060006871406	B	90,000.000	1.0042		- 90,377	90,377	
Issue: 912803EL3 - U S Treas Bd Strip 2/15/45							
03/19/2015 060006871424	B	5,000,000.000	.4656		- 2,327,850	2,327,850	
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
03/23/2015 060006871406	S	- 85,000.000	.9596		81,562	90,931	- 9,370
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/23/2015 060006871406	B	40,000.000	1.1045		- 44,181	44,181	
Issue: 91412GHA6 - Univ California Ca 4.858% 5/15/12							
03/24/2015 060006871406	B	35,000.000	1.0810		- 37,836	37,836	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/24/2015 060006871406	S	- 35,000.000	1.1067		38,735	38,165	571

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00507UAH4 - Actavis Funding Scs 4.850% 6/15/44							
03/25/2015 060006871406	B	150,000.000	1.0627		- 159,410	159,410	
Issue: 38148LAC0 - Goldman Sachs Gp 3.500% 1/23/25							
03/25/2015 060006871406	B	430,000.000	1.0101		- 434,360	434,360	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/25/2015 060006871406	S	- 390,000.000	1.0065		392,529	389,313	3,216
Issue: 00507UAU5 - Actavis Funding Scs 4.750% 3/15/45							
03/25/2015 060006871406	S	- 150,000.000	1.0540		158,106	149,216	8,891
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/26/2015 060006871406	B	2,160,000.000	1.0861		- 2,346,047	2,346,047	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/31/2015 060006871406	B	765,000.000	1.0956		- 838,153	838,153	
Issue: 46625HKC3 - Jpmorgan Chase Co 3.125% 1/23/25							
04/02/2015 060006871406	S	- 95,000.000	1.0043		95,406	94,625	781
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/02/2015 060006871406	B	85,000.000	1.0095		- 85,810	85,810	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760
Issue: 594918BE3 - Microsoft Corp 4.000% 2/12/55							
04/06/2015 060006871406	B	65,000.000	1.0163		- 66,062	66,062	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 010392FM5 - Alabama Power Co 3.750% 3/01/45							
04/06/2015 060006871406	B	55,000.000	1.0372		- 57,048	57,048	
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
04/15/2015 060006871406	S	- 60,000.000	.9390		56,338	64,187	- 7,849
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/15/2015 060006871406	B	30,000.000	1.0989		- 32,967	32,967	
Issue: 167505KH8 - Chicago Il Brd Ed 6.138% 12/01/39							
04/22/2015 060006871406	S	- 25,000.000	.9111		22,777	26,745	- 3,968
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/22/2015 060006871406	B	10,000.000	1.0681		- 10,681	10,681	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/28/2015 060006871406	B	95,000.000	1.0730		- 101,932	101,932	
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
04/28/2015 060006871406	S	- 115,000.000	1.0674		122,751	128,010	- 5,259
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/06/2015 060006871406	S	- 125,000.000	1.0003		125,039	129,058	- 4,019
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
05/06/2015 060006871406	B	145,000.000	.9964		- 144,471	144,471	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/14/2015 060006871406	B	100,000.000	.9902		- 99,016	99,016	
Issue: 91324PCA8 - Unitedhealth Grp Inc 3.950% 10/15/42							
05/14/2015 060006871406	S	- 125,000.000	.9469		118,359	126,636	- 8,277

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 444859BE1 - Humana Inc 4.950% 10/01/44							
05/15/2015 060006871406	B	185,000.000	1.0462		- 193,547	193,547	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/15/2015 060006871406	S	- 155,000.000	1.0103		156,598	155,611	988
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
05/19/2015 060006871402	B	3,000.000	.9935		- 2,981	2,981	
Issue: 075896AC4 - Bed Bath Beyond Inc 5.165% 8/01/44							
05/19/2015 060006871406	S	- 90,000.000	1.0180		91,622	89,997	1,625
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	B	245,000.000	.8846		- 216,729	216,729	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	B	75,000.000	.8920		- 66,902	66,902	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/19/2015 060006871406	S	- 500,000.000	.9853		492,656	497,059	- 4,403
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
05/26/2015 060006871402	B	64,000.000	1.0419		- 66,680	66,680	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/27/2015 060006871406	S	- 190,000.000	.9122		173,316	172,183	1,133
Issue: 822582BF8 - Shell International 4.375% 5/11/45							
05/27/2015 060006871406	B	205,000.000	1.0168		- 208,440	208,440	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/29/2015 060006871406	B	335,000.000	.9253		- 309,980	309,980	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/29/2015 060006871406	B	2,155,000.000	1.0025		- 2,160,388	2,160,388	
Issue: 46625HLL2 - Jpmorgan Chase Co 4.950% 6/01/45							
05/29/2015 060006871406	S	- 400,000.000	1.0132		405,268	397,152	8,116
Issue: 3138WEVZ9 - F N M A #As5131 3.500% 6/01/45							
06/01/2015 060006871402	B	55,895.800	1.0509		- 58,739	58,739	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	S	- 15,000.000	.8952		13,427	13,577	- 149
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
06/02/2015 060006871406	S	- 220,000.000	.9870		217,147	219,989	- 2,842
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
06/02/2015 060006871406	B	15,000.000	1.0126		- 15,188	15,188	
Issue: 38148LAE6 - Goldman Sachs Group 3.750% 5/22/25							
06/02/2015 060006871406	B	235,000.000	.9966		- 234,203	234,203	
Issue: 878742AT2 - Teck Resources 4.500% 1/15/21							
06/04/2015 060006871402	B	3,000.000	.9844		- 2,953	2,953	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
06/04/2015 060006871406	B	80,000.000	1.0243		- 81,945	81,945	
Issue: 585055BD7 - Medtronic Inc 4.625% 3/15/44							
06/04/2015 060006871406	S	- 80,000.000	1.0270		82,156	88,494	- 6,338
Issue: 30161NAL5 - Exelon Corp 5.100% 6/15/45							
06/08/2015 060006871402	B	10,000.000	.9966		- 9,966	9,966	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/10/2015 060006871424	B	13,360,000.000	1.2833		- 17,144,638	17,144,638	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/11/2015 060006871402	S	- 64,000.000	1.0420		66,690	66,504	186
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/11/2015 060006871406	B	185,000.000	.8740		- 161,694	161,694	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/15/2015 060006871406	B	180,000.000	.8839		- 159,110	159,110	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/18/2015 060006871406	B	205,000.000	.8770		- 179,783	179,783	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/30/2015 060006871406	B	665,000.000	.8823		- 586,707	586,707	
Issue: 37045XAS5 - General Motors Finl 4.000% 1/15/25							
07/07/2015 060006871402	B	3,000.000	.9920		- 2,976	2,976	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/14/2015 060006871406	B	165,000.000	.8644		- 142,628	142,628	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/14/2015 060006871406	B	270,000.000	.9745		- 263,123	263,123	
Issue: 38148LAE6 - Goldman Sachs Group 3.750% 5/22/25							
07/14/2015 060006871406	S	- 290,000.000	.9760		283,028	289,144	- 6,116
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
07/20/2015 060006871406	S	- 55,000.000	.9269		50,978	55,836	- 4,858

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/20/2015 060006871406	B	45,000.000	.8792		- 39,565	39,565	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/27/2015 060006871406	S	- 30,000.000	.9911		29,733	29,485	248
Issue: 06051GFS3 - Bank Amer Corp Mtn 3.900% 8/01/25							
07/27/2015 060006871406	B	30,000.000	.9990		- 29,970	29,970	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/28/2015 060006871406	B	5,000.000	.9055		- 4,527	4,527	
Issue: 167505NG7 - Chicago Il Brd Ed 6.319% 11/01/29							
07/28/2015 060006871406	S	- 10,000.000	.8829		8,829	10,000	- 1,171
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/30/2015 060006871406	B	50,000.000	.9866		- 49,328	49,328	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/06/2015 060006871406	B	45,000.000	.9182		- 41,321	41,321	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/14/2015 060006871406	S	- 1,405,000.000	.9253		1,299,976	1,296,361	3,616
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/14/2015 060006871406	B	1,300,000.000	1.0288		- 1,337,375	1,337,375	
Issue: 68389XBG9 - Oracle Corp 4.375% 5/15/55							
08/18/2015 060006871406	B	75,000.000	.9434		- 70,756	70,756	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
08/18/2015 060006871406	S	- 80,000.000	.9498		75,983	74,816	1,167

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/19/2015 060006871406	S	- 185,000.000	1.0325		191,013	190,746	266
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
08/19/2015 060006871406	B	225,000.000	1.2071		- 271,604	271,604	
Issue: 822582BF8 - Shell International 4.375% 5/11/45							
08/20/2015 060006871406	S	- 120,000.000	1.0053		120,631	120,221	411
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/20/2015 060006871406	B	95,000.000	1.0519		- 99,928	99,928	
Issue: 459200HF1 - IBM Corp 4.000% 6/20/42							
08/24/2015 060006871406	S	- 90,000.000	.9214		82,922	86,580	- 3,658
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/24/2015 060006871406	B	60,000.000	1.0592		- 63,553	63,553	
Issue: 92343VCM4 - Verizon Comm 5.012% 8/21/54							
08/28/2015 060006871406	B	210,000.000	.9233		- 193,895	193,895	
Issue: 92343VCX0 - Verizon 4.522% 9/15/48							
08/28/2015 060006871406	S	- 220,000.000	.8905		195,908	217,381	- 21,473
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/31/2015 060006871406	B	735,000.000	1.0115		- 743,441	743,441	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/02/2015 060006871406	S	- 50,000.000	1.0061		50,305	51,333	- 1,028
Issue: 4042Q1AD9 - Hsbc Bk USA N A Mtn 7.000% 1/15/39							
09/02/2015 060006871406	B	60,000.000	1.3020		- 78,118	78,118	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	S	- 155,000.000	1.0075		156,163	158,492	- 2,330
Issue: 902118BT4 - Tyco International 5.125% 9/14/45							
09/09/2015 060006871406	B	200,000.000	.9947		- 198,938	198,938	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/10/2015 060006871406	S	- 145,000.000	1.0002		145,023	148,267	- 3,244
Issue: 09062XAD5 - Biogen Inc 5.200% 9/15/45							
09/10/2015 060006871406	B	190,000.000	.9929		- 188,659	188,659	
Issue: 38143YAC7 - Goldman Sachs Group 6.450% 5/01/36							
09/15/2015 060006871406	S	- 60,000.000	1.1618		69,707	68,796	911
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
09/15/2015 060006871406	B	55,000.000	.9902		- 54,459	54,459	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
09/15/2015 060006871428	S	- 78,000.000	.3999		31,194	34,810	- 3,616
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
09/16/2015 060006871406	S	- 150,000.000	.8376		125,645	136,635	- 10,990
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
09/16/2015 060006871406	S	- 100,000.000	.9788		97,880	99,659	- 1,779
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	B	85,000.000	.9836		- 83,605	83,605	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	B	115,000.000	.9836		- 113,113	113,113	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
09/22/2015 060006871428	B	686,000.000	.4059		- 278,475	278,475	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/23/2015 060006871406	S	- 70,000.000	1.0084		70,591	70,138	453
Issue: 871829AY3 - Sysco Corporation 4.850% 10/01/45							
09/23/2015 060006871406	B	90,000.000	.9992		- 89,929	89,929	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
09/24/2015 060006871424	B	5,780,000.000	.9898		- 5,720,845	5,720,845	
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
09/25/2015 060006871402	S	- 3,000.000	.9877		2,963	2,981	- 18
Issue: 38148LAE6 - Goldman Sachs Group 3.750% 5/22/25							
09/25/2015 060006871402	B	8,000.000	1.0015		- 8,012	8,012	
Issue: 649322AA2 - Ny Presbyterian Hosp 4.024% 8/01/45							
09/29/2015 060006871406	B	30,000.000	.9181		- 27,542	27,542	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/29/2015 060006871406	S	- 20,000.000	1.0244		20,488	20,340	148
Issue: 42824CAP4 - Hp Enterprise Co 4.900% 10/15/25							
09/30/2015 060006871402	B	25,000.000	.9973		- 24,931	24,931	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/30/2015 060006871406	B	245,000.000	1.0230		- 250,646	250,646	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/08/2015 060006871406	B	150,000.000	1.0186		- 152,795	152,795	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/16/2015 060006871406	S	- 335,000.000	1.0220		342,380	341,233	1,147
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/16/2015 060006871406	B	430,000.000	.9908		- 426,061	426,061	
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
10/21/2015 060006871406	S	- 55,000.000	1.0041		55,223	54,459	764
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/21/2015 060006871406	B	50,000.000	1.0123		- 50,613	50,613	
Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44							
10/23/2015 060006871406	B	235,000.000	1.0202		- 239,747	239,747	
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/23/2015 060006871406	B	100,000.000	1.0213		- 102,130	102,130	
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/23/2015 060006871406	S	- 230,000.000	1.0176		234,039	229,999	4,040
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
10/23/2015 060006871406	S	- 95,000.000	1.2291		116,760	113,410	3,350
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/26/2015 060006871406	B	385,000.000	1.0257		- 394,884	394,884	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/26/2015 060006871406	S	- 235,000.000	.9949		233,797	233,129	669
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/26/2015 060006871406	S	- 870,000.000	.9950		865,650	863,072	2,578

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 863667AH4 - Stryker Corp 3.375% 11/01/25							
10/26/2015 060006871406	B	245,000.000	.9999		- 244,978	244,978	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/28/2015 060006871406	B	475,000.000	1.0234		- 486,096	486,096	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/28/2015 060006871406	S	- 175,000.000	1.0211		178,691	179,343	- 652
Issue: 26442UAB0 - Duke Energy Progress 4.200% 8/15/45							
10/28/2015 060006871406	B	200,000.000	1.0235		- 204,692	204,692	
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/28/2015 060006871406	S	- 1,095,000.000	.9911		1,085,290	1,086,281	- 990
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/30/2015 060006871406	B	1,805,000.000	.9868		- 1,781,168	1,781,168	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/03/2015 060006871406	S	- 165,000.000	.9998		164,974	166,761	- 1,786
Issue: 855244AH2 - Starbucks Corp 4.300% 6/15/45							
11/03/2015 060006871406	B	185,000.000	1.0336		- 191,216	191,216	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/04/2015 060006871406	S	- 555,000.000	.9994		554,675	557,203	- 2,528
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
11/04/2015 060006871406	B	1,250,000.000	.9796		- 1,224,463	1,224,463	
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
11/16/2015 060006871424	B	11,560,000.000	1.3172		- 15,227,329	15,227,329	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
11/16/2015 060006871424	S	- 11,560,000.000	1.3129		15,177,633	15,227,329	- 49,696
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/17/2015 060006871406	B	50,000.000	.9581		- 47,906	47,906	
Issue: 66989HAH1 - Novartis Capital 4.400% 5/06/44							
11/17/2015 060006871406	S	- 55,000.000	1.0362		56,993	60,982	- 3,989
Issue: 713448CC0 - Pepsico Inc 3.600% 8/13/42							
11/25/2015 060006871406	S	- 129,000.000	.9120		117,647	121,265	- 3,618
Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46							
11/25/2015 060006871406	S	- 620,000.000	1.0184		631,377	605,327	26,050
Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43							
11/25/2015 060006871406	B	660,000.000	1.0077		- 665,069	665,069	
Issue: 713448DD7 - Pepsico Inc 4.450% 4/14/46							
11/25/2015 060006871406	B	120,000.000	1.0288		- 123,457	123,457	
Issue: 912796HB8 - U S Treasury Bill 2/11/16							
11/30/2015 060006871406	S	- 640,000.000	.9997		639,820	639,834	- 14
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/30/2015 060006871406	B	1,005,000.000	.9759		- 980,739	980,739	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/09/2015 060006871406	B	860,000.000	.9814		- 843,995	843,995	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/09/2015 060006871406	S	- 1,875,000.000	1.0034		1,881,445	1,871,068	10,377

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
12/11/2015 060006871406	S	- 125,000.000	.9804		122,546	129,803	- 7,257
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	S	- 380,000.000	.9973		378,991	371,618	7,372
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	100,000.000	.9925		- 99,250	99,250	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	110,000.000	.9925		- 109,175	109,175	
Issue: 594918BM5 - Microsoft Corp 4.750% 11/03/55							
12/11/2015 060006871406	S	- 120,000.000	1.0340		124,080	119,925	4,155
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/11/2015 060006871406	B	840,000.000	1.0098		- 848,224	848,224	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
12/14/2015 060006871428	S	- 1,515,000.000	.4147		628,195	674,075	- 45,881
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/15/2015 060006871406	B	45,000.000	.9763		- 43,931	43,931	
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
12/15/2015 060006871406	S	- 80,000.000	1.0096		80,771	80,021	750
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/17/2015 060006871406	B	60,000.000	.9876		- 59,257	59,257	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/17/2015 060006871406	S	- 130,000.000	1.0021		130,274	130,525	- 251

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RCN0 - At T Inc 3.400% 5/15/25							
12/30/2015 060006871402	S	- 45,000.000	.9573		43,077	42,853	224
Total For Goldman, Sachs & Co.				**0**	**178,407,931**	**179,079,299**	**- 671,369**
Broker: Mlpfs Inc/Fixed Income							
Issue: 3128MAAY5 - F H L M C Gd G07823 4.500% 9/01/44							
01/01/2015 060006871402	B	46,421.050	1.0945		- 50,809	50,809	
Issue: 3138WBQ57 - F N M A #As2275 4.500% 4/01/44							
01/01/2015 060006871402	S	- 56,883.780	1.0834		61,630	61,026	604
Issue: 3138WBQ65 - F N M A #As2276 4.500% 4/01/44							
01/01/2015 060006871402	S	- 94,630.370	1.0834		102,526	101,521	1,005
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/02/2015 060006871406	B	1,870,000.000	.5165		- 965,930	965,930	
Issue: 912803DM2 - U S Treas Bd Strip 5/15/40							
01/02/2015 060006871406	S	- 1,855,000.000	.5053		707,993	707,993	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/05/2015 060006871406	S	- 805,000.000	.4856		314,300	314,300	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/05/2015 060006871406	S	- 250,000.000	1.1041		276,016	265,039	10,977
Issue: 931427AC2 - Walgreens Boots 4.800% 11/18/44							
01/05/2015 060006871406	B	315,000.000	1.0762		- 339,016	339,016	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/05/2015 060006871406	B	905,000.000	.4480		- 405,476	405,476	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/05/2015 060006871406	B	925,000.000	.5190		- 480,075	480,075	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/05/2015 060006871406	B	815,000.000	.5177		- 421,885	421,885	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/05/2015 060006871406	S	- 1,840,000.000	.4766		710,318	710,318	
Issue: 01F032617 - F N M A Tba 30Yr 3.500% 1/15/44							
01/06/2015 060006871402	S	- 160,000.000	1.0514		168,231	165,219	3,012
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
01/06/2015 060006871402	B	160,000.000	1.0489		- 167,825	167,825	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/06/2015 060006871406	S	- 90,000.000	1.1259		101,331	95,777	5,554
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/06/2015 060006871406	S	- 45,000.000	1.1304		50,866	47,888	2,977
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/06/2015 060006871406	S	- 715,000.000	.6095		266,476	266,476	
Issue: 912834KH0 - U S Treas Bd Strip 5/15/41							
01/06/2015 060006871406	B	665,000.000	.5076		- 337,541	337,541	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	S	- 385,000.000	1.1238		432,674	409,712	22,961

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	B	80,000.000	1.1222		- 89,775	89,775	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	S	- 40,000.000	1.1287		45,148	42,623	2,525
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/07/2015 060006871406	B	790,000.000	.4585		- 362,183	362,183	
Issue: 92277GAF4 - Ventas Realty LP 4.375% 2/01/45							
01/07/2015 060006871406	B	55,000.000	.9950		- 54,725	54,725	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/07/2015 060006871406	S	- 800,000.000	.4885		308,834	308,834	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
01/07/2015 060006871406	S	- 95,000.000	1.2916		122,703	114,453	8,250
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/08/2015 060006871406	S	- 340,000.000	1.1105		377,559	362,691	14,869
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/08/2015 060006871406	S	- 90,000.000	1.1094		99,844	96,006	3,837
Issue: 25746UCC1 - Dominion Resources 4.700% 12/01/44							
01/08/2015 060006871406	B	400,000.000	1.1083		- 443,308	443,308	
Issue: 92277GAF4 - Ventas Realty LP 4.375% 2/01/45							
01/08/2015 060006871406	B	120,000.000	.9987		- 119,838	119,838	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/08/2015 060006871406	S	- 1,695,000.000	.4807		654,342	654,342	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/08/2015 060006871406	B	1,695,000.000	.4766		- 807,769	807,769	
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/08/2015 060006871406	S	- 605,000.000	.5639		299,998	299,998	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/08/2015 060006871406	B	610,000.000	.6199		- 378,145	378,145	
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/09/2015 060006871406	S	- 1,220,000.000	.4950		476,331	476,331	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/09/2015 060006871406	S	- 810,000.000	.4788		283,157	283,157	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/09/2015 060006871406	B	1,220,000.000	.4774		- 582,379	582,379	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/09/2015 060006871406	B	615,000.000	.4774		- 293,576	293,576	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/09/2015 060006871406	B	810,000.000	.4747		- 384,523	384,523	
Issue: 912803EC3 - U S Treas Bd Strip 5/15/43							
01/09/2015 060006871406	B	1,510,000.000	.4664		- 704,219	704,219	
Issue: 912803ED1 - U S Treas Bd Strip 8/15/43							
01/09/2015 060006871406	S	- 1,220,000.000	.4725		411,458	411,458	
Issue: 912803EE9 - U S Treas Bd Strip 11/15/43							
01/09/2015 060006871406	S	- 1,495,000.000	.4621		500,253	500,253	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803EF6 - U S Treas Bd Strip 2/15/44							
01/09/2015 060006871406	B	610,000.000	.4643		- 283,199	283,199	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
01/12/2015 060006871402	S	- 3,000.000	1.0668		3,200	2,996	205
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/13/2015 060006871406	S	- 470,000.000	1.1243		528,420	504,625	23,794
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
01/13/2015 060006871406	S	- 85,000.000	1.0133		86,131	84,684	1,448
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/13/2015 060006871406	S	- 1,005,000.000	.5429		452,802	452,802	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/13/2015 060006871406	B	80,000.000	1.0322		- 82,575	82,575	
Issue: 912834AT5 - U S Treas Bd Strip 8/15/38							
01/13/2015 060006871406	B	670,000.000	.5492		- 367,944	367,944	
Issue: 912833X88 - U S Treas Bd Strip 5/15/35							
01/13/2015 060006871406	S	- 710,000.000	.6022		264,613	264,613	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/13/2015 060006871406	B	1,020,000.000	.6218		- 634,267	634,267	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/14/2015 060006871406	S	- 90,000.000	1.1418		102,762	97,048	5,714
Issue: 912803DJ9 - U S Treas Bd Strip 11/15/39							
01/14/2015 060006871406	B	610,000.000	.5468		- 333,524	333,524	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/14/2015 060006871406	S	- 610,000.000	.5429		265,041	265,041	
Issue: 00206RBK7 - At T Inc 4.350% 6/15/45							
01/14/2015 060006871406	S	- 405,000.000	.9690		392,429	367,799	24,630
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
01/14/2015 060006871406	B	405,000.000	1.1333		- 458,982	458,982	
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
01/16/2015 060006871406	S	- 565,000.000	.5484		256,723	256,723	
Issue: 912803DZ3 - U S Treas Bd Strip 11/15/42							
01/16/2015 060006871406	B	805,000.000	.4986		- 401,405	401,405	
Issue: 912803EA7 - U S Treas Bd Strip 2/15/43							
01/16/2015 060006871406	S	- 805,000.000	.4952		280,019	280,019	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
01/16/2015 060006871406	B	570,000.000	.6327		- 360,611	360,611	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/21/2015 060006871406	S	- 235,000.000	1.1416		268,267	256,024	12,243
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/21/2015 060006871406	S	- 80,000.000	1.1489		91,913	87,157	4,755
Issue: 50540RAS1 - Laboratory Corp 4.700% 2/01/45							
01/21/2015 060006871406	B	335,000.000	.9924		- 332,441	332,441	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
01/21/2015 060006871406	S	- 705,000.000	.5702		277,909	277,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DD2 - U S Treas Bd Strip 5/15/38							
01/21/2015 060006871406	B	695,000.000	.5774		- 401,307	401,307	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/22/2015 060006871406	S	- 370,000.000	1.1406		422,031	403,102	18,929
Issue: 260543CL5 - Dow Chemical Co 4.625% 10/01/44							
01/22/2015 060006871406	S	- 230,000.000	1.0523		242,029	232,836	9,193
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
01/22/2015 060006871406	B	495,000.000	1.0161		- 502,974	502,974	
Issue: 912803DK6 - U S Treas Bd Strip 2/15/40							
01/22/2015 060006871406	B	1,170,000.000	.5371		- 628,384	628,384	
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
01/22/2015 060006871406	B	230,000.000	1.0123		- 232,818	232,818	
Issue: 912803DN0 - U S Treas Bd Strip 8/15/40							
01/22/2015 060006871406	S	- 2,315,000.000	.5313		979,850	979,850	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/22/2015 060006871406	B	1,140,000.000	.5306		- 604,850	604,850	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/23/2015 060006871406	S	- 90,000.000	1.1518		103,662	98,052	5,610
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/23/2015 060006871406	B	115,000.000	1.1548		- 132,807	132,807	
Issue: 21987BAU2 - Codelco Inc 4.875% 11/04/44							
01/23/2015 060006871406	S	- 165,000.000	1.0228		168,762	162,848	5,914

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/26/2015 060006871406	B	35,000.000	1.1560		- 40,461	40,461	
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
01/26/2015 060006871406	S	- 110,000.000	1.0160		111,763	109,591	2,173
Issue: 912803DT7 - U S Treas Bd Strip 8/15/41							
01/26/2015 060006871406	S	- 670,000.000	.5357		248,446	248,446	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/26/2015 060006871406	B	100,000.000	1.0378		- 103,781	103,781	
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/26/2015 060006871406	B	690,000.000	.4832		- 333,408	333,408	
Issue: 912803DP5 - U S Treas Bd Strip 11/15/40							
01/26/2015 060006871406	S	- 710,000.000	.5418		287,203	287,203	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/26/2015 060006871406	B	675,000.000	.5435		- 366,856	366,856	
Issue: 260543CL5 - Dow Chemical Co 4.625% 10/01/44							
01/27/2015 060006871406	S	- 335,000.000	1.0689		358,088	339,131	18,957
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
01/27/2015 060006871406	B	335,000.000	1.0279		- 344,340	344,340	
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
01/28/2015 060006871406	S	- 230,000.000	1.0191		234,395	229,144	5,251
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
01/28/2015 060006871406	B	210,000.000	1.0403		- 218,466	218,466	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912803DV2 - U S Treas Bd Strip 2/15/42							
01/29/2015 060006871406	S	- 1,065,000.000	.5317		415,813	415,813	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/29/2015 060006871406	B	60,000.000	1.1716		- 70,294	70,294	
Issue: 21987BAR9 - Codelco Inc 4.250% 7/17/42							
01/29/2015 060006871406	S	- 100,000.000	.9326		93,258	92,217	1,041
Issue: 912803EK5 - U S Treas Bd Strip 11/15/44							
01/29/2015 060006871406	B	1,040,000.000	.4943		- 514,072	514,072	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
01/30/2015 060006871402	B	34,400.000	1.1605		- 39,923	39,923	
Issue: 912803DY6 - U S Treas Bd Strip 8/15/42							
01/30/2015 060006871406	S	- 885,000.000	.5291		348,606	348,606	
Issue: 912803DQ3 - U S Treas Bd Strip 2/15/41							
01/30/2015 060006871406	S	- 1,690,000.000	.5617		800,408	800,408	
Issue: 01F032625 - F N M A Tba 30Yr 3.500% 2/15/44							
02/02/2015 060006871402	S	- 160,000.000	1.0560		168,963	167,827	1,135
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
02/02/2015 060006871402	B	160,000.000	1.0536		- 168,575	168,575	
Issue: 294829AA4 - Ericsson Lm 4.125% 5/15/22							
02/03/2015 060006871402	S	- 1,000.000	1.0733		1,073	999	75
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	295,000.000	1.1703		- 345,242	345,242	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	50,000.000	1.1689		- 58,445	58,445	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/03/2015 060006871406	B	220,000.000	1.0444		- 229,763	229,763	
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
02/03/2015 060006871406	S	- 350,000.000	1.0263		359,209	350,706	8,503
Issue: 12189LAS0 - Burlingtn North 4.900% 4/01/44							
02/03/2015 060006871406	S	- 60,000.000	1.1803		70,816	65,730	5,086
Issue: 60688UAB2 - Mizuho Fin Grp 4.600% 3/27/24							
02/03/2015 060006871406	S	- 250,000.000	1.0767		269,175	251,735	17,440
Issue: 912803DH3 - U S Treas Bd Strip 8/15/39							
02/06/2015 060006871406	S	- 21,045,000.000	.5359		9,604,382	9,604,382	
Issue: 912834AE8 - U S Treas Bd Strip 5/15/38							
02/06/2015 060006871406	S	- 2,625,000.000	.5486		1,034,767	1,034,767	
Issue: 9128337W4 - U S Treas Bd Strip 11/15/34							
02/06/2015 060006871406	S	- 2,150,000.000	.6063		1,021,098	1,021,098	
Issue: 912833Y20 - U S Treas Bd Strip 5/15/36							
02/06/2015 060006871406	S	- 1,195,000.000	.5846		471,259	471,259	
Issue: 912833Y38 - U S Treas Bd Strip 11/15/36							
02/06/2015 060006871406	S	- 1,525,000.000	.5755		797,589	797,589	
Issue: 912803CX9 - U S Treas Bd Strip 2/15/36							
02/06/2015 060006871406	S	- 5,025,000.000	.6181		3,087,481	3,087,481	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 55608JAD0 - Maquarie Group Mtn 4.875% 8/10/17							
02/10/2015 060006871402	S	- 9,000.000	1.0700		9,630	8,994	636
Issue: 482480AE0 - Kla Tencor Corp 4.650% 11/01/24							
02/12/2015 060006871402	S	- 7,000.000	1.0509		7,356	6,994	362
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/17/2015 060006871406	S	- 525,000.000	1.0158		533,316	538,457	- 5,141
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/17/2015 060006871406	B	520,000.000	.9944		- 517,075	517,075	
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
02/18/2015 060006871406	B	655,000.000	1.1024		- 722,065	722,065	
Issue: 56585AAH5 - Marathon Premium 4.750% 9/15/44							
02/18/2015 060006871406	S	- 675,000.000	.9934		670,518	651,687	18,831
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	510,000.000	1.0613		- 541,238	541,238	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	365,000.000	1.0613		- 387,356	387,356	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 120,000.000	1.0625		127,500	127,212	288
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 185,000.000	1.0625		196,563	196,119	444
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 595,000.000	1.0628		632,373	630,760	1,613

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 190,000.000	1.0609		201,578	201,419	159
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
02/18/2015 060006871406	B	210,000.000	1.1087		- 232,835	232,835	
Issue: 91911TAH6 - Vale Overseas Ltd 6.875% 11/21/36							
02/18/2015 060006871406	S	- 680,000.000	1.0073		684,957	745,152	- 60,195
Issue: 589331AS6 - Merck Co Inc 3.600% 9/15/42							
02/18/2015 060006871406	B	235,000.000	.9717		- 228,342	228,342	
Issue: 377372AJ6 - Glaxosmithkline Cap 4.200% 3/18/43							
02/18/2015 060006871406	B	145,000.000	1.0436		- 151,315	151,315	
Issue: 084664BU4 - Berkshire Hathaway 4.400% 5/15/42							
02/19/2015 060006871406	B	125,000.000	1.0985		- 137,310	137,310	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 105,000.000	1.0648		111,809	111,194	615
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 40,000.000	1.0648		42,594	42,360	234
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 140,000.000	1.0648		149,078	148,258	820
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 155,000.000	1.0627		164,712	164,143	569
Issue: 071813BE8 - Baxter International 3.650% 8/15/42							
02/19/2015 060006871406	B	210,000.000	.9358		- 196,514	196,514	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 084664BL4 - Berkshire Hath 5.750% 1/15/40							
02/19/2015 060006871406	B	45,000.000	1.3146		- 59,156	59,156	
Issue: 084670BK3 - Berkshire Hathaway 4.500% 2/11/43							
02/19/2015 060006871406	B	160,000.000	1.1208		- 179,333	179,333	
Issue: 341081FF9 - Florida Power Light 4.125% 2/01/42							
02/23/2015 060006871406	B	350,000.000	1.0964		- 383,744	383,744	
Issue: 00185AAG9 - Aon Plc 4.600% 6/14/44							
02/23/2015 060006871406	S	- 45,000.000	1.0662		47,979	44,883	3,096
Issue: 478373AE3 - Johnson Controls Inc 4.950% 7/02/64							
02/23/2015 060006871406	S	- 170,000.000	1.0637		180,829	172,292	8,537
Issue: 06051GFL8 - Bank Of Amer Crp Mtn 4.250% 10/22/26							
02/23/2015 060006871406	S	- 210,000.000	1.0249		215,237	209,274	5,963
Issue: 35671DBJ3 - Freeport McMoran Inc 5.400% 11/14/34							
02/23/2015 060006871406	S	- 410,000.000	.8970		367,774	408,016	- 40,242
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	40,000.000	1.0656		- 42,625	42,625	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	205,000.000	1.0659		- 218,517	218,517	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	165,000.000	1.0659		- 175,880	175,880	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 10,000.000	1.0677		10,677	10,624	53

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 55,000.000	1.0670		58,687	58,431	256
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 305,000.000	1.0663		325,206	324,024	1,182
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/23/2015 060006871406	B	220,000.000	.9927		- 218,384	218,384	
Issue: 949746JM4 - Wells Fargo & Co New 5.375% 2/07/35							
02/23/2015 060006871406	B	16,000.000	1.2151		- 19,441	19,441	
Issue: 268317AC8 - Elec De France 6.950% 1/26/39							
02/23/2015 060006871406	B	60,000.000	1.4025		- 84,151	84,151	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	50,000.000	1.0713		- 53,563	53,563	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	S	- 140,000.000	1.0825		151,550	150,657	893
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	S	- 10,000.000	1.0808		10,808	10,761	47
Issue: 075887BG3 - Becton Dickinson 4.685% 12/15/44							
02/24/2015 060006871406	S	- 60,000.000	1.0783		64,695	60,000	4,695
Issue: 020002BA8 - Allstate Corp 4.500% 6/15/43							
02/24/2015 060006871406	B	160,000.000	1.1468		- 183,494	183,494	
Issue: 86722TAB8 - Suncor Inc 6.850% 6/01/39							
02/24/2015 060006871406	B	10,000.000	1.3533		- 13,533	13,533	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 797440BQ6 - San Diego G E 4.300% 4/01/42							
02/25/2015 060006871406	B	85,000.000	1.1435		- 97,198	97,198	
Issue: 010392FL7 - Alabama Power Co 4.150% 8/15/44							
02/25/2015 060006871406	B	350,000.000	1.1009		- 385,305	385,305	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	200,000.000	1.0904		- 218,070	218,070	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 210,000.000	1.0886		228,596	225,986	2,611
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 310,000.000	1.0831		335,769	334,361	1,407
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 75,000.000	1.0836		81,270	80,894	376
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	S	- 250,000.000	1.0819		270,469	270,641	- 173
Issue: 58933YAT2 - Merck Co Inc 3.700% 2/10/45							
02/26/2015 060006871406	B	300,000.000	.9942		- 298,272	298,272	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/27/2015 060006871406	S	- 270,000.000	1.0813		291,938	292,049	- 112
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
02/27/2015 060006871406	B	300,000.000	1.1324		- 339,726	339,726	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/02/2015 060006871406	B	35,000.000	1.0648		- 37,267	37,267	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01F032633 - F N M A Tba 30Yr 3.500% 3/15/44							
03/03/2015 060006871402	S	- 160,000.000	1.0444		167,100	168,351	- 1,251
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
03/03/2015 060006871402	B	160,000.000	1.0416		- 166,650	166,650	
Issue: 46625HKC3 - Jpmorgan Chase Co 3.125% 1/23/25							
03/03/2015 060006871406	B	55,000.000	.9857		- 54,211	54,211	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/03/2015 060006871406	S	- 50,000.000	.9914		49,570	49,998	- 428
Issue: 0667K1W15 - Banque Et Caisse C P 9/01/15							
03/05/2015 060006871402	B	100,000.000	.9985		- 99,851	99,851	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/05/2015 060006871406	S	- 185,000.000	1.0566		195,471	198,102	- 2,630
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/05/2015 060006871406	S	- 435,000.000	.9913		431,228	434,984	- 3,756
Issue: 002824BB5 - Abbott Laboratories 2.950% 3/15/25							
03/05/2015 060006871406	B	450,000.000	.9979		- 449,069	449,069	
Issue: 010392FM5 - Alabama Power Co 3.750% 3/01/45							
03/05/2015 060006871406	B	215,000.000	.9931		- 213,508	213,508	
Issue: 912828J35 - U S Treasury Nt 0.500% 2/28/17							
03/09/2015 060006871402	B	357,000.000	.9961		- 355,605	355,605	
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/45							
03/16/2015 060006871402	B	104,000.000	1.0405		- 108,209	108,209	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/18/2015 060006871406	S	- 215,000.000	1.0884		234,014	233,215	799
Issue: 931142CK7 - Wal Mart Stores Inc 6.500% 8/15/37							
03/18/2015 060006871406	B	250,000.000	1.3967		- 349,185	349,185	
Issue: 92343VCU6 - Verizon 4.272% 1/15/36							
03/31/2015 060006871402	S	- 17,000.000	.9923		16,869	14,767	2,102
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/31/2015 060006871406	B	350,000.000	1.0061		- 352,133	352,133	
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/01/2015 060006871402	S	- 56,000.000	1.0443		58,481	58,332	149
Issue: 14912L6G1 - Caterpillar Mtn 3.250% 12/01/24							
04/06/2015 060006871406	B	360,000.000	1.0449		- 376,146	376,146	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/06/2015 060006871406	S	- 345,000.000	1.0131		349,528	344,911	4,617
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/10/2015 060006871406	B	95,000.000	1.0873		- 103,298	103,298	
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
04/10/2015 060006871406	S	- 110,000.000	1.1305		124,353	115,929	8,423
Issue: 01F032641 - F N M A Tba 30Yr 3.500% 4/15/44							
04/14/2015 060006871402	S	- 104,000.000	1.0430		108,473	108,330	143
Issue: 06051GFL8 - Bank Of Amer Crp Mtn 4.250% 10/22/26							
04/20/2015 060006871406	B	155,000.000	1.0213		- 158,300	158,300	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 172967JC6 - Citigroup Inc 4.300% 11/20/26							
04/20/2015 060006871406	S	- 155,000.000	1.0316		159,895	154,457	5,438
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/24/2015 060006871406	B	305,000.000	1.0822		- 330,059	330,059	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/24/2015 060006871406	S	- 740,000.000	1.0080		745,897	739,981	5,916
Issue: 94974BGH7 - Wells Fargo Mtn 3.000% 2/19/25							
04/27/2015 060006871406	S	- 125,000.000	.9991		124,881	123,965	916
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
04/27/2015 060006871406	B	60,000.000	.9972		- 59,831	59,831	
Issue: 912828K58 - U S Treasury Nt 1.375% 4/30/20							
04/30/2015 060006871402	B	41,900.000	.9938		- 41,638	41,638	
Issue: 912796FJ3 - U S Treasury Bill 5/21/15							
04/30/2015 060006871406	S	- 175,000.000	1.0000		174,996	174,996	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
04/30/2015 060006871406	B	995,000.000	.9962		- 991,230	991,230	
Issue: 01F032658 - F N M A Tba 30Yr 3.500% 5/15/45							
05/01/2015 060006871402	S	- 104,000.000	1.0450		108,676	108,202	474
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
05/01/2015 060006871402	B	104,000.000	1.0427		- 108,436	108,436	
Issue: 00287YAQ2 - Abbvie Inc 3.600% 5/14/25							
05/05/2015 060006871402	B	12,000.000	.9983		- 11,979	11,979	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/05/2015 060006871406	B	75,000.000	1.0175		- 76,313	76,313	
Issue: 458140AP5 - Intel Corp 4.250% 12/15/42							
05/05/2015 060006871406	S	- 95,000.000	.9830		93,389	97,664	- 4,275
Issue: 437076BF8 - Home Depot Inc 4.400% 3/15/45							
05/06/2015 060006871406	S	- 420,000.000	1.0484		440,341	463,004	- 22,663
Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44							
05/06/2015 060006871406	B	415,000.000	1.1138		- 462,244	462,244	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/08/2015 060006871406	S	- 170,000.000	1.0263		174,463	174,856	- 394
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
05/08/2015 060006871406	B	180,000.000	1.4200		- 255,593	255,593	
Issue: 912828WJ5 - U S Treasury Nt 2.500% 5/15/24							
05/12/2015 060006871402	S	- 73,400.000	1.0242		75,175	73,457	1,717
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/12/2015 060006871406	B	230,000.000	.9996		- 229,910	229,910	
Issue: 00507UAH4 - Actavis Funding Scs 4.850% 6/15/44							
05/14/2015 060006871406	S	- 150,000.000	.9884		148,266	159,410	- 11,144
Issue: 00507UAT8 - Actavis Funding Scs 4.550% 3/15/35							
05/14/2015 060006871406	B	185,000.000	.9726		- 179,922	179,922	
Issue: 912828J84 - U S Treasury Nt 1.375% 3/31/20							
05/15/2015 060006871402	S	- 85,000.000	.9963		84,685	84,967	- 282

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/18/2015 060006871406	S	- 75,000.000	.8921		66,905	67,187	- 282
Issue: 58013MEV2 - McDonalds Corp Mtn 4.600% 5/26/45							
05/18/2015 060006871406	B	85,000.000	.9997		- 84,973	84,973	
Issue: 585055BN5 - Medtronic Inc 4.375% 3/15/35							
05/19/2015 060006871406	B	275,000.000	1.0106		- 277,901	277,901	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
05/19/2015 060006871406	S	- 220,000.000	1.0278		226,125	235,392	- 9,267
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	S	- 470,000.000	.8938		420,081	420,009	72
Issue: 837004CJ7 - South Carolina Elec 5.100% 6/01/65							
05/19/2015 060006871406	B	475,000.000	.9919		- 471,167	471,167	
Issue: 14912L6G1 - Caterpillar Mtn 3.250% 12/01/24							
05/27/2015 060006871406	S	- 360,000.000	1.0131		364,712	376,146	- 11,434
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/27/2015 060006871406	B	335,000.000	.9962		- 333,718	333,718	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/28/2015 060006871406	S	- 105,000.000	.9191		96,502	95,724	778
Issue: 084670BK3 - Berkshire Hathaway 4.500% 2/11/43							
05/28/2015 060006871406	B	115,000.000	1.0473		- 120,436	120,436	
Issue: 912828SY7 - U S Treasury Nt 0.625% 5/31/17							
05/29/2015 060006871402	B	255,000.000	1.0002		- 255,060	255,060	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
05/29/2015 060006871402	B	33,900.000	1.0288		- 34,877	34,877	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
05/29/2015 060006871402	B	33,400.000	1.0014		- 33,446	33,446	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/29/2015 060006871406	S	- 135,000.000	.9269		125,128	124,912	216
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
05/29/2015 060006871406	B	150,000.000	1.0386		- 155,793	155,793	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/01/2015 060006871402	S	- 64,000.000	1.0419		66,680	66,504	176
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/01/2015 060006871406	S	- 140,000.000	.9118		127,657	125,928	1,729
Issue: 740189AP0 - Precision Castparts 4.375% 6/15/45							
06/01/2015 060006871406	B	155,000.000	.9967		- 154,485	154,485	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/02/2015 060006871402	S	- 103,000.000	1.0377		106,887	107,030	- 143
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/02/2015 060006871402	B	103,000.000	1.0348		- 106,589	106,589	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	B	135,000.000	.8944		- 120,741	120,741	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	B	30,000.000	.8944		- 26,831	26,831	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
06/02/2015 060006871406	S	- 150,000.000	.9937		149,054	150,221	- 1,167
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
06/02/2015 060006871406	S	- 35,000.000	1.0142		35,497	35,502	- 5
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/05/2015 060006871402	B	24,833.000	1.0286		- 25,543	25,543	
Issue: 01F032666 - F N M A Tba 30Yr 3.500% 6/15/45							
06/05/2015 060006871402	B	38,167.000	1.0294		- 39,288	39,288	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
06/08/2015 060006871406	B	75,000.000	.9775		- 73,315	73,315	
Issue: 064255BJ0 - Bk Tokyo Mit Ufj 3.250% 9/08/24							
06/11/2015 060006871406	S	- 290,000.000	.9848		285,598	294,539	- 8,941
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
06/11/2015 060006871406	B	260,000.000	.9730		- 252,972	252,972	
Issue: 912828B66 - U S Treasury Nt 2.750% 2/15/24							
06/12/2015 060006871402	S	- 32,000.000	1.0368		33,178	32,094	1,083
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
06/16/2015 060006871402	S	- 33,900.000	.9898		33,556	34,877	- 1,322
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/17/2015 060006871406	B	500,000.000	.8834		- 441,696	441,696	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
06/17/2015 060006871406	S	- 1,015,000.000	.9841		998,823	1,011,841	- 13,018

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00206RCN0 - At T Inc 3.400% 5/15/25							
06/18/2015 060006871402	B	12,000.000	.9507		- 11,408	11,408	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
06/25/2015 060006871402	B	103,000.000	1.0242		- 105,495	105,495	
Issue: 01F032674 - F N M A Tba 30Yr 3.500% 7/15/44							
06/25/2015 060006871402	S	- 103,000.000	1.0268		105,764	106,276	- 512
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
06/30/2015 060006871402	B	10,000.000	.9775		- 9,775	9,775	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/30/2015 060006871406	B	20,000.000	.8798		- 17,597	17,597	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
06/30/2015 060006871406	S	- 25,000.000	.9288		23,219	25,138	- 1,920
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/09/2015 060006871406	S	- 230,000.000	.8798		202,364	202,411	- 47
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
07/09/2015 060006871406	B	250,000.000	.9893		- 247,315	247,315	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/13/2015 060006871406	S	- 770,000.000	.8606		662,681	674,075	- 11,394
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/13/2015 060006871406	B	1,545,000.000	.9727		- 1,502,791	1,502,791	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/14/2015 060006871406	B	15,000.000	.8606		- 12,909	12,909	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/14/2015 060006871406	S	- 40,000.000	.9758		39,031	39,316	- 285
Issue: 46625HMN7 - Jpmorgan Chase Co 3.900% 7/15/25							
07/14/2015 060006871406	B	40,000.000	.9973		- 39,892	39,892	
Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38							
07/14/2015 060006871406	S	- 15,000.000	1.2226		18,339	19,737	- 1,398
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/22/2015 060006871406	S	- 135,000.000	.8921		120,435	119,793	642
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/22/2015 060006871406	S	- 300,000.000	.9828		294,844	294,847	- 3
Issue: 458140AT7 - Intel Corp 4.900% 7/29/45							
07/22/2015 060006871406	B	155,000.000	.9992		- 154,879	154,879	
Issue: 458140AS9 - Intel Corp 3.700% 7/29/25							
07/22/2015 060006871406	B	315,000.000	.9985		- 314,531	314,531	
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
07/24/2015 060006871402	B	165,000.000	1.0608		- 175,029	175,029	
Issue: 01F030686 - F N M A Tba 30Yr 3.000% 8/15/44							
07/27/2015 060006871402	B	80,000.000	1.0026		- 80,206	80,206	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/27/2015 060006871406	S	- 125,000.000	.9910		123,872	122,853	1,019
Issue: 06051GFS3 - Bank Amer Corp Mtn 3.900% 8/01/25							
07/27/2015 060006871406	B	135,000.000	.9982		- 134,756	134,756	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/28/2015 060006871406	S	- 155,000.000	.9056		140,372	138,761	1,611
Issue: 91324PCR1 - Unitedhealth Group 4.750% 7/15/45							
07/28/2015 060006871406	B	170,000.000	1.0387		- 176,582	176,582	
Issue: 01F032682 - F N M A Tba 30Yr 3.500% 8/15/44							
07/31/2015 060006871402	S	- 103,000.000	1.0374		106,854	105,801	1,053
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
07/31/2015 060006871402	B	103,000.000	1.0347		- 106,573	106,573	
Issue: 01F030686 - F N M A Tba 30Yr 3.000% 8/15/44							
08/01/2015 060006871402	S	- 80,000.000	.9996		79,969	79,602	367
Issue: 01F040685 - F N M A Tba 30Yr 4.000% 8/15/43							
08/03/2015 060006871402	S	- 165,000.000	1.0650		175,731	174,036	1,695
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
08/03/2015 060006871402	B	165,000.000	1.0627		- 175,338	175,338	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/05/2015 060006871406	B	65,000.000	.9092		- 59,099	59,099	
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
08/05/2015 060006871406	S	- 75,000.000	1.0074		75,557	76,077	- 519
Issue: 21H030682 - G N M A II Tba 30Yr 3.000% 8/15/45							
08/06/2015 060006871402	S	- 148,000.000	1.0141		150,081	149,046	1,035
Issue: 21H030690 - G N M A II Tba 30Yr 3.000% 9/15/44							
08/06/2015 060006871402	B	148,000.000	1.0117		- 149,734	149,734	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/07/2015 060006871406	B	590,000.000	.9268		- 546,812	546,812	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/07/2015 060006871406	S	- 1,280,000.000	.9945		1,273,000	1,267,163	5,837
Issue: 21H030682 - G N M A II Tba 30Yr 3.000% 8/15/45							
08/10/2015 060006871402	B	148,000.000	1.0135		- 150,000	150,000	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/12/2015 060006871406	S	- 295,000.000	.9344		275,641	272,055	3,585
Issue: 92343VCY8 - Verizon Comm 4.672% 3/15/55							
08/12/2015 060006871406	B	400,000.000	.8571		- 342,824	342,824	
Issue: 00206RCG5 - At T Inc 4.800% 6/15/44							
08/13/2015 060006871406	B	85,000.000	.9183		- 78,058	78,058	
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
08/13/2015 060006871406	B	95,000.000	.8467		- 80,438	80,438	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/13/2015 060006871406	B	40,000.000	.9294		- 37,175	37,175	
Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46							
08/13/2015 060006871406	S	- 85,000.000	.9100		77,352	84,697	- 7,346
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
08/13/2015 060006871406	S	- 95,000.000	.9907		94,120	94,603	- 483
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
08/13/2015 060006871406	S	- 45,000.000	1.0654		47,941	46,517	1,424

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/17/2015 060006871406	S	- 135,000.000	.9331		125,972	124,606	1,366
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/17/2015 060006871406	B	125,000.000	1.0373		- 129,668	129,668	
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
08/19/2015 060006871406	B	65,000.000	.8493		- 55,202	55,202	
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
08/19/2015 060006871406	S	- 65,000.000	.9935		64,579	64,729	- 150
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
08/19/2015 060006871406	S	- 345,000.000	.9935		342,764	343,559	- 795
Issue: 037833AT7 - Apple Inc 4.450% 5/06/44							
08/19/2015 060006871406	B	350,000.000	1.0041		- 351,449	351,449	
Issue: 00206RCG5 - At T Inc 4.800% 6/15/44							
08/20/2015 060006871406	S	- 85,000.000	.9304		79,083	78,058	1,025
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
08/20/2015 060006871406	B	85,000.000	1.0205		- 86,744	86,744	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/25/2015 060006871406	S	- 85,000.000	1.0325		87,763	87,927	- 165
Issue: 912828L32 - U S Treasury Nt 1.375% 8/31/20							
08/31/2015 060006871402	B	61,900.000	.9928		- 61,453	61,453	
Issue: 92343VCM4 - Verizon Comm 5.012% 8/21/54							
08/31/2015 060006871406	B	70,000.000	.9181		- 64,266	64,266	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VCZ5 - Verizon Comm 4.672% 3/15/55							
08/31/2015 060006871406	S	- 70,000.000	.8684		60,785	59,994	790
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/02/2015 060006871402	S	- 55,000.000	1.0371		57,041	56,970	71
Issue: 01F040693 - F N M A Tba 30Yr 4.000% 9/15/44							
09/03/2015 060006871402	S	- 165,000.000	1.0636		175,493	175,373	120
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
09/03/2015 060006871402	B	48,000.000	1.0353		- 49,695	49,695	
Issue: 01F032690 - F N M A Tba 30Yr 3.500% 9/15/44							
09/03/2015 060006871402	S	- 48,000.000	1.0377		49,808	49,719	89
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
09/08/2015 060006871406	S	- 275,000.000	.9822		270,112	271,312	- 1,199
Issue: 437076BK7 - Home Depot Inc 3.350% 9/15/25							
09/08/2015 060006871406	B	285,000.000	.9986		- 284,592	284,592	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	S	- 315,000.000	1.0044		316,390	322,097	- 5,707
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	S	- 110,000.000	1.0044		110,486	112,478	- 1,993
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
09/09/2015 060006871406	B	390,000.000	.9959		- 388,389	388,389	
Issue: 375558BG7 - Gilead Sciences Inc 4.600% 9/01/35							
09/09/2015 060006871406	B	165,000.000	.9967		- 164,447	164,447	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 09062XAF0 - Biogen Inc 4.050% 9/15/25							
09/10/2015 060006871402	B	19,000.000	.9976		- 18,955	18,955	
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
09/11/2015 060006871406	B	65,000.000	1.1964		- 77,767	77,767	
Issue: 931142DB6 - Wal Mart Stores Inc 5.625% 4/15/41							
09/11/2015 060006871406	S	- 60,000.000	1.2045		72,270	72,136	134
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/14/2015 060006871406	S	- 65,000.000	1.0084		65,548	66,465	- 916
Issue: 718172AW9 - Philip Morris Intl 4.125% 3/04/43							
09/14/2015 060006871406	B	90,000.000	.9312		- 83,809	83,809	
Issue: 21H030690 - G N M A II Tba 30Yr 3.000% 9/15/44							
09/16/2015 060006871402	S	- 148,000.000	1.0113		149,665	149,734	- 69
Issue: 21H0306A7 - G N M A II Tba 30Yr 3.000% 10/15/44							
09/16/2015 060006871402	B	148,000.000	1.0091		- 149,341	149,341	
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
09/17/2015 060006871406	S	- 70,000.000	.8417		58,918	63,763	- 4,845
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
09/17/2015 060006871406	B	70,000.000	.9833		- 68,831	68,831	
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
09/22/2015 060006871406	B	235,000.000	.9833		- 231,076	231,076	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/22/2015 060006871406	S	- 190,000.000	1.0070		191,336	190,330	1,006

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 532457BJ6 - Eli Lilly Co 3.700% 3/01/45							
09/24/2015 060006871406	B	170,000.000	.9490		- 161,335	161,335	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/24/2015 060006871406	S	- 145,000.000	1.0245		148,557	146,087	2,470
Issue: 06051GFS3 - Bank Amer Corp Mtn 3.900% 8/01/25							
09/25/2015 060006871402	B	45,000.000	1.0114		- 45,513	45,513	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
09/25/2015 060006871402	S	- 21,000.000	1.0431		21,905	21,664	241
Issue: 912828F70 - U S Treasury Nt 0.313% 10/31/16							
09/30/2015 060006871402	S	- 100,000.000	.9998		99,976	99,926	50
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/02/2015 060006871406	S	- 200,000.000	1.0008		200,156	197,174	2,982
Issue: 172967KA8 - Citigroup Inc 4.450% 9/29/27							
10/02/2015 060006871406	B	195,000.000	.9962		- 194,263	194,263	
Issue: 01F0326A7 - F N M A Tba 30Yr 3.500% 10/15/44							
10/05/2015 060006871402	S	- 48,000.000	1.0442		50,123	49,695	428
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
10/05/2015 060006871402	B	48,000.000	1.0420		- 50,018	50,018	
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
10/05/2015 060006871406	B	100,000.000	1.0269		- 102,692	102,692	
Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45							
10/05/2015 060006871406	S	- 140,000.000	.9476		132,658	131,319	1,339

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/05/2015 060006871406	B	110,000.000	1.0228		- 112,509	112,509	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/05/2015 060006871406	S	- 80,000.000	1.0225		81,800	81,594	206
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/08/2015 060006871406	S	- 1,255,000.000	1.0188		1,278,544	1,280,717	- 2,173
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/08/2015 060006871406	B	185,000.000	1.0159		- 187,948	187,948	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/08/2015 060006871406	S	- 300,000.000	1.0062		301,863	305,622	- 3,759
Issue: 713448CZ9 - Pepsico Inc 4.600% 7/17/45							
10/08/2015 060006871406	S	- 215,000.000	1.0413		223,871	220,490	3,381
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/08/2015 060006871406	B	2,845,000.000	.9931		- 2,825,441	2,825,441	
Issue: 713448DD7 - Pepsico Inc 4.450% 4/14/46							
10/08/2015 060006871406	B	360,000.000	.9974		- 359,046	359,046	
Issue: 21H0306A7 - G N M A II Tba 30Yr 3.000% 10/15/44							
10/09/2015 060006871402	S	- 148,000.000	1.0208		151,081	149,341	1,740
Issue: 21H0306B5 - G N M A II Tba 30Yr 3.000% 11/15/44							
10/09/2015 060006871402	B	148,000.000	1.0188		- 150,775	150,775	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/09/2015 060006871406	B	180,000.000	1.0088		- 181,575	181,575	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 713448DD7 - Pepsico Inc 4.450% 4/14/46							
10/09/2015 060006871406	S	- 210,000.000	1.0209		214,387	209,444	4,943
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
10/22/2015 060006871402	S	- 63,000.000	1.0688		67,331	67,121	210
Issue: 912810FM5 - U S Treasury Bd 6.250% 5/15/30							
10/23/2015 060006871402	B	62,400.000	1.4777		- 92,208	92,208	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
10/23/2015 060006871402	B	63,000.000	1.0677		- 67,262	67,262	
Issue: 912810RC4 - U S Treasury Bd 3.625% 8/15/43							
10/23/2015 060006871402	B	45,600.000	1.1502		- 52,449	52,449	
Issue: 912810FT0 - U S Treasury Bd 4.500% 2/15/36							
10/23/2015 060006871402	S	- 103,400.000	1.3073		135,171	100,484	34,688
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
10/23/2015 060006871406	S	- 100,000.000	.8730		87,304	88,663	- 1,359
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/23/2015 060006871406	B	75,000.000	1.0202		- 76,512	76,512	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
10/26/2015 060006871402	B	20,000.000	1.0016		- 20,033	20,033	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/26/2015 060006871406	S	- 295,000.000	1.0280		303,251	302,064	1,187
Issue: 654106AE3 - Nike Inc 3.785% 11/01/45							
10/26/2015 060006871406	B	340,000.000	.9907		- 336,838	336,838	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
10/27/2015 060006871406	B	205,000.000	.8790		- 180,201	180,201	
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
10/27/2015 060006871406	S	- 185,000.000	1.0262		189,845	190,384	- 538
Issue: 037833BA7 - Apple Inc 3.450% 2/09/45							
10/29/2015 060006871406	S	- 100,000.000	.8515		85,148	88,538	- 3,390
Issue: 92343VCM4 - Verizon Comm 5.012% 8/21/54							
10/29/2015 060006871406	B	215,000.000	.9317		- 200,307	200,307	
Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46							
10/29/2015 060006871406	S	- 245,000.000	.9206		225,549	231,393	- 5,843
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/29/2015 060006871406	B	70,000.000	1.0175		- 71,225	71,225	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/29/2015 060006871406	B	75,000.000	1.0075		- 75,563	75,563	
Issue: 92343VCZ5 - Verizon Comm 4.672% 3/15/55							
10/29/2015 060006871406	S	- 225,000.000	.8815		198,344	192,839	5,506
Issue: 927804FP4 - Virginia Elec Power 4.650% 8/15/43							
10/29/2015 060006871406	S	- 80,000.000	1.0813		86,505	92,272	- 5,767
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
10/29/2015 060006871406	B	255,000.000	.9937		- 253,386	253,386	
Issue: 912828L65 - U S Treasury Nt 1.375% 9/30/20							
10/30/2015 060006871402	B	105,000.000	.9934		- 104,307	104,307	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3138WFEJ1 - F N M A #As5536 4.000% 8/01/45							
11/01/2015 060006871402	B	46,121.550	1.0875		- 50,157	50,157	
Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44							
11/03/2015 060006871402	S	- 48,000.000	1.0395		49,896	50,018	- 122
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
11/03/2015 060006871402	B	48,000.000	1.0372		- 49,785	49,785	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/03/2015 060006871406	S	- 210,000.000	.9983		209,639	212,241	- 2,602
Issue: 040555CT9 - Arizona Public 4.350% 11/15/45							
11/03/2015 060006871406	B	245,000.000	.9987		- 244,672	244,672	
Issue: 539830BD0 - Lockheed Martin Corp 3.800% 3/01/45							
11/04/2015 060006871406	S	- 140,000.000	.8674		121,436	133,412	- 11,976
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/04/2015 060006871406	B	105,000.000	.9998		- 104,984	104,984	
Issue: 406216BK6 - Halliburton Co 5.000% 11/15/45							
11/05/2015 060006871402	B	25,000.000	.9997		- 24,992	24,992	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/05/2015 060006871406	S	- 210,000.000	.9992		209,828	208,136	1,691
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/05/2015 060006871406	S	- 60,000.000	.9992		59,951	59,468	483
Issue: 406216BK6 - Halliburton Co 5.000% 11/15/45							
11/05/2015 060006871406	B	265,000.000	.9997		- 264,918	264,918	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 406216BJ9 - Halliburton Co 4.850% 11/15/35							
11/05/2015 060006871406	B	90,000.000	.9997		- 89,977	89,977	
Issue: 21H0306B5 - G N M A II Tba 30Yr 3.000% 11/15/44							
11/09/2015 060006871402	S	- 148,000.000	1.0135		149,995	150,775	- 780
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
11/09/2015 060006871402	B	148,000.000	1.0111		- 149,642	149,642	
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/12/2015 060006871402	S	- 63,000.000	1.0688		67,331	67,145	187
Issue: 01F0406B8 - F N M A Tba 30Yr 4.000% 11/15/44							
11/12/2015 060006871402	S	63,000.000	1.0688		- 67,331	67,121	- 210
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/16/2015 060006871406	S	- 620,000.000	.9878		612,436	609,892	2,544
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
11/16/2015 060006871406	S	- 1,790,000.000	.9775		1,749,761	1,759,701	- 9,940
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/16/2015 060006871406	B	625,000.000	.9644		- 602,734	602,734	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
11/16/2015 060006871406	B	1,725,000.000	1.0003		- 1,725,431	1,725,431	
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
11/17/2015 060006871406	S	- 210,000.000	.9985		209,680	209,409	271
Issue: 66989HAJ7 - Novartis Capital 3.000% 11/20/25							
11/17/2015 060006871406	B	220,000.000	.9901		- 217,822	217,822	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
11/19/2015 060006871402	S	- 98,000.000	1.0145		99,424	99,310	114
Issue: 36962GXZ2 - General Elec Cap Mtn 6.750% 3/15/32							
11/23/2015 060006871406	B	85,000.000	1.3110		- 111,437	111,437	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
11/23/2015 060006871406	S	- 65,000.000	1.3672		88,869	91,139	- 2,271
Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45							
11/30/2015 060006871402	B	19,400.000	1.0019		- 19,436	19,436	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/30/2015 060006871406	B	225,000.000	.9763		- 219,656	219,656	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/30/2015 060006871406	S	- 135,000.000	.9773		131,941	131,608	334
Issue: 36164NFH3 - Ge Capital Intl 4.418% 11/15/35							
11/30/2015 060006871406	S	- 320,000.000	1.0256		328,205	311,513	16,692
Issue: 66989HAH1 - Novartis Capital 4.400% 5/06/44							
11/30/2015 060006871406	B	150,000.000	1.0499		- 157,484	157,484	
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
12/01/2015 060006871402	S	- 50,000.000	1.0111		50,555	50,623	- 68
Issue: 01F0326C3 - F N M A Tba 30Yr 3.500% 12/15/44							
12/01/2015 060006871402	S	- 48,000.000	1.0372		49,785	49,785	
Issue: 36179RVA4 - G N M A II #Ma3309 3.000% 12/20/45							
12/01/2015 060006871402	B	50,000.000	1.0111		- 50,555	50,555	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 3140E67J5 - F N M A #BA2696 3.500% 10/01/45							
12/01/2015 060006871402	B	48,000.250	1.0372		- 49,785	49,785	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/01/2015 060006871406	B	20,000.000	.9914		- 19,828	19,828	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/01/2015 060006871406	S	- 125,000.000	.9911		123,887	122,064	1,823
Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40							
12/01/2015 060006871406	S	- 25,000.000	1.1672		29,181	29,513	- 332
Issue: 084664BV2 - Berkshire Hathaway 4.300% 5/15/43							
12/01/2015 060006871406	B	155,000.000	.9889		- 153,272	153,272	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/03/2015 060006871406	B	145,000.000	.9613		- 139,381	139,381	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/03/2015 060006871406	S	- 220,000.000	.9631		211,888	214,685	- 2,798
Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46							
12/03/2015 060006871406	S	- 170,000.000	1.0023		170,396	170,627	- 231
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
12/03/2015 060006871406	B	270,000.000	1.0022		- 270,602	270,602	
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
12/08/2015 060006871406	B	65,000.000	1.2366		- 80,377	80,377	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
12/08/2015 060006871406	S	- 60,000.000	1.3803		82,819	84,129	- 1,310

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/09/2015 060006871406	S	- 40,000.000	.9769		39,075	39,118	- 43
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/09/2015 060006871406	S	- 160,000.000	.9772		156,356	156,471	- 115
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/09/2015 060006871406	S	- 750,000.000	.9772		732,920	733,457	- 537
Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25							
12/09/2015 060006871406	S	- 215,000.000	1.0021		215,462	215,794	- 332
Issue: 92826CAF9 - Visa Inc 4.300% 12/14/45							
12/09/2015 060006871406	B	860,000.000	.9983		- 858,564	858,564	
Issue: 92826CAE2 - Visa Inc 4.150% 12/14/35							
12/09/2015 060006871406	B	230,000.000	.9987		- 229,690	229,690	
Issue: 92826CAD4 - Visa Inc 3.150% 12/14/25							
12/09/2015 060006871406	B	225,000.000	.9963		- 224,177	224,177	
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
12/09/2015 060006871406	B	50,000.000	1.0444		- 52,218	52,218	
Issue: 912828F70 - U S Treasury Nt 0.313% 10/31/16							
12/10/2015 060006871402	S	- 100,000.000	.0000		99,998	99,926	72
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	S	- 120,000.000	.9909		118,913	118,731	181
Issue: 06051GFG9 - Bank Of America Mtn 4.875% 4/01/44							
12/11/2015 060006871406	B	145,000.000	1.0398		- 150,772	150,772	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 341081FF9 - Florida Power Light 4.125% 2/01/42							
12/14/2015 060006871406	S	- 145,000.000	1.0055		145,796	159,326	- 13,530
Issue: 983024AN0 - Wyeth 5.950% 4/01/37							
12/14/2015 060006871406	B	100,000.000	1.2037		- 120,369	120,369	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/14/2015 060006871406	B	120,000.000	.9813		- 117,750	117,750	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/14/2015 060006871406	B	115,000.000	.9813		- 112,844	112,844	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/14/2015 060006871406	S	- 80,000.000	.9875		79,000	79,117	- 117
Issue: 976843BJ0 - Wisconsin Public 4.752% 11/01/44							
12/14/2015 060006871406	S	- 125,000.000	1.0927		136,590	129,238	7,352
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/15/2015 060006871406	B	105,000.000	.9741		- 102,277	102,277	
Issue: 250847EA4 - Detroit Edison 5.700% 10/01/37							
12/15/2015 060006871406	S	- 125,000.000	1.2017		150,218	147,908	2,310
Issue: 36962G3A0 - General Elec Cap Mtn 6.150% 8/07/37							
12/16/2015 060006871406	B	200,000.000	1.2574		- 251,486	251,486	
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
12/16/2015 060006871406	S	- 180,000.000	1.3655		245,797	252,386	- 6,588
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
12/17/2015 060006871402	S	- 98,000.000	1.0145		99,424	99,221	203

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 21H0306C3 - G N M A II Tba 30Yr 3.000% 12/15/44							
12/17/2015 060006871402	S	98,000.000	1.0145		- 99,424	99,310	- 114
Issue: 06051GEN5 - Bank Of Amer Mtn 5.875% 2/07/42							
12/18/2015 060006871406	S	- 54,000.000	1.1890		64,208	64,531	- 323
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/18/2015 060006871406	B	45,000.000	.9909		- 44,592	44,592	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/21/2015 060006871406	S	- 80,000.000	.9931		79,450	79,381	69
Issue: 548661CU9 - Lowes Companies Inc 5.125% 11/15/41							
12/21/2015 060006871406	B	95,000.000	1.1284		- 107,193	107,193	
Issue: 912828M23 - U S Treasury Nt 0.188% 10/31/17							
12/23/2015 060006871406	B	495,000.000	.9976		- 493,787	493,787	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/30/2015 060006871406	B	780,000.000	.9638		- 751,725	751,725	
Issue: 06051GFC8 - Bank Of America Mtn 5.000% 1/21/44							
12/30/2015 060006871406	S	- 930,000.000	1.0382		965,507	965,766	- 259
Total For Mlpfs Inc/Fixed Income				**0**	**116,004,114**	**115,865,229**	**138,230**
Broker: Morgan Stanley & Co. LLC							
Issue: 3138ENVF3 - F N M A #Al6013 4.500% 10/01/44							
01/01/2015 060006871402	B	36,766.690	1.0956		- 40,283	40,283	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/06/2015 060006871406	S	- 155,000.000	1.1272		174,714	164,949	9,765
Issue: 023135AQ9 - Amazon Com Inc 4.950% 12/05/44							
01/06/2015 060006871406	B	210,000.000	1.0623		- 223,075	223,075	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	S	- 80,000.000	1.1210		89,678	85,247	4,431
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	S	- 40,000.000	1.1259		45,038	42,623	2,414
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/07/2015 060006871406	S	- 160,000.000	1.1229		179,669	170,494	9,175
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
01/07/2015 060006871406	B	50,000.000	1.0604		- 53,018	53,018	
Issue: 124857AN3 - Cbs Corp 4.600% 1/15/45							
01/07/2015 060006871406	B	225,000.000	.9870		- 222,077	222,077	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/08/2015 060006871406	S	- 15,000.000	1.1113		16,669	16,001	668
Issue: 92277GAF4 - Ventas Realty LP 4.375% 2/01/45							
01/08/2015 060006871406	B	20,000.000	.9967		- 19,933	19,933	
Issue: 900123CB4 - Republic Of Turkey 4.875% 4/16/43							
01/08/2015 060006871406	B	120,000.000	.9988		- 119,850	119,850	
Issue: 900123CG3 - Republic Of Turkey 6.625% 2/17/45							
01/08/2015 060006871406	S	- 100,000.000	1.2425		124,250	102,630	21,620

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/13/2015 060006871406	S	- 140,000.000	1.1309		158,331	150,314	8,017
Issue: 91086QBF4 - United Mexican 4.600% 1/23/46							
01/13/2015 060006871406	B	1,965,000.000	.9998		- 1,964,686	1,964,686	
Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40							
01/13/2015 060006871406	B	165,000.000	1.3047		- 215,280	215,280	
Issue: 91086QAV0 - Mexican Utd Sts Mtn 6.050% 1/11/40							
01/13/2015 060006871406	S	- 370,000.000	1.2519		463,196	449,640	13,555
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
01/13/2015 060006871406	S	- 950,000.000	1.3423		1,275,166	1,196,676	78,490
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/21/2015 060006871406	S	- 75,000.000	1.1462		85,966	81,710	4,256
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/21/2015 060006871406	S	- 590,000.000	1.1436		674,697	642,784	31,913
Issue: 195325CU7 - Republic Of Colombia 5.000% 6/15/45							
01/21/2015 060006871406	B	880,000.000	.9902		- 871,358	871,358	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
01/22/2015 060006871402	B	13,000.000	.9925		- 12,903	12,903	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/22/2015 060006871406	S	- 50,000.000	1.1381		56,904	54,473	2,431
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/22/2015 060006871406	S	- 185,000.000	1.1421		211,297	201,551	9,746

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 195325CU7 - Republic Of Colombia 5.000% 6/15/45							
01/22/2015 060006871406	B	90,000.000	1.0090		- 90,810	90,810	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
01/22/2015 060006871406	B	250,000.000	.9925		- 248,125	248,125	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/23/2015 060006871406	S	- 135,000.000	1.1606		156,684	147,623	9,061
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/26/2015 060006871406	B	230,000.000	1.1607		- 266,971	266,971	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/29/2015 060006871406	B	220,000.000	1.1723		- 257,916	257,916	
Issue: 369604BH5 - General Electric Co 4.500% 3/11/44							
01/29/2015 060006871406	S	- 260,000.000	1.1603		301,673	261,537	40,136
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
01/30/2015 060006871406	B	30,000.000	1.1839		- 35,516	35,516	
Issue: 912828G38 - U S Treasury Nt 2.250% 11/15/24							
02/02/2015 060006871406	S	- 450,000.000	1.0530		473,836	457,562	16,274
Issue: 14040HBG9 - Capital One Finl 3.200% 2/05/25							
02/02/2015 060006871406	B	490,000.000	.9975		- 488,795	488,795	
Issue: 59156RAV0 - Metlife Inc 10.750% 8/01/39							
02/03/2015 060006871406	S	- 210,000.000	1.6600		348,600	307,937	40,663
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	50,000.000	1.1703		- 58,516	58,516	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	165,000.000	1.1664		- 192,457	192,457	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	130,000.000	1.1689		- 151,958	151,958	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	70,000.000	1.1664		- 81,648	81,648	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	425,000.000	1.1664		- 495,723	495,723	
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/03/2015 060006871406	B	300,000.000	1.1703		- 351,094	351,094	
Issue: 21987BAU2 - Codelco Inc 4.875% 11/04/44							
02/03/2015 060006871406	S	- 85,000.000	1.0159		86,350	83,892	2,458
Issue: 257375AJ4 - Dominion Gas Hldgs 4.600% 12/15/44							
02/03/2015 060006871406	S	- 160,000.000	1.1230		179,680	158,992	20,688
Issue: 91086QBF4 - United Mexican 4.600% 1/23/46							
02/03/2015 060006871406	S	- 625,000.000	1.0735		670,938	624,900	46,038
Issue: 842400FW8 - Southern Cal Edison 3.900% 3/15/43							
02/03/2015 060006871406	S	- 370,000.000	1.0859		401,765	367,791	33,973
Issue: 00206RBH4 - At T Inc 4.300% 12/15/42							
02/03/2015 060006871406	S	- 240,000.000	.9849		236,383	227,160	9,223
Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43							
02/03/2015 060006871406	S	- 485,000.000	1.2051		584,464	484,214	100,250

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
02/03/2015 060006871406	S	- 100,000.000	1.1162		111,624	100,370	11,254
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
02/03/2015 060006871406	S	- 790,000.000	1.2215		964,985	872,856	92,129
Issue: 912810RH3 - U S Treasury Bd 3.125% 8/15/44							
02/04/2015 060006871406	B	45,000.000	1.1570		- 52,066	52,066	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
02/04/2015 060006871406	B	85,000.000	1.3460		- 114,410	114,410	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
02/04/2015 060006871406	S	- 95,000.000	1.0375		98,561	95,937	2,624
Issue: 98420EAB1 - Xlit Ltd 5.250% 12/15/43							
02/04/2015 060006871406	S	- 55,000.000	1.2126		66,691	54,874	11,818
Issue: 912796FD6 - U S Treasury Bill 4/16/15							
02/06/2015 060006871406	S	- 1,650,000.000	.0000		1,649,896	1,649,896	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/17/2015 060006871406	S	- 60,000.000	1.0666		63,994	63,884	110
Issue: 023135AQ9 - Amazon Com Inc 4.950% 12/05/44							
02/17/2015 060006871406	B	80,000.000	1.0586		- 84,689	84,689	
Issue: 92343VCL6 - Verizon Comm Inc 5.012% 8/21/54							
02/18/2015 060006871406	S	- 1,600,000.000	1.0273		1,643,664	1,464,365	179,299
Issue: 92343VCJ1 - Verizon Comm 4.862% 8/21/46							
02/18/2015 060006871406	S	- 225,000.000	1.0371		233,341	231,126	2,214

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 748148QR7 - Quebec Province 7.500% 9/15/29							
02/18/2015 060006871406	B	865,000.000	1.5011		- 1,298,452	1,298,452	
Issue: 049560AM7 - Atmos Energy Corp 4.125% 10/15/44							
02/18/2015 060006871406	B	195,000.000	1.0619		- 207,065	207,065	
Issue: 71656LBB6 - Petroleos Mexicanos 5.500% 6/27/44							
02/18/2015 060006871406	S	- 165,000.000	.9900		163,350	168,127	- 4,777
Issue: 713448CQ9 - Pepsico Inc 4.250% 10/22/44							
02/18/2015 060006871406	B	370,000.000	1.0387		- 384,326	384,326	
Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44							
02/18/2015 060006871406	B	150,000.000	1.0637		- 159,560	159,560	
Issue: 87612EBA3 - Target Corp 4.000% 7/01/42							
02/18/2015 060006871406	B	275,000.000	1.0281		- 282,730	282,730	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	170,000.000	1.0619		- 180,519	180,519	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	215,000.000	1.0597		- 227,833	227,833	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	430,000.000	1.0597		- 455,666	455,666	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	710,000.000	1.0597		- 752,378	752,378	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	210,000.000	1.0613		- 222,863	222,863	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	1,360,000.000	1.0580		- 1,438,838	1,438,838	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	260,000.000	1.0580		- 275,072	275,072	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	B	180,000.000	1.0580		- 190,434	190,434	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 175,000.000	1.0598		185,473	185,518	- 45
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 100,000.000	1.0634		106,344	106,010	334
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 540,000.000	1.0634		574,256	572,454	1,802
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 315,000.000	1.0605		334,048	333,932	116
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 225,000.000	1.0605		238,605	238,523	83
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 260,000.000	1.0617		276,047	275,626	421
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 120,000.000	1.0591		127,088	127,212	- 125
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/18/2015 060006871406	S	- 615,000.000	1.0609		652,477	651,962	515

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308GS0 - Pacific Gas Elec 5.400% 1/15/40							
02/18/2015 060006871406	B	635,000.000	1.2197		- 774,535	774,535	
Issue: 714295AA0 - Perrigo Finance Plc 4.900% 12/15/44							
02/18/2015 060006871406	S	- 260,000.000	1.0564		274,672	271,648	3,024
Issue: 714295AC6 - Perrigo Finance Plc 3.900% 12/15/24							
02/18/2015 060006871406	S	- 425,000.000	1.0225		434,571	423,211	11,360
Issue: 71656LBE0 - Petroleos Mexicanos 5.625% 1/23/46							
02/18/2015 060006871406	S	- 1,260,000.000	1.0063		1,267,875	1,260,967	6,908
Issue: 195325CU7 - Republic Of Colombia 5.000% 6/15/45							
02/18/2015 060006871406	S	- 670,000.000	1.0255		687,085	664,591	22,494
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	B	395,000.000	.9894		- 390,803	390,803	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	S	- 1,465,000.000	.9891		1,448,977	1,452,468	- 3,492
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/18/2015 060006871406	S	- 265,000.000	.9894		262,184	262,733	- 549
Issue: 594918BB9 - Microsoft Corp 2.700% 2/12/25							
02/18/2015 060006871406	B	270,000.000	.9933		- 268,199	268,199	
Issue: 594918BE3 - Microsoft Corp 4.000% 2/12/55							
02/18/2015 060006871406	B	665,000.000	.9770		- 649,672	649,672	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
02/18/2015 060006871406	S	- 170,000.000	.9584		162,934	162,350	584

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 260543CG6 - Dow Chemical Co 4.375% 11/15/42							
02/18/2015 060006871406	S	- 925,000.000	.9945		919,940	922,193	- 2,253
Issue: 210371AF7 - Constellation Energy 7.600% 4/01/32							
02/18/2015 060006871406	S	- 245,000.000	1.3628		333,888	298,888	35,001
Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38							
02/18/2015 060006871406	S	- 250,000.000	1.2803		320,065	298,405	21,660
Issue: 677052AA0 - Oglethorpe Power 5.375% 11/01/40							
02/18/2015 060006871406	B	115,000.000	1.2047		- 138,541	138,541	
Issue: 715638BM3 - Republic Of Peru 5.625% 11/18/50							
02/18/2015 060006871406	S	- 515,000.000	1.2005		618,258	571,907	46,350
Issue: 85771PAL6 - Statoil Asa 3.950% 5/15/43							
02/18/2015 060006871406	B	315,000.000	1.0244		- 322,683	322,683	
Issue: 105756BB5 - Brazil Rep 8.250% 1/20/34							
02/18/2015 060006871406	S	- 480,000.000	1.3010		624,480	655,136	- 30,656
Issue: 92553PAP7 - Viacom Inc 4.375% 3/15/43							
02/18/2015 060006871406	S	- 385,000.000	.9165		352,860	353,605	- 745
Issue: 12189LAP6 - Burlingtn North 5.150% 9/01/43							
02/18/2015 060006871406	S	- 490,000.000	1.1582		567,494	541,079	26,414
Issue: 715638AU6 - Republic Of Peru 6.550% 3/14/37							
02/18/2015 060006871406	S	- 145,000.000	1.3085		189,733	189,044	689
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
02/18/2015 060006871406	S	- 70,000.000	1.1850		82,950	75,360	7,590

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91086QBE7 - United Mexican 5.550% 1/21/45							
02/18/2015 060006871406	S	- 895,000.000	1.1525		1,031,488	988,868	42,619
Issue: 4581X0CE6 - Inter Amer Dev Bk 4.375% 1/24/44							
02/18/2015 060006871406	B	150,000.000	1.2601		- 189,012	189,012	
Issue: 06849RAG7 - Barrick Na Finance 5.700% 5/30/41							
02/18/2015 060006871406	S	- 345,000.000	.9813		338,562	311,047	27,515
Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39							
02/18/2015 060006871406	B	225,000.000	1.4248		- 320,589	320,589	
Issue: 71654QAZ5 - Petroleo Mexicanos 6.500% 6/02/41							
02/18/2015 060006871406	S	- 735,000.000	1.1190		822,465	752,948	69,517
Issue: 718286BD8 - Republic Of Ph 6.375% 1/15/32							
02/18/2015 060006871406	S	- 125,000.000	1.3400		167,500	155,295	12,205
Issue: 706451BG5 - Petroleos Mexicanos 6.625% 6/15/35							
02/18/2015 060006871406	S	- 280,000.000	1.1315		316,820	315,213	1,607
Issue: 13063A5G5 - California ST Build 7.550% 4/01/39							
02/19/2015 060006871406	B	635,000.000	1.5593		- 990,136	990,136	
Issue: 871829AV9 - Sysco Corporation 4.350% 10/02/34							
02/19/2015 060006871406	B	300,000.000	1.0448		- 313,431	313,431	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	B	235,000.000	1.0583		- 248,696	248,696	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 195,000.000	1.0628		207,248	206,503	746

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/19/2015 060006871406	S	- 630,000.000	1.0639		670,261	667,162	3,099
Issue: 59151KAJ7 - Methanex Corp 5.650% 12/01/44							
02/19/2015 060006871406	S	- 340,000.000	1.0192		346,538	337,800	8,738
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/20/2015 060006871406	B	35,000.000	1.0623		- 37,182	37,182	
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
02/20/2015 060006871406	S	- 45,000.000	1.2840		57,778	52,250	5,528
Issue: 25156PAR4 - Deutsche Tel Fin 4.875% 3/06/42							
02/23/2015 060006871406	S	- 100,000.000	1.0999		109,986	95,114	14,872
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	90,000.000	1.0656		- 95,906	95,906	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	B	80,000.000	1.0659		- 85,275	85,275	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 205,000.000	1.0663		218,581	217,787	795
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 825,000.000	1.0663		879,656	876,459	3,198
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/23/2015 060006871406	S	- 70,000.000	1.0669		74,681	74,366	315
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
02/23/2015 060006871406	B	85,000.000	1.0269		- 87,289	87,289	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 7591EPAE0 - Regions Fin Corp 7.375% 12/10/37							
02/23/2015 060006871406	S	- 115,000.000	1.3189		151,677	150,172	1,505
Issue: 263901AF7 - Duke Energy Indiana 4.900% 7/15/43							
02/23/2015 060006871406	B	220,000.000	1.2013		- 264,290	264,290	
Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39							
02/23/2015 060006871406	B	935,000.000	1.3596		- 1,271,189	1,271,189	
Issue: 591894CB4 - Metropolitan Edison 4.000% 4/15/25							
02/24/2015 060006871406	S	- 210,000.000	1.0432		219,080	209,848	9,232
Issue: 94707VAD2 - Weatherford Intl Ltd 5.950% 4/15/42							
02/24/2015 060006871406	S	- 200,000.000	.8595		171,890	184,730	- 12,840
Issue: 694308GZ4 - Pacific Gas Elec 4.450% 4/15/42							
02/24/2015 060006871406	B	160,000.000	1.0869		- 173,906	173,906	
Issue: 961548AV6 - Westvaco Corp 8.200% 1/15/30							
02/24/2015 060006871406	S	- 205,000.000	1.4007		287,148	249,226	37,922
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	100,000.000	1.0742		- 107,422	107,422	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	90,000.000	1.0817		- 97,355	97,355	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	105,000.000	1.0713		- 112,481	112,481	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	90,000.000	1.0772		- 96,947	96,947	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	65,000.000	1.0731		- 69,753	69,753	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	95,000.000	1.0739		- 102,021	102,021	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	B	65,000.000	1.0739		- 69,804	69,804	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/24/2015 060006871406	S	- 90,000.000	1.0839		97,552	96,851	700
Issue: 592189AA2 - The Met 3.400% 7/01/45							
02/24/2015 060006871406	B	105,000.000	.9772		- 102,605	102,605	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/24/2015 060006871406	B	310,000.000	.9975		- 309,225	309,225	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/24/2015 060006871406	B	205,000.000	.9965		- 204,279	204,279	
Issue: 88732JAJ7 - Time Warner Cable 6.550% 5/01/37							
02/24/2015 060006871406	S	- 90,000.000	1.2059		108,533	116,282	- 7,749
Issue: 25271CAN2 - Diamond Offshore 4.875% 11/01/43							
02/24/2015 060006871406	S	- 110,000.000	.8674		95,412	107,606	- 12,195
Issue: 257559AK0 - Domtar Corp 6.750% 2/15/44							
02/24/2015 060006871406	S	- 130,000.000	1.1498		149,473	132,712	16,761
Issue: 13342BAM7 - Cameron Intl Corp 5.125% 12/15/43							
02/24/2015 060006871406	S	- 150,000.000	.9955		149,318	152,058	- 2,741

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
02/24/2015 060006871406	S	- 150,000.000	1.1414		171,212	153,667	17,544
Issue: 87425EAJ2 - Talisman Energy 5.850% 2/01/37							
02/24/2015 060006871406	S	- 150,000.000	1.0254		153,813	143,265	10,548
Issue: 61945CAB9 - Mosaic Co 4.875% 11/15/41							
02/24/2015 060006871406	S	- 120,000.000	1.0723		128,671	122,010	6,661
Issue: 072024ND0 - Bay Area Ca Toll 6.263% 4/01/49							
02/25/2015 060006871406	B	205,000.000	1.4414		- 295,495	295,495	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	B	65,000.000	1.0897		- 70,830	70,830	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 220,000.000	1.0864		239,009	237,289	1,721
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 35,000.000	1.0831		37,909	37,750	159
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/25/2015 060006871406	S	- 80,000.000	1.0897		87,175	86,510	665
Issue: 38148LAC0 - Goldman Sachs Gp 3.500% 1/23/25							
02/25/2015 060006871406	S	- 480,000.000	1.0196		489,427	479,798	9,629
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
02/25/2015 060006871406	B	45,000.000	1.0365		- 46,644	46,644	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/25/2015 060006871406	B	450,000.000	1.0028		- 451,266	451,266	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
02/25/2015 060006871406	B	90,000.000	1.0009		- 90,084	90,084	
Issue: 59022CAJ2 - Merrill Lynch & Co 6.110% 1/29/37							
02/25/2015 060006871406	S	- 90,000.000	1.2274		110,465	103,633	6,832
Issue: 532457BJ6 - Eli Lilly Co 3.700% 3/01/45							
02/25/2015 060006871406	B	100,000.000	1.0043		- 100,430	100,430	
Issue: 6174467X1 - Morgan Stanley Mtn 5.000% 11/24/25							
02/25/2015 060006871406	S	- 85,000.000	1.1095		94,309	90,685	3,624
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
02/26/2015 060006871406	S	- 80,000.000	1.0878		87,025	86,605	420
Issue: 85771PAL6 - Statoil Asa 3.950% 5/15/43							
02/26/2015 060006871406	B	95,000.000	1.0424		- 99,030	99,030	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/02/2015 060006871406	S	- 20,000.000	1.0650		21,300	21,628	- 328
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
03/02/2015 060006871406	B	25,000.000	1.0150		- 25,376	25,376	
Issue: 072024ND0 - Bay Area Ca Toll 6.263% 4/01/49							
03/05/2015 060006871406	S	- 350,000.000	1.4148		495,180	481,576	13,604
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/05/2015 060006871406	B	385,000.000	1.0578		- 407,258	407,258	
Issue: 591894CB4 - Metropolitan Edison 4.000% 4/15/25							
03/09/2015 060006871406	S	- 65,000.000	1.0381		67,475	64,953	2,522

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
03/09/2015 060006871406	B	65,000.000	.9825		- 63,863	63,863	
Issue: 58013MEN0 - McDonalds Corp Mtn 3.700% 2/15/42							
03/12/2015 060006871406	S	- 140,000.000	.9783		136,956	130,910	6,047
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
03/12/2015 060006871406	B	110,000.000	1.0631		- 116,944	116,944	
Issue: 92343VBS2 - Verizon Communicatio 6.400% 9/15/33							
03/18/2015 060006871406	S	- 46,000.000	1.2552		57,741	58,904	- 1,163
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
03/20/2015 060006871406	B	100,000.000	1.3427		- 134,270	134,270	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
03/20/2015 060006871406	S	- 115,000.000	1.0353		119,054	116,547	2,507
Issue: 912833XX3 - U S Treas Bd Strip 2/15/30							
03/30/2015 060006871428	S	- 327,000.000	.6988		221,346	221,346	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/06/2015 060006871406	S	- 55,000.000	1.1042		60,732	60,036	696
Issue: 694308HH3 - Pacific Gas Electric 4.750% 2/15/44							
04/06/2015 060006871406	B	60,000.000	1.1688		- 70,126	70,126	
Issue: 878742AT2 - Teck Resources 4.500% 1/15/21							
04/09/2015 060006871402	B	6,000.000	1.0270		- 6,162	6,162	
Issue: 878742AT2 - Teck Resources 4.500% 1/15/21							
04/13/2015 060006871402	B	3,000.000	1.0281		- 3,084	3,084	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/15/2015 060006871406	S	- 180,000.000	1.0982		197,684	196,556	1,128
Issue: 96926GAD5 - Rice University 3.774% 5/15/55							
04/15/2015 060006871406	B	200,000.000	1.0000		- 200,000	200,000	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/22/2015 060006871406	B	150,000.000	1.0722		- 160,828	160,828	
Issue: 026874DB0 - American Intl Group 4.375% 1/15/55							
04/22/2015 060006871406	S	- 170,000.000	1.0054		170,915	171,637	- 723
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/28/2015 060006871406	S	- 90,000.000	1.0687		96,184	96,481	- 297
Issue: 882484AA6 - Texas Health 4.330% 11/15/55							
04/28/2015 060006871406	B	100,000.000	1.0000		- 100,000	100,000	
Issue: 61166WAQ4 - Monsanto Co 4.700% 7/15/64							
04/29/2015 060006871406	B	135,000.000	1.0197		- 137,660	137,660	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/29/2015 060006871406	B	105,000.000	1.0516		- 110,414	110,414	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/29/2015 060006871406	S	- 135,000.000	1.0462		141,238	145,036	- 3,798
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
04/29/2015 060006871406	S	- 125,000.000	1.0508		131,348	134,293	- 2,945
Issue: 668444AM4 - Northwestern 3.688% 12/01/38							
04/29/2015 060006871406	B	190,000.000	1.0000		- 190,000	190,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 88732JAY4 - Time Warner Cabl 5.875% 11/15/40							
04/29/2015 060006871406	S	- 180,000.000	.9581		172,456	199,920	- 27,464
Issue: 94974BGH7 - Wells Fargo Mtn 3.000% 2/19/25							
04/30/2015 060006871406	S	- 150,000.000	.9822		147,330	148,758	- 1,428
Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45							
04/30/2015 060006871406	B	75,000.000	.9635		- 72,261	72,261	
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
05/01/2015 060006871406	B	90,000.000	.9897		- 89,072	89,072	
Issue: 06051GFF1 - Bank Of America Mtn 4.000% 4/01/24							
05/01/2015 060006871406	S	- 100,000.000	1.0428		104,284	106,387	- 2,103
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/05/2015 060006871406	S	- 170,000.000	1.0184		173,128	172,307	821
Issue: 00287YAS8 - Abbvie Inc 4.700% 5/14/45							
05/05/2015 060006871406	B	215,000.000	.9995		- 214,897	214,897	
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
05/11/2015 060006871406	B	75,000.000	1.0033		- 75,246	75,246	
Issue: 023135AP1 - Amazon Com Inc 2.400% 12/05/34							
05/11/2015 060006871406	S	- 110,000.000	1.0364		114,004	112,660	1,344
Issue: 912828J27 - U S Treasury Nt 2.000% 2/15/25							
05/13/2015 060006871406	B	5,000.000	.9805		- 4,902	4,902	
Issue: 167505NG7 - Chicago Il Brd Ed 6.319% 11/01/29							
05/13/2015 060006871406	S	- 5,000.000	.9154		4,577	5,000	- 423

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45							
05/14/2015 060006871406	S	- 305,000.000	1.0088		307,687	332,792	- 25,105
Issue: 375558AS2 - Gilead Sciences Inc 5.650% 12/01/41							
05/14/2015 060006871406	B	295,000.000	1.1643		- 343,457	343,457	
Issue: 585055BP0 - Medtronic Inc 4.625% 3/15/45							
05/19/2015 060006871406	B	200,000.000	1.0262		- 205,234	205,234	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	S	- 185,000.000	.8903		164,708	165,323	- 615
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/19/2015 060006871406	S	- 400,000.000	.8830		353,188	357,454	- 4,267
Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45							
05/19/2015 060006871406	B	445,000.000	.9993		- 444,666	444,666	
Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40							
05/20/2015 060006871406	S	- 115,000.000	1.1442		131,581	141,614	- 10,034
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/20/2015 060006871406	S	- 35,000.000	.8891		31,117	31,354	- 237
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
05/20/2015 060006871406	B	40,000.000	1.0027		- 40,109	40,109	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
05/21/2015 060006871406	B	190,000.000	.8963		- 170,288	170,288	
Issue: 842434CL4 - Southern Calif Gas 4.450% 3/15/44							
05/21/2015 060006871406	S	- 205,000.000	1.0493		215,104	235,803	- 20,699

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GFQ7 - Bank Of America Mtn 4.750% 4/21/45							
05/28/2015 060006871406	B	65,000.000	.9651		- 62,734	62,734	
Issue: 00287YAS8 - Abbvie Inc 4.700% 5/14/45							
05/28/2015 060006871406	S	- 35,000.000	1.0138		35,481	34,983	498
Issue: 00287YAR0 - Abbvie Inc 4.500% 5/14/35							
05/28/2015 060006871406	B	45,000.000	1.0033		- 45,150	45,150	
Issue: 38148LAF3 - Goldman Sachs Group 5.150% 5/22/45							
05/28/2015 060006871406	S	- 65,000.000	1.0161		66,048	65,117	931
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/01/2015 060006871406	S	- 210,000.000	.9123		191,592	193,713	- 2,121
Issue: 855244AH2 - Starbucks Corp 4.300% 6/15/45							
06/01/2015 060006871406	B	235,000.000	.9960		- 234,055	234,055	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	B	150,000.000	.8942		- 134,133	134,133	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/02/2015 060006871406	B	20,000.000	.8977		- 17,953	17,953	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
06/02/2015 060006871406	S	- 25,000.000	1.2117		30,293	31,104	- 811
Issue: 38141GCU6 - Goldman Sachs Grp 6.125% 2/15/33							
06/02/2015 060006871406	S	- 200,000.000	1.2016		240,328	247,411	- 7,083
Issue: 677050AK2 - Oglethorpe Power 4.550% 6/01/44							
06/03/2015 060006871406	B	115,000.000	.9979		- 114,760	114,760	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/03/2015 060006871406	B	20,000.000	.8947		- 17,894	17,894	
Issue: 46625HLL2 - Jpmorgan Chase Co 4.950% 6/01/45							
06/03/2015 060006871406	S	- 25,000.000	.9921		24,803	24,822	- 20
Issue: 677052AA0 - Oglethorpe Power 5.375% 11/01/40							
06/03/2015 060006871406	S	- 115,000.000	1.1213		128,952	138,541	- 9,589
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/04/2015 060006871406	B	45,000.000	.8819		- 39,684	39,684	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
06/04/2015 060006871406	S	- 55,000.000	1.2075		66,414	68,430	- 2,016
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/08/2015 060006871406	B	35,000.000	.8786		- 30,751	30,751	
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
06/08/2015 060006871406	S	- 40,000.000	1.2138		48,551	49,767	- 1,216
Issue: 878742AT2 - Teck Resources 4.500% 1/15/21							
06/16/2015 060006871402	B	2,000.000	.9776		- 1,955	1,955	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
06/16/2015 060006871406	S	- 130,000.000	.8914		115,883	114,900	983
Issue: 842400FQ1 - Southern Cal Ed 4.500% 9/01/40							
06/16/2015 060006871406	B	150,000.000	1.0333		- 154,994	154,994	
Issue: 822582BD3 - Shell International 3.250% 5/11/25							
06/19/2015 060006871406	B	230,000.000	.9969		- 229,282	229,282	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
06/19/2015 060006871406	S	- 220,000.000	.9875		217,250	219,315	- 2,065
Issue: 912828XH8 - U S Treasury Nt 1.625% 6/30/20							
06/30/2015 060006871402	B	105,000.000	.9991		- 104,910	104,910	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/01/2015 060006871406	B	55,000.000	.8630		- 47,463	47,463	
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
07/01/2015 060006871406	S	- 65,000.000	.9176		59,641	65,360	- 5,719
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/02/2015 060006871406	S	- 55,000.000	.8648		47,566	48,246	- 680
Issue: 670346AN5 - Nucor Corp 5.200% 8/01/43							
07/02/2015 060006871406	B	65,000.000	1.0042		- 65,273	65,273	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/08/2015 060006871406	S	- 150,000.000	.8997		134,953	132,030	2,923
Issue: 037833BH2 - Apple Inc 4.375% 5/13/45							
07/08/2015 060006871406	B	165,000.000	1.0033		- 165,540	165,540	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/14/2015 060006871406	S	- 60,000.000	.8625		51,750	52,301	- 551
Issue: 65334HAG7 - Nexen Inc 6.400% 5/15/37							
07/14/2015 060006871406	B	70,000.000	1.1663		- 81,638	81,638	
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
07/20/2015 060006871402	B	13,000.000	.9992		- 12,989	12,989	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/20/2015 060006871406	S	- 90,000.000	.8795		79,158	78,479	679
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
07/20/2015 060006871406	S	- 275,000.000	.9794		269,339	270,276	- 937
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
07/20/2015 060006871406	B	290,000.000	.9992		- 289,762	289,762	
Issue: 737679DE7 - Potomac Electric 4.150% 3/15/43							
07/20/2015 060006871406	B	100,000.000	.9669		- 96,688	96,688	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/22/2015 060006871406	S	- 115,000.000	.8914		102,512	102,046	466
Issue: 458140AT7 - Intel Corp 4.900% 7/29/45							
07/22/2015 060006871406	B	135,000.000	1.0053		- 135,716	135,716	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/23/2015 060006871406	B	115,000.000	.8925		- 102,638	102,638	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/23/2015 060006871406	B	85,000.000	.9019		- 76,659	76,659	
Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46							
07/23/2015 060006871406	S	- 110,000.000	.9235		101,589	109,608	- 8,019
Issue: 025816BF5 - American Express Co 4.050% 12/03/42							
07/23/2015 060006871406	S	- 140,000.000	.9326		130,557	140,775	- 10,218
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
07/28/2015 060006871406	S	- 150,000.000	.9063		135,938	134,285	1,653

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91324PCR1 - Unitedhealth Group 4.750% 7/15/45							
07/28/2015 060006871406	B	165,000.000	1.0377		- 171,222	171,222	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/04/2015 060006871406	B	80,000.000	.9220		- 73,763	73,763	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/04/2015 060006871406	S	- 170,000.000	.9177		156,002	155,784	217
Issue: 12201PAB2 - Burlington Res Fin 7.200% 8/15/31							
08/04/2015 060006871406	S	- 115,000.000	1.2955		148,986	158,841	- 9,855
Issue: 532457BA5 - Eli Lilly & Co 5.550% 3/15/37							
08/04/2015 060006871406	B	200,000.000	1.1805		- 236,100	236,100	
Issue: 023135AP1 - Amazon Com Inc 2.400% 12/05/34							
08/05/2015 060006871406	S	- 65,000.000	1.0071		65,462	66,572	- 1,110
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/05/2015 060006871406	B	105,000.000	.9113		- 95,681	95,681	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/05/2015 060006871406	B	45,000.000	.9095		- 40,929	40,929	
Issue: 91324PCQ3 - Unitedhealth Group 4.625% 7/15/35							
08/05/2015 060006871406	S	- 145,000.000	1.0428		151,205	146,933	4,272
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
08/06/2015 060006871406	B	50,000.000	.9517		- 47,585	47,585	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/06/2015 060006871406	S	- 40,000.000	.9170		36,681	36,754	- 72

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/06/2015 060006871406	B	105,000.000	.9906		- 104,016	104,016	
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
08/06/2015 060006871406	S	- 110,000.000	1.0173		111,899	110,074	1,825
Issue: 42307TAH1 - Heinz H J Co 7.125% 8/01/39							
08/10/2015 060006871406	B	180,000.000	1.2482		- 224,683	224,683	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/10/2015 060006871406	S	- 155,000.000	.9163		142,019	142,558	- 540
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/12/2015 060006871406	B	115,000.000	.9981		- 114,784	114,784	
Issue: 458140AS9 - Intel Corp 3.700% 7/29/25							
08/12/2015 060006871406	S	- 125,000.000	1.0101		126,263	124,814	1,449
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
08/14/2015 060006871402	S	- 4,000.000	1.0993		4,397	4,211	186
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
08/14/2015 060006871406	B	35,000.000	.9498		- 33,244	33,244	
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/14/2015 060006871406	S	- 130,000.000	.9269		120,494	119,991	503
Issue: 912810RK6 - U S Treasury Nt 2.500% 2/15/45							
08/14/2015 060006871406	S	- 30,000.000	.9300		27,900	27,690	210
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
08/14/2015 060006871406	B	230,000.000	.9944		- 228,706	228,706	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
08/14/2015 060006871406	S	- 240,000.000	1.0165		243,953	240,161	3,792
Issue: 637432MS1 - National Rural Util 4.023% 11/01/32							
08/14/2015 060006871406	B	205,000.000	1.0047		- 205,959	205,959	
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
08/18/2015 060006871402	S	- 3,000.000	1.0992		3,298	3,159	139
Issue: 745332CG9 - Puget Sound Energy 4.300% 5/20/45							
08/19/2015 060006871406	S	- 160,000.000	1.0196		163,133	159,280	3,853
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/19/2015 060006871406	B	40,000.000	1.0320		- 41,281	41,281	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/19/2015 060006871406	B	135,000.000	1.0336		- 139,535	139,535	
Issue: 73358WCX0 - Port Auth Ny Nj Cons 5.647% 11/01/40							
08/19/2015 060006871406	S	- 50,000.000	1.2075		60,375	56,300	4,075
Issue: 00507UAH4 - Actavis Funding Scs 4.850% 6/15/44							
08/25/2015 060006871406	B	75,000.000	.9240		- 69,300	69,300	
Issue: 942683AH6 - Watson Pharm 4.625% 10/01/42							
08/25/2015 060006871406	S	- 75,000.000	.9305		69,786	76,718	- 6,932
Issue: 665501AK8 - Northern Nat Gas 4.100% 9/15/42							
08/28/2015 060006871406	B	100,000.000	.9643		- 96,432	96,432	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/28/2015 060006871406	S	- 75,000.000	1.0248		76,863	76,999	- 136

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
08/28/2015 060006871406	S	- 85,000.000	1.0239		87,032	87,265	- 233
Issue: 842400FZ1 - Southern Cal Edison 4.650% 10/01/43							
08/28/2015 060006871406	B	100,000.000	1.0697		- 106,966	106,966	
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
09/04/2015 060006871402	S	- 2,000.000	1.0994		2,199	2,106	93
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	B	125,000.000	.9983		- 124,785	124,785	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/09/2015 060006871406	B	175,000.000	1.0072		- 176,258	176,258	
Issue: 674599CF0 - Occidental Petroleum 4.625% 6/15/45							
09/09/2015 060006871406	S	- 150,000.000	1.0130		151,947	147,946	4,001
Issue: 375558AS2 - Gilead Sciences Inc 5.650% 12/01/41							
09/09/2015 060006871406	S	- 215,000.000	1.1355		244,128	250,117	- 5,989
Issue: 20030NBE0 - Comcast Corp 4.650% 7/15/42							
09/10/2015 060006871406	B	100,000.000	1.0349		- 103,492	103,492	
Issue: 63946BAJ9 - Nbc Universal Media 4.450% 1/15/43							
09/10/2015 060006871406	S	- 100,000.000	1.0037		100,373	97,853	2,520
Issue: 718172BL2 - Philip Morris Intl 4.250% 11/10/44							
09/15/2015 060006871406	S	- 230,000.000	.9465		217,702	219,471	- 1,769
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/15/2015 060006871406	B	185,000.000	.9856		- 182,341	182,341	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/15/2015 060006871406	S	- 115,000.000	.9873		113,545	116,361	- 2,816
Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43							
09/15/2015 060006871406	B	155,000.000	.9493		- 147,148	147,148	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
09/16/2015 060006871406	S	- 165,000.000	.9491		156,605	165,868	- 9,263
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	B	130,000.000	.9848		- 128,030	128,030	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/16/2015 060006871406	S	- 20,000.000	.9866		19,732	20,060	- 328
Issue: 195325BM6 - Colombia Rep 6.125% 1/18/41							
09/16/2015 060006871406	B	30,000.000	1.0340		- 31,020	31,020	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
09/30/2015 060006871406	B	75,000.000	.9344		- 70,079	70,079	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
09/30/2015 060006871406	S	- 55,000.000	1.0228		56,255	55,955	299
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
09/30/2015 060006871406	S	- 135,000.000	1.0217		137,930	137,331	599
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
09/30/2015 060006871406	B	125,000.000	.9944		- 124,297	124,297	
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/02/2015 060006871406	B	155,000.000	1.2413		- 192,394	192,394	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/02/2015 060006871406	S	- 135,000.000	1.0359		139,852	137,654	2,197
Issue: 03523TBQ0 - Anheuser Busch Inbev 3.750% 7/15/42							
10/14/2015 060006871406	S	- 45,000.000	.8622		38,799	43,223	- 4,424
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/14/2015 060006871406	B	30,000.000	1.0286		- 30,858	30,858	
Issue: 035229DC4 - Anheuser Busch 6.450% 9/01/37							
10/16/2015 060006871406	B	60,000.000	1.1810		- 70,861	70,861	
Issue: 035242AB2 - Anheuser Busch Inbev 4.000% 1/17/43							
10/16/2015 060006871406	S	- 65,000.000	.8874		57,681	63,435	- 5,754
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
10/19/2015 060006871406	S	- 25,000.000	1.2474		31,186	32,913	- 1,727
Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45							
10/19/2015 060006871406	B	30,000.000	1.0025		- 30,076	30,076	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/20/2015 060006871406	S	- 125,000.000	1.0139		126,743	127,639	- 896
Issue: 26442TAC1 - Duke University 4.077% 10/01/48							
10/20/2015 060006871406	B	140,000.000	1.0000		- 140,000	140,000	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/21/2015 060006871406	B	125,000.000	1.0244		- 128,047	128,047	
Issue: 26442TAC1 - Duke University 4.077% 10/01/48							
10/21/2015 060006871406	S	- 140,000.000	1.0145		142,036	140,000	2,036

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
10/22/2015 060006871402	S	- 2,000.000	1.1097		2,219	2,106	114
Issue: 500472AE5 - Philips Electronics 5.000% 3/15/42							
10/27/2015 060006871406	S	- 195,000.000	.9924		193,520	217,569	- 24,049
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/27/2015 060006871406	B	140,000.000	1.0294		- 144,113	144,113	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/27/2015 060006871406	S	- 270,000.000	1.0266		277,172	276,802	370
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/27/2015 060006871406	S	- 95,000.000	.9968		94,696	94,244	452
Issue: 00440EAV9 - Ace Ina Holdings 3.350% 5/03/26							
10/27/2015 060006871406	B	95,000.000	.9969		- 94,708	94,708	
Issue: 00440EAW7 - Ace Ina Holdings 4.350% 11/03/45							
10/27/2015 060006871406	B	330,000.000	.9975		- 329,175	329,175	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/28/2015 060006871406	B	115,000.000	1.0239		- 117,749	117,749	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/28/2015 060006871406	S	- 140,000.000	1.0223		143,128	142,041	1,087
Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43							
10/28/2015 060006871406	S	- 155,000.000	.9986		154,778	147,148	7,631
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
10/28/2015 060006871406	S	- 215,000.000	.9948		213,891	213,288	603

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46625HNJ5 - Jpmorgan Chase Co 4.250% 10/01/27							
10/28/2015 060006871406	B	200,000.000	1.0107		- 202,138	202,138	
Issue: 00440EAW7 - Ace Ina Holdings 4.350% 11/03/45							
10/28/2015 060006871406	B	165,000.000	1.0249		- 169,107	169,107	
Issue: 452152BM2 - Illinois ST Build 6.630% 2/01/35							
10/29/2015 060006871406	S	- 1,000,000.000	1.0235		1,023,540	1,123,730	- 100,190
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/29/2015 060006871406	B	440,000.000	1.0183		- 448,044	448,044	
Issue: 40414LAD1 - Hcp Inc 5.375% 2/01/21							
10/30/2015 060006871402	S	- 2,000.000	1.1011		2,202	2,106	96
Issue: 717081CY7 - Pfizer Inc 7.200% 3/15/39							
10/30/2015 060006871406	S	- 75,000.000	1.3804		103,529	103,209	320
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
10/30/2015 060006871406	B	70,000.000	1.0136		- 70,952	70,952	
Issue: 17275RAW2 - Cisco Systems Inc 3.500% 6/15/25							
11/02/2015 060006871406	S	- 200,000.000	1.0361		207,224	199,648	7,576
Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25							
11/02/2015 060006871406	B	195,000.000	.9848		- 192,045	192,045	
Issue: 61747YDY8 - Morgan Stanley 4.300% 1/27/45							
11/03/2015 060006871406	S	- 370,000.000	.9602		355,281	364,938	- 9,657
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/03/2015 060006871406	B	295,000.000	1.0064		- 296,890	296,890	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/09/2015 060006871406	S	- 100,000.000	.9758		97,578	98,370	- 792
Issue: 94974BGQ7 - Wells Fargo Company 4.900% 11/17/45							
11/09/2015 060006871406	B	145,000.000	.9952		- 144,300	144,300	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/10/2015 060006871406	S	- 150,000.000	.9786		146,783	148,381	- 1,598
Issue: 046353AM0 - Astrazeneca Plc 4.375% 11/16/45							
11/10/2015 060006871406	B	175,000.000	.9860		- 172,554	172,554	
Issue: 00287YAR0 - Abbvie Inc 4.500% 5/14/35							
11/12/2015 060006871406	S	- 173,000.000	.9557		165,336	170,012	- 4,676
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/12/2015 060006871406	B	110,000.000	.9800		- 107,800	107,800	
Issue: 912810RM2 - U S Treasury Nt 3.000% 5/15/45							
11/13/2015 060006871406	S	- 130,000.000	.9869		128,294	127,881	413
Issue: 976656CJ5 - Wisconsin Electric 4.300% 12/15/45							
11/13/2015 060006871406	B	150,000.000	.9971		- 149,567	149,567	
Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25							
11/16/2015 060006871402	S	- 60,000.000	.9875		59,250	59,292	- 42
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/16/2015 060006871406	B	200,000.000	.9614		- 192,281	192,281	
Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41							
11/16/2015 060006871406	S	- 230,000.000	1.1951		274,862	274,572	289

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
11/19/2015 060006871406	B	195,000.000	1.2651		- 246,687	246,687	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
11/19/2015 060006871406	S	- 185,000.000	.9725		179,913	178,312	1,600
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
11/24/2015 060006871402	S	- 11,000.000	1.0365		11,402	10,991	411
Issue: 04650NAB0 - At T Inc 5.350% 9/01/40							
11/25/2015 060006871406	S	- 90,000.000	1.0001		90,005	89,169	836
Issue: 00206RBA9 - Att Inc 5.550% 8/15/41							
11/25/2015 060006871406	B	85,000.000	1.0250		- 87,124	87,124	
Issue: 6174468C6 - Morgan Stanley 4.000% 7/23/25							
11/30/2015 060006871402	S	- 2,000.000	1.0387		2,077	1,998	79
Issue: 668444AM4 - Northwestern 3.688% 12/01/38							
12/01/2015 060006871406	S	- 190,000.000	1.0181		193,437	190,000	3,437
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/01/2015 060006871406	B	145,000.000	.9859		- 142,961	142,961	
Issue: 369604BN2 - General Electric Co 4.100% 12/29/49							
12/04/2015 060006871402	B	1,000.000	.8850		- 885	885	
Issue: 369604BN2 - General Electric Co 4.100% 12/29/49							
12/08/2015 060006871402	B	1,000.000	.8975		- 898	898	
Issue: 59156RBL1 - Metlife Inc 4.721% 12/15/44							
12/10/2015 060006871406	B	10,000.000	1.0329		- 10,329	10,329	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/10/2015 060006871406	S	- 10,000.000	.9809		9,809	9,786	23
Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42							
12/11/2015 060006871406	S	- 75,000.000	1.2588		94,413	97,735	- 3,322
Issue: 38141GFD1 - Goldman Sachs Group 6.750% 10/01/37							
12/11/2015 060006871406	B	40,000.000	1.1799		- 47,196	47,196	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	70,000.000	.9909		- 69,366	69,366	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	B	65,000.000	.9920		- 64,482	64,482	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	S	- 10,000.000	.9933		9,933	9,894	39
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/11/2015 060006871406	S	- 30,000.000	.9908		29,723	29,683	41
Issue: 902118BT4 - Tyco International 5.125% 9/14/45							
12/11/2015 060006871406	S	- 75,000.000	1.0475		78,562	76,115	2,447
Issue: 94974BGQ7 - Wells Fargo Company 4.900% 11/17/45							
12/11/2015 060006871406	B	10,000.000	1.0143		- 10,143	10,143	
Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45							
12/17/2015 060006871406	S	- 155,000.000	.9864		152,893	151,744	1,149
Issue: 71644EAJ1 - Petro Canada 6.800% 5/15/38							
12/17/2015 060006871406	B	225,000.000	1.1145		- 250,754	250,754	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Morgan Stanley & Co. LLC				**0**	**80,404,602**	**79,418,806**	**985,785**
GRAND TOTAL				**0**	**654,564,092**	**653,445,613**	**1,117,449**

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE

Issue: 31846V435 - First American Prime Obligations

01/02/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641
01/02/2015 060006871403	B	3,331.500	1.0000		- 3,332	3,332
01/02/2015 060006871406	B	3,986,851.220	1.0000		- 3,986,851	3,986,851
01/05/2015 060006871401	B	322.030	1.0000		- 322	322
01/05/2015 060006871402	B	31.530	1.0000		- 32	32
01/05/2015 060006871403	B	9,684.240	1.0000		- 9,684	9,684
01/05/2015 060006871415	B	80.370	1.0000		- 80	80
01/06/2015 060006871401	B	34,691,038.360	1.0000		- 34,691,038	34,691,038
01/06/2015 060006871403	B	48,273.530	1.0000		- 48,274	48,274
01/06/2015 060006871418	B	34,728,822.530	1.0000		- 34,728,823	34,728,823

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/07/2015 060006871403	B	6,780.000	1.0000		- 6,780	6,780	
01/07/2015 060006871412	B	99,402.960	1.0000		- 99,403	99,403	
01/07/2015 060006871415	B	1,220,956.440	1.0000		- 1,220,956	1,220,956	
01/07/2015 060006871416	B	1,100,000.000	1.0000		- 1,100,000	1,100,000	
01/08/2015 060006871401	B	99,402.960	1.0000		- 99,403	99,403	
01/08/2015 060006871402	B	26,969.640	1.0000		- 26,970	26,970	
01/08/2015 060006871403	B	3,840.000	1.0000		- 3,840	3,840	
01/08/2015 060006871416	B	127,000.000	1.0000		- 127,000	127,000	
01/09/2015 060006871406	B	590,427.900	1.0000		- 590,428	590,428	
01/12/2015 060006871401	B	1,820,291.980	1.0000		- 1,820,292	1,820,292	
01/12/2015 060006871402	B	1,306.590	1.0000		- 1,307	1,307	
01/12/2015 060006871402	B	273.130	1.0000		- 273	273	
01/12/2015 060006871406	B	443,685.600	1.0000		- 443,686	443,686	
01/12/2015 060006871418	B	1,827,835.560	1.0000		- 1,827,836	1,827,836	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/13/2015 060006871402	B	52.580	1.0000		- 53	53	
01/13/2015 060006871402	B	2,001.650	1.0000		- 2,002	2,002	
01/14/2015 060006871403	B	400,000.000	1.0000		- 400,000	400,000	
01/15/2015 060006871402	B	7,622.990	1.0000		- 7,623	7,623	
01/15/2015 060006871402	B	3,914.850	1.0000		- 3,915	3,915	
01/15/2015 060006871403	B	266,034.650	1.0000		- 266,035	266,035	
01/15/2015 060006871406	B	205,402.930	1.0000		- 205,403	205,403	
01/15/2015 060006871406	B	834,000.000	1.0000		- 834,000	834,000	
01/15/2015 060006871416	B	393.530	1.0000		- 394	394	
01/16/2015 060006871402	B	650.980	1.0000		- 651	651	
01/16/2015 060006871403	B	67,272.450	1.0000		- 67,272	67,272	
01/20/2015 060006871402	B	1,344.590	1.0000		- 1,345	1,345	
01/20/2015 060006871406	B	1,422,145.280	1.0000		- 1,422,145	1,422,145	
01/20/2015 060006871412	B	19,753.750	1.0000		- 19,754	19,754	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/21/2015 060006871402	B	1,060.390	1.0000		- 1,060	1,060	
01/21/2015 060006871406	B	1,368,026.590	1.0000		- 1,368,027	1,368,027	
01/22/2015 060006871401	B	24,022.600	1.0000		- 24,023	24,023	
01/22/2015 060006871402	B	770.000	1.0000		- 770	770	
01/22/2015 060006871403	B	112,010.050	1.0000		- 112,010	112,010	
01/22/2015 060006871406	B	326,084.760	1.0000		- 326,085	326,085	
01/23/2015 060006871403	B	141,774.090	1.0000		- 141,774	141,774	
01/26/2015 060006871402	B	10,414.260	1.0000		- 10,414	10,414	
01/26/2015 060006871402	B	3,360.400	1.0000		- 3,360	3,360	
01/26/2015 060006871406	B	1,075,282.470	1.0000		- 1,075,282	1,075,282	
01/26/2015 060006871406	B	2,953.130	1.0000		- 2,953	2,953	
01/27/2015 060006871402	B	50,958.270	1.0000		- 50,958	50,958	
01/27/2015 060006871403	B	83,408.680	1.0000		- 83,409	83,409	
01/27/2015 060006871406	B	16,119.420	1.0000		- 16,119	16,119	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/28/2015 060006871402	B	48,283.980	1.0000		- 48,284	48,284	
01/28/2015 060006871416	B	900,000.000	1.0000		- 900,000	900,000	
01/29/2015 060006871403	B	52,198.080	1.0000		- 52,198	52,198	
01/29/2015 060006871406	B	233,586.020	1.0000		- 233,586	233,586	
01/30/2015 060006871403	B	11,277.730	1.0000		- 11,278	11,278	
01/30/2015 060006871412	B	1,219,740.690	1.0000		- 1,219,741	1,219,741	
02/02/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
02/02/2015 060006871403	B	520.000	1.0000		- 520	520	
02/02/2015 060006871406	B	6,275,686.950	1.0000		- 6,275,687	6,275,687	
02/03/2015 060006871401	B	683.050	1.0000		- 683	683	
02/03/2015 060006871402	B	35.310	1.0000		- 35	35	
02/03/2015 060006871403	B	33.260	1.0000		- 33	33	
02/03/2015 060006871412	B	1.220	1.0000		- 1	1	
02/03/2015 060006871415	B	50.480	1.0000		- 50	50	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/03/2015 060006871416	B	3.730	1.0000		- 4	4	
02/04/2015 060006871403	B	3,000.000	1.0000		- 3,000	3,000	
02/04/2015 060006871406	B	25,517.150	1.0000		- 25,517	25,517	
02/05/2015 060006871401	B	1,719.960	1.0000		- 1,720	1,720	
02/05/2015 060006871403	B	827,261.990	1.0000		- 827,262	827,262	
02/05/2015 060006871406	B	68,570.900	1.0000		- 68,571	68,571	
02/06/2015 060006871402	B	57,738.430	1.0000		- 57,738	57,738	
02/06/2015 060006871403	B	8,497,429.610	1.0000		- 8,497,430	8,497,430	
02/06/2015 060006871403	B	112,650.510	1.0000		- 112,651	112,651	
02/06/2015 060006871406	B	4,835,885.390	1.0000		- 4,835,885	4,835,885	
02/09/2015 060006871402	B	256.250	1.0000		- 256	256	
02/09/2015 060006871403	B	6,721,261.190	1.0000		- 6,721,261	6,721,261	
02/09/2015 060006871406	B	90,793,510.690	1.0000		- 90,793,511 *	90,793,511	
02/09/2015 060006871406	B	6,012,379.020	1.0000		- 6,012,379	6,012,379	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/10/2015 060006871402	B	219.380	1.0000		- 219	219	
02/10/2015 060006871403	B	7,300,827.290	1.0000		- 7,300,827	7,300,827	
02/10/2015 060006871406	B	6,001,565.630	1.0000		- 6,001,566	6,001,566	
02/10/2015 060006871415	B	1,154,991.140	1.0000		- 1,154,991	1,154,991	
02/11/2015 060006871403	B	6,101,748.200	1.0000		- 6,101,748	6,101,748	
02/11/2015 060006871406	B	6,225,593.360	1.0000		- 6,225,593	6,225,593	
02/11/2015 060006871424	B	3,769,556.500	1.0000		- 3,769,557	3,769,557	
02/11/2015 060006871424	B	5,440,000.000	1.0000		- 5,440,000	5,440,000	
02/12/2015 060006871402	B	648.700	1.0000		- 649	649	
02/12/2015 060006871403	B	7,059,765.340	1.0000		- 7,059,765	7,059,765	
02/12/2015 060006871405	B	368.020	1.0000		- 368	368	
02/12/2015 060006871406	B	6,305,141.370	1.0000		- 6,305,141	6,305,141	
02/12/2015 060006871409	B	465.790	1.0000		- 466	466	
02/12/2015 060006871424	B	52,771.500	1.0000		- 52,772	52,772	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/13/2015 060006871402	B	336,234.360	1.0000		- 336,234	336,234	
02/13/2015 060006871403	B	413,282.180	1.0000		- 413,282	413,282	
02/17/2015 060006871401	B	62,834,617.440	1.0000		- 62,834,617	62,834,617	
02/17/2015 060006871402	B	18,795.900	1.0000		- 18,796	18,796	
02/17/2015 060006871402	B	828.470	1.0000		- 828	828	
02/17/2015 060006871403	B	1,200.000	1.0000		- 1,200	1,200	
02/17/2015 060006871406	B	315,781.830	1.0000		- 315,782	315,782	
02/17/2015 060006871416	B	89.920	1.0000		- 90	90	
02/17/2015 060006871419	B	72,962,568.860	1.0000		- 72,962,569 *	72,962,569	
02/17/2015 060006871419	B	127.030	1.0000		- 127	127	
02/17/2015 060006871426	B	16,286,771.660	1.0000		- 16,286,772	16,286,772	
02/17/2015 060006871426	B	26.400	1.0000		- 26	26	
02/18/2015 060006871402	B	8,536.840	1.0000		- 8,537	8,537	
02/18/2015 060006871402	B	293.200	1.0000		- 293	293	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871412	B	4,991.000	1.0000		- 4,991	4,991	
02/18/2015 060006871426	B	10,285,439.000	1.0000		- 10,285,439	10,285,439	
02/19/2015 060006871402	B	451.720	1.0000		- 452	452	
02/19/2015 060006871402	B	703.130	1.0000		- 703	703	
02/19/2015 060006871403	B	31,920.000	1.0000		- 31,920	31,920	
02/19/2015 060006871406	B	16,171.880	1.0000		- 16,172	16,172	
02/19/2015 060006871419	B	11,660,262.000	1.0000		- 11,660,262	11,660,262	
02/19/2015 060006871420	B	11,660,262.000	1.0000		- 11,660,262	11,660,262	
02/19/2015 060006871424	B	24,536,197.900	1.0000		- 24,536,198	24,536,198	
02/19/2015 060006871427	B	6,621,849.000	1.0000		- 6,621,849	6,621,849	
02/19/2015 060006871428	B	830.170	1.0000		- 830	830	
02/19/2015 060006871428	B	13,965,935.060	1.0000		- 13,965,935	13,965,935	
02/20/2015 060006871401	B	11,937,656.810	1.0000		- 11,937,657	11,937,657	
02/20/2015 060006871403	B	925.000	1.0000		- 925	925	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/20/2015 060006871412	B	99,376,445.890	1.0000		- 99,376,446 *	99,376,446	
02/20/2015 060006871413	B	100,000,000.000	1.0000		- 100,000,000 *	100,000,000	
02/20/2015 060006871424	B	528,772.730	1.0000		- 528,773	528,773	
02/20/2015 060006871426	B	150,000.000	1.0000		- 150,000	150,000	
02/23/2015 060006871401	B	509.110	1.0000		- 509	509	
02/23/2015 060006871406	B	1,948,684.840	1.0000		- 1,948,685	1,948,685	
02/23/2015 060006871406	B	45,565.750	1.0000		- 45,566	45,566	
02/23/2015 060006871412	B	620,932.550	1.0000		- 620,933	620,933	
02/24/2015 060006871402	B	13,560.950	1.0000		- 13,561	13,561	
02/24/2015 060006871412	B	620,932.550	1.0000		- 620,933	620,933	
02/24/2015 060006871424	B	930,841.160	1.0000		- 930,841	930,841	
02/25/2015 060006871402	B	5,017.330	1.0000		- 5,017	5,017	
02/25/2015 060006871402	B	1,522.890	1.0000		- 1,523	1,523	
02/25/2015 060006871403	B	1,200.000	1.0000		- 1,200	1,200	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/25/2015 060006871406	B	464,788.940	1.0000		- 464,789	464,789	
02/25/2015 060006871412	B	620,932.550	1.0000		- 620,933	620,933	
02/26/2015 060006871401	B	819,223.150	1.0000		- 819,223	819,223	
02/26/2015 060006871402	B	301.980	1.0000		- 302	302	
02/26/2015 060006871424	B	620,655.300	1.0000		- 620,655	620,655	
02/27/2015 060006871401	B	371,254.090	1.0000		- 371,254	371,254	
02/27/2015 060006871403	B	808.000	1.0000		- 808	808	
02/27/2015 060006871406	B	3,518,114.020	1.0000		- 3,518,114	3,518,114	
02/27/2015 060006871406	B	256,050.020	1.0000		- 256,050	256,050	
02/27/2015 060006871424	B	269,911.070	1.0000		- 269,911	269,911	
03/02/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
03/02/2015 060006871403	B	7,031.500	1.0000		- 7,032	7,032	
03/02/2015 060006871421	B	232.000	1.0000		- 232	232	
03/02/2015 060006871421	B	398.500	1.0000		- 399	399	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/02/2015 060006871424	B	156,625.000	1.0000		- 156,625	156,625	
03/03/2015 060006871401	B	450.620	1.0000		- 451	451	
03/03/2015 060006871402	B	7,873.560	1.0000		- 7,874	7,874	
03/03/2015 060006871403	B	135.060	1.0000		- 135	135	
03/03/2015 060006871406	B	7,088.750	1.0000		- 7,089	7,089	
03/03/2015 060006871412	B	281.330	1.0000		- 281	281	
03/03/2015 060006871412	B	1,184,115.210	1.0000		- 1,184,115	1,184,115	
03/03/2015 060006871415	B	14.550	1.0000		- 15	15	
03/03/2015 060006871416	B	1.050	1.0000		- 1	1	
03/03/2015 060006871419	B	51.920	1.0000		- 52	52	
03/03/2015 060006871424	B	56.670	1.0000		- 57	57	
03/03/2015 060006871428	B	6.130	1.0000		- 6	6	
03/04/2015 060006871406	B	842,944.870	1.0000		- 842,945	842,945	
03/04/2015 060006871421	B	12,957.320	1.0000		- 12,957	12,957	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/05/2015 060006871421	B	1,428.000	1.0000		- 1,428	1,428	
03/06/2015 060006871421	B	144.000	1.0000		- 144	144	
03/06/2015 060006871424	B	57,062.500	1.0000		- 57,063	57,063	
03/10/2015 060006871401	B	7,172,951.370	1.0000		- 7,172,951	7,172,951	
03/10/2015 060006871403	B	3,370.500	1.0000		- 3,371	3,371	
03/10/2015 060006871419	B	1,750,000.000	1.0000		- 1,750,000	1,750,000	
03/10/2015 060006871421	B	544.500	1.0000		- 545	545	
03/10/2015 060006871426	B	97,055.440	1.0000		- 97,055	97,055	
03/10/2015 060006871426	B	50,000.000	1.0000		- 50,000	50,000	
03/10/2015 060006871427	B	50,000.000	1.0000		- 50,000	50,000	
03/11/2015 060006871401	B	1,291,046.220	1.0000		- 1,291,046	1,291,046	
03/11/2015 060006871406	B	704.730	1.0000		- 705	705	
03/11/2015 060006871424	B	1,350,461.420	1.0000		- 1,350,461	1,350,461	
03/12/2015 060006871401	B	3,339,697.250	1.0000		- 3,339,697	3,339,697	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/12/2015 060006871402	B	3,863.990	1.0000		- 3,864	3,864	
03/12/2015 060006871402	B	559.330	1.0000		- 559	559	
03/12/2015 060006871406	B	190,199.000	1.0000		- 190,199	190,199	
03/12/2015 060006871419	B	2,299,060.970	1.0000		- 2,299,061	2,299,061	
03/12/2015 060006871424	B	8,256.380	1.0000		- 8,256	8,256	
03/12/2015 060006871424	B	60,812.500	1.0000		- 60,813	60,813	
03/13/2015 060006871401	B	10,299,964.480	1.0000		- 10,299,964	10,299,964	
03/13/2015 060006871403	B	19,838.010	1.0000		- 19,838	19,838	
03/13/2015 060006871406	B	17,147.820	1.0000		- 17,148	17,148	
03/13/2015 060006871421	B	5,294.460	1.0000		- 5,294	5,294	
03/13/2015 060006871424	B	28,063.550	1.0000		- 28,064	28,064	
03/16/2015 060006871402	B	4,053.060	1.0000		- 4,053	4,053	
03/16/2015 060006871402	B	1,052.230	1.0000		- 1,052	1,052	
03/16/2015 060006871403	B	1,520.000	1.0000		- 1,520	1,520	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/16/2015 060006871406	B	48,963.740	1.0000		- 48,964	48,964	
03/16/2015 060006871421	B	80.000	1.0000		- 80	80	
03/17/2015 060006871402	B	72.050	1.0000		- 72	72	
03/17/2015 060006871402	B	282.350	1.0000		- 282	282	
03/17/2015 060006871403	B	69,231.050	1.0000		- 69,231	69,231	
03/17/2015 060006871421	B	7,023.080	1.0000		- 7,023	7,023	
03/17/2015 060006871424	B	30,905.840	1.0000		- 30,906	30,906	
03/17/2015 060006871428	B	117.960	1.0000		- 118	118	
03/18/2015 060006871403	B	1,081.000	1.0000		- 1,081	1,081	
03/18/2015 060006871406	B	3,045.000	1.0000		- 3,045	3,045	
03/18/2015 060006871421	B	329.000	1.0000		- 329	329	
03/19/2015 060006871424	B	114,187.500	1.0000		- 114,188	114,188	
03/19/2015 060006871424	B	205,250.000	1.0000		- 205,250	205,250	
03/20/2015 060006871401	B	880.240	1.0000		- 880	880	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/20/2015 060006871403	B	713.500	1.0000		- 714	714	
03/20/2015 060006871406	B	119,277.630	1.0000		- 119,278	119,278	
03/20/2015 060006871421	B	211.500	1.0000		- 212	212	
03/23/2015 060006871403	B	910.000	1.0000		- 910	910	
03/23/2015 060006871421	B	250.000	1.0000		- 250	250	
03/23/2015 060006871424	B	94,125.000	1.0000		- 94,125	94,125	
03/24/2015 060006871401	B	1,255.130	1.0000		- 1,255	1,255	
03/24/2015 060006871406	B	62,475.200	1.0000		- 62,475	62,475	
03/24/2015 060006871424	B	6,062.500	1.0000		- 6,063	6,063	
03/25/2015 060006871403	B	560.000	1.0000		- 560	560	
03/25/2015 060006871421	B	140.000	1.0000		- 140	140	
03/25/2015 060006871426	B	124.090	1.0000		- 124	124	
03/26/2015 060006871402	B	234,356.810	1.0000		- 234,357	234,357	
03/26/2015 060006871403	B	1,108.000	1.0000		- 1,108	1,108	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/26/2015 060006871406	B	38,612.890	1.0000		- 38,613	38,613	
03/26/2015 060006871406	B	3,904,153.000	1.0000		- 3,904,153	3,904,153	
03/26/2015 060006871413	B	3,920,544.000	1.0000		- 3,920,544	3,920,544	
03/26/2015 060006871420	B	889,532.000	1.0000		- 889,532	889,532	
03/26/2015 060006871421	B	302.000	1.0000		- 302	302	
03/26/2015 060006871421	B	117,421.000	1.0000		- 117,421	117,421	
03/26/2015 060006871424	B	91,375.000	1.0000		- 91,375	91,375	
03/27/2015 060006871403	B	1,465.500	1.0000		- 1,466	1,466	
03/27/2015 060006871421	B	424.500	1.0000		- 425	425	
03/30/2015 060006871401	B	7,786,974.170	1.0000		- 7,786,974	7,786,974	
03/30/2015 060006871402	B	1,025.000	1.0000		- 1,025	1,025	
03/30/2015 060006871419	B	4,546,530.960	1.0000		- 4,546,531	4,546,531	
03/30/2015 060006871424	B	153,593.340	1.0000		- 153,593	153,593	
03/30/2015 060006871426	B	1,148,265.480	1.0000		- 1,148,265	1,148,265	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/31/2015 060006871402	B	2,851.750	1.0000		- 2,852	2,852	
03/31/2015 060006871403	B	4,567.500	1.0000		- 4,568	4,568	
03/31/2015 060006871406	B	93,099.410	1.0000		- 93,099	93,099	
03/31/2015 060006871421	B	1,227.500	1.0000		- 1,228	1,228	
04/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
04/01/2015 060006871403	B	532.670	1.0000		- 533	533	
04/01/2015 060006871406	B	234,260.520	1.0000		- 234,261	234,261	
04/01/2015 060006871421	B	4,351.000	1.0000		- 4,351	4,351	
04/01/2015 060006871428	B	5,981.160	1.0000		- 5,981	5,981	
04/02/2015 060006871401	B	283.170	1.0000		- 283	283	
04/02/2015 060006871403	B	64,843.500	1.0000		- 64,844	64,844	
04/02/2015 060006871412	B	76.600	1.0000		- 77	77	
04/02/2015 060006871413	B	1.720	1.0000		- 2	2	
04/02/2015 060006871415	B	.040	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/02/2015 060006871419	B	42.450	1.0000		- 42	42	
04/02/2015 060006871420	B	.390	1.0000				
04/02/2015 060006871421	B	6,157.170	1.0000		- 6,157	6,157	
04/02/2015 060006871424	B	40,882.370	1.0000		- 40,882	40,882	
04/02/2015 060006871424	B	149,812.500	1.0000		- 149,813	149,813	
04/02/2015 060006871426	B	2.440	1.0000		- 2	2	
04/06/2015 060006871401	B	1,137.610	1.0000		- 1,138	1,138	
04/06/2015 060006871403	B	150,761.230	1.0000		- 150,761	150,761	
04/06/2015 060006871424	B	123,937.500	1.0000		- 123,938	123,938	
04/07/2015 060006871403	B	1,756.000	1.0000		- 1,756	1,756	
04/07/2015 060006871421	B	504.000	1.0000		- 504	504	
04/08/2015 060006871402	B	304,693.670	1.0000		- 304,694	304,694	
04/08/2015 060006871406	B	29,210.890	1.0000		- 29,211	29,211	
04/08/2015 060006871424	B	53,937.500	1.0000		- 53,938	53,938	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/09/2015 060006871402	B	26,363.720	1.0000		- 26,364	26,364	
04/09/2015 060006871412	B	119,267.760	1.0000		- 119,268	119,268	
04/09/2015 060006871412	B	82,366.510	1.0000		- 82,367	82,367	
04/09/2015 060006871424	B	16,875.000	1.0000		- 16,875	16,875	
04/10/2015 060006871402	B	15,369.200	1.0000		- 15,369	15,369	
04/10/2015 060006871402	B	160.920	1.0000		- 161	161	
04/10/2015 060006871412	B	992,937.450	1.0000		- 992,937	992,937	
04/13/2015 060006871402	B	533.150	1.0000		- 533	533	
04/13/2015 060006871402	B	26,634.620	1.0000		- 26,635	26,635	
04/13/2015 060006871403	B	260.000	1.0000		- 260	260	
04/13/2015 060006871412	B	161,610.260	1.0000		- 161,610	161,610	
04/13/2015 060006871421	B	65.000	1.0000		- 65	65	
04/13/2015 060006871424	B	21,062.500	1.0000		- 21,063	21,063	
04/14/2015 060006871406	B	120,330.730	1.0000		- 120,331	120,331	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/14/2015 060006871424	B	14,094.160	1.0000		- 14,094	14,094	
04/15/2015 060006871402	B	2,137.890	1.0000		- 2,138	2,138	
04/15/2015 060006871402	B	62,863.810	1.0000		- 62,864	62,864	
04/15/2015 060006871403	B	412.500	1.0000		- 413	413	
04/15/2015 060006871406	B	96,203.850	1.0000		- 96,204	96,204	
04/15/2015 060006871406	B	1,425.000	1.0000		- 1,425	1,425	
04/15/2015 060006871421	B	118.750	1.0000		- 119	119	
04/15/2015 060006871424	B	82,593.340	1.0000		- 82,593	82,593	
04/16/2015 060006871402	B	47,196.780	1.0000		- 47,197	47,197	
04/16/2015 060006871402	B	2,537.080	1.0000		- 2,537	2,537	
04/16/2015 060006871403	B	4,148.030	1.0000		- 4,148	4,148	
04/16/2015 060006871412	B	11,354.050	1.0000		- 11,354	11,354	
04/16/2015 060006871421	B	1,166.650	1.0000		- 1,167	1,167	
04/17/2015 060006871402	B	10,143.110	1.0000		- 10,143	10,143	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/17/2015 060006871402	B	293.200	1.0000		- 293	293	
04/17/2015 060006871424	B	20,500.000	1.0000		- 20,500	20,500	
04/20/2015 060006871402	B	56,236.470	1.0000		- 56,236	56,236	
04/20/2015 060006871406	B	24,404.530	1.0000		- 24,405	24,405	
04/20/2015 060006871424	B	87,875.000	1.0000		- 87,875	87,875	
04/21/2015 060006871403	B	15.910	1.0000		- 16	16	
04/21/2015 060006871406	B	28,395.470	1.0000		- 28,395	28,395	
04/21/2015 060006871421	B	2.810	1.0000		- 3	3	
04/23/2015 060006871403	B	775.500	1.0000		- 776	776	
04/23/2015 060006871406	B	26,249.720	1.0000		- 26,250	26,250	
04/23/2015 060006871412	B	686,490.850	1.0000		- 686,491	686,491	
04/23/2015 060006871421	B	214.500	1.0000		- 215	215	
04/24/2015 060006871402	B	312.500	1.0000		- 313	313	
04/24/2015 060006871403	B	611.000	1.0000		- 611	611	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/24/2015 060006871412	B	39,151,921.270	1.0000		- 39,151,921	39,151,921	
04/24/2015 060006871421	B	169.000	1.0000		- 169	169	
04/24/2015 060006871424	B	53,437.500	1.0000		- 53,438	53,438	
04/27/2015 060006871406	B	43,902.330	1.0000		- 43,902	43,902	
04/27/2015 060006871409	B	10.340	1.0000		- 10	10	
04/27/2015 060006871424	B	49,187.500	1.0000		- 49,188	49,188	
04/28/2015 060006871401	B	160,517.080	1.0000		- 160,517	160,517	
04/28/2015 060006871403	B	90,593.630	1.0000		- 90,594	90,594	
04/28/2015 060006871406	B	490,599.230	1.0000		- 490,599	490,599	
04/28/2015 060006871421	B	22,314.140	1.0000		- 22,314	22,314	
04/28/2015 060006871424	B	2,030.840	1.0000		- 2,031	2,031	
04/30/2015 060006871402	B	307,803.690	1.0000		- 307,804	307,804	
04/30/2015 060006871402	B	94.730	1.0000		- 95	95	
04/30/2015 060006871403	B	249.600	1.0000		- 250	250	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/30/2015 060006871421	B	62.400	1.0000		- 62	62	
05/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
05/01/2015 060006871402	B	178,466.740	1.0000		- 178,467	178,467	
05/01/2015 060006871406	B	305,572.620	1.0000		- 305,573	305,573	
05/01/2015 060006871414	B	26,778.080	1.0000		- 26,778	26,778	
05/04/2015 060006871401	B	125.010	1.0000		- 125	125	
05/04/2015 060006871402	B	18.570	1.0000		- 19	19	
05/04/2015 060006871403	B	4.890	1.0000		- 5	5	
05/04/2015 060006871412	B	1,224,392.030	1.0000		- 1,224,392	1,224,392	
05/04/2015 060006871419	B	61.890	1.0000		- 62	62	
05/04/2015 060006871421	B	1.840	1.0000		- 2	2	
05/04/2015 060006871424	B	52.450	1.0000		- 52	52	
05/04/2015 060006871426	B	15.430	1.0000		- 15	15	
05/05/2015 060006871406	B	7,783.670	1.0000		- 7,784	7,784	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/05/2015 060006871412	B	1,208,147.020	1.0000		- 1,208,147	1,208,147	
05/06/2015 060006871402	B	356.250	1.0000		- 356	356	
05/06/2015 060006871403	B	1,050.000	1.0000		- 1,050	1,050	
05/06/2015 060006871421	B	300.000	1.0000		- 300	300	
05/07/2015 060006871403	B	858.000	1.0000		- 858	858	
05/07/2015 060006871406	B	7,307.040	1.0000		- 7,307	7,307	
05/07/2015 060006871421	B	247.000	1.0000		- 247	247	
05/08/2015 060006871403	B	689.000	1.0000		- 689	689	
05/08/2015 060006871406	B	385,665.050	1.0000		- 385,665	385,665	
05/08/2015 060006871421	B	198.750	1.0000		- 199	199	
05/08/2015 060006871424	B	80,437.500	1.0000		- 80,438	80,438	
05/11/2015 060006871402	B	56,372.600	1.0000		- 56,373	56,373	
05/11/2015 060006871406	B	155,992.640	1.0000		- 155,993	155,993	
05/11/2015 060006871424	B	9,750.000	1.0000		- 9,750	9,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/12/2015 060006871402	B	62,581.340	1.0000		- 62,581	62,581	
05/12/2015 060006871402	B	7,381.750	1.0000		- 7,382	7,382	
05/12/2015 060006871406	B	28,468.370	1.0000		- 28,468	28,468	
05/13/2015 060006871402	B	2,143.570	1.0000		- 2,144	2,144	
05/13/2015 060006871403	B	50,387.670	1.0000		- 50,388	50,388	
05/13/2015 060006871421	B	14,343.930	1.0000		- 14,344	14,344	
05/13/2015 060006871424	B	25,080.000	1.0000		- 25,080	25,080	
05/14/2015 060006871406	B	112,695.760	1.0000		- 112,696	112,696	
05/15/2015 060006871402	B	13,154.630	1.0000		- 13,155	13,155	
05/15/2015 060006871402	B	745.610	1.0000		- 746	746	
05/15/2015 060006871403	B	400.000	1.0000		- 400	400	
05/15/2015 060006871406	B	263,636.490	1.0000		- 263,636	263,636	
05/15/2015 060006871406	B	1,500.000	1.0000		- 1,500	1,500	
05/15/2015 060006871421	B	100.000	1.0000		- 100	100	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/15/2015 060006871424	B	2,812.500	1.0000		- 2,813	2,813	
05/18/2015 060006871402	B	110,058.900	1.0000		- 110,059	110,059	
05/18/2015 060006871406	B	77,415.900	1.0000		- 77,416	77,416	
05/18/2015 060006871424	B	28,968.750	1.0000		- 28,969	28,969	
05/19/2015 060006871403	B	5,836.500	1.0000		- 5,837	5,837	
05/19/2015 060006871421	B	1,613.500	1.0000		- 1,614	1,614	
05/20/2015 060006871402	B	185.000	1.0000		- 185	185	
05/20/2015 060006871403	B	578.000	1.0000		- 578	578	
05/20/2015 060006871406	B	151,260.130	1.0000		- 151,260	151,260	
05/20/2015 060006871421	B	162.000	1.0000		- 162	162	
05/21/2015 060006871402	B	171.880	1.0000		- 172	172	
05/21/2015 060006871403	B	1,950.000	1.0000		- 1,950	1,950	
05/21/2015 060006871406	B	342,060.410	1.0000		- 342,060	342,060	
05/21/2015 060006871421	B	550.000	1.0000		- 550	550	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/21/2015 060006871426	B	88.420	1.0000		- 88	88	
05/22/2015 060006871403	B	909.000	1.0000		- 909	909	
05/22/2015 060006871406	B	314,564.160	1.0000		- 314,564	314,564	
05/22/2015 060006871421	B	261.000	1.0000		- 261	261	
05/26/2015 060006871402	B	5,760.660	1.0000		- 5,761	5,761	
05/26/2015 060006871402	B	94.810	1.0000		- 95	95	
05/26/2015 060006871403	B	276.000	1.0000		- 276	276	
05/26/2015 060006871406	B	111,676.670	1.0000		- 111,677	111,677	
05/26/2015 060006871421	B	84.000	1.0000		- 84	84	
05/26/2015 060006871424	B	17,437.500	1.0000		- 17,438	17,438	
05/27/2015 060006871403	B	414.000	1.0000		- 414	414	
05/27/2015 060006871406	B	549,290.220	1.0000		- 549,290	549,290	
05/27/2015 060006871412	B	47,443.000	1.0000		- 47,443	47,443	
05/27/2015 060006871421	B	126.000	1.0000		- 126	126	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/27/2015 060006871424	B	26,142.390	1.0000		- 26,142	26,142	
05/28/2015 060006871406	B	243,526.740	1.0000		- 243,527	243,527	
05/28/2015 060006871420	B	170,000.000	1.0000		- 170,000	170,000	
05/28/2015 060006871421	B	185,000.000	1.0000		- 185,000	185,000	
05/28/2015 060006871424	B	3,345.510	1.0000		- 3,346	3,346	
05/29/2015 060006871403	B	687.250	1.0000		- 687	687	
05/29/2015 060006871421	B	196.500	1.0000		- 197	197	
06/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
06/01/2015 060006871403	B	3,841.500	1.0000		- 3,842	3,842	
06/01/2015 060006871406	B	26,879.600	1.0000		- 26,880	26,880	
06/01/2015 060006871406	B	8,247.500	1.0000		- 8,248	8,248	
06/01/2015 060006871421	B	1,108.500	1.0000		- 1,109	1,109	
06/01/2015 060006871424	B	9,562.500	1.0000		- 9,563	9,563	
06/02/2015 060006871401	B	94.790	1.0000		- 95	95	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/02/2015 060006871402	B	24.930	1.0000		- 25	25	
06/02/2015 060006871403	B	16,796.510	1.0000		- 16,797	16,797	
06/02/2015 060006871412	B	259.620	1.0000		- 260	260	
06/02/2015 060006871414	B	.360	1.0000				
06/02/2015 060006871419	B	54.200	1.0000		- 54	54	
06/02/2015 060006871420	B	.070	1.0000				
06/02/2015 060006871421	B	4,747.450	1.0000		- 4,747	4,747	
06/02/2015 060006871424	B	44.930	1.0000		- 45	45	
06/02/2015 060006871426	B	13.480	1.0000		- 13	13	
06/03/2015 060006871406	B	25,945.080	1.0000		- 25,945	25,945	
06/04/2015 060006871403	B	17,806.680	1.0000		- 17,807	17,807	
06/04/2015 060006871406	B	177,670.320	1.0000		- 177,670	177,670	
06/04/2015 060006871421	B	4,634.920	1.0000		- 4,635	4,635	
06/05/2015 060006871403	B	14,717.780	1.0000		- 14,718	14,718	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/05/2015 060006871406	B	135,060.660	1.0000		- 135,061	135,061	
06/05/2015 060006871406	B	224,684.520	1.0000		- 224,685	224,685	
06/05/2015 060006871421	B	4,404.280	1.0000		- 4,404	4,404	
06/05/2015 060006871424	B	2,022,525.000	1.0000		- 2,022,525	2,022,525	
06/08/2015 060006871406	B	41,092.450	1.0000		- 41,092	41,092	
06/08/2015 060006871424	B	12,574.000	1.0000		- 12,574	12,574	
06/09/2015 060006871403	B	2,205.000	1.0000		- 2,205	2,205	
06/09/2015 060006871406	B	3,258.240	1.0000		- 3,258	3,258	
06/09/2015 060006871421	B	615.000	1.0000		- 615	615	
06/09/2015 060006871424	B	46,875.000	1.0000		- 46,875	46,875	
06/10/2015 060006871403	B	310.000	1.0000		- 310	310	
06/10/2015 060006871421	B	90.000	1.0000		- 90	90	
06/11/2015 060006871402	B	181,646.120	1.0000		- 181,646	181,646	
06/11/2015 060006871403	B	558.000	1.0000		- 558	558	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/11/2015 060006871406	B	47,088.950	1.0000		- 47,089	47,089	
06/11/2015 060006871421	B	162.000	1.0000		- 162	162	
06/11/2015 060006871424	B	761,879.610	1.0000		- 761,880	761,880	
06/12/2015 060006871402	B	25,484.670	1.0000		- 25,485	25,485	
06/12/2015 060006871402	B	12,394.360	1.0000		- 12,394	12,394	
06/12/2015 060006871421	B	435.000	1.0000		- 435	435	
06/12/2015 060006871424	B	8,912.310	1.0000		- 8,912	8,912	
06/15/2015 060006871402	B	142,249.280	1.0000		- 142,249	142,249	
06/15/2015 060006871402	B	445.880	1.0000		- 446	446	
06/15/2015 060006871403	B	1,723.250	1.0000		- 1,723	1,723	
06/15/2015 060006871406	B	99,283.560	1.0000		- 99,284	99,284	
06/15/2015 060006871421	B	504.250	1.0000		- 504	504	
06/15/2015 060006871424	B	231,093.750	1.0000		- 231,094	231,094	
06/16/2015 060006871406	B	38,692.790	1.0000		- 38,693	38,693	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/16/2015 060006871424	B	13,593.750	1.0000		- 13,594	13,594	
06/17/2015 060006871402	B	33,959.760	1.0000		- 33,960	33,960	
06/17/2015 060006871402	B	293.200	1.0000		- 293	293	
06/17/2015 060006871403	B	912.000	1.0000		- 912	912	
06/17/2015 060006871421	B	228.000	1.0000		- 228	228	
06/17/2015 060006871424	B	21,750.000	1.0000		- 21,750	21,750	
06/17/2015 060006871424	B	81,562.500	1.0000		- 81,563	81,563	
06/19/2015 060006871403	B	403.000	1.0000		- 403	403	
06/19/2015 060006871406	B	442,552.720	1.0000		- 442,553	442,553	
06/19/2015 060006871421	B	117.000	1.0000		- 117	117	
06/22/2015 060006871406	B	61,235.150	1.0000		- 61,235	61,235	
06/22/2015 060006871409	B	658.660	1.0000		- 659	659	
06/22/2015 060006871424	B	195,750.000	1.0000		- 195,750	195,750	
06/23/2015 060006871403	B	690.000	1.0000		- 690	690	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/23/2015 060006871412	B	2,078,245.510	1.0000		- 2,078,246	2,078,246	
06/24/2015 060006871402	B	41,476.270	1.0000		- 41,476	41,476	
06/24/2015 060006871403	B	391.000	1.0000		- 391	391	
06/25/2015 060006871402	B	3,362.430	1.0000		- 3,362	3,362	
06/25/2015 060006871402	B	1,959.730	1.0000		- 1,960	1,960	
06/25/2015 060006871403	B	400.000	1.0000		- 400	400	
06/25/2015 060006871406	B	66,022.210	1.0000		- 66,022	66,022	
06/25/2015 060006871421	B	100.000	1.0000		- 100	100	
06/25/2015 060006871424	B	114,187.500	1.0000		- 114,188	114,188	
06/26/2015 060006871403	B	486.000	1.0000		- 486	486	
06/26/2015 060006871403	B	275,000.000	1.0000		- 275,000	275,000	
06/26/2015 060006871406	B	14,573.890	1.0000		- 14,574	14,574	
06/26/2015 060006871421	B	144.000	1.0000		- 144	144	
06/26/2015 060006871421	B	75,000.000	1.0000		- 75,000	75,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/29/2015 060006871402	B	10,505.090	1.0000		- 10,505	10,505	
06/29/2015 060006871403	B	325.500	1.0000		- 326	326	
06/29/2015 060006871405	B	6,868.160	1.0000		- 6,868	6,868	
06/29/2015 060006871406	B	61,095.270	1.0000		- 61,095	61,095	
06/29/2015 060006871409	B	26,936.590	1.0000		- 26,937	26,937	
06/29/2015 060006871421	B	94.500	1.0000		- 95	95	
06/30/2015 060006871401	B	33,188.140	1.0000		- 33,188	33,188	
06/30/2015 060006871402	B	570.800	1.0000		- 571	571	
06/30/2015 060006871402	B	2.640	1.0000		- 3	3	
06/30/2015 060006871403	B	4,692.500	1.0000		- 4,693	4,693	
06/30/2015 060006871406	B	15,862.500	1.0000		- 15,863	15,863	
06/30/2015 060006871412	B	11,930.620	1.0000		- 11,931	11,931	
06/30/2015 060006871421	B	1,262.500	1.0000		- 1,263	1,263	
06/30/2015 060006871424	B	320,812.500	1.0000		- 320,813	320,813	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
07/02/2015 060006871401	B	53.710	1.0000		- 54	54	
07/02/2015 060006871402	B	20.580	1.0000		- 21	21	
07/02/2015 060006871403	B	3,880.200	1.0000		- 3,880	3,880	
07/02/2015 060006871405	B	.010	1.0000				
07/02/2015 060006871409	B	.030	1.0000				
07/02/2015 060006871412	B	218.140	1.0000		- 218	218	
07/02/2015 060006871414	B	.350	1.0000				
07/02/2015 060006871419	B	9.790	1.0000		- 10	10	
07/02/2015 060006871421	B	1,098.660	1.0000		- 1,099	1,099	
07/02/2015 060006871424	B	34.150	1.0000		- 34	34	
07/02/2015 060006871426	B	5.310	1.0000		- 5	5	
07/06/2015 060006871424	B	19,031.250	1.0000		- 19,031	19,031	
07/07/2015 060006871406	B	254,747.710	1.0000		- 254,748	254,748	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/07/2015 060006871424	B	277,312.500	1.0000		- 277,313	277,313	
07/08/2015 060006871402	B	192.500	1.0000		- 193	193	
07/08/2015 060006871403	B	527.000	1.0000		- 527	527	
07/08/2015 060006871406	B	8,637.510	1.0000		- 8,638	8,638	
07/08/2015 060006871421	B	153.000	1.0000		- 153	153	
07/09/2015 060006871401	B	7,250,000.000	1.0000		- 7,250,000	7,250,000	
07/09/2015 060006871403	B	260.000	1.0000		- 260	260	
07/09/2015 060006871406	B	4,339.710	1.0000		- 4,340	4,340	
07/09/2015 060006871406	B	301,000.000	1.0000		- 301,000	301,000	
07/09/2015 060006871421	B	78.000	1.0000		- 78	78	
07/09/2015 060006871424	B	125,062.500	1.0000		- 125,063	125,063	
07/09/2015 060006871424	B	65,250.000	1.0000		- 65,250	65,250	
07/10/2015 060006871402	B	47.500	1.0000		- 48	48	
07/13/2015 060006871402	B	2,717.250	1.0000		- 2,717	2,717	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/13/2015 060006871406	B	34,246.610	1.0000		- 34,247	34,247	
07/14/2015 060006871406	B	538,392.710	1.0000		- 538,393	538,393	
07/14/2015 060006871424	B	8,156.250	1.0000		- 8,156	8,156	
07/15/2015 060006871402	B	6,923.680	1.0000		- 6,924	6,924	
07/15/2015 060006871402	B	512.110	1.0000		- 512	512	
07/15/2015 060006871403	B	2,947.500	1.0000		- 2,948	2,948	
07/15/2015 060006871421	B	833.750	1.0000		- 834	834	
07/16/2015 060006871402	B	27,394.210	1.0000		- 27,394	27,394	
07/16/2015 060006871403	B	1,545.830	1.0000		- 1,546	1,546	
07/16/2015 060006871421	B	457.560	1.0000		- 458	458	
07/16/2015 060006871424	B	38,062.500	1.0000		- 38,063	38,063	
07/16/2015 060006871424	B	133,218.750	1.0000		- 133,219	133,219	
07/17/2015 060006871402	B	49,760.420	1.0000		- 49,760	49,760	
07/17/2015 060006871402	B	221.150	1.0000		- 221	221	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/17/2015 060006871424	B	51,656.250	1.0000		- 51,656	51,656	
07/20/2015 060006871424	B	76,125.000	1.0000		- 76,125	76,125	
07/21/2015 060006871403	B	54,808.290	1.0000		- 54,808	54,808	
07/21/2015 060006871406	B	92,044.880	1.0000		- 92,045	92,045	
07/21/2015 060006871421	B	13,310.580	1.0000		- 13,311	13,311	
07/22/2015 060006871402	B	770.000	1.0000		- 770	770	
07/22/2015 060006871406	B	13,520.630	1.0000		- 13,521	13,521	
07/22/2015 060006871424	B	54,375.000	1.0000		- 54,375	54,375	
07/23/2015 060006871403	B	775.500	1.0000		- 776	776	
07/23/2015 060006871421	B	231.000	1.0000		- 231	231	
07/23/2015 060006871424	B	97,875.000	1.0000		- 97,875	97,875	
07/24/2015 060006871424	B	133,218.750	1.0000		- 133,219	133,219	
07/27/2015 060006871402	B	5,874.490	1.0000		- 5,874	5,874	
07/27/2015 060006871406	B	77,359.820	1.0000		- 77,360	77,360	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/27/2015 060006871424	B	24,468.750	1.0000		- 24,469	24,469	
07/28/2015 060006871402	B	467.500	1.0000		- 468	468	
07/28/2015 060006871406	B	645.000	1.0000		- 645	645	
07/28/2015 060006871424	B	53,865.750	1.0000		- 53,866	53,866	
07/29/2015 060006871402	B	79,163.460	1.0000		- 79,163	79,163	
07/29/2015 060006871412	B	3,609,289.180	1.0000		- 3,609,289	3,609,289	
07/29/2015 060006871412	B	1,016,488.150	1.0000		- 1,016,488	1,016,488	
07/30/2015 060006871402	B	437.500	1.0000		- 438	438	
07/30/2015 060006871406	B	648,300.520	1.0000		- 648,301	648,301	
07/30/2015 060006871406	B	3,937.500	1.0000		- 3,938	3,938	
07/31/2015 060006871402	B	962.500	1.0000		- 963	963	
07/31/2015 060006871402	B	91.040	1.0000		- 91	91	
07/31/2015 060006871424	B	103,312.500	1.0000		- 103,313	103,313	
08/03/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/03/2015 060006871406	B	67,911.520	1.0000		- 67,912	67,912	
08/03/2015 060006871424	B	74,812.500	1.0000		- 74,813	74,813	
08/04/2015 060006871401	B	86.440	1.0000		- 86	86	
08/04/2015 060006871402	B	21.490	1.0000		- 21	21	
08/04/2015 060006871403	B	5.770	1.0000		- 6	6	
08/04/2015 060006871405	B	.090	1.0000				
08/04/2015 060006871409	B	.380	1.0000				
08/04/2015 060006871412	B	6.100	1.0000		- 6	6	
08/04/2015 060006871414	B	.360	1.0000				
08/04/2015 060006871419	B	5.410	1.0000		- 5	5	
08/04/2015 060006871421	B	2.860	1.0000		- 3	3	
08/04/2015 060006871424	B	21.930	1.0000		- 22	22	
08/04/2015 060006871424	B	210,187.500	1.0000		- 210,188	210,188	
08/04/2015 060006871426	B	3.760	1.0000		- 4	4	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/05/2015 060006871406	B	50,089.780	1.0000		- 50,090	50,090	
08/06/2015 060006871403	B	1,547.000	1.0000		- 1,547	1,547	
08/06/2015 060006871421	B	458.750	1.0000		- 459	459	
08/07/2015 060006871402	B	8,903.890	1.0000		- 8,904	8,904	
08/07/2015 060006871412	B	4,523.000	1.0000		- 4,523	4,523	
08/07/2015 060006871424	B	128,250.000	1.0000		- 128,250	128,250	
08/10/2015 060006871402	B	3,219.700	1.0000		- 3,220	3,220	
08/10/2015 060006871403	B	11,971.140	1.0000		- 11,971	11,971	
08/10/2015 060006871406	B	154,354.170	1.0000		- 154,354	154,354	
08/10/2015 060006871406	B	2,656.250	1.0000		- 2,656	2,656	
08/10/2015 060006871412	B	75,382.140	1.0000		- 75,382	75,382	
08/10/2015 060006871421	B	2,992.780	1.0000		- 2,993	2,993	
08/10/2015 060006871424	B	267,187.500	1.0000		- 267,188	267,188	
08/11/2015 060006871403	B	30.630	1.0000		- 31	31	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/11/2015 060006871406	B	1,003,058.050	1.0000		- 1,003,058	1,003,058	
08/12/2015 060006871402	B	460.850	1.0000		- 461	461	
08/12/2015 060006871402	B	153.320	1.0000		- 153	153	
08/12/2015 060006871403	B	15,733.210	1.0000		- 15,733	15,733	
08/12/2015 060006871406	B	150,786.270	1.0000		- 150,786	150,786	
08/12/2015 060006871415	B	2,386,642.620	1.0000		- 2,386,643	2,386,643	
08/12/2015 060006871424	B	292,125.000	1.0000		- 292,125	292,125	
08/13/2015 060006871402	B	483,295.470	1.0000		- 483,295	483,295	
08/13/2015 060006871406	B	183,188.350	1.0000		- 183,188	183,188	
08/14/2015 060006871406	B	408,816.250	1.0000		- 408,816	408,816	
08/14/2015 060006871424	B	2,386,642.620	1.0000		- 2,386,643	2,386,643	
08/17/2015 060006871402	B	15,573.130	1.0000		- 15,573	15,573	
08/17/2015 060006871402	B	726.480	1.0000		- 726	726	
08/17/2015 060006871403	B	440.000	1.0000		- 440	440	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/17/2015 060006871406	B	148,746.540	1.0000		- 148,747	148,747	
08/17/2015 060006871406	B	3,687.500	1.0000		- 3,688	3,688	
08/17/2015 060006871421	B	110.000	1.0000		- 110	110	
08/17/2015 060006871424	B	46,312.500	1.0000		- 46,313	46,313	
08/18/2015 060006871402	B	126.200	1.0000		- 126	126	
08/18/2015 060006871402	B	703.130	1.0000		- 703	703	
08/18/2015 060006871403	B	6,121.000	1.0000		- 6,121	6,121	
08/18/2015 060006871406	B	3,281.250	1.0000		- 3,281	3,281	
08/18/2015 060006871409	B	90.550	1.0000		- 91	91	
08/18/2015 060006871421	B	1,805.000	1.0000		- 1,805	1,805	
08/19/2015 060006871402	B	4,408.070	1.0000		- 4,408	4,408	
08/19/2015 060006871405	B	262.200	1.0000		- 262	262	
08/19/2015 060006871409	B	747.220	1.0000		- 747	747	
08/19/2015 060006871424	B	124,687.500	1.0000		- 124,688	124,688	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/20/2015 060006871401	B	848.230	1.0000		- 848	848	
08/20/2015 060006871402	B	2,957.310	1.0000		- 2,957	2,957	
08/20/2015 060006871403	B	390.000	1.0000		- 390	390	
08/20/2015 060006871419	B	351.410	1.0000		- 351	351	
08/20/2015 060006871421	B	112.000	1.0000		- 112	112	
08/20/2015 060006871424	B	142,500.000	1.0000		- 142,500	142,500	
08/20/2015 060006871426	B	12.110	1.0000		- 12	12	
08/21/2015 060006871402	B	3,306.650	1.0000		- 3,307	3,307	
08/21/2015 060006871403	B	1,191.000	1.0000		- 1,191	1,191	
08/21/2015 060006871406	B	21,557.980	1.0000		- 21,558	21,558	
08/21/2015 060006871421	B	348.000	1.0000		- 348	348	
08/21/2015 060006871424	B	199,500.000	1.0000		- 199,500	199,500	
08/24/2015 060006871402	B	281.250	1.0000		- 281	281	
08/24/2015 060006871403	B	1,950.000	1.0000		- 1,950	1,950	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/24/2015 060006871406	B	8,459.530	1.0000		- 8,460	8,460	
08/24/2015 060006871421	B	550.000	1.0000		- 550	550	
08/25/2015 060006871402	B	11,436.040	1.0000		- 11,436	11,436	
08/25/2015 060006871402	B	11.400	1.0000		- 11	11	
08/25/2015 060006871403	B	276.000	1.0000		- 276	276	
08/25/2015 060006871406	B	163,191.370	1.0000		- 163,191	163,191	
08/25/2015 060006871412	B	13,373.470	1.0000		- 13,373	13,373	
08/25/2015 060006871421	B	84.000	1.0000		- 84	84	
08/25/2015 060006871424	B	17,812.500	1.0000		- 17,813	17,813	
08/25/2015 060006871424	B	81,928.100	1.0000		- 81,928	81,928	
08/26/2015 060006871402	B	273.000	1.0000		- 273	273	
08/26/2015 060006871403	B	460.000	1.0000		- 460	460	
08/26/2015 060006871406	B	53,464.280	1.0000		- 53,464	53,464	
08/26/2015 060006871421	B	140.000	1.0000		- 140	140	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/27/2015 060006871403	B	726.000	1.0000		- 726	726	
08/27/2015 060006871406	B	19,530.570	1.0000		- 19,531	19,531	
08/27/2015 060006871421	B	222.000	1.0000		- 222	222	
08/28/2015 060006871403	B	191.250	1.0000		- 191	191	
08/28/2015 060006871406	B	171,897.840	1.0000		- 171,898	171,898	
08/28/2015 060006871419	B	598,076.190	1.0000		- 598,076	598,076	
08/28/2015 060006871421	B	52.500	1.0000		- 53	53	
08/28/2015 060006871424	B	92,751.500	1.0000		- 92,752	92,752	
08/31/2015 060006871402	B	1,881.250	1.0000		- 1,881	1,881	
08/31/2015 060006871403	B	726.000	1.0000		- 726	726	
08/31/2015 060006871406	B	25,472.070	1.0000		- 25,472	25,472	
08/31/2015 060006871421	B	214.000	1.0000		- 214	214	
09/01/2015 060006871401	B	33,596.930	1.0000		- 33,597	33,597	
09/01/2015 060006871402	B	73,265.740	1.0000		- 73,266	73,266	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/01/2015 060006871403	B	4,015.000	1.0000		- 4,015	4,015	
09/01/2015 060006871406	B	119,492.520	1.0000		- 119,493	119,493	
09/01/2015 060006871419	B	126.460	1.0000		- 126	126	
09/01/2015 060006871421	B	1,184.000	1.0000		- 1,184	1,184	
09/02/2015 060006871401	B	1,424,700.010	1.0000		- 1,424,700	1,424,700	
09/02/2015 060006871402	B	20.530	1.0000		- 21	21	
09/02/2015 060006871403	B	4.440	1.0000		- 4	4	
09/02/2015 060006871405	B	.090	1.0000				
09/02/2015 060006871409	B	.380	1.0000				
09/02/2015 060006871412	B	63.770	1.0000		- 64	64	
09/02/2015 060006871414	B	.360	1.0000				
09/02/2015 060006871415	B	2.100	1.0000		- 2	2	
09/02/2015 060006871421	B	2.390	1.0000		- 2	2	
09/02/2015 060006871424	B	49.210	1.0000		- 49	49	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/03/2015 060006871403	B	357.000	1.0000		- 357	357	
09/03/2015 060006871419	B	1,081,505.760	1.0000		- 1,081,506	1,081,506	
09/03/2015 060006871421	B	98.000	1.0000		- 98	98	
09/04/2015 060006871401	B	74,759.470	1.0000		- 74,759	74,759	
09/04/2015 060006871403	B	384.000	1.0000		- 384	384	
09/04/2015 060006871421	B	120.000	1.0000		- 120	120	
09/04/2015 060006871424	B	49,875.000	1.0000		- 49,875	49,875	
09/08/2015 060006871401	B	41,707.240	1.0000		- 41,707	41,707	
09/08/2015 060006871403	B	558.000	1.0000		- 558	558	
09/08/2015 060006871421	B	162.000	1.0000		- 162	162	
09/08/2015 060006871424	B	185,181.000	1.0000		- 185,181	185,181	
09/09/2015 060006871403	B	2,301.000	1.0000		- 2,301	2,301	
09/09/2015 060006871421	B	687.000	1.0000		- 687	687	
09/10/2015 060006871402	B	2,210.430	1.0000		- 2,210	2,210	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/10/2015 060006871403	B	825.000	1.0000		- 825	825	
09/10/2015 060006871406	B	1,615.630	1.0000		- 1,616	1,616	
09/10/2015 060006871419	B	2,832,012.850	1.0000		- 2,832,013	2,832,013	
09/10/2015 060006871421	B	225.000	1.0000		- 225	225	
09/10/2015 060006871424	B	51,000.000	1.0000		- 51,000	51,000	
09/11/2015 060006871401	B	35,640.140	1.0000		- 35,640	35,640	
09/11/2015 060006871403	B	1,158.000	1.0000		- 1,158	1,158	
09/11/2015 060006871406	B	239,757.800	1.0000		- 239,758	239,758	
09/11/2015 060006871421	B	342.000	1.0000		- 342	342	
09/14/2015 060006871401	B	2,950,000.000	1.0000		- 2,950,000	2,950,000	
09/14/2015 060006871402	B	251.900	1.0000		- 252	252	
09/14/2015 060006871403	B	351.000	1.0000		- 351	351	
09/14/2015 060006871419	B	1,750,000.000	1.0000		- 1,750,000	1,750,000	
09/14/2015 060006871421	B	104.000	1.0000		- 104	104	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/15/2015 060006871401	B	23,218,453.970	1.0000		- 23,218,454	23,218,454	
09/15/2015 060006871403	B	2,062.250	1.0000		- 2,062	2,062	
09/15/2015 060006871406	B	306,467.730	1.0000		- 306,468	306,468	
09/15/2015 060006871406	B	15,771.250	1.0000		- 15,771	15,771	
09/15/2015 060006871419	B	5,419.590	1.0000		- 5,420	5,420	
09/15/2015 060006871421	B	630.250	1.0000		- 630	630	
09/15/2015 060006871424	B	2.140	1.0000		- 2	2	
09/15/2015 060006871426	B	1,200,115.610	1.0000		- 1,200,116	1,200,116	
09/16/2015 060006871401	B	2,748,566.050	1.0000		- 2,748,566	2,748,566	
09/16/2015 060006871402	B	511.750	1.0000		- 512	512	
09/16/2015 060006871403	B	951.000	1.0000		- 951	951	
09/16/2015 060006871419	B	1,250,000.000	1.0000		- 1,250,000	1,250,000	
09/16/2015 060006871421	B	294.000	1.0000		- 294	294	
09/16/2015 060006871424	B	4,250.000	1.0000		- 4,250	4,250	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/16/2015 060006871426	B	70,881.060	1.0000		- 70,881	70,881	
09/16/2015 060006871428	B	89,687.300	1.0000		- 89,687	89,687	
09/17/2015 060006871402	B	757.060	1.0000		- 757	757	
09/18/2015 060006871402	B	113,584.780	1.0000		- 113,585	113,585	
09/18/2015 060006871403	B	403.000	1.0000		- 403	403	
09/18/2015 060006871406	B	56,530.110	1.0000		- 56,530	56,530	
09/18/2015 060006871421	B	117.000	1.0000		- 117	117	
09/21/2015 060006871406	B	148,227.210	1.0000		- 148,227	148,227	
09/21/2015 060006871424	B	97,750.000	1.0000		- 97,750	97,750	
09/21/2015 060006871424	B	195,500.000	1.0000		- 195,500	195,500	
09/23/2015 060006871424	B	189,125.000	1.0000		- 189,125	189,125	
09/24/2015 060006871403	B	400.000	1.0000		- 400	400	
09/24/2015 060006871406	B	135,910.900	1.0000		- 135,911	135,911	
09/24/2015 060006871421	B	100.000	1.0000		- 100	100	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/24/2015 060006871424	B	10,233,000.000	1.0000		- 10,233,000	10,233,000	
09/25/2015 060006871402	B	5,354.650	1.0000		- 5,355	5,355	
09/25/2015 060006871403	B	486.000	1.0000		- 486	486	
09/25/2015 060006871421	B	144.000	1.0000		- 144	144	
09/28/2015 060006871402	B	525.000	1.0000		- 525	525	
09/28/2015 060006871403	B	325.500	1.0000		- 326	326	
09/28/2015 060006871421	B	94.500	1.0000		- 95	95	
09/28/2015 060006871424	B	78,625.000	1.0000		- 78,625	78,625	
09/29/2015 060006871406	B	52,727.150	1.0000		- 52,727	52,727	
09/29/2015 060006871424	B	161,500.000	1.0000		- 161,500	161,500	
09/30/2015 060006871403	B	4,692.500	1.0000		- 4,693	4,693	
09/30/2015 060006871406	B	52,777.380	1.0000		- 52,777	52,777	
09/30/2015 060006871421	B	1,300.500	1.0000		- 1,301	1,301	
09/30/2015 060006871424	B	27,625.000	1.0000		- 27,625	27,625	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
10/01/2015 060006871403	B	1,261.670	1.0000		- 1,262	1,262	
10/01/2015 060006871406	B	303,025.630	1.0000		- 303,026	303,026	
10/01/2015 060006871421	B	378.660	1.0000		- 379	379	
10/02/2015 060006871401	B	171.090	1.0000		- 171	171	
10/02/2015 060006871402	B	15.800	1.0000		- 16	16	
10/02/2015 060006871403	B	2,726.660	1.0000		- 2,727	2,727	
10/02/2015 060006871412	B	50.780	1.0000		- 51	51	
10/02/2015 060006871414	B	.350	1.0000				
10/02/2015 060006871419	B	49.670	1.0000		- 50	50	
10/02/2015 060006871421	B	804.630	1.0000		- 805	805	
10/02/2015 060006871424	B	56.160	1.0000		- 56	56	
10/02/2015 060006871424	B	.140	1.0000				
10/02/2015 060006871426	B	4.940	1.0000		- 5	5	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/02/2015 060006871426	B	.530	1.0000		- 1	1	
10/05/2015 060006871401	B	.150	1.0000				
10/05/2015 060006871424	B	46,750.000	1.0000		- 46,750	46,750	
10/05/2015 060006871424	B	59,500.000	1.0000		- 59,500	59,500	
10/06/2015 060006871402	B	87,990.160	1.0000		- 87,990	87,990	
10/06/2015 060006871403	B	1,260.000	1.0000		- 1,260	1,260	
10/06/2015 060006871421	B	360.000	1.0000		- 360	360	
10/07/2015 060006871402	B	418.000	1.0000		- 418	418	
10/07/2015 060006871403	B	527.000	1.0000		- 527	527	
10/07/2015 060006871406	B	122,180.240	1.0000		- 122,180	122,180	
10/07/2015 060006871421	B	153.000	1.0000		- 153	153	
10/08/2015 060006871406	B	64,518.430	1.0000		- 64,518	64,518	
10/08/2015 060006871424	B	46,750.000	1.0000		- 46,750	46,750	
10/09/2015 060006871406	B	5,204.440	1.0000		- 5,204	5,204	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/13/2015 060006871401	B	9,083.940	1.0000		- 9,084	9,084	
10/13/2015 060006871402	B	3,861.300	1.0000		- 3,861	3,861	
10/13/2015 060006871402	B	185.390	1.0000		- 185	185	
10/14/2015 060006871402	B	38,211.410	1.0000		- 38,211	38,211	
10/14/2015 060006871406	B	55,627.910	1.0000		- 55,628	55,628	
10/14/2015 060006871424	B	150,956.500	1.0000		- 150,957	150,957	
10/15/2015 060006871402	B	3,213.090	1.0000		- 3,213	3,213	
10/15/2015 060006871402	B	640.530	1.0000		- 641	641	
10/15/2015 060006871403	B	5,542.500	1.0000		- 5,543	5,543	
10/15/2015 060006871403	B	1,645.500	1.0000		- 1,646	1,646	
10/15/2015 060006871406	B	173,259.130	1.0000		- 173,259	173,259	
10/15/2015 060006871421	B	1,608.750	1.0000		- 1,609	1,609	
10/15/2015 060006871421	B	487.070	1.0000		- 487	487	
10/15/2015 060006871424	B	864,750.310	1.0000		- 864,750	864,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/15/2015 060006871426	B	224,505.210	1.0000		- 224,505	224,505	
10/15/2015 060006871426	B	30,000.000	1.0000		- 30,000	30,000	
10/15/2015 060006871427	B	30,000.000	1.0000		- 30,000	30,000	
10/16/2015 060006871401	B	164.360	1.0000		- 164	164	
10/16/2015 060006871402	B	16,095.290	1.0000		- 16,095	16,095	
10/16/2015 060006871403	B	260.000	1.0000		- 260	260	
10/16/2015 060006871406	B	9,604.400	1.0000		- 9,604	9,604	
10/16/2015 060006871421	B	78.000	1.0000		- 78	78	
10/19/2015 060006871402	B	815.210	1.0000		- 815	815	
10/19/2015 060006871402	B	72.050	1.0000		- 72	72	
10/20/2015 060006871402	B	6,244.540	1.0000		- 6,245	6,245	
10/20/2015 060006871406	B	42,265.320	1.0000		- 42,265	42,265	
10/20/2015 060006871424	B	30,312.500	1.0000		- 30,313	30,313	
10/21/2015 060006871402	B	5,683.250	1.0000		- 5,683	5,683	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/22/2015 060006871403	B	775.500	1.0000		- 776	776	
10/22/2015 060006871406	B	24,064.660	1.0000		- 24,065	24,065	
10/22/2015 060006871421	B	231.000	1.0000		- 231	231	
10/22/2015 060006871424	B	142,468.750	1.0000		- 142,469	142,469	
10/23/2015 060006871403	B	611.000	1.0000		- 611	611	
10/23/2015 060006871406	B	142,673.150	1.0000		- 142,673	142,673	
10/23/2015 060006871421	B	169.000	1.0000		- 169	169	
10/23/2015 060006871424	B	21,218.750	1.0000		- 21,219	21,219	
10/26/2015 060006871402	B	5,626.560	1.0000		- 5,627	5,627	
10/26/2015 060006871402	B	1,521.500	1.0000		- 1,522	1,522	
10/26/2015 060006871406	B	38,011.020	1.0000		- 38,011	38,011	
10/27/2015 060006871406	B	58,332.300	1.0000		- 58,332	58,332	
10/28/2015 060006871402	B	4,320.300	1.0000		- 4,320	4,320	
10/28/2015 060006871406	B	156,856.720	1.0000		- 156,857	156,857	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/28/2015 060006871424	B	78,812.500	1.0000		- 78,813	78,813	
10/29/2015 060006871401	B	1,500,000.000	1.0000		- 1,500,000	1,500,000	
10/29/2015 060006871401	B	1,500,000.000	1.0000		- 1,500,000	1,500,000	
10/29/2015 060006871403	B	858.000	1.0000		- 858	858	
10/29/2015 060006871406	B	592,523.210	1.0000		- 592,523	592,523	
10/29/2015 060006871406	B	1,360.570	1.0000		- 1,361	1,361	
10/29/2015 060006871413	B	1,500,000.000	1.0000		- 1,500,000	1,500,000	
10/29/2015 060006871421	B	260.000	1.0000		- 260	260	
10/29/2015 060006871424	B	42,437.500	1.0000		- 42,438	42,438	
10/30/2015 060006871401	B	1,392.140	1.0000		- 1,392	1,392	
10/30/2015 060006871402	B	10,000.000	1.0000		- 10,000	10,000	
10/30/2015 060006871406	B	929,556.630	1.0000		- 929,557	929,557	
10/30/2015 060006871419	B	326.440	1.0000		- 326	326	
11/02/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2015 060006871402	B	107.990	1.0000		- 108	108	
11/02/2015 060006871403	B	32,140.410	1.0000		- 32,140	32,140	
11/02/2015 060006871406	B	196,856.760	1.0000		- 196,857	196,857	
11/02/2015 060006871406	B	2,186.440	1.0000		- 2,186	2,186	
11/02/2015 060006871414	B	27,221.920	1.0000		- 27,222	27,222	
11/02/2015 060006871421	B	8,999.310	1.0000		- 8,999	8,999	
11/03/2015 060006871401	B	.020	1.0000				
11/03/2015 060006871402	B	11.100	1.0000		- 11	11	
11/03/2015 060006871403	B	54,161.930	1.0000		- 54,162	54,162	
11/03/2015 060006871406	B	467.480	1.0000		- 467	467	
11/03/2015 060006871412	B	5.460	1.0000		- 5	5	
11/03/2015 060006871414	B	.360	1.0000				
11/03/2015 060006871421	B	15,045.940	1.0000		- 15,046	15,046	
11/03/2015 060006871424	B	103,118.980	1.0000		- 103,119	103,119	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/04/2015 060006871403	B	55.070	1.0000		- 55	55	
11/04/2015 060006871406	B	41,389.250	1.0000		- 41,389	41,389	
11/04/2015 060006871421	B	300.000	1.0000		- 300	300	
11/04/2015 060006871421	B	56.800	1.0000		- 57	57	
11/05/2015 060006871406	B	56,950.300	1.0000		- 56,950	56,950	
11/05/2015 060006871424	B	18,187.500	1.0000		- 18,188	18,188	
11/06/2015 060006871402	B	356.250	1.0000		- 356	356	
11/06/2015 060006871403	B	299.000	1.0000		- 299	299	
11/06/2015 060006871421	B	86.250	1.0000		- 86	86	
11/10/2015 060006871401	B	1,105.940	1.0000		- 1,106	1,106	
11/12/2015 060006871406	B	27,046.050	1.0000		- 27,046	27,046	
11/13/2015 060006871402	B	160,769.870	1.0000		- 160,770	160,770	
11/13/2015 060006871406	B	346,512.390	1.0000		- 346,512	346,512	
11/13/2015 060006871412	B	17,572.000	1.0000		- 17,572	17,572	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/16/2015 060006871402	B	17,589.620	1.0000		- 17,590	17,590	
11/16/2015 060006871402	B	662.760	1.0000		- 663	663	
11/16/2015 060006871403	B	440.000	1.0000		- 440	440	
11/16/2015 060006871406	B	310,660.750	1.0000		- 310,661	310,661	
11/16/2015 060006871406	B	2,250.000	1.0000		- 2,250	2,250	
11/16/2015 060006871421	B	110.000	1.0000		- 110	110	
11/16/2015 060006871424	B	90,937.500	1.0000		- 90,938	90,938	
11/17/2015 060006871402	B	59,534.300	1.0000		- 59,534	59,534	
11/17/2015 060006871424	B	10,928.560	1.0000		- 10,929	10,929	
11/18/2015 060006871402	B	293.200	1.0000		- 293	293	
11/18/2015 060006871403	B	5,763.000	1.0000		- 5,763	5,763	
11/18/2015 060006871415	B	20.000	1.0000		- 20	20	
11/18/2015 060006871421	B	1,695.000	1.0000		- 1,695	1,695	
11/18/2015 060006871424	B	14,999.110	1.0000		- 14,999	14,999	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/19/2015 060006871402	B	49,000.000	1.0000		- 49,000	49,000	
11/19/2015 060006871406	B	345,383.980	1.0000		- 345,384	345,384	
11/20/2015 060006871402	B	3,690.840	1.0000		- 3,691	3,691	
11/20/2015 060006871403	B	3,249.000	1.0000		- 3,249	3,249	
11/20/2015 060006871421	B	932.000	1.0000		- 932	932	
11/23/2015 060006871403	B	742.000	1.0000		- 742	742	
11/23/2015 060006871421	B	218.000	1.0000		- 218	218	
11/24/2015 060006871403	B	460.000	1.0000		- 460	460	
11/24/2015 060006871406	B	3,671.250	1.0000		- 3,671	3,671	
11/24/2015 060006871421	B	140.000	1.0000		- 140	140	
11/25/2015 060006871402	B	11,578.700	1.0000		- 11,579	11,579	
11/25/2015 060006871403	B	322.000	1.0000		- 322	322	
11/25/2015 060006871406	B	77.500	1.0000		- 78	78	
11/25/2015 060006871421	B	98.000	1.0000		- 98	98	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/27/2015 060006871402	B	8,255.380	1.0000		- 8,255	8,255	
11/27/2015 060006871403	B	496.000	1.0000		- 496	496	
11/27/2015 060006871421	B	144.000	1.0000		- 144	144	
11/27/2015 060006871426	B	75,000.000	1.0000		- 75,000	75,000	
11/27/2015 060006871426	B	50,000.000	1.0000		- 50,000	50,000	
11/27/2015 060006871427	B	50,000.000	1.0000		- 50,000	50,000	
11/30/2015 060006871402	B	18,154.380	1.0000		- 18,154	18,154	
11/30/2015 060006871402	B	35,804.900	1.0000		- 35,805	35,805	
11/30/2015 060006871403	B	230.000	1.0000		- 230	230	
11/30/2015 060006871421	B	70.000	1.0000		- 70	70	
12/01/2015 060006871401	B	30,640.890	1.0000		- 30,641	30,641	
12/01/2015 060006871403	B	3,942.750	1.0000		- 3,943	3,943	
12/01/2015 060006871406	B	113,921.580	1.0000		- 113,922	113,922	
12/01/2015 060006871421	B	1,156.000	1.0000		- 1,156	1,156	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/02/2015 060006871401	B	470,367.230	1.0000		- 470,367	470,367	
12/02/2015 060006871402	B	5.620	1.0000		- 6	6	
12/02/2015 060006871403	B	4.560	1.0000		- 5	5	
12/02/2015 060006871412	B	5.420	1.0000		- 5	5	
12/02/2015 060006871414	B	.700	1.0000		- 1	1	
12/02/2015 060006871419	B	8.960	1.0000		- 9	9	
12/02/2015 060006871421	B	2.380	1.0000		- 2	2	
12/02/2015 060006871424	B	48.870	1.0000		- 49	49	
12/02/2015 060006871426	B	1.740	1.0000		- 2	2	
12/03/2015 060006871403	B	357.000	1.0000		- 357	357	
12/03/2015 060006871406	B	112,941.830	1.0000		- 112,942	112,942	
12/03/2015 060006871421	B	98.000	1.0000		- 98	98	
12/04/2015 060006871402	B	5,125.140	1.0000		- 5,125	5,125	
12/04/2015 060006871403	B	858.000	1.0000		- 858	858	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/04/2015 060006871406	B	133.000	1.0000		- 133	133	
12/04/2015 060006871421	B	244.500	1.0000		- 245	245	
12/07/2015 060006871403	B	384.000	1.0000		- 384	384	
12/07/2015 060006871421	B	120.000	1.0000		- 120	120	
12/08/2015 060006871403	B	3,107.000	1.0000		- 3,107	3,107	
12/08/2015 060006871406	B	86,131.810	1.0000		- 86,132	86,132	
12/08/2015 060006871421	B	954.000	1.0000		- 954	954	
12/09/2015 060006871403	B	1,551.000	1.0000		- 1,551	1,551	
12/09/2015 060006871421	B	462.000	1.0000		- 462	462	
12/10/2015 060006871402	B	36,613.650	1.0000		- 36,614	36,614	
12/10/2015 060006871406	B	1,894.970	1.0000		- 1,895	1,895	
12/11/2015 060006871402	B	157.650	1.0000		- 158	158	
12/11/2015 060006871403	B	4,550.000	1.0000		- 4,550	4,550	
12/11/2015 060006871406	B	939,925.760	1.0000		- 939,926	939,926	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/11/2015 060006871421	B	1,288.000	1.0000		- 1,288	1,288	
12/14/2015 060006871402	B	4,878.870	1.0000		- 4,879	4,879	
12/14/2015 060006871402	B	107.240	1.0000		- 107	107	
12/15/2015 060006871401	B	10,938,420.000	1.0000		- 10,938,420	10,938,420	
12/15/2015 060006871401	B	18,789,778.270	1.0000		- 18,789,778	18,789,778	
12/15/2015 060006871402	B	13,440.810	1.0000		- 13,441	13,441	
12/15/2015 060006871403	B	1,804.250	1.0000		- 1,804	1,804	
12/15/2015 060006871406	B	162,245.350	1.0000		- 162,245	162,245	
12/15/2015 060006871413	B	6,566,499.000	1.0000		- 6,566,499	6,566,499	
12/15/2015 060006871419	B	3,423,310.000	1.0000		- 3,423,310	3,423,310	
12/15/2015 060006871419	B	1,358,213.000	1.0000		- 1,358,213	1,358,213	
12/15/2015 060006871420	B	1,358,213.000	1.0000		- 1,358,213	1,358,213	
12/15/2015 060006871421	B	548.250	1.0000		- 548	548	
12/15/2015 060006871423	B	12,724,577.000	1.0000		- 12,724,577	12,724,577	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/15/2015 060006871426	B	100,685.370	1.0000		- 100,685	100,685	
12/15/2015 060006871426	B	2,556,287.560	1.0000		- 2,556,288	2,556,288	
12/15/2015 060006871427	B	55,000.000	1.0000		- 55,000	55,000	
12/15/2015 060006871428	B	2,501,287.560	1.0000		- 2,501,288	2,501,288	
12/16/2015 060006871403	B	3,151.000	1.0000		- 3,151	3,151	
12/16/2015 060006871406	B	1,420,233.850	1.0000		- 1,420,234	1,420,234	
12/16/2015 060006871421	B	819.000	1.0000		- 819	819	
12/17/2015 060006871401	B	575,000.000	1.0000		- 575,000	575,000	
12/17/2015 060006871402	B	72,724.630	1.0000		- 72,725	72,725	
12/17/2015 060006871406	B	6,361,478.540	1.0000		- 6,361,479	6,361,479	
12/17/2015 060006871413	B	100,000.000	1.0000		- 100,000	100,000	
12/17/2015 060006871419	B	5,000.000	1.0000		- 5,000	5,000	
12/17/2015 060006871424	B	3,060,344.840	1.0000		- 3,060,345	3,060,345	
12/18/2015 060006871401	B	13,800,680.000	1.0000		- 13,800,680	13,800,680	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/18/2015 060006871402	B	72.050	1.0000		- 72	72	
12/18/2015 060006871402	B	.020	1.0000				
12/18/2015 060006871403	B	403.000	1.0000		- 403	403	
12/18/2015 060006871421	B	117.000	1.0000		- 117	117	
12/21/2015 060006871406	B	66,706.270	1.0000		- 66,706	66,706	
12/21/2015 060006871415	B	584,624.480	1.0000		- 584,624	584,624	
12/21/2015 060006871424	B	584,624.480	1.0000		- 584,624	584,624	
12/22/2015 060006871401	B	83,145.340	1.0000		- 83,145	83,145	
12/22/2015 060006871403	B	61,854.420	1.0000		- 61,854	61,854	
12/22/2015 060006871419	B	197,553.250	1.0000		- 197,553	197,553	
12/22/2015 060006871421	B	18,239.120	1.0000		- 18,239	18,239	
12/22/2015 060006871426	B	4,624.710	1.0000		- 4,625	4,625	
12/23/2015 060006871401	B	2,610,624.510	1.0000		- 2,610,625	2,610,625	
12/23/2015 060006871401	B	209,187.080	1.0000		- 209,187	209,187	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/23/2015 060006871406	B	20,356.900	1.0000		- 20,357	20,357	
12/23/2015 060006871413	B	250,000.000	1.0000		- 250,000	250,000	
12/23/2015 060006871419	B	500,000.000	1.0000		- 500,000	500,000	
12/23/2015 060006871426	B	226,835.710	1.0000		- 226,836	226,836	
12/23/2015 060006871426	B	50,000.000	1.0000		- 50,000	50,000	
12/23/2015 060006871427	B	50,000.000	1.0000		- 50,000	50,000	
12/24/2015 060006871402	B	325.000	1.0000		- 325	325	
12/24/2015 060006871406	B	17,740.510	1.0000		- 17,741	17,741	
12/28/2015 060006871401	B	2,016.580	1.0000		- 2,017	2,017	
12/28/2015 060006871402	B	7,714.400	1.0000		- 7,714	7,714	
12/28/2015 060006871402	B	475.160	1.0000		- 475	475	
12/28/2015 060006871403	B	1,232.000	1.0000		- 1,232	1,232	
12/28/2015 060006871421	B	324.000	1.0000		- 324	324	
12/29/2015 060006871401	B	7,555.530	1.0000		- 7,556	7,556	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/30/2015 060006871402	B	1,844.340	1.0000		- 1,844	1,844	
12/30/2015 060006871403	B	3,445.000	1.0000		- 3,445	3,445	
12/30/2015 060006871421	B	935.000	1.0000		- 935	935	
12/31/2015 060006871401	B	88,909.280	1.0000		- 88,909	88,909	
12/31/2015 060006871402	B	1,426.570	1.0000		- 1,427	1,427	
12/31/2015 060006871403	B	1,830.750	1.0000		- 1,831	1,831	
12/31/2015 060006871406	B	15,862.500	1.0000		- 15,863	15,863	
12/31/2015 060006871421	B	541.840	1.0000		- 542	542	
Total For Buys				**0**	**1,014,336,973**	**1,014,336,973**	**0**
01/02/2015 060006871401	S	- 2,266,337.280	1.0000		2,266,337	2,266,337	
01/02/2015 060006871402	S	- 28,609.640	1.0000		28,610	28,610	
01/02/2015 060006871415	S	- 383,468.350	1.0000		383,468	383,468	
01/02/2015 060006871415	S	- 104,360.100	1.0000		104,360	104,360	
01/05/2015 060006871401	S	- 21,249.430	1.0000		21,249	21,249	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/05/2015 060006871406	S	- 2,897,282.200	1.0000		2,897,282	2,897,282	
01/05/2015 060006871415	S	- 899,904.060	1.0000		899,904	899,904	
01/06/2015 060006871402	S	- 168,377.570	1.0000		168,378	168,378	
01/06/2015 060006871406	S	- 103,540.040	1.0000		103,540	103,540	
01/06/2015 060006871415	S	- 1,396,932.390	1.0000		1,396,932	1,396,932	
01/06/2015 060006871418	S	- 34,728,822.530	1.0000		34,728,823	34,728,823	
01/07/2015 060006871406	S	- 23,641.050	1.0000		23,641	23,641	
01/08/2015 060006871406	S	- 20,848.690	1.0000		20,849	20,849	
01/08/2015 060006871412	S	- 99,402.960	1.0000		99,403	99,403	
01/08/2015 060006871416	S	- 127,000.000	1.0000		127,000	127,000	
01/09/2015 060006871401	S	- 1,076,725.030	1.0000		1,076,725	1,076,725	
01/12/2015 060006871416	S	- 1,100,000.000	1.0000		1,100,000	1,100,000	
01/12/2015 060006871418	S	- 1,827,835.560	1.0000		1,827,836	1,827,836	
01/13/2015 060006871401	S	- 52,109.180	1.0000		52,109	52,109	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/13/2015 060006871406	S	- 342,550.650	1.0000		342,551	342,551	
01/14/2015 060006871401	S	- 535.800	1.0000		536	536	
01/14/2015 060006871402	S	- 64,959.640	1.0000		64,960	64,960	
01/14/2015 060006871403	S	- 41,735.760	1.0000		41,736	41,736	
01/14/2015 060006871406	S	- 193,358.450	1.0000		193,358	193,358	
01/15/2015 060006871401	S	- 38,167.890	1.0000		38,168	38,168	
01/16/2015 060006871406	S	- 133,228.600	1.0000		133,229	133,229	
01/20/2015 060006871401	S	- 13,207.100	1.0000		13,207	13,207	
01/20/2015 060006871416	S	- 393.390	1.0000		393	393	
01/21/2015 060006871401	S	- 10,780.200	1.0000		10,780	10,780	
01/23/2015 060006871401	S	- 20,264.950	1.0000		20,265	20,265	
01/23/2015 060006871406	S	- 3,772,390.380	1.0000		3,772,390	3,772,390	
01/27/2015 060006871402	S	- 12,902.500	1.0000		12,903	12,903	
01/28/2015 060006871406	S	- 1,075,888.470	1.0000		1,075,888	1,075,888	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/30/2015 060006871402	S	- 207,520.440	1.0000		207,520	207,520	
01/30/2015 060006871406	S	- 257,543.270	1.0000		257,543	257,543	
01/30/2015 060006871416	S	- 300,000.000	1.0000		300,000	300,000	
02/02/2015 060006871401	S	- 2,282,571.650	1.0000		2,282,572	2,282,572	
02/02/2015 060006871402	S	- 28,259.060	1.0000		28,259	28,259	
02/02/2015 060006871415	S	- 4,495.940	1.0000		4,496	4,496	
02/03/2015 060006871401	S	- 3,860.980	1.0000		3,861	3,861	
02/03/2015 060006871406	S	- 5,403,413.270	1.0000		5,403,413	5,403,413	
02/04/2015 060006871401	S	- 859.980	1.0000		860	860	
02/04/2015 060006871402	S	- 35,797.670	1.0000		35,798	35,798	
02/05/2015 060006871416	S	- 600,000.000	1.0000		600,000	600,000	
02/06/2015 060006871401	S	- 233.780	1.0000		234	234	
02/09/2015 060006871401	S	- 345,884.580	1.0000		345,885	345,885	
02/10/2015 060006871406	S	- 6,012,379.020	1.0000		6,012,379	6,012,379	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/10/2015 060006871415	S	- 4,000,000.000	1.0000		4,000,000	4,000,000	
02/11/2015 060006871401	S	- 7,267.600	1.0000		7,268	7,268	
02/11/2015 060006871406	S	- 6,001,565.630	1.0000		6,001,566	6,001,566	
02/11/2015 060006871415	S	- 731,000.000	1.0000		731,000	731,000	
02/11/2015 060006871416	S	- 3.730	1.0000		4	4	
02/12/2015 060006871402	S	- 192,473.830	1.0000		192,474	192,474	
02/12/2015 060006871406	S	- 6,225,593.360	1.0000		6,225,593	6,225,593	
02/12/2015 060006871424	S	- 499,375.000	1.0000		499,375	499,375	
02/13/2015 060006871401	S	- 12,120,159.730	1.0000		12,120,160	12,120,160	
02/13/2015 060006871403	S	- 6,505,364.610	1.0000		6,505,365	6,505,365	
02/13/2015 060006871406	S	- 6,305,141.370	1.0000		6,305,141	6,305,141	
02/13/2015 060006871406	S	- 65,309,504.400	1.0000		65,309,504 *	65,309,504	
02/13/2015 060006871424	S	- 83,518.850	1.0000		83,519	83,519	
02/17/2015 060006871403	S	- 33,494,635.390	1.0000		33,494,635	33,494,635	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/17/2015 060006871405	S	- 368.020	1.0000		368	368	
02/17/2015 060006871406	S	- 29,337,114.170	1.0000		29,337,114	29,337,114	
02/17/2015 060006871409	S	- 465.790	1.0000		466	466	
02/17/2015 060006871424	S	- 472,812.500	1.0000		472,813	472,813	
02/18/2015 060006871401	S	- 4,157,903.320	1.0000		4,157,903	4,157,903	
02/18/2015 060006871401	S	- 100,000,000.000	1.0000		100,000,000 *	100,000,000	
02/18/2015 060006871406	S	- 11,040.830	1.0000		11,041	11,041	
02/18/2015 060006871419	S	- 66,373,892.000	1.0000		66,373,892 *	66,373,892	
02/18/2015 060006871424	S	- 1,167,433.370	1.0000		1,167,433	1,167,433	
02/18/2015 060006871426	S	- 25,700,000.000	1.0000		25,700,000	25,700,000	
02/19/2015 060006871406	S	- 2,967,734.270	1.0000		2,967,734	2,967,734	
02/19/2015 060006871416	S	- 89.880	1.0000		90	90	
02/19/2015 060006871420	S	- 11,660,262.000	1.0000		11,660,262	11,660,262	
02/19/2015 060006871424	S	- 26,000,000.000	1.0000		26,000,000	26,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871426	S	- 872,237.060	1.0000		872,237	872,237	
02/19/2015 060006871427	S	- 6,621,849.000	1.0000		6,621,849	6,621,849	
02/20/2015 060006871406	S	- 16,978.090	1.0000		16,978	16,978	
02/20/2015 060006871413	S	- 100,000,000.000	1.0000		100,000,000 *	100,000,000	
02/20/2015 060006871419	S	- 15,910,061.050	1.0000		15,910,061	15,910,061	
02/20/2015 060006871424	S	- 495,875.050	1.0000		495,875	495,875	
02/20/2015 060006871428	S	- 7,344,916.230	1.0000		7,344,916	7,344,916	
02/20/2015 060006871428	S	- 6,621,849.000	1.0000		6,621,849	6,621,849	
02/23/2015 060006871412	S	- 620,932.550	1.0000		620,933	620,933	
02/23/2015 060006871416	S	-.040	1.0000				
02/23/2015 060006871424	S	- 94,446.380	1.0000		94,446	94,446	
02/24/2015 060006871406	S	- 690,971.830	1.0000		690,972	690,972	
02/24/2015 060006871412	S	- 620,932.550	1.0000		620,933	620,933	
02/25/2015 060006871401	S	- 10,504.490	1.0000		10,504	10,504	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/25/2015 060006871412	S	- 620,932.550	1.0000		620,933	620,933	
02/26/2015 060006871406	S	- 1,243,346.250	1.0000		1,243,346	1,243,346	
02/26/2015 060006871412	S	- 620,932.550	1.0000		620,933	620,933	
02/26/2015 060006871412	S	- 95,479,067.450	1.0000		95,479,067 *	95,479,067	
02/27/2015 060006871419	S	- 295,239.630	1.0000		295,240	295,240	
02/27/2015 060006871424	S	- 446,468.340	1.0000		446,468	446,468	
02/27/2015 060006871426	S	- 118,998.050	1.0000		118,998	118,998	
03/02/2015 060006871401	S	- 1,925,869.570	1.0000		1,925,870	1,925,870	
03/02/2015 060006871402	S	- 24,946.130	1.0000		24,946	24,946	
03/02/2015 060006871402	S	- 13,952.640	1.0000		13,953	13,953	
03/02/2015 060006871406	S	- 1,241,785.090	1.0000		1,241,785	1,241,785	
03/02/2015 060006871419	S	- 294,245.210	1.0000		294,245	294,245	
03/02/2015 060006871426	S	- 31,001.950	1.0000		31,002	31,002	
03/03/2015 060006871401	S	- 39,905.110	1.0000		39,905	39,905	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/03/2015 060006871406	S	- 1,179,969.210	1.0000		1,179,969	1,179,969	
03/03/2015 060006871419	S	- 8,928.000	1.0000		8,928	8,928	
03/03/2015 060006871424	S	- 951,156.660	1.0000		951,157	951,157	
03/04/2015 060006871401	S	- 15,795.000	1.0000		15,795	15,795	
03/04/2015 060006871402	S	- 449,397.750	1.0000		449,398	449,398	
03/04/2015 060006871419	S	- 3,030.000	1.0000		3,030	3,030	
03/05/2015 060006871401	S	- 45,416.890	1.0000		45,417	45,417	
03/05/2015 060006871403	S	- 31,388.000	1.0000		31,388	31,388	
03/05/2015 060006871406	S	- 57,048.590	1.0000		57,049	57,049	
03/05/2015 060006871419	S	- 9,785.000	1.0000		9,785	9,785	
03/05/2015 060006871424	S	- 302,187.500	1.0000		302,188	302,188	
03/05/2015 060006871424	S	- 58,687.500	1.0000		58,688	58,688	
03/06/2015 060006871401	S	- 17,298.780	1.0000		17,299	17,299	
03/06/2015 060006871402	S	- 99,850.830	1.0000		99,851	99,851	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/06/2015 060006871403	S	- 28,248.000	1.0000		28,248	28,248	
03/06/2015 060006871406	S	- 37,618.600	1.0000		37,619	37,619	
03/06/2015 060006871419	S	- 3,393.000	1.0000		3,393	3,393	
03/09/2015 060006871401	S	- 31,504.750	1.0000		31,505	31,505	
03/09/2015 060006871401	S	- 1,630.000	1.0000		1,630	1,630	
03/09/2015 060006871406	S	- 99,801.770	1.0000		99,802	99,802	
03/09/2015 060006871419	S	- 5,763.060	1.0000		5,763	5,763	
03/09/2015 060006871419	S	- 790.000	1.0000		790	790	
03/09/2015 060006871424	S	- 1,275,203.000	1.0000		1,275,203	1,275,203	
03/10/2015 060006871406	S	- 6,663.490	1.0000		6,663	6,663	
03/10/2015 060006871427	S	- 50,000.000	1.0000		50,000	50,000	
03/11/2015 060006871419	S	- 3,275.730	1.0000		3,276	3,276	
03/12/2015 060006871415	S	- 8,256.380	1.0000		8,256	8,256	
03/13/2015 060006871416	S	- 1.050	1.0000		1	1	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/13/2015 060006871419	S	- 1,650,000.000	1.0000		1,650,000	1,650,000	
03/16/2015 060006871401	S	- 52,273.650	1.0000		52,274	52,274	
03/16/2015 060006871406	S	- 5,975.270	1.0000		5,975	5,975	
03/16/2015 060006871419	S	- 5,203.580	1.0000		5,204	5,204	
03/17/2015 060006871401	S	- 1,425.000	1.0000		1,425	1,425	
03/17/2015 060006871406	S	- 15.290	1.0000		15	15	
03/17/2015 060006871419	S	- 75.000	1.0000		75	75	
03/17/2015 060006871424	S	- 27,937.500	1.0000		27,938	27,938	
03/18/2015 060006871401	S	- 248,722.250	1.0000		248,722	248,722	
03/18/2015 060006871402	S	- 700.540	1.0000		701	701	
03/20/2015 060006871424	S	- 2,327,850.000	1.0000		2,327,850	2,327,850	
03/20/2015 060006871424	S	- 31,562.500	1.0000		31,563	31,563	
03/23/2015 060006871401	S	- 1,255.130	1.0000		1,255	1,255	
03/23/2015 060006871406	S	- 26,684.240	1.0000		26,684	26,684	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2015 060006871403	S	- 17,616.300	1.0000		17,616	17,616	
03/24/2015 060006871421	S	- 4,968.700	1.0000		4,969	4,969	
03/25/2015 060006871402	S	- 8,101.090	1.0000		8,101	8,101	
03/25/2015 060006871402	S	- 14,508.840	1.0000		14,509	14,509	
03/25/2015 060006871406	S	- 9,438.670	1.0000		9,439	9,439	
03/25/2015 060006871428	S	- 124.090	1.0000		124	124	
03/26/2015 060006871401	S	- 14,970,662.000	1.0000		14,970,662	14,970,662	
03/26/2015 060006871419	S	- 1,006,953.000	1.0000		1,006,953	1,006,953	
03/26/2015 060006871424	S	- 80,437.500	1.0000		80,438	80,438	
03/27/2015 060006871401	S	- 13,903,267.000	1.0000		13,903,267	13,903,267	
03/27/2015 060006871406	S	- 3,762,377.770	1.0000		3,762,378	3,762,378	
03/27/2015 060006871413	S	- 3,920,544.000	1.0000		3,920,544	3,920,544	
03/27/2015 060006871419	S	- 2,598,959.000	1.0000		2,598,959	2,598,959	
03/27/2015 060006871420	S	- 889,532.000	1.0000		889,532	889,532	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2015 060006871424	S	- 197,593.340	1.0000		197,593	197,593	
03/30/2015 060006871406	S	- 13,377.980	1.0000		13,378	13,378	
03/31/2015 060006871401	S	- 53,047.000	1.0000		53,047	53,047	
03/31/2015 060006871419	S	- 10,980.000	1.0000		10,980	10,980	
03/31/2015 060006871424	S	- 54,937.500	1.0000		54,938	54,938	
03/31/2015 060006871426	S	- 1,314.000	1.0000		1,314	1,314	
04/01/2015 060006871401	S	- 1,945,701.310	1.0000		1,945,701	1,945,701	
04/01/2015 060006871402	S	- 25,893.630	1.0000		25,894	25,894	
04/01/2015 060006871419	S	- 296,471.940	1.0000		296,472	296,472	
04/01/2015 060006871426	S	- 118,363.000	1.0000		118,363	118,363	
04/02/2015 060006871401	S	- 93,518.800	1.0000		93,519	93,519	
04/02/2015 060006871402	S	- 7,045.380	1.0000		7,045	7,045	
04/02/2015 060006871406	S	- 1,267,518.880	1.0000		1,267,519	1,267,519	
04/02/2015 060006871419	S	- 9,318.630	1.0000		9,319	9,319	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/02/2015 060006871426	S	- 426.990	1.0000		427	427	
04/02/2015 060006871428	S	- 5,981.160	1.0000		5,981	5,981	
04/06/2015 060006871401	S	- 10,141.150	1.0000		10,141	10,141	
04/06/2015 060006871402	S	- 333,698.990	1.0000		333,699	333,699	
04/06/2015 060006871406	S	- 39,580.360	1.0000		39,580	39,580	
04/06/2015 060006871419	S	- 15,302.980	1.0000		15,303	15,303	
04/06/2015 060006871421	S	- 20,272.150	1.0000		20,272	20,272	
04/06/2015 060006871424	S	- 90,905.840	1.0000		90,906	90,906	
04/07/2015 060006871401	S	- 139,774.870	1.0000		139,775	139,775	
04/07/2015 060006871402	S	- 6,961.090	1.0000		6,961	6,961	
04/07/2015 060006871419	S	- 7,476.050	1.0000		7,476	7,476	
04/07/2015 060006871424	S	- 165,875.000	1.0000		165,875	165,875	
04/07/2015 060006871426	S	- 1,250.480	1.0000		1,250	1,250	
04/08/2015 060006871426	S	- 1,236.660	1.0000		1,237	1,237	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/09/2015 060006871401	S	- 26,134.790	1.0000		26,135	26,135	
04/09/2015 060006871401	S	- 16,262.380	1.0000		16,262	16,262	
04/09/2015 060006871406	S	- 623,272.710	1.0000		623,273	623,273	
04/09/2015 060006871419	S	- 5,719.070	1.0000		5,719	5,719	
04/09/2015 060006871419	S	- 1,796.960	1.0000		1,797	1,797	
04/09/2015 060006871426	S	- 447.320	1.0000		447	447	
04/10/2015 060006871406	S	- 3,549,813.630	1.0000		3,549,814	3,549,814	
04/10/2015 060006871424	S	- 153,656.660	1.0000		153,657	153,657	
04/14/2015 060006871401	S	- 73,359.900	1.0000		73,360	73,360	
04/14/2015 060006871402	S	- 60,208.690	1.0000		60,209	60,209	
04/14/2015 060006871419	S	- 9,456.210	1.0000		9,456	9,456	
04/14/2015 060006871426	S	- 1,319.970	1.0000		1,320	1,320	
04/16/2015 060006871401	S	- 30,418.290	1.0000		30,418	30,418	
04/16/2015 060006871406	S	- 36,141.780	1.0000		36,142	36,142	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/16/2015 060006871419	S	- 2,585.850	1.0000		2,586	2,586	
04/16/2015 060006871424	S	- 1,562.500	1.0000		1,563	1,563	
04/16/2015 060006871426	S	- 492.420	1.0000		492	492	
04/17/2015 060006871401	S	- 13,396.520	1.0000		13,397	13,397	
04/17/2015 060006871406	S	- 59,835.080	1.0000		59,835	59,835	
04/17/2015 060006871419	S	- 1,461.910	1.0000		1,462	1,462	
04/21/2015 060006871401	S	- 90,489.840	1.0000		90,490	90,490	
04/21/2015 060006871424	S	- 124,312.500	1.0000		124,313	124,313	
04/22/2015 060006871401	S	- 1,377.360	1.0000		1,377	1,377	
04/22/2015 060006871402	S	- 4,114.290	1.0000		4,114	4,114	
04/22/2015 060006871406	S	- 45,834.310	1.0000		45,834	45,834	
04/22/2015 060006871424	S	- 41,093.340	1.0000		41,093	41,093	
04/23/2015 060006871402	S	- 2,965.830	1.0000		2,966	2,966	
04/23/2015 060006871424	S	- 147,312.500	1.0000		147,313	147,313	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/24/2015 060006871401	S	-.010	1.0000				
04/24/2015 060006871406	S	- 89,974.850	1.0000		89,975	89,975	
04/27/2015 060006871401	S	- 38,590.360	1.0000		38,590	38,590	
04/27/2015 060006871402	S	- 1,386.200	1.0000		1,386	1,386	
04/27/2015 060006871419	S	- 7,059.230	1.0000		7,059	7,059	
04/27/2015 060006871426	S	- 1,411.840	1.0000		1,412	1,412	
04/28/2015 060006871402	S	- 2,104.110	1.0000		2,104	2,104	
04/28/2015 060006871419	S	- 3,444.210	1.0000		3,444	3,444	
04/28/2015 060006871426	S	- 460.250	1.0000		460	460	
04/29/2015 060006871403	S	- 20,920.000	1.0000		20,920	20,920	
04/29/2015 060006871412	S	- 30,000,000.000	1.0000		30,000,000	30,000,000	
04/29/2015 060006871421	S	- 6,276.000	1.0000		6,276	6,276	
04/29/2015 060006871424	S	- 117,218.340	1.0000		117,218	117,218	
04/30/2015 060006871401	S	- 99,105.730	1.0000		99,106	99,106	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/30/2015 060006871403	S	- 249.600	1.0000		250	250	
04/30/2015 060006871406	S	- 4,082.840	1.0000		4,083	4,083	
04/30/2015 060006871419	S	- 21,533.920	1.0000		21,534	21,534	
04/30/2015 060006871421	S	- 62.400	1.0000		62	62	
04/30/2015 060006871424	S	- 142,187.500	1.0000		142,188	142,188	
04/30/2015 060006871426	S	- 1,790.000	1.0000		1,790	1,790	
05/01/2015 060006871401	S	- 1,963,184.590	1.0000		1,963,185	1,963,185	
05/01/2015 060006871419	S	- 302,856.490	1.0000		302,856	302,856	
05/01/2015 060006871424	S	- 25,031.660	1.0000		25,032	25,032	
05/01/2015 060006871426	S	- 118,363.000	1.0000		118,363	118,363	
05/04/2015 060006871401	S	- 37,662.720	1.0000		37,663	37,663	
05/04/2015 060006871406	S	- 411,284.010	1.0000		411,284	411,284	
05/04/2015 060006871419	S	- 7,344.710	1.0000		7,345	7,345	
05/04/2015 060006871424	S	- 161,750.000	1.0000		161,750	161,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/04/2015 060006871426	S	- 1,462.070	1.0000		1,462	1,462	
05/05/2015 060006871402	S	- 105,871.130	1.0000		105,871	105,871	
05/05/2015 060006871406	S	- 169,787.010	1.0000		169,787	169,787	
05/05/2015 060006871424	S	- 62,030.840	1.0000		62,031	62,031	
05/06/2015 060006871406	S	- 173,445.590	1.0000		173,446	173,446	
05/06/2015 060006871424	S	- 87,083.010	1.0000		87,083	87,083	
05/07/2015 060006871401	S	- 15,672.170	1.0000		15,672	15,672	
05/07/2015 060006871401	S	- 31,273.240	1.0000		31,273	31,273	
05/07/2015 060006871402	S	- 21,987.100	1.0000		21,987	21,987	
05/07/2015 060006871419	S	- 2,866.860	1.0000		2,867	2,867	
05/07/2015 060006871419	S	- 2,106.380	1.0000		2,106	2,106	
05/07/2015 060006871424	S	- 84,093.750	1.0000		84,094	84,094	
05/07/2015 060006871426	S	- 573.370	1.0000		573	573	
05/07/2015 060006871426	S	- 434.510	1.0000		435	435	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/08/2015 060006871401	S	- 55,220.570	1.0000		55,221	55,221	
05/08/2015 060006871402	S	- 997.060	1.0000		997	997	
05/12/2015 060006871401	S	- 296,340.730	1.0000		296,341	296,341	
05/12/2015 060006871419	S	- 55,222.750	1.0000		55,223	55,223	
05/12/2015 060006871424	S	- 137,718.750	1.0000		137,719	137,719	
05/12/2015 060006871426	S	- 11,617.430	1.0000		11,617	11,617	
05/13/2015 060006871402	S	- 280,537.880	1.0000		280,538	280,538	
05/13/2015 060006871406	S	- 203,083.260	1.0000		203,083	203,083	
05/14/2015 060006871401	S	- 924.000	1.0000		924	924	
05/14/2015 060006871402	S	- 22,028.040	1.0000		22,028	22,028	
05/14/2015 060006871424	S	- 11,812.500	1.0000		11,813	11,813	
05/19/2015 060006871401	S	- 244,051.890	1.0000		244,052	244,052	
05/19/2015 060006871406	S	- 20,908.060	1.0000		20,908	20,908	
05/19/2015 060006871424	S	- 23,343.750	1.0000		23,344	23,344	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/20/2015 060006871401	S	- 18.000	1.0000		18	18	
05/20/2015 060006871424	S	- 5,062.500	1.0000		5,063	5,063	
05/21/2015 060006871401	S	- 8,555.860	1.0000		8,556	8,556	
05/21/2015 060006871419	S	- 4,870.230	1.0000		4,870	4,870	
05/21/2015 060006871424	S	- 3,093.750	1.0000		3,094	3,094	
05/22/2015 060006871402	S	- 2,980.500	1.0000		2,981	2,981	
05/26/2015 060006871424	S	- 5,343.750	1.0000		5,344	5,344	
05/27/2015 060006871401	S	- 231,311.850	1.0000		231,312	231,312	
05/27/2015 060006871402	S	- 2,947.430	1.0000		2,947	2,947	
05/27/2015 060006871419	S	- 8,556.540	1.0000		8,557	8,557	
05/27/2015 060006871426	S	- 1,711.310	1.0000		1,711	1,711	
05/28/2015 060006871401	S	- 12,002.370	1.0000		12,002	12,002	
05/28/2015 060006871419	S	- 356,226.170	1.0000		356,226	356,226	
05/28/2015 060006871426	S	- 245.630	1.0000		246	246	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/29/2015 060006871406	S	- 892,963.020	1.0000		892,963	892,963	
05/29/2015 060006871419	S	- 2,845,000.000	1.0000		2,845,000	2,845,000	
05/29/2015 060006871420	S	- 170,000.000	1.0000		170,000	170,000	
05/29/2015 060006871424	S	- 2,001.180	1.0000		2,001	2,001	
05/29/2015 060006871426	S	- 499,989.120	1.0000		499,989	499,989	
06/01/2015 060006871401	S	- 1,991,546.920	1.0000		1,991,547	1,991,547	
06/01/2015 060006871402	S	- 26,969.560	1.0000		26,970	26,970	
06/01/2015 060006871419	S	- 307,379.500	1.0000		307,380	307,380	
06/01/2015 060006871426	S	- 118,449.370	1.0000		118,449	118,449	
06/02/2015 060006871401	S	- 10,854.170	1.0000		10,854	10,854	
06/02/2015 060006871406	S	- 76,041.850	1.0000		76,042	76,042	
06/02/2015 060006871419	S	- 1,985.520	1.0000		1,986	1,986	
06/02/2015 060006871424	S	- 24,750.000	1.0000		24,750	24,750	
06/02/2015 060006871426	S	- 397.100	1.0000		397	397	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/03/2015 060006871401	S	- 49,025.980	1.0000		49,026	49,026	
06/03/2015 060006871402	S	- 428,559.340	1.0000		428,559	428,559	
06/03/2015 060006871406	S	- 1,934,086.300	1.0000		1,934,086	1,934,086	
06/03/2015 060006871419	S	- 4,012.370	1.0000		4,012	4,012	
06/03/2015 060006871424	S	- 16,312.500	1.0000		16,313	16,313	
06/03/2015 060006871426	S	- 9,323.870	1.0000		9,324	9,324	
06/04/2015 060006871424	S	- 19,968.750	1.0000		19,969	19,969	
06/05/2015 060006871402	S	- 55,092.280	1.0000		55,092	55,092	
06/09/2015 060006871401	S	- 31,340.740	1.0000		31,341	31,341	
06/09/2015 060006871402	S	- 3,007.110	1.0000		3,007	3,007	
06/09/2015 060006871419	S	- 9,979.560	1.0000		9,980	9,980	
06/09/2015 060006871424	S	- 5,468.750	1.0000		5,469	5,469	
06/09/2015 060006871426	S	- 166.660	1.0000		167	167	
06/10/2015 060006871401	S	- 17,641.690	1.0000		17,642	17,642	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/10/2015 060006871406	S	- 259,221.780	1.0000		259,222	259,222	
06/12/2015 060006871403	S	- 103,112.860	1.0000		103,113	103,113	
06/12/2015 060006871406	S	- 26,156.300	1.0000		26,156	26,156	
06/12/2015 060006871424	S	- 4,788,179.970	1.0000		4,788,180	4,788,180	
06/16/2015 060006871402	S	- 386.900	1.0000		387	387	
06/17/2015 060006871401	S	- 88,482.650	1.0000		88,483	88,483	
06/17/2015 060006871406	S	- 164,614.920	1.0000		164,615	164,615	
06/17/2015 060006871419	S	- 17,293.000	1.0000		17,293	17,293	
06/17/2015 060006871426	S	- 3,417.000	1.0000		3,417	3,417	
06/18/2015 060006871401	S	- 566,305.870	1.0000		566,306	566,306	
06/18/2015 060006871402	S	- 1,156.250	1.0000		1,156	1,156	
06/18/2015 060006871406	S	- 155,775.920	1.0000		155,776	155,776	
06/18/2015 060006871424	S	- 38,062.500	1.0000		38,063	38,063	
06/19/2015 060006871402	S	- 1,993.640	1.0000		1,994	1,994	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/22/2015 060006871402	S	- 5,966.530	1.0000		5,967	5,967	
06/22/2015 060006871424	S	- 146,812.500	1.0000		146,813	146,813	
06/23/2015 060006871401	S	- 590.000	1.0000		590	590	
06/23/2015 060006871402	S	- 42,977.270	1.0000		42,977	42,977	
06/23/2015 060006871406	S	- 143,763.660	1.0000		143,764	143,764	
06/23/2015 060006871421	S	- 31,684.350	1.0000		31,684	31,684	
06/23/2015 060006871424	S	- 217,500.000	1.0000		217,500	217,500	
06/24/2015 060006871406	S	- 12,417.100	1.0000		12,417	12,417	
06/24/2015 060006871421	S	- 151,364.620	1.0000		151,365	151,365	
06/24/2015 060006871424	S	- 95,156.250	1.0000		95,156	95,156	
06/25/2015 060006871401	S	- 331,170.860	1.0000		331,171	331,171	
06/25/2015 060006871412	S	- 16,000,000.000	1.0000		16,000,000	16,000,000	
06/26/2015 060006871402	S	- 8,881.420	1.0000		8,881	8,881	
06/26/2015 060006871424	S	- 32,625.000	1.0000		32,625	32,625	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/29/2015 060006871424	S	- 201,187.500	1.0000		201,188	201,188	
06/30/2015 060006871412	S	- 5,481,771.640	1.0000		5,481,772	5,481,772	
07/01/2015 060006871402	S	- 28,609.640	1.0000		28,610	28,610	
07/01/2015 060006871403	S	- 116,845.960	1.0000		116,846	116,846	
07/01/2015 060006871406	S	- 68,494.590	1.0000		68,495	68,495	
07/01/2015 060006871421	S	- 35,345.150	1.0000		35,345	35,345	
07/01/2015 060006871424	S	- 5,437.500	1.0000		5,438	5,438	
07/02/2015 060006871401	S	- 2,096,621.750	1.0000		2,096,622	2,096,622	
07/02/2015 060006871406	S	- 394,997.980	1.0000		394,998	394,998	
07/02/2015 060006871419	S	- 309,777.560	1.0000		309,778	309,778	
07/02/2015 060006871424	S	- 203,906.250	1.0000		203,906	203,906	
07/02/2015 060006871426	S	- 123,114.340	1.0000		123,114	123,114	
07/06/2015 060006871401	S	- 138,343.510	1.0000		138,344	138,344	
07/06/2015 060006871402	S	- 114,754.980	1.0000		114,755	114,755	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/06/2015 060006871406	S	- 5,542.760	1.0000		5,543	5,543	
07/06/2015 060006871419	S	- 29,738.090	1.0000		29,738	29,738	
07/06/2015 060006871426	S	- 5,947.620	1.0000		5,948	5,948	
07/07/2015 060006871403	S	- 59,241.600	1.0000		59,242	59,242	
07/07/2015 060006871403	S	- 212,018.000	1.0000		212,018	212,018	
07/07/2015 060006871421	S	- 15,980.000	1.0000		15,980	15,980	
07/07/2015 060006871421	S	- 14,104.000	1.0000		14,104	14,104	
07/10/2015 060006871401	S	- 14,457.830	1.0000		14,458	14,458	
07/10/2015 060006871402	S	- 3,002.580	1.0000		3,003	3,003	
07/10/2015 060006871406	S	- 154,906.600	1.0000		154,907	154,907	
07/10/2015 060006871419	S	- 5,329.430	1.0000		5,329	5,329	
07/10/2015 060006871426	S	- 177.650	1.0000		178	178	
07/13/2015 060006871401	S	- 188,015.660	1.0000		188,016	188,016	
07/13/2015 060006871402	S	- 7,970.870	1.0000		7,971	7,971	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/13/2015 060006871403	S	- 40,188.460	1.0000		40,188	40,188	
07/13/2015 060006871424	S	- 244,687.500	1.0000		244,688	244,688	
07/13/2015 060006871424	S	- 236,531.250	1.0000		236,531	236,531	
07/14/2015 060006871402	S	- 8,794.290	1.0000		8,794	8,794	
07/15/2015 060006871401	S	- 14,119.300	1.0000		14,119	14,119	
07/15/2015 060006871406	S	- 477,933.570	1.0000		477,934	477,934	
07/15/2015 060006871419	S	- 3,226.530	1.0000		3,227	3,227	
07/15/2015 060006871426	S	- 705.970	1.0000		706	706	
07/16/2015 060006871401	S	- 7,433.940	1.0000		7,434	7,434	
07/16/2015 060006871406	S	- 117,961.800	1.0000		117,962	117,962	
07/16/2015 060006871406	S	- 45.440	1.0000		45	45	
07/16/2015 060006871419	S	- 3,136.900	1.0000		3,137	3,137	
07/16/2015 060006871426	S	- 128.430	1.0000		128	128	
07/17/2015 060006871401	S	- 5,083.480	1.0000		5,083	5,083	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/17/2015 060006871406	S	- 22,554.550	1.0000		22,555	22,555	
07/17/2015 060006871419	S	- 901.870	1.0000		902	902	
07/17/2015 060006871426	S	- 180.370	1.0000		180	180	
07/20/2015 060006871402	S	- 1,743.520	1.0000		1,744	1,744	
07/20/2015 060006871406	S	- 10,079.040	1.0000		10,079	10,079	
07/22/2015 060006871424	S	- 46,218.750	1.0000		46,219	46,219	
07/23/2015 060006871401	S	- 450,937.920	1.0000		450,938	450,938	
07/23/2015 060006871402	S	- 12,989.340	1.0000		12,989	12,989	
07/23/2015 060006871406	S	- 130,409.210	1.0000		130,409	130,409	
07/23/2015 060006871419	S	- 170.330	1.0000		170	170	
07/24/2015 060006871401	S	- 383,090.710	1.0000		383,091	383,091	
07/24/2015 060006871402	S	- 73,110.970	1.0000		73,111	73,111	
07/24/2015 060006871403	S	- 31,093.540	1.0000		31,094	31,094	
07/24/2015 060006871406	S	- 62,997.610	1.0000		62,998	62,998	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/24/2015 060006871421	S	- 10,399.180	1.0000		10,399	10,399	
07/28/2015 060006871406	S	- 14,019.510	1.0000		14,020	14,020	
07/29/2015 060006871406	S	- 34,533.130	1.0000		34,533	34,533	
07/29/2015 060006871424	S	- 57,000.000	1.0000		57,000	57,000	
07/30/2015 060006871401	S	- 56,717.720	1.0000		56,718	56,718	
07/30/2015 060006871419	S	- 10,480.000	1.0000		10,480	10,480	
07/30/2015 060006871424	S	- 64,125.000	1.0000		64,125	64,125	
07/30/2015 060006871426	S	- 2,096.000	1.0000		2,096	2,096	
07/31/2015 060006871403	S	- 16,334.000	1.0000		16,334	16,334	
07/31/2015 060006871406	S	- 108,336.510	1.0000		108,337	108,337	
07/31/2015 060006871421	S	- 5,448.000	1.0000		5,448	5,448	
08/03/2015 060006871401	S	- 2,084,099.220	1.0000		2,084,099	2,084,099	
08/03/2015 060006871402	S	- 29,314.640	1.0000		29,315	29,315	
08/03/2015 060006871419	S	- 310,504.430	1.0000		310,504	310,504	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/03/2015 060006871426	S	- 123,080.890	1.0000		123,081	123,081	
08/04/2015 060006871401	S	- 67,400.820	1.0000		67,401	67,401	
08/04/2015 060006871402	S	- 11,083.090	1.0000		11,083	11,083	
08/04/2015 060006871406	S	- 1,178,107.040	1.0000		1,178,107	1,178,107	
08/04/2015 060006871419	S	- 13,533.000	1.0000		13,533	13,533	
08/04/2015 060006871426	S	- 2,525.000	1.0000		2,525	2,525	
08/05/2015 060006871402	S	- 102,899.000	1.0000		102,899	102,899	
08/05/2015 060006871403	S	- 35,385.760	1.0000		35,386	35,386	
08/05/2015 060006871421	S	- 13,631.320	1.0000		13,631	13,631	
08/05/2015 060006871424	S	- 81,937.500	1.0000		81,938	81,938	
08/06/2015 060006871406	S	- 4,926.640	1.0000		4,927	4,927	
08/06/2015 060006871424	S	- 163,875.000	1.0000		163,875	163,875	
08/07/2015 060006871406	S	- 802.610	1.0000		803	803	
08/11/2015 060006871401	S	- 16,762.010	1.0000		16,762	16,762	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/11/2015 060006871401	S	- 6,080.490	1.0000		6,080	6,080	
08/11/2015 060006871402	S	- 11,867.340	1.0000		11,867	11,867	
08/11/2015 060006871419	S	- 7,055.170	1.0000		7,055	7,055	
08/11/2015 060006871419	S	- 310.940	1.0000		311	311	
08/11/2015 060006871421	S	- 15,546.000	1.0000		15,546	15,546	
08/11/2015 060006871424	S	- 238,687.500	1.0000		238,688	238,688	
08/11/2015 060006871426	S	- 252.880	1.0000		253	253	
08/11/2015 060006871426	S	- 62.190	1.0000		62	62	
08/12/2015 060006871401	S	- 104,623.900	1.0000		104,624	104,624	
08/13/2015 060006871402	S	- 470,942.660	1.0000		470,943	470,943	
08/13/2015 060006871424	S	- 35,625.000	1.0000		35,625	35,625	
08/14/2015 060006871415	S	- 2,386,642.620	1.0000		2,386,643	2,386,643	
08/14/2015 060006871424	S	- 106,875.000	1.0000		106,875	106,875	
08/17/2015 060006871401	S	- 525.600	1.0000		526	526	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/18/2015 060006871401	S	- 3,826.540	1.0000		3,827	3,827	
08/18/2015 060006871403	S	- 49,853.000	1.0000		49,853	49,853	
08/18/2015 060006871406	S	- 360,666.120	1.0000		360,666	360,666	
08/18/2015 060006871419	S	- 1,606.570	1.0000		1,607	1,607	
08/18/2015 060006871421	S	- 14,615.000	1.0000		14,615	14,615	
08/18/2015 060006871426	S	- 5,178.240	1.0000		5,178	5,178	
08/19/2015 060006871401	S	- 171.980	1.0000		172	172	
08/19/2015 060006871406	S	- 77,305.410	1.0000		77,305	77,305	
08/19/2015 060006871424	S	- 203,062.500	1.0000		203,063	203,063	
08/20/2015 060006871401	S	- 162,794.930	1.0000		162,795	162,795	
08/20/2015 060006871406	S	- 21,801.780	1.0000		21,802	21,802	
08/20/2015 060006871419	S	- 26,539.550	1.0000		26,540	26,540	
08/20/2015 060006871426	S	- 5,601.000	1.0000		5,601	5,601	
08/24/2015 060006871401	S	- 1,056,031.450	1.0000		1,056,031	1,056,031	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/24/2015 060006871419	S	- 8,916.220	1.0000		8,916	8,916	
08/24/2015 060006871426	S	- 426.450	1.0000		426	426	
08/26/2015 060006871424	S	- 434,072.010	1.0000		434,072	434,072	
08/27/2015 060006871424	S	- 224,257.500	1.0000		224,258	224,258	
08/28/2015 060006871401	S	- 128,289.240	1.0000		128,289	128,289	
08/31/2015 060006871424	S	- 21,059.500	1.0000		21,060	21,060	
09/01/2015 060006871401	S	- 2,023,066.090	1.0000		2,023,066	2,023,066	
09/01/2015 060006871419	S	- 310,831.880	1.0000		310,832	310,832	
09/01/2015 060006871424	S	- 67,687.500	1.0000		67,688	67,688	
09/01/2015 060006871426	S	- 124,359.810	1.0000		124,360	124,360	
09/02/2015 060006871401	S	- 25,731.300	1.0000		25,731	25,731	
09/02/2015 060006871406	S	- 746,402.910	1.0000		746,403	746,403	
09/02/2015 060006871419	S	- 10,913.120	1.0000		10,913	10,913	
09/02/2015 060006871424	S	- 17,812.500	1.0000		17,813	17,813	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/02/2015 060006871426	S	- 391.320	1.0000		391	391	
09/03/2015 060006871401	S	- 98,860.620	1.0000		98,861	98,861	
09/03/2015 060006871402	S	- 261,746.680	1.0000		261,747	261,747	
09/03/2015 060006871406	S	- 36,243.760	1.0000		36,244	36,244	
09/03/2015 060006871426	S	- 3,764.140	1.0000		3,764	3,764	
09/04/2015 060006871406	S	- 14,174.800	1.0000		14,175	14,175	
09/04/2015 060006871424	S	- 96,187.500	1.0000		96,188	96,188	
09/08/2015 060006871406	S	- 18,832.030	1.0000		18,832	18,832	
09/09/2015 060006871401	S	- 45,280.240	1.0000		45,280	45,280	
09/09/2015 060006871406	S	- 131,556.250	1.0000		131,556	131,556	
09/09/2015 060006871419	S	- 9,931.510	1.0000		9,932	9,932	
09/09/2015 060006871424	S	- 142,375.000	1.0000		142,375	142,375	
09/09/2015 060006871426	S	- 343.690	1.0000		344	344	
09/10/2015 060006871401	S	- 88,073.440	1.0000		88,073	88,073	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/10/2015 060006871402	S	- 5,843.030	1.0000		5,843	5,843	
09/10/2015 060006871426	S	- 2,586.600	1.0000		2,587	2,587	
09/11/2015 060006871405	S	- 7,130.550	1.0000		7,131	7,131	
09/11/2015 060006871409	S	- 28,444.150	1.0000		28,444	28,444	
09/11/2015 060006871424	S	- 74,375.000	1.0000		74,375	74,375	
09/14/2015 060006871402	S	- 223,645.960	1.0000		223,646	223,646	
09/14/2015 060006871406	S	- 144,496.290	1.0000		144,496	144,496	
09/14/2015 060006871424	S	- 725,516.170	1.0000		725,516	725,516	
09/15/2015 060006871402	S	- 16,664.310	1.0000		16,664	16,664	
09/15/2015 060006871415	S	- 2.140	1.0000		2	2	
09/16/2015 060006871406	S	- 294,896.130	1.0000		294,896	294,896	
09/16/2015 060006871428	S	- 89,687.300	1.0000		89,687	89,687	
09/17/2015 060006871401	S	- 38,531.570	1.0000		38,532	38,532	
09/17/2015 060006871402	S	- 66,790.370	1.0000		66,790	66,790	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/17/2015 060006871403	S	- 14,112.100	1.0000		14,112	14,112	
09/17/2015 060006871406	S	- 37,359.850	1.0000		37,360	37,360	
09/17/2015 060006871419	S	- 1,740.610	1.0000		1,741	1,741	
09/17/2015 060006871421	S	- 11,289.680	1.0000		11,290	11,290	
09/17/2015 060006871424	S	- 208,250.000	1.0000		208,250	208,250	
09/17/2015 060006871424	S	- 51,000.000	1.0000		51,000	51,000	
09/21/2015 060006871401	S	- 12,879.400	1.0000		12,879	12,879	
09/21/2015 060006871402	S	- 98,014.690	1.0000		98,015	98,015	
09/21/2015 060006871419	S	- 5,435.000	1.0000		5,435	5,435	
09/21/2015 060006871426	S	- 222.450	1.0000		222	222	
09/22/2015 060006871401	S	- 336,081.960	1.0000		336,082	336,082	
09/22/2015 060006871406	S	- 114,161.400	1.0000		114,161	114,161	
09/22/2015 060006871419	S	- 31,774.000	1.0000		31,774	31,774	
09/22/2015 060006871424	S	- 187,000.000	1.0000		187,000	187,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/22/2015 060006871426	S	- 7,873.000	1.0000		7,873	7,873	
09/23/2015 060006871406	S	- 130,509.380	1.0000		130,509	130,509	
09/23/2015 060006871426	S	- 1,120,132.990	1.0000		1,120,133	1,120,133	
09/24/2015 060006871401	S	- 10,250,000.000	1.0000		10,250,000	10,250,000	
09/25/2015 060006871401	S	- 4,700,000.000	1.0000		4,700,000	4,700,000	
09/25/2015 060006871401	S	- 10,334,435.830	1.0000		10,334,436	10,334,436	
09/25/2015 060006871406	S	- 13,440.440	1.0000		13,440	13,440	
09/25/2015 060006871412	S	- 4,318,311.820	1.0000		4,318,312	4,318,312	
09/25/2015 060006871419	S	- 3,485,464.000	1.0000		3,485,464	3,485,464	
09/25/2015 060006871419	S	- 2,000,000.160	1.0000		2,000,000	2,000,000	
09/25/2015 060006871424	S	- 10,309,596.660	1.0000		10,309,597	10,309,597	
09/28/2015 060006871406	S	- 206,691.540	1.0000		206,692	206,692	
09/28/2015 060006871424	S	- 99,875.000	1.0000		99,875	99,875	
09/29/2015 060006871401	S	- 25,770.520	1.0000		25,771	25,771	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/30/2015 060006871401	S	- 1,929.510	1.0000		1,930	1,930	
09/30/2015 060006871402	S	- 24,844.710	1.0000		24,845	24,845	
09/30/2015 060006871419	S	- 3,592.880	1.0000		3,593	3,593	
09/30/2015 060006871426	S	- 1,009.220	1.0000		1,009	1,009	
10/01/2015 060006871401	S	- 2,022,351.030	1.0000		2,022,351	2,022,351	
10/01/2015 060006871402	S	- 26,405.510	1.0000		26,406	26,406	
10/01/2015 060006871419	S	- 310,876.020	1.0000		310,876	310,876	
10/01/2015 060006871424	S	- 46,750.000	1.0000		46,750	46,750	
10/01/2015 060006871426	S	- 124,359.810	1.0000		124,360	124,360	
10/02/2015 060006871401	S	- 16,305.340	1.0000		16,305	16,305	
10/02/2015 060006871406	S	- 151,993.470	1.0000		151,993	151,993	
10/02/2015 060006871416	S	-.140	1.0000				
10/02/2015 060006871419	S	- 9,027.920	1.0000		9,028	9,028	
10/05/2015 060006871402	S	- 301,579.490	1.0000		301,579	301,579	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/05/2015 060006871406	S	- 19,397.630	1.0000		19,398	19,398	
10/06/2015 060006871406	S	- 17,633.960	1.0000		17,634	17,634	
10/07/2015 060006871401	S	- 991.000	1.0000		991	991	
10/07/2015 060006871424	S	- 129,625.000	1.0000		129,625	129,625	
10/08/2015 060006871401	S	- 2,206,098.160	1.0000		2,206,098	2,206,098	
10/08/2015 060006871419	S	- 221,332.170	1.0000		221,332	221,332	
10/08/2015 060006871424	S	- 17,000.000	1.0000		17,000	17,000	
10/08/2015 060006871426	S	- 17,404.670	1.0000		17,405	17,405	
10/09/2015 060006871402	S	- 24,931.250	1.0000		24,931	24,931	
10/13/2015 060006871406	S	- 1,540,570.600	1.0000		1,540,571	1,540,571	
10/13/2015 060006871419	S	- 48.570	1.0000		49	49	
10/13/2015 060006871424	S	- 110,500.000	1.0000		110,500	110,500	
10/14/2015 060006871401	S	- 11,458.480	1.0000		11,458	11,458	
10/14/2015 060006871419	S	- 5,044.030	1.0000		5,044	5,044	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/14/2015 060006871424	S	- 27,281.250	1.0000		27,281	27,281	
10/15/2015 060006871427	S	- 30,000.000	1.0000		30,000	30,000	
10/16/2015 060006871424	S	- 72,750.000	1.0000		72,750	72,750	
10/19/2015 060006871401	S	- 1,536.110	1.0000		1,536	1,536	
10/19/2015 060006871406	S	- 56,000.390	1.0000		56,000	56,000	
10/19/2015 060006871426	S	- 559.280	1.0000		559	559	
10/20/2015 060006871401	S	- 3,180.740	1.0000		3,181	3,181	
10/21/2015 060006871401	S	- 32.320	1.0000		32	32	
10/21/2015 060006871406	S	- 67,934.040	1.0000		67,934	67,934	
10/21/2015 060006871424	S	- 51,531.250	1.0000		51,531	51,531	
10/21/2015 060006871424	S	- 106,093.750	1.0000		106,094	106,094	
10/23/2015 060006871401	S	- 137,591.810	1.0000		137,592	137,592	
10/26/2015 060006871401	S	- 18,317.470	1.0000		18,317	18,317	
10/26/2015 060006871401	S	- 509.110	1.0000		509	509	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/26/2015 060006871419	S	- 7,701.480	1.0000		7,701	7,701	
10/26/2015 060006871424	S	- 106,093.750	1.0000		106,094	106,094	
10/26/2015 060006871426	S	- 272.060	1.0000		272	272	
10/27/2015 060006871401	S	- 227,961.070	1.0000		227,961	227,961	
10/27/2015 060006871402	S	- 82,914.340	1.0000		82,914	82,914	
10/27/2015 060006871419	S	- 41,175.670	1.0000		41,176	41,176	
10/27/2015 060006871426	S	- 9,761.740	1.0000		9,762	9,762	
10/28/2015 060006871402	S	- 10,641.810	1.0000		10,642	10,642	
10/29/2015 060006871413	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
10/30/2015 060006871403	S	- 17,100.480	1.0000		17,100	17,100	
10/30/2015 060006871424	S	- 36,375.000	1.0000		36,375	36,375	
10/30/2015 060006871424	S	- 266,750.000	1.0000		266,750	266,750	
11/02/2015 060006871401	S	- 2,024,405.930	1.0000		2,024,406	2,024,406	
11/02/2015 060006871402	S	- 23,831.630	1.0000		23,832	23,832	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2015 060006871419	S	- 319,903.980	1.0000		319,904	319,904	
11/02/2015 060006871426	S	- 124,641.460	1.0000		124,641	124,641	
11/03/2015 060006871401	S	- 12,382.060	1.0000		12,382	12,382	
11/03/2015 060006871406	S	- 1,506,431.820	1.0000		1,506,432	1,506,432	
11/03/2015 060006871419	S	- 5,335.820	1.0000		5,336	5,336	
11/03/2015 060006871424	S	- 63,656.250	1.0000		63,656	63,656	
11/03/2015 060006871426	S	- 179.780	1.0000		180	180	
11/04/2015 060006871401	S	- 22,877.500	1.0000		22,878	22,878	
11/04/2015 060006871402	S	- 102,215.010	1.0000		102,215	102,215	
11/04/2015 060006871403	S	- 19,446.000	1.0000		19,446	19,446	
11/04/2015 060006871419	S	- 20,806.710	1.0000		20,807	20,807	
11/04/2015 060006871424	S	- 115,187.500	1.0000		115,188	115,188	
11/05/2015 060006871401	S	- 651.910	1.0000		652	652	
11/05/2015 060006871419	S	- 909.720	1.0000		910	910	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/06/2015 060006871406	S	- 113,607.060	1.0000		113,607	113,607	
11/06/2015 060006871424	S	- 54,562.500	1.0000		54,563	54,563	
11/09/2015 060006871401	S	- 1,105.940	1.0000		1,106	1,106	
11/09/2015 060006871406	S	- 513,458.320	1.0000		513,458	513,458	
11/09/2015 060006871424	S	- 197,031.250	1.0000		197,031	197,031	
11/10/2015 060006871406	S	- 11,387.530	1.0000		11,388	11,388	
11/10/2015 060006871424	S	- 42,437.500	1.0000		42,438	42,438	
11/12/2015 060006871401	S	- 12,420.120	1.0000		12,420	12,420	
11/12/2015 060006871402	S	- 365,706.570	1.0000		365,707	365,707	
11/12/2015 060006871402	S	- 110,036.650	1.0000		110,037	110,037	
11/12/2015 060006871419	S	- 5,466.660	1.0000		5,467	5,467	
11/12/2015 060006871424	S	- 45,468.750	1.0000		45,469	45,469	
11/12/2015 060006871426	S	- 178.850	1.0000		179	179	
11/13/2015 060006871401	S	- 85,694.770	1.0000		85,695	85,695	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/13/2015 060006871402	S	- 126,662.050	1.0000		126,662	126,662	
11/13/2015 060006871419	S	- 7,442.850	1.0000		7,443	7,443	
11/13/2015 060006871426	S	- 241.320	1.0000		241	241	
11/16/2015 060006871401	S	- 14,488.430	1.0000		14,488	14,488	
11/16/2015 060006871403	S	- 43,850.000	1.0000		43,850	43,850	
11/16/2015 060006871419	S	- 9,741.470	1.0000		9,741	9,741	
11/16/2015 060006871421	S	- 12,979.000	1.0000		12,979	12,979	
11/16/2015 060006871426	S	- 356.650	1.0000		357	357	
11/17/2015 060006871401	S	- 1,250.000	1.0000		1,250	1,250	
11/17/2015 060006871403	S	- 35,375.000	1.0000		35,375	35,375	
11/17/2015 060006871406	S	- 39,325.720	1.0000		39,326	39,326	
11/18/2015 060006871402	S	- 282.030	1.0000		282	282	
11/18/2015 060006871406	S	- 607,704.530	1.0000		607,705	607,705	
11/18/2015 060006871424	S	- 745,708.180	1.0000		745,708	745,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/19/2015 060006871415	S	- 20.000	1.0000		20	20	
11/20/2015 060006871402	S	- 780.470	1.0000		780	780	
11/20/2015 060006871406	S	- 182,566.210	1.0000		182,566	182,566	
11/23/2015 060006871401	S	- 28,040.550	1.0000		28,041	28,041	
11/23/2015 060006871402	S	- 1,622.570	1.0000		1,623	1,623	
11/23/2015 060006871406	S	- 258,729.570	1.0000		258,730	258,730	
11/24/2015 060006871401	S	- 593,388.980	1.0000		593,389	593,389	
11/24/2015 060006871406	S	- 23,976.410	1.0000		23,976	23,976	
11/24/2015 060006871419	S	- 112,388.060	1.0000		112,388	112,388	
11/24/2015 060006871426	S	- 22,492.220	1.0000		22,492	22,492	
11/25/2015 060006871401	S	- 247,614.940	1.0000		247,615	247,615	
11/25/2015 060006871419	S	- 47,005.150	1.0000		47,005	47,005	
11/25/2015 060006871426	S	- 10,919.830	1.0000		10,920	10,920	
11/27/2015 060006871406	S	- 62,222.620	1.0000		62,223	62,223	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/27/2015 060006871427	S	- 50,000.000	1.0000		50,000	50,000	
11/30/2015 060006871406	S	- 69,853.420	1.0000		69,853	69,853	
12/01/2015 060006871401	S	- 1,746,559.230	1.0000		1,746,559	1,746,559	
12/01/2015 060006871402	S	- 28,211.060	1.0000		28,211	28,211	
12/01/2015 060006871419	S	- 333,654.440	1.0000		333,654	333,654	
12/01/2015 060006871426	S	- 124,639.450	1.0000		124,639	124,639	
12/02/2015 060006871401	S	- 15,853.070	1.0000		15,853	15,853	
12/02/2015 060006871406	S	- 367,509.680	1.0000		367,510	367,510	
12/03/2015 060006871402	S	- 119,796.670	1.0000		119,797	119,797	
12/03/2015 060006871402	S	- 16,639.860	1.0000		16,640	16,640	
12/07/2015 060006871401	S	- 236,197.120	1.0000		236,197	236,197	
12/07/2015 060006871402	S	- 2,094.200	1.0000		2,094	2,094	
12/07/2015 060006871406	S	- 31,993.760	1.0000		31,994	31,994	
12/07/2015 060006871419	S	- 5,886.280	1.0000		5,886	5,886	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/07/2015 060006871426	S	- 190.000	1.0000		190	190	
12/09/2015 060006871401	S	- 3,439.620	1.0000		3,440	3,440	
12/09/2015 060006871402	S	- 5,306.600	1.0000		5,307	5,307	
12/09/2015 060006871406	S	- 33,156.080	1.0000		33,156	33,156	
12/09/2015 060006871419	S	- 297.050	1.0000		297	297	
12/09/2015 060006871426	S	- 2,898.680	1.0000		2,899	2,899	
12/10/2015 060006871402	S	- 227,536.110	1.0000		227,536	227,536	
12/11/2015 060006871401	S	- 35,054.870	1.0000		35,055	35,055	
12/11/2015 060006871402	S	- 865.570	1.0000		866	866	
12/11/2015 060006871419	S	- 645.740	1.0000		646	646	
12/14/2015 060006871406	S	- 587,557.130	1.0000		587,557	587,557	
12/15/2015 060006871413	S	- 6,566,499.000	1.0000		6,566,499	6,566,499	
12/15/2015 060006871420	S	- 1,358,213.000	1.0000		1,358,213	1,358,213	
12/15/2015 060006871423	S	- 12,724,577.000	1.0000		12,724,577	12,724,577	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/15/2015 060006871427	S	- 55,000.000	1.0000		55,000	55,000	
12/15/2015 060006871428	S	- 2,501,287.560	1.0000		2,501,288	2,501,288	
12/16/2015 060006871402	S	- 31,733.660	1.0000		31,734	31,734	
12/16/2015 060006871402	S	- 26.180	1.0000		26	26	
12/17/2015 060006871401	S	- 6,886.000	1.0000		6,886	6,886	
12/17/2015 060006871402	S	- 22,572.810	1.0000		22,573	22,573	
12/17/2015 060006871419	S	- 3,018.000	1.0000		3,018	3,018	
12/17/2015 060006871426	S	- 96.000	1.0000		96	96	
12/18/2015 060006871401	S	- 44,276,814.820	1.0000		44,276,815	44,276,815	
12/18/2015 060006871406	S	- 8,080,559.830	1.0000		8,080,560	8,080,560	
12/18/2015 060006871413	S	- 100,000.000	1.0000		100,000	100,000	
12/18/2015 060006871419	S	- 4,976,657.970	1.0000		4,976,658	4,976,658	
12/18/2015 060006871424	S	- 5,516,393.000	1.0000		5,516,393	5,516,393	
12/18/2015 060006871426	S	- 2,739,052.560	1.0000		2,739,053	2,739,053	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/21/2015 060006871402	S	- 22,393.740	1.0000		22,394	22,394	
12/21/2015 060006871415	S	- 584,624.480	1.0000		584,624	584,624	
12/22/2015 060006871401	S	- 83,145.340	1.0000		83,145	83,145	
12/22/2015 060006871406	S	- 135,744.060	1.0000		135,744	135,744	
12/22/2015 060006871419	S	- 28,338.000	1.0000		28,338	28,338	
12/22/2015 060006871426	S	- 4,624.710	1.0000		4,625	4,625	
12/23/2015 060006871413	S	- 250,000.000	1.0000		250,000	250,000	
12/23/2015 060006871427	S	- 50,000.000	1.0000		50,000	50,000	
12/24/2015 060006871401	S	- 48,096.360	1.0000		48,096	48,096	
12/28/2015 060006871403	S	- 85.000	1.0000		85	85	
12/28/2015 060006871406	S	- 279,122.850	1.0000		279,123	279,123	
12/29/2015 060006871403	S	- 27,737.570	1.0000		27,738	27,738	
12/29/2015 060006871421	S	- 10,048.080	1.0000		10,048	10,048	
Total For Sells				**0**	**1,041,186,957**	**1,041,186,957**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total First American Prime Obligations				**0**	**2,055,523,930**	**2,055,523,930**	**0**
Issue: 783980634 - Sei Long Duration Credit A							
02/17/2015 060006871423	B	19,120,458.891	10.4600		- 200,000,000 *	200,000,000	
02/17/2015 060006871428	B	1,816,443.595	10.4600		- 19,000,000	19,000,000	
02/18/2015 060006871423	B	2,147,715.545	10.5500		- 22,658,399	22,658,399	
02/19/2015 060006871428	B	699,515.831	10.5000		- 7,344,916	7,344,916	
03/26/2015 060006871423	B	674,784.230	10.5900		- 7,145,965	7,145,965	
04/01/2015 060006871428	B	554.839	10.7800		- 5,981	5,981	
05/28/2015 060006871428	B	36,831.036	10.1500		- 373,835	373,835	
09/22/2015 060006871428	B	84,844.572	9.9200		- 841,658	841,658	
09/24/2015 060006871423	B	134,384.189	9.9300		- 1,334,435	1,334,435	
Total For Buys				**0**	**258,705,189**	**258,705,189**	**0**
03/10/2015 060006871423	R	24,849.276	10.7000		- 265,887	265,887	
03/11/2015 060006871428	R	2,815.963	10.7000		- 30,131	30,131	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/02/2015 060006871428	R	8,733.667	10.6900		- 93,363	93,363	
04/10/2015 060006871423	R	74,215.396	10.6900		- 793,363	793,363	
05/07/2015 060006871423	R	71,889.717	10.4100		- 748,372	748,372	
05/07/2015 060006871428	R	7,631.622	10.4100		- 79,445	79,445	
06/01/2015 060006871423	R	73,648.316	10.1800		- 749,740	749,740	
06/01/2015 060006871428	R	7,830.348	10.1800		- 79,713	79,713	
07/01/2015 060006871423	R	76,080.906	9.8000		- 745,593	745,593	
07/01/2015 060006871428	R	8,202.945	9.8000		- 80,389	80,389	
08/03/2015 060006871423	R	77,351.311	9.9500		- 769,646	769,646	
08/03/2015 060006871428	R	8,339.918	9.9500		- 82,982	82,982	
09/01/2015 060006871423	R	78,961.743	9.8300		- 776,194	776,194	
09/01/2015 060006871428	R	8,513.552	9.8300		- 83,688	83,688	
10/01/2015 060006871423	R	76,562.843	9.9000		- 757,972	757,972	
10/01/2015 060006871428	R	8,306.394	9.9000		- 82,233	82,233	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2015 060006871423	R	81,001.779	9.9300		- 804,348	804,348	
11/02/2015 060006871428	R	8,952.518	9.9300		- 88,899	88,899	
12/01/2015 060006871423	R	78,416.530	9.9000		- 776,324	776,324	
12/01/2015 060006871428	R	8,666.791	9.9000		- 85,801	85,801	
12/14/2015 060006871423	R	505,959.115	9.7700		- 4,943,221	4,943,221	
12/14/2015 060006871428	R	55,919.859	9.7700		- 546,337	546,337	
12/31/2015 060006871423	R	81,924.474	9.5700		- 784,017	784,017	
12/31/2015 060006871428	R	8,957.887	9.5700		- 85,727	85,727	
Total For Reinvestments				**0**	**14,333,385**	**14,333,385**	**0**
03/31/2015 060006871428	S	- 188,123.125	10.6900		2,011,036	1,969,908	41,128
09/15/2015 060006871428	S	- 9,217.605	9.7300		89,687	96,415	- 6,728
12/14/2015 060006871423	S	- 1,321,347.560	9.6300		12,724,577	13,798,062	- 1,073,485
12/14/2015 060006871428	S	- 194,506.003	9.6300		1,873,093	2,027,056	- 153,964
Total For Sells				**0**	**16,698,393**	**17,891,441**	**- 1,193,049**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total Sei Long Duration Credit A				**0**	**289,736,967**	**290,930,015**	**- 1,193,049**
Issue: 783980824 - Sei Inst Inv L C Dis Eqty A							
03/26/2015 060006871401	B	279,838.972	14.0100		- 3,920,544	3,920,544	
03/26/2015 060006871419	B	48,941.542	14.0100		- 685,671	685,671	
05/28/2015 060006871419	B	20,401.107	14.4600		- 295,000	295,000	
Total For Buys				**0**	**4,901,215**	**4,901,215**	**0**
07/09/2015 060006871401	R	27,055.008	13.9500		- 377,417	377,417	
07/09/2015 060006871419	R	8,198.855	13.9500		- 114,374	114,374	
07/09/2015 060006871426	R	365.039	13.9500		- 5,092	5,092	
10/06/2015 060006871401	R	29,085.172	13.5800		- 394,977	394,977	
10/06/2015 060006871419	R	8,814.084	13.5800		- 119,695	119,695	
10/06/2015 060006871426	R	392.431	13.5800		- 5,329	5,329	
12/14/2015 060006871401	R	856,392.180	12.1400		- 10,396,601	10,396,601	
12/14/2015 060006871419	R	266,045.923	12.1400		- 3,229,798	3,229,798	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/14/2015 060006871426	R	11,061.955	12.1400		- 134,292	134,292	
12/31/2015 060006871401	R	70,219.628	12.3200		- 865,106	865,106	
12/31/2015 060006871419	R	22,398.373	12.3200		- 275,948	275,948	
12/31/2015 060006871426	R	879.425	12.3200		- 10,835	10,835	
Total For Reinvestments				**0**	**15,929,464**	**15,929,464**	**0**
02/17/2015 060006871401	S	- 8,276,623.749	14.1900		117,445,291 *	121,420,518	- 3,975,227
02/17/2015 060006871419	S	- 823,093.517	14.1900		11,679,697	12,075,025	- 395,328
02/17/2015 060006871426	S	- 467,246.794	14.1900		6,630,232	6,854,649	- 224,417
03/09/2015 060006871426	S	- 3,892.427	14.1300		55,000	57,103	- 2,103
10/14/2015 060006871426	S	- 2,569.750	13.6200		35,000	37,678	- 2,678
10/28/2015 060006871401	S	- 105,042.017	14.2800		1,500,000	1,537,130	- 37,130
11/25/2015 060006871426	S	- 3,149.055	14.2900		45,000	46,172	- 1,172
12/01/2015 060006871401	S	- 52,083.333	14.4000		750,000	762,161	- 12,161
12/14/2015 060006871401	S	- 515,308.860	12.1900		6,281,615	7,385,980	- 1,104,365

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/14/2015 060006871419	S	- 118,314.766	12.1900		1,442,257	1,696,858	- 254,601
12/14/2015 060006871426	S	- 4,568.119	12.1900		55,685	65,591	- 9,906
12/16/2015 060006871419	S	- 400.000	12.5000		5,000	5,737	- 737
12/21/2015 060006871401	S	- 20,458.265	12.2200		250,000	293,231	- 43,231
12/21/2015 060006871426	S	- 1,309.329	12.2200		16,000	18,800	- 2,800
12/22/2015 060006871401	S	- 34,496.753	12.3200		425,000	494,446	- 69,446
12/22/2015 060006871419	S	- 4,058.442	12.3200		50,000	58,206	- 8,206
12/22/2015 060006871426	S	- 4,058.442	12.3200		50,000	58,273	- 8,273
Total For Sells				**0**	**146,715,777**	**152,867,558**	**- 6,151,781**
Total Sei Inst Inv L C Dis Eqty A				**0**	**167,546,456**	**173,698,237**	**- 6,151,781**
Issue: 912810QN1 - U S Treasury Bd 4.750% 2/15/41							
06/10/2015 060006871424	B	13,360,000.000	1.2833		- 17,144,638	17,144,638	
11/16/2015 060006871424	B	11,560,000.000	1.3172		- 15,227,329	15,227,329	
Total For Buys				**0**	**32,371,967**	**32,371,967**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/10/2015 060006871424	S	- 13,360,000.000	1.2833		17,144,901	17,144,638	264
11/16/2015 060006871424	S	- 11,560,000.000	1.3129		15,177,633	15,227,329	- 49,696
Total For Sells				**0**	**32,322,534**	**32,371,967**	**- 49,432**
Total U S Treasury Bd 4.750% 2/15/41				**0**	**64,694,501**	**64,743,934**	**- 49,432**
Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44							
01/30/2015 060006871402	B	34,400.000	1.1605		- 39,923	39,923	
02/03/2015 060006871406	B	60,000.000	1.1405		- 68,428	68,428	
02/04/2015 060006871406	B	60,000.000	1.1234		- 67,406	67,406	
02/17/2015 060006871406	B	370,000.000	1.0597		- 392,083	392,083	
02/17/2015 060006871406	B	45,000.000	1.0564		- 47,538	47,538	
02/18/2015 060006871406	B	2,800,000.000	1.0627		- 2,975,438	2,975,438	
02/18/2015 060006871406	B	1,560,000.000	1.0626		- 1,657,683	1,657,683	
02/18/2015 060006871406	B	125,000.000	1.0619		- 132,734	132,734	
02/18/2015 060006871406	B	170,000.000	1.0619		- 180,519	180,519	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	B	165,000.000	1.0619		- 175,209	175,209	
02/18/2015 060006871406	B	215,000.000	1.0597		- 227,833	227,833	
02/18/2015 060006871406	B	130,000.000	1.0597		- 137,759	137,759	
02/18/2015 060006871406	B	420,000.000	1.0597		- 445,069	445,069	
02/18/2015 060006871406	B	300,000.000	1.0597		- 317,906	317,906	
02/18/2015 060006871406	B	285,000.000	1.0597		- 302,011	302,011	
02/18/2015 060006871406	B	290,000.000	1.0597		- 307,309	307,309	
02/18/2015 060006871406	B	430,000.000	1.0597		- 455,666	455,666	
02/18/2015 060006871406	B	205,000.000	1.0597		- 217,236	217,236	
02/18/2015 060006871406	B	405,000.000	1.0597		- 429,173	429,173	
02/18/2015 060006871406	B	710,000.000	1.0597		- 752,378	752,378	
02/18/2015 060006871406	B	340,000.000	1.0597		- 360,294	360,294	
02/18/2015 060006871406	B	355,000.000	1.0608		- 376,577	376,577	
02/18/2015 060006871406	B	130,000.000	1.0608		- 137,902	137,902	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	B	200,000.000	1.0608		- 212,156	212,156	
02/18/2015 060006871406	B	410,000.000	1.0608		- 434,920	434,920	
02/18/2015 060006871406	B	225,000.000	1.0608		- 238,676	238,676	
02/18/2015 060006871406	B	205,000.000	1.0608		- 217,460	217,460	
02/18/2015 060006871406	B	145,000.000	1.0628		- 154,108	154,108	
02/18/2015 060006871406	B	510,000.000	1.0613		- 541,238	541,238	
02/18/2015 060006871406	B	410,000.000	1.0613		- 435,113	435,113	
02/18/2015 060006871406	B	215,000.000	1.0613		- 228,169	228,169	
02/18/2015 060006871406	B	210,000.000	1.0613		- 222,863	222,863	
02/18/2015 060006871406	B	360,000.000	1.0613		- 382,050	382,050	
02/18/2015 060006871406	B	245,000.000	1.0613		- 260,006	260,006	
02/18/2015 060006871406	B	1,360,000.000	1.0580		- 1,438,838	1,438,838	
02/18/2015 060006871406	B	365,000.000	1.0613		- 387,356	387,356	
02/18/2015 060006871406	B	260,000.000	1.0580		- 275,072	275,072	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	B	180,000.000	1.0580		- 190,434	190,434	
02/18/2015 060006871406	B	95,000.000	1.0580		- 100,507	100,507	
02/18/2015 060006871406	B	460,000.000	1.0613		- 488,175	488,175	
02/18/2015 060006871406	B	165,000.000	1.0580		- 174,565	174,565	
02/18/2015 060006871406	B	185,000.000	1.0613		- 196,331	196,331	
02/18/2015 060006871406	B	240,000.000	1.0580		- 253,913	253,913	
02/18/2015 060006871406	B	110,000.000	1.0580		- 116,377	116,377	
02/18/2015 060006871406	B	85,000.000	1.0580		- 89,927	89,927	
02/18/2015 060006871406	B	900,000.000	1.0619		- 955,723	955,723	
02/18/2015 060006871406	B	3,400,000.000	1.0583		- 3,598,156	3,598,156	
02/18/2015 060006871406	B	340,000.000	1.0619		- 361,038	361,038	
02/18/2015 060006871406	B	90,000.000	1.0619		- 95,569	95,569	
02/18/2015 060006871406	B	270,000.000	1.0619		- 286,706	286,706	
02/18/2015 060006871406	B	245,000.000	1.0619		- 260,159	260,159	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	B	235,000.000	1.0619		- 249,541	249,541	
02/18/2015 060006871406	B	170,000.000	1.0619		- 180,519	180,519	
02/18/2015 060006871406	B	75,000.000	1.0619		- 79,641	79,641	
02/18/2015 060006871406	B	75,000.000	1.0619		- 79,641	79,641	
02/18/2015 060006871406	B	160,000.000	1.0597		- 169,550	169,550	
02/18/2015 060006871406	B	175,000.000	1.0597		- 185,445	185,445	
02/18/2015 060006871406	B	45,000.000	1.0597		- 47,686	47,686	
02/18/2015 060006871406	B	650,000.000	1.0608		- 689,508	689,508	
02/18/2015 060006871406	B	455,000.000	1.0597		- 482,158	482,158	
02/18/2015 060006871406	B	340,000.000	1.0608		- 360,666	360,666	
02/18/2015 060006871406	B	125,000.000	1.0608		- 132,598	132,598	
02/18/2015 060006871406	B	275,000.000	1.0608		- 291,715	291,715	
02/18/2015 060006871406	B	295,000.000	1.0608		- 312,930	312,930	
02/18/2015 060006871406	B	110,000.000	1.0608		- 116,686	116,686	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	B	85,000.000	1.0608		- 90,166	90,166	
02/18/2015 060006871406	B	155,000.000	1.0608		- 164,421	164,421	
02/18/2015 060006871406	B	110,000.000	1.0608		- 116,686	116,686	
02/18/2015 060006871406	B	240,000.000	1.0608		- 254,588	254,588	
02/18/2015 060006871406	B	155,000.000	1.0608		- 164,421	164,421	
02/18/2015 060006871406	B	280,000.000	1.0613		- 297,150	297,150	
02/18/2015 060006871406	B	90,000.000	1.0608		- 95,470	95,470	
02/18/2015 060006871406	B	210,000.000	1.0613		- 222,863	222,863	
02/18/2015 060006871406	B	200,000.000	1.0613		- 212,250	212,250	
02/18/2015 060006871406	B	245,000.000	1.0613		- 260,006	260,006	
02/18/2015 060006871406	B	135,000.000	1.0613		- 143,269	143,269	
02/18/2015 060006871406	B	335,000.000	1.0580		- 354,420	354,420	
02/18/2015 060006871406	B	490,000.000	1.0580		- 518,405	518,405	
02/19/2015 060006871406	B	3,310,000.000	1.0551		- 3,492,438	3,492,438	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871406	B	50,000.000	1.0564		- 52,820	52,820	
02/19/2015 060006871406	B	85,000.000	1.0564		- 89,795	89,795	
02/19/2015 060006871406	B	175,000.000	1.0564		- 184,871	184,871	
02/19/2015 060006871406	B	140,000.000	1.0564		- 147,897	147,897	
02/19/2015 060006871406	B	200,000.000	1.0564		- 211,281	211,281	
02/19/2015 060006871406	B	70,000.000	1.0564		- 73,948	73,948	
02/19/2015 060006871406	B	140,000.000	1.0564		- 147,897	147,897	
02/19/2015 060006871406	B	120,000.000	1.0564		- 126,769	126,769	
02/19/2015 060006871406	B	130,000.000	1.0564		- 137,333	137,333	
02/19/2015 060006871406	B	235,000.000	1.0583		- 248,696	248,696	
02/19/2015 060006871406	B	30,000.000	1.0564		- 31,692	31,692	
02/19/2015 060006871406	B	200,000.000	1.0564		- 211,281	211,281	
02/19/2015 060006871406	B	195,000.000	1.0564		- 205,999	205,999	
02/19/2015 060006871406	B	235,000.000	1.0564		- 248,255	248,255	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871406	B	145,000.000	1.0564		- 153,179	153,179	
02/19/2015 060006871406	B	235,000.000	1.0564		- 248,255	248,255	
02/19/2015 060006871406	B	200,000.000	1.0564		- 211,281	211,281	
02/19/2015 060006871406	B	200,000.000	1.0564		- 211,281	211,281	
02/19/2015 060006871406	B	170,000.000	1.0564		- 179,589	179,589	
02/19/2015 060006871406	B	180,000.000	1.0564		- 190,153	190,153	
02/19/2015 060006871406	B	275,000.000	1.0576		- 290,834	290,834	
02/19/2015 060006871406	B	185,000.000	1.0578		- 195,695	195,695	
02/19/2015 060006871406	B	230,000.000	1.0578		- 243,297	243,297	
02/19/2015 060006871406	B	270,000.000	1.0578		- 285,609	285,609	
02/19/2015 060006871406	B	195,000.000	1.0578		- 206,273	206,273	
02/19/2015 060006871406	B	235,000.000	1.0578		- 248,586	248,586	
02/19/2015 060006871406	B	130,000.000	1.0569		- 137,394	137,394	
02/19/2015 060006871406	B	160,000.000	1.0564		- 169,025	169,025	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/20/2015 060006871406	B	740,000.000	1.0637		- 787,146	787,146	
02/20/2015 060006871406	B	125,000.000	1.0613		- 132,656	132,656	
02/20/2015 060006871406	B	265,000.000	1.0623		- 281,521	281,521	
02/20/2015 060006871406	B	35,000.000	1.0623		- 37,182	37,182	
02/20/2015 060006871406	B	115,000.000	1.0613		- 122,044	122,044	
02/20/2015 060006871406	B	170,000.000	1.0613		- 180,413	180,413	
02/20/2015 060006871406	B	255,000.000	1.0613		- 270,619	270,619	
02/20/2015 060006871406	B	235,000.000	1.0623		- 249,651	249,651	
02/23/2015 060006871406	B	55,000.000	1.0662		- 58,639	58,639	
02/23/2015 060006871406	B	40,000.000	1.0656		- 42,625	42,625	
02/23/2015 060006871406	B	90,000.000	1.0656		- 95,906	95,906	
02/23/2015 060006871406	B	280,000.000	1.0659		- 298,463	298,463	
02/23/2015 060006871406	B	95,000.000	1.0659		- 101,264	101,264	
02/23/2015 060006871406	B	160,000.000	1.0659		- 170,550	170,550	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	B	45,000.000	1.0656		- 47,953	47,953	
02/23/2015 060006871406	B	25,000.000	1.0656		- 26,641	26,641	
02/23/2015 060006871406	B	50,000.000	1.0656		- 53,281	53,281	
02/23/2015 060006871406	B	155,000.000	1.0656		- 165,172	165,172	
02/23/2015 060006871406	B	50,000.000	1.0656		- 53,281	53,281	
02/23/2015 060006871406	B	85,000.000	1.0656		- 90,578	90,578	
02/23/2015 060006871406	B	55,000.000	1.0656		- 58,609	58,609	
02/23/2015 060006871406	B	55,000.000	1.0656		- 58,609	58,609	
02/23/2015 060006871406	B	55,000.000	1.0656		- 58,609	58,609	
02/23/2015 060006871406	B	70,000.000	1.0656		- 74,594	74,594	
02/23/2015 060006871406	B	145,000.000	1.0656		- 154,516	154,516	
02/23/2015 060006871406	B	235,000.000	1.0659		- 250,495	250,495	
02/23/2015 060006871406	B	270,000.000	1.0659		- 287,803	287,803	
02/23/2015 060006871406	B	200,000.000	1.0659		- 213,188	213,188	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	B	170,000.000	1.0659		- 181,209	181,209	
02/23/2015 060006871406	B	205,000.000	1.0659		- 218,517	218,517	
02/23/2015 060006871406	B	170,000.000	1.0659		- 181,209	181,209	
02/23/2015 060006871406	B	165,000.000	1.0659		- 175,880	175,880	
02/23/2015 060006871406	B	55,000.000	1.0659		- 58,627	58,627	
02/23/2015 060006871406	B	50,000.000	1.0659		- 53,297	53,297	
02/23/2015 060006871406	B	80,000.000	1.0659		- 85,275	85,275	
02/23/2015 060006871406	B	115,000.000	1.0659		- 122,583	122,583	
02/23/2015 060006871406	B	160,000.000	1.0659		- 170,550	170,550	
02/23/2015 060006871406	B	120,000.000	1.0659		- 127,913	127,913	
02/23/2015 060006871406	B	135,000.000	1.0659		- 143,902	143,902	
02/23/2015 060006871406	B	235,000.000	1.0659		- 250,495	250,495	
02/23/2015 060006871406	B	285,000.000	1.0659		- 303,792	303,792	
02/23/2015 060006871406	B	30,000.000	1.0659		- 31,978	31,978	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	B	115,000.000	1.0659		- 122,583	122,583	
02/23/2015 060006871406	B	120,000.000	1.0659		- 127,913	127,913	
02/24/2015 060006871406	B	105,000.000	1.0750		- 112,875	112,875	
02/24/2015 060006871406	B	100,000.000	1.0742		- 107,422	107,422	
02/24/2015 060006871406	B	60,000.000	1.0742		- 64,453	64,453	
02/24/2015 060006871406	B	30,000.000	1.0742		- 32,227	32,227	
02/24/2015 060006871406	B	90,000.000	1.0817		- 97,355	97,355	
02/24/2015 060006871406	B	45,000.000	1.0741		- 48,333	48,333	
02/24/2015 060006871406	B	60,000.000	1.0741		- 64,444	64,444	
02/24/2015 060006871406	B	105,000.000	1.0796		- 113,359	113,359	
02/24/2015 060006871406	B	130,000.000	1.0741		- 139,628	139,628	
02/24/2015 060006871406	B	80,000.000	1.0817		- 86,538	86,538	
02/24/2015 060006871406	B	45,000.000	1.0742		- 48,340	48,340	
02/24/2015 060006871406	B	70,000.000	1.0742		- 75,195	75,195	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/24/2015 060006871406	B	100,000.000	1.0772		- 107,719	107,719	
02/24/2015 060006871406	B	35,000.000	1.0713		- 37,494	37,494	
02/24/2015 060006871406	B	50,000.000	1.0713		- 53,563	53,563	
02/24/2015 060006871406	B	80,000.000	1.0733		- 85,863	85,863	
02/24/2015 060006871406	B	75,000.000	1.0733		- 80,496	80,496	
02/24/2015 060006871406	B	145,000.000	1.0733		- 155,626	155,626	
02/24/2015 060006871406	B	75,000.000	1.0772		- 80,789	80,789	
02/24/2015 060006871406	B	105,000.000	1.0713		- 112,481	112,481	
02/24/2015 060006871406	B	90,000.000	1.0772		- 96,947	96,947	
02/24/2015 060006871406	B	235,000.000	1.0728		- 252,111	252,111	
02/24/2015 060006871406	B	65,000.000	1.0728		- 69,733	69,733	
02/24/2015 060006871406	B	45,000.000	1.0733		- 48,298	48,298	
02/24/2015 060006871406	B	140,000.000	1.0731		- 150,238	150,238	
02/24/2015 060006871406	B	45,000.000	1.0731		- 48,291	48,291	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/24/2015 060006871406	B	65,000.000	1.0731		- 69,753	69,753	
02/24/2015 060006871406	B	60,000.000	1.0731		- 64,388	64,388	
02/24/2015 060006871406	B	95,000.000	1.0739		- 102,021	102,021	
02/24/2015 060006871406	B	65,000.000	1.0739		- 69,804	69,804	
02/24/2015 060006871406	B	55,000.000	1.0739		- 59,065	59,065	
02/24/2015 060006871406	B	65,000.000	1.0817		- 70,312	70,312	
02/24/2015 060006871406	B	115,000.000	1.0741		- 123,517	123,517	
02/24/2015 060006871406	B	130,000.000	1.0842		- 140,948	140,948	
02/25/2015 060006871406	B	140,000.000	1.0912		- 152,764	152,764	
02/25/2015 060006871406	B	200,000.000	1.0904		- 218,070	218,070	
02/25/2015 060006871406	B	2,000,000.000	1.0896		- 2,179,141	2,179,141	
02/25/2015 060006871406	B	120,000.000	1.0831		- 129,975	129,975	
02/25/2015 060006871406	B	110,000.000	1.0833		- 119,161	119,161	
02/25/2015 060006871406	B	130,000.000	1.0856		- 141,131	141,131	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/25/2015 060006871406	B	190,000.000	1.0856		- 206,269	206,269	
02/25/2015 060006871406	B	45,000.000	1.0856		- 48,853	48,853	
02/25/2015 060006871406	B	125,000.000	1.0856		- 135,703	135,703	
02/25/2015 060006871406	B	35,000.000	1.0856		- 37,997	37,997	
02/25/2015 060006871406	B	185,000.000	1.0856		- 200,841	200,841	
02/25/2015 060006871406	B	145,000.000	1.0856		- 157,416	157,416	
02/25/2015 060006871406	B	95,000.000	1.0897		- 103,520	103,520	
02/25/2015 060006871406	B	65,000.000	1.0897		- 70,830	70,830	
02/25/2015 060006871406	B	35,000.000	1.0897		- 38,139	38,139	
02/25/2015 060006871406	B	25,000.000	1.0897		- 27,242	27,242	
02/25/2015 060006871406	B	175,000.000	1.0897		- 190,695	190,695	
02/25/2015 060006871406	B	190,000.000	1.0884		- 206,803	206,803	
02/26/2015 060006871406	B	365,000.000	1.0775		- 393,273	393,273	
02/26/2015 060006871406	B	365,000.000	1.0875		- 396,938	396,938	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/26/2015 060006871406	B	180,000.000	1.0817		- 194,709	194,709	
02/26/2015 060006871406	B	40,000.000	1.0805		- 43,219	43,219	
02/26/2015 060006871406	B	155,000.000	1.0836		- 167,957	167,957	
02/26/2015 060006871406	B	25,000.000	1.0836		- 27,090	27,090	
02/26/2015 060006871406	B	80,000.000	1.0838		- 86,700	86,700	
02/26/2015 060006871406	B	205,000.000	1.0836		- 222,137	222,137	
02/26/2015 060006871406	B	25,000.000	1.0836		- 27,090	27,090	
02/27/2015 060006871406	B	960,000.000	1.0851		- 1,041,719	1,041,719	
02/27/2015 060006871406	B	65,000.000	1.0809		- 70,261	70,261	
02/27/2015 060006871406	B	590,000.000	1.0806		- 637,569	637,569	
02/27/2015 060006871406	B	230,000.000	1.0806		- 248,544	248,544	
02/27/2015 060006871406	B	145,000.000	1.0825		- 156,963	156,963	
02/27/2015 060006871406	B	150,000.000	1.0794		- 161,906	161,906	
02/27/2015 060006871406	B	60,000.000	1.0795		- 64,772	64,772	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2015 060006871406	B	75,000.000	1.0806		- 81,047	81,047	
03/02/2015 060006871406	B	35,000.000	1.0648		- 37,267	37,267	
03/05/2015 060006871406	B	385,000.000	1.0578		- 407,258	407,258	
03/05/2015 060006871406	B	180,000.000	1.0584		- 190,519	190,519	
03/06/2015 060006871406	B	60,000.000	1.0452		- 62,709	62,709	
03/11/2015 060006871406	B	350,000.000	1.0638		- 372,313	372,313	
03/11/2015 060006871406	B	55,000.000	1.0650		- 58,575	58,575	
03/12/2015 060006871406	B	110,000.000	1.0631		- 116,944	116,944	
03/12/2015 060006871406	B	70,000.000	1.0641		- 74,484	74,484	
03/18/2015 060006871406	B	105,000.000	1.1045		- 115,968	115,968	
03/18/2015 060006871406	B	50,000.000	1.0855		- 54,273	54,273	
03/19/2015 060006871406	B	165,000.000	1.0966		- 180,933	180,933	
03/23/2015 060006871406	B	40,000.000	1.1045		- 44,181	44,181	
03/24/2015 060006871406	B	85,000.000	1.1131		- 94,616	94,616	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2015 060006871406	B	130,000.000	1.1141		- 144,828	144,828	
03/24/2015 060006871406	B	130,000.000	1.1131		- 144,706	144,706	
03/26/2015 060006871406	B	2,160,000.000	1.0861		- 2,346,047	2,346,047	
03/26/2015 060006871406	B	40,000.000	1.0884		- 43,538	43,538	
03/31/2015 060006871406	B	765,000.000	1.0956		- 838,153	838,153	
04/09/2015 060006871406	B	85,000.000	1.0959		- 93,155	93,155	
04/09/2015 060006871406	B	75,000.000	1.0944		- 82,078	82,078	
04/10/2015 060006871406	B	95,000.000	1.0873		- 103,298	103,298	
04/10/2015 060006871406	B	45,000.000	1.0902		- 49,057	49,057	
04/15/2015 060006871406	B	30,000.000	1.0989		- 32,967	32,967	
04/16/2015 060006871406	B	130,000.000	1.0942		- 142,248	142,248	
04/17/2015 060006871406	B	80,000.000	1.0902		- 87,213	87,213	
04/20/2015 060006871406	B	80,000.000	1.0916		- 87,325	87,325	
04/22/2015 060006871406	B	115,000.000	1.0761		- 123,751	123,751	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/22/2015 060006871406	B	150,000.000	1.0722		- 160,828	160,828	
04/22/2015 060006871406	B	10,000.000	1.0681		- 10,681	10,681	
04/23/2015 060006871406	B	20,000.000	1.0706		- 21,413	21,413	
04/23/2015 060006871406	B	165,000.000	1.0739		- 177,195	177,195	
04/24/2015 060006871406	B	305,000.000	1.0822		- 330,059	330,059	
04/28/2015 060006871406	B	95,000.000	1.0730		- 101,932	101,932	
04/28/2015 060006871406	B	90,000.000	1.0711		- 96,398	96,398	
04/28/2015 060006871406	B	75,000.000	1.0756		- 80,672	80,672	
04/28/2015 060006871406	B	135,000.000	1.0611		- 143,248	143,248	
04/29/2015 060006871406	B	200,000.000	1.0483		- 209,656	209,656	
04/29/2015 060006871406	B	105,000.000	1.0516		- 110,414	110,414	
04/30/2015 060006871406	B	100,000.000	1.0431		- 104,313	104,313	
05/04/2015 060006871406	B	40,000.000	1.0347		- 41,388	41,388	
05/05/2015 060006871406	B	70,000.000	1.0209		- 71,466	71,466	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/05/2015 060006871406	B	75,000.000	1.0169		- 76,266	76,266	
05/05/2015 060006871406	B	105,000.000	1.0267		- 107,805	107,805	
05/05/2015 060006871406	B	75,000.000	1.0175		- 76,313	76,313	
05/06/2015 060006871406	B	90,000.000	1.0052		- 90,464	90,464	
05/06/2015 060006871406	B	35,000.000	1.0034		- 35,120	35,120	
05/06/2015 060006871406	B	90,000.000	1.0166		- 91,491	91,491	
05/06/2015 060006871406	B	225,000.000	1.0027		- 225,598	225,598	
05/07/2015 060006871406	B	60,000.000	1.0142		- 60,853	60,853	
05/07/2015 060006871406	B	70,000.000	1.0094		- 70,656	70,656	
05/11/2015 060006871406	B	75,000.000	1.0033		- 75,246	75,246	
05/11/2015 060006871406	B	140,000.000	1.0125		- 141,750	141,750	
05/11/2015 060006871406	B	85,000.000	1.0150		- 86,275	86,275	
05/11/2015 060006871406	B	90,000.000	.9923		- 89,311	89,311	
05/12/2015 060006871406	B	230,000.000	.9996		- 229,910	229,910	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/12/2015 060006871406	B	30,000.000	.9927		- 29,780	29,780	
05/14/2015 060006871406	B	100,000.000	.9902		- 99,016	99,016	
05/14/2015 060006871406	B	70,000.000	.9931		- 69,519	69,519	
05/15/2015 060006871406	B	165,000.000	1.0050		- 165,825	165,825	
05/15/2015 060006871406	B	95,000.000	1.0053		- 95,505	95,505	
05/15/2015 060006871406	B	150,000.000	1.0009		- 150,141	150,141	
Total For Buys				**0**	**65,742,213**	**65,742,213**	**0**
02/17/2015 060006871406	S	- 35,000.000	1.0564		36,974	37,266	- 292
02/17/2015 060006871406	S	- 35,000.000	1.0627		37,193	37,266	- 73
02/17/2015 060006871406	S	- 20,000.000	1.0642		21,284	21,295	- 10
02/17/2015 060006871406	S	- 60,000.000	1.0666		63,994	63,884	110
02/18/2015 060006871406	S	- 175,000.000	1.0598		185,473	185,518	- 45
02/18/2015 060006871406	S	- 300,000.000	1.0598		317,953	318,030	- 77
02/18/2015 060006871406	S	- 125,000.000	1.0598		132,480	132,513	- 32

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 465,000.000	1.0598		492,827	492,947	- 120
02/18/2015 060006871406	S	- 60,000.000	1.0598		63,591	63,606	- 15
02/18/2015 060006871406	S	- 210,000.000	1.0598		222,567	222,621	- 54
02/18/2015 060006871406	S	- 105,000.000	1.0598		111,284	111,311	- 27
02/18/2015 060006871406	S	- 135,000.000	1.0598		143,079	143,114	- 35
02/18/2015 060006871406	S	- 330,000.000	1.0598		349,748	349,833	- 85
02/18/2015 060006871406	S	- 700,000.000	1.0598		741,891	742,071	- 180
02/18/2015 060006871406	S	- 265,000.000	1.0598		280,859	280,927	- 68
02/18/2015 060006871406	S	- 380,000.000	1.0598		402,741	402,838	- 98
02/18/2015 060006871406	S	- 280,000.000	1.0631		297,675	296,828	847
02/18/2015 060006871406	S	- 110,000.000	1.0631		116,944	116,611	333
02/18/2015 060006871406	S	- 100,000.000	1.0634		106,344	106,010	334
02/18/2015 060006871406	S	- 540,000.000	1.0634		574,256	572,454	1,802
02/18/2015 060006871406	S	- 120,000.000	1.0625		127,500	127,212	288

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 90,000.000	1.0625		95,625	95,409	216
02/18/2015 060006871406	S	- 315,000.000	1.0605		334,048	333,932	116
02/18/2015 060006871406	S	- 185,000.000	1.0625		196,563	196,119	444
02/18/2015 060006871406	S	- 595,000.000	1.0628		632,373	630,760	1,613
02/18/2015 060006871406	S	- 280,000.000	1.0605		296,931	296,828	103
02/18/2015 060006871406	S	- 225,000.000	1.0605		238,605	238,523	83
02/18/2015 060006871406	S	- 180,000.000	1.0605		190,884	190,818	66
02/18/2015 060006871406	S	- 140,000.000	1.0634		148,881	148,414	467
02/18/2015 060006871406	S	- 535,000.000	1.0634		568,939	567,154	1,785
02/18/2015 060006871406	S	- 75,000.000	1.0617		79,629	79,508	121
02/18/2015 060006871406	S	- 260,000.000	1.0617		276,047	275,626	421
02/18/2015 060006871406	S	- 205,000.000	1.0625		217,813	217,321	492
02/18/2015 060006871406	S	- 120,000.000	1.0591		127,088	127,212	- 125
02/18/2015 060006871406	S	- 265,000.000	1.0622		281,490	280,927	563

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 35,000.000	1.0617		37,160	37,104	57
02/18/2015 060006871406	S	- 200,000.000	1.0617		212,344	212,020	324
02/18/2015 060006871406	S	- 240,000.000	1.0625		255,000	254,424	576
02/18/2015 060006871406	S	- 150,000.000	1.0625		159,375	159,015	360
02/18/2015 060006871406	S	- 70,000.000	1.0625		74,375	74,207	168
02/18/2015 060006871406	S	- 400,000.000	1.0625		425,000	424,040	960
02/18/2015 060006871406	S	- 30,000.000	1.0625		31,875	31,803	72
02/18/2015 060006871406	S	- 135,000.000	1.0605		143,163	143,114	50
02/18/2015 060006871406	S	- 620,000.000	1.0605		657,491	657,263	228
02/18/2015 060006871406	S	- 225,000.000	1.0605		238,605	238,523	83
02/18/2015 060006871406	S	- 80,000.000	1.0605		84,838	84,808	29
02/18/2015 060006871406	S	- 220,000.000	1.0605		233,303	233,222	81
02/18/2015 060006871406	S	- 450,000.000	1.0605		477,211	477,045	166
02/18/2015 060006871406	S	- 175,000.000	1.0605		185,582	185,518	64

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 65,000.000	1.0605		68,930	68,907	24
02/18/2015 060006871406	S	- 350,000.000	1.0605		371,164	371,035	129
02/18/2015 060006871406	S	- 445,000.000	1.0605		471,909	471,745	164
02/18/2015 060006871406	S	- 70,000.000	1.0634		74,441	74,207	234
02/18/2015 060006871406	S	- 350,000.000	1.0605		371,164	371,035	129
02/18/2015 060006871406	S	- 135,000.000	1.0634		143,564	143,114	450
02/18/2015 060006871406	S	- 190,000.000	1.0609		201,578	201,419	159
02/18/2015 060006871406	S	- 215,000.000	1.0609		228,102	227,922	180
02/18/2015 060006871406	S	- 615,000.000	1.0609		652,477	651,962	515
02/18/2015 060006871406	S	- 70,000.000	1.0634		74,441	74,207	234
02/18/2015 060006871406	S	- 335,000.000	1.0634		356,252	355,134	1,118
02/18/2015 060006871406	S	- 95,000.000	1.0609		100,789	100,710	79
02/18/2015 060006871406	S	- 225,000.000	1.0609		238,711	238,523	188
02/18/2015 060006871406	S	- 220,000.000	1.0631		233,888	233,222	665

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 470,000.000	1.0598		498,127	498,247	- 121
02/18/2015 060006871406	S	- 475,000.000	1.0631		504,984	503,548	1,436
02/18/2015 060006871406	S	- 190,000.000	1.0631		201,994	201,419	575
02/18/2015 060006871406	S	- 95,000.000	1.0631		100,997	100,710	287
02/18/2015 060006871406	S	- 100,000.000	1.0631		106,313	106,010	302
02/18/2015 060006871406	S	- 315,000.000	1.0631		334,884	333,932	953
02/18/2015 060006871406	S	- 385,000.000	1.0631		409,303	408,139	1,164
02/18/2015 060006871406	S	- 175,000.000	1.0631		186,047	185,518	529
02/18/2015 060006871406	S	- 380,000.000	1.0631		403,988	402,838	1,149
02/18/2015 060006871406	S	- 275,000.000	1.0631		292,359	291,528	832
02/18/2015 060006871406	S	- 390,000.000	1.0631		414,619	413,439	1,179
02/18/2015 060006871406	S	- 165,000.000	1.0634		175,467	174,917	551
02/18/2015 060006871406	S	- 235,000.000	1.0634		249,908	249,124	784
02/18/2015 060006871406	S	- 115,000.000	1.0634		122,295	121,912	384

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/18/2015 060006871406	S	- 75,000.000	1.0634		79,758	79,508	250
02/18/2015 060006871406	S	- 405,000.000	1.0634		430,692	429,341	1,351
02/18/2015 060006871406	S	- 75,000.000	1.0634		79,758	79,508	250
02/18/2015 060006871406	S	- 75,000.000	1.0634		79,758	79,508	250
02/18/2015 060006871406	S	- 60,000.000	1.0634		63,806	63,606	200
02/18/2015 060006871406	S	- 115,000.000	1.0634		122,295	121,912	384
02/18/2015 060006871406	S	- 555,000.000	1.0634		590,208	588,356	1,852
02/18/2015 060006871406	S	- 270,000.000	1.0609		286,453	286,227	226
02/18/2015 060006871406	S	- 160,000.000	1.0580		169,275	169,616	- 341
02/18/2015 060006871406	S	- 445,000.000	1.0609		472,117	471,745	372
02/18/2015 060006871406	S	- 1,230,000.000	1.0592		1,302,839	1,303,924	- 1,085
02/19/2015 060006871406	S	- 185,000.000	1.0648		196,996	195,913	1,083
02/19/2015 060006871406	S	- 90,000.000	1.0627		95,639	95,309	330
02/19/2015 060006871406	S	- 105,000.000	1.0648		111,809	111,194	615

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871406	S	- 45,000.000	1.0627		47,820	47,654	165
02/19/2015 060006871406	S	- 180,000.000	1.0627		191,278	190,618	660
02/19/2015 060006871406	S	- 265,000.000	1.0648		282,184	280,632	1,552
02/19/2015 060006871406	S	- 40,000.000	1.0648		42,594	42,360	234
02/19/2015 060006871406	S	- 460,000.000	1.0648		489,828	487,134	2,694
02/19/2015 060006871406	S	- 140,000.000	1.0648		149,078	148,258	820
02/19/2015 060006871406	S	- 160,000.000	1.0627		170,025	169,438	587
02/19/2015 060006871406	S	- 175,000.000	1.0627		185,965	185,323	642
02/19/2015 060006871406	S	- 170,000.000	1.0627		180,652	180,028	624
02/19/2015 060006871406	S	- 400,000.000	1.0627		425,063	423,595	1,467
02/19/2015 060006871406	S	- 200,000.000	1.0627		212,531	211,798	734
02/19/2015 060006871406	S	- 245,000.000	1.0627		260,351	259,452	899
02/19/2015 060006871406	S	- 90,000.000	1.0627		95,639	95,309	330
02/19/2015 060006871406	S	- 205,000.000	1.0648		218,293	217,093	1,200

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871406	S	- 820,000.000	1.0648		873,172	868,370	4,802
02/19/2015 060006871406	S	- 155,000.000	1.0627		164,712	164,143	569
02/19/2015 060006871406	S	- 85,000.000	1.0628		90,339	90,014	325
02/19/2015 060006871406	S	- 195,000.000	1.0628		207,248	206,503	746
02/19/2015 060006871406	S	- 230,000.000	1.0628		244,447	243,567	880
02/19/2015 060006871406	S	- 210,000.000	1.0628		223,191	222,387	803
02/19/2015 060006871406	S	- 375,000.000	1.0628		398,555	397,120	1,434
02/19/2015 060006871406	S	- 145,000.000	1.0641		154,289	153,553	736
02/19/2015 060006871406	S	- 220,000.000	1.0628		233,819	232,977	841
02/19/2015 060006871406	S	- 155,000.000	1.0627		164,712	164,143	569
02/19/2015 060006871406	S	- 860,000.000	1.0628		914,019	910,730	3,289
02/19/2015 060006871406	S	- 495,000.000	1.0628		526,092	524,199	1,893
02/19/2015 060006871406	S	- 65,000.000	1.0569		68,697	68,834	- 137
02/19/2015 060006871406	S	- 30,000.000	1.0578		31,734	31,770	- 35

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2015 060006871406	S	- 630,000.000	1.0639		670,261	667,162	3,099
02/19/2015 060006871406	S	- 105,000.000	1.0628		111,595	111,194	402
02/19/2015 060006871406	S	- 40,000.000	1.0578		42,313	42,360	- 47
02/19/2015 060006871406	S	- 45,000.000	1.0628		47,827	47,654	172
02/19/2015 060006871406	S	- 105,000.000	1.0648		111,809	111,194	615
02/19/2015 060006871406	S	- 70,000.000	1.0578		74,047	74,129	- 82
02/19/2015 060006871406	S	- 130,000.000	1.0656		138,531	137,668	863
02/20/2015 060006871406	S	- 245,000.000	1.0661		261,193	259,675	1,518
02/20/2015 060006871406	S	- 215,000.000	1.0661		229,210	227,878	1,332
02/20/2015 060006871406	S	- 225,000.000	1.0661		239,871	238,477	1,394
02/20/2015 060006871406	S	- 185,000.000	1.0661		197,227	196,081	1,146
02/20/2015 060006871406	S	- 235,000.000	1.0661		250,532	249,076	1,456
02/20/2015 060006871406	S	- 90,000.000	1.0661		95,948	95,391	558
02/23/2015 060006871406	S	- 150,000.000	1.0663		159,938	159,356	581

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	S	- 140,000.000	1.0663		149,275	148,732	543
02/23/2015 060006871406	S	- 40,000.000	1.0663		42,650	42,495	155
02/23/2015 060006871406	S	- 430,000.000	1.0663		458,488	456,821	1,667
02/23/2015 060006871406	S	- 75,000.000	1.0663		79,969	79,678	291
02/23/2015 060006871406	S	- 255,000.000	1.0675		272,213	270,905	1,307
02/23/2015 060006871406	S	- 90,000.000	1.0663		95,963	95,614	349
02/23/2015 060006871406	S	- 220,000.000	1.0663		234,575	233,722	853
02/23/2015 060006871406	S	- 10,000.000	1.0677		10,677	10,624	53
02/23/2015 060006871406	S	- 95,000.000	1.0677		101,427	100,926	502
02/23/2015 060006871406	S	- 45,000.000	1.0677		48,045	47,807	238
02/23/2015 060006871406	S	- 55,000.000	1.0670		58,687	58,431	256
02/23/2015 060006871406	S	- 265,000.000	1.0641		281,977	281,529	447
02/23/2015 060006871406	S	- 85,000.000	1.0656		90,578	90,302	276
02/23/2015 060006871406	S	- 50,000.000	1.0663		53,313	53,119	194

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	S	- 45,000.000	1.0677		48,045	47,807	238
02/23/2015 060006871406	S	- 40,000.000	1.0677		42,706	42,495	211
02/23/2015 060006871406	S	- 70,000.000	1.0677		74,736	74,366	370
02/23/2015 060006871406	S	- 175,000.000	1.0688		187,031	185,915	1,116
02/23/2015 060006871406	S	- 40,000.000	1.0656		42,625	42,495	130
02/23/2015 060006871406	S	- 215,000.000	1.0663		229,244	228,410	833
02/23/2015 060006871406	S	- 930,000.000	1.0663		991,613	988,008	3,604
02/23/2015 060006871406	S	- 175,000.000	1.0663		186,594	185,915	678
02/23/2015 060006871406	S	- 425,000.000	1.0663		453,156	451,509	1,647
02/23/2015 060006871406	S	- 180,000.000	1.0663		191,925	191,227	698
02/23/2015 060006871406	S	- 85,000.000	1.0663		90,631	90,302	329
02/23/2015 060006871406	S	- 205,000.000	1.0663		218,581	217,787	795
02/23/2015 060006871406	S	- 825,000.000	1.0663		879,656	876,459	3,198
02/23/2015 060006871406	S	- 305,000.000	1.0663		325,206	324,024	1,182

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	S	- 135,000.000	1.0663		143,944	143,421	523
02/23/2015 060006871406	S	- 60,000.000	1.0663		63,975	63,742	233
02/23/2015 060006871406	S	- 155,000.000	1.0663		165,269	164,668	601
02/23/2015 060006871406	S	- 105,000.000	1.0663		111,956	111,549	407
02/23/2015 060006871406	S	- 75,000.000	1.0663		79,969	79,678	291
02/23/2015 060006871406	S	- 265,000.000	1.0663		282,556	281,529	1,027
02/23/2015 060006871406	S	- 100,000.000	1.0663		106,625	106,237	388
02/23/2015 060006871406	S	- 155,000.000	1.0682		165,571	164,668	903
02/23/2015 060006871406	S	- 260,000.000	1.0653		276,981	276,217	764
02/23/2015 060006871406	S	- 290,000.000	1.0663		309,213	308,089	1,124
02/23/2015 060006871406	S	- 190,000.000	1.0663		202,588	201,851	736
02/23/2015 060006871406	S	- 160,000.000	1.0692		171,075	169,980	1,095
02/23/2015 060006871406	S	- 60,000.000	1.0672		64,031	63,742	289
02/23/2015 060006871406	S	- 485,000.000	1.0725		520,163	515,252	4,911

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2015 060006871406	S	- 40,000.000	1.0684		42,738	42,495	243
02/23/2015 060006871406	S	- 70,000.000	1.0669		74,681	74,366	315
02/23/2015 060006871406	S	- 180,000.000	1.0722		192,994	191,227	1,766
02/24/2015 060006871406	S	- 140,000.000	1.0825		151,550	150,657	893
02/24/2015 060006871406	S	- 110,000.000	1.0825		119,075	118,374	701
02/24/2015 060006871406	S	- 220,000.000	1.0825		238,150	236,747	1,403
02/24/2015 060006871406	S	- 345,000.000	1.0825		373,463	371,263	2,200
02/24/2015 060006871406	S	- 30,000.000	1.0825		32,475	32,284	191
02/24/2015 060006871406	S	- 85,000.000	1.0808		91,866	91,471	396
02/24/2015 060006871406	S	- 35,000.000	1.0825		37,888	37,664	223
02/24/2015 060006871406	S	- 225,000.000	1.0825		243,563	242,128	1,435
02/24/2015 060006871406	S	- 290,000.000	1.0808		313,427	312,076	1,351
02/24/2015 060006871406	S	- 130,000.000	1.0822		140,684	139,896	788
02/24/2015 060006871406	S	- 10,000.000	1.0808		10,808	10,761	47

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/24/2015 060006871406	S	- 60,000.000	1.0808		64,847	64,567	279
02/24/2015 060006871406	S	- 95,000.000	1.0822		102,808	102,232	576
02/24/2015 060006871406	S	- 170,000.000	1.0716		182,166	182,941	- 775
02/24/2015 060006871406	S	- 90,000.000	1.0839		97,552	96,851	700
02/24/2015 060006871406	S	- 220,000.000	1.0847		238,631	236,747	1,884
02/24/2015 060006871406	S	- 430,000.000	1.0867		467,289	464,992	2,297
02/25/2015 060006871406	S	- 210,000.000	1.0886		228,596	225,986	2,611
02/25/2015 060006871406	S	- 150,000.000	1.0863		162,938	161,788	1,150
02/25/2015 060006871406	S	- 80,000.000	1.0863		86,900	86,287	613
02/25/2015 060006871406	S	- 205,000.000	1.0825		221,913	221,110	802
02/25/2015 060006871406	S	- 140,000.000	1.0858		152,009	151,002	1,007
02/25/2015 060006871406	S	- 170,000.000	1.0877		184,902	183,360	1,542
02/25/2015 060006871406	S	- 130,000.000	1.0819		140,644	140,216	428
02/25/2015 060006871406	S	- 515,000.000	1.0839		558,212	555,472	2,740

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/25/2015 060006871406	S	- 220,000.000	1.0864		239,009	237,289	1,721
02/25/2015 060006871406	S	- 310,000.000	1.0831		335,769	334,361	1,407
02/25/2015 060006871406	S	- 120,000.000	1.0881		130,575	129,430	1,145
02/25/2015 060006871406	S	- 75,000.000	1.0836		81,270	80,894	376
02/25/2015 060006871406	S	- 145,000.000	1.0911		158,209	156,395	1,814
02/25/2015 060006871406	S	- 515,000.000	1.0834		557,970	555,471	2,499
02/25/2015 060006871406	S	- 40,000.000	1.0911		43,644	43,143	500
02/25/2015 060006871406	S	- 100,000.000	1.0911		109,109	107,859	1,251
02/25/2015 060006871406	S	- 95,000.000	1.0913		103,669	102,466	1,203
02/25/2015 060006871406	S	- 530,000.000	1.0836		574,305	571,650	2,654
02/25/2015 060006871406	S	- 45,000.000	1.0913		49,106	48,536	570
02/25/2015 060006871406	S	- 105,000.000	1.0913		114,581	113,251	1,330
02/25/2015 060006871406	S	- 150,000.000	1.0913		163,688	161,788	1,900
02/25/2015 060006871406	S	- 245,000.000	1.0913		267,356	264,253	3,103

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/25/2015 060006871406	S	- 225,000.000	1.0913		245,531	242,682	2,850
02/25/2015 060006871406	S	- 50,000.000	1.0913		54,563	53,929	633
02/25/2015 060006871406	S	- 160,000.000	1.0911		174,575	172,574	2,001
02/25/2015 060006871406	S	- 210,000.000	1.0911		229,130	226,503	2,627
02/25/2015 060006871406	S	- 625,000.000	1.0913		682,031	674,116	7,915
02/25/2015 060006871406	S	- 145,000.000	1.0856		157,416	156,395	1,021
02/25/2015 060006871406	S	- 20,000.000	1.0856		21,713	21,572	141
02/25/2015 060006871406	S	- 145,000.000	1.0856		157,416	156,395	1,021
02/25/2015 060006871406	S	- 105,000.000	1.0927		114,729	113,251	1,477
02/25/2015 060006871406	S	- 35,000.000	1.0831		37,909	37,750	159
02/25/2015 060006871406	S	- 80,000.000	1.0897		87,175	86,510	665
02/26/2015 060006871406	S	- 150,000.000	1.0878		163,172	162,385	787
02/26/2015 060006871406	S	- 55,000.000	1.0870		59,787	59,541	246
02/26/2015 060006871406	S	- 50,000.000	1.0870		54,352	54,128	223

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/26/2015 060006871406	S	- 190,000.000	1.0870		206,536	205,687	848
02/26/2015 060006871406	S	- 25,000.000	1.0870		27,176	27,064	112
02/26/2015 060006871406	S	- 135,000.000	1.0870		146,749	146,146	603
02/26/2015 060006871406	S	- 70,000.000	1.0863		76,038	75,780	258
02/26/2015 060006871406	S	- 80,000.000	1.0878		87,025	86,605	420
02/26/2015 060006871406	S	- 200,000.000	1.0800		216,000	216,513	- 513
02/26/2015 060006871406	S	- 25,000.000	1.0844		27,109	27,064	45
02/26/2015 060006871406	S	- 250,000.000	1.0819		270,469	270,641	- 173
02/26/2015 060006871406	S	- 155,000.000	1.0878		168,611	167,798	813
02/26/2015 060006871406	S	- 320,000.000	1.0886		348,350	346,421	1,929
02/27/2015 060006871406	S	- 95,000.000	1.0773		102,348	102,758	- 410
02/27/2015 060006871406	S	- 110,000.000	1.0773		118,508	118,983	- 475
02/27/2015 060006871406	S	- 140,000.000	1.0786		151,003	151,433	- 430
02/27/2015 060006871406	S	- 135,000.000	1.0781		145,547	146,025	- 478

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2015 060006871406	S	- 270,000.000	1.0813		291,938	292,049	- 112
03/02/2015 060006871406	S	- 20,000.000	1.0650		21,300	21,628	- 328
03/02/2015 060006871406	S	- 80,000.000	1.0653		85,225	86,510	- 1,285
03/03/2015 060006871406	S	- 45,000.000	1.0656		47,953	48,662	- 709
03/03/2015 060006871406	S	- 280,000.000	1.0573		296,056	302,786	- 6,729
03/03/2015 060006871406	S	- 235,000.000	1.0640		250,036	251,643	- 1,606
03/04/2015 060006871406	S	- 100,000.000	1.0594		105,938	108,138	- 2,200
03/04/2015 060006871406	S	- 150,000.000	1.0583		158,742	162,207	- 3,464
03/05/2015 060006871406	S	- 390,000.000	1.0569		412,181	418,186	- 6,005
03/05/2015 060006871406	S	- 185,000.000	1.0566		195,471	198,102	- 2,630
03/11/2015 060006871406	S	- 265,000.000	1.0578		280,320	283,097	- 2,777
03/11/2015 060006871406	S	- 70,000.000	1.0594		74,156	74,780	- 624
03/11/2015 060006871406	S	- 355,000.000	1.0659		378,408	379,243	- 836
03/11/2015 060006871406	S	- 190,000.000	1.0664		202,617	202,975	- 358

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/11/2015 060006871406	S	- 55,000.000	1.0650		58,573	58,756	- 183
03/11/2015 060006871406	S	- 35,000.000	1.0572		37,002	37,390	- 389
03/12/2015 060006871406	S	- 75,000.000	1.0695		80,215	79,916	299
03/12/2015 060006871406	S	- 40,000.000	1.0719		42,875	42,622	253
03/12/2015 060006871406	S	- 90,000.000	1.0646		95,818	95,899	- 81
03/18/2015 060006871406	S	- 215,000.000	1.0884		234,014	233,215	799
03/24/2015 060006871406	S	- 35,000.000	1.1067		38,735	38,165	571
03/24/2015 060006871406	S	- 75,000.000	1.1084		83,133	81,781	1,352
03/24/2015 060006871406	S	- 35,000.000	1.1084		38,795	38,165	631
03/30/2015 060006871406	S	- 120,000.000	1.0922		131,063	130,987	76
03/31/2015 060006871406	S	- 90,000.000	1.0954		98,585	98,240	345
03/31/2015 060006871406	S	- 155,000.000	1.0948		169,701	169,191	509
04/01/2015 060006871406	S	- 15,000.000	1.1111		16,666	16,373	292
04/01/2015 060006871406	S	- 320,000.000	1.1111		355,538	349,298	6,239

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/06/2015 060006871406	S	- 80,000.000	1.1042		88,338	87,325	1,013
04/06/2015 060006871406	S	- 100,000.000	1.1042		110,422	109,156	1,266
04/06/2015 060006871406	S	- 35,000.000	1.1002		38,505	38,205	301
04/06/2015 060006871406	S	- 35,000.000	1.1002		38,505	38,205	301
04/06/2015 060006871406	S	- 30,000.000	1.1002		33,005	32,747	258
04/06/2015 060006871406	S	- 50,000.000	1.1002		55,008	54,578	430
04/06/2015 060006871406	S	- 90,000.000	1.1002		99,014	98,240	774
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
04/06/2015 060006871406	S	- 70,000.000	1.1042		77,295	76,409	886
04/06/2015 060006871406	S	- 50,000.000	1.1042		55,211	54,578	633
04/06/2015 060006871406	S	- 55,000.000	1.1042		60,732	60,036	696
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760
04/06/2015 060006871406	S	- 60,000.000	1.1042		66,253	65,493	760
04/06/2015 060006871406	S	- 55,000.000	1.1042		60,732	60,036	696
04/06/2015 060006871406	S	- 55,000.000	1.1042		60,732	60,036	696
04/06/2015 060006871406	S	- 65,000.000	1.1002		71,510	70,951	559
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
04/06/2015 060006871406	S	- 30,000.000	1.1002		33,005	32,747	258
04/06/2015 060006871406	S	- 45,000.000	1.1042		49,690	49,120	570
04/06/2015 060006871406	S	- 30,000.000	1.1002		33,005	32,747	258
04/06/2015 060006871406	S	- 140,000.000	1.0900		152,600	152,818	- 218
04/06/2015 060006871406	S	- 105,000.000	1.0925		114,713	114,614	99
04/06/2015 060006871406	S	- 115,000.000	1.0909		125,458	125,529	- 71
04/06/2015 060006871406	S	- 20,000.000	1.1002		22,003	21,831	172
04/06/2015 060006871406	S	- 75,000.000	1.0934		82,008	81,867	141

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/08/2015 060006871406	S	- 120,000.000	1.0986		131,827	130,990	837
04/09/2015 060006871406	S	- 85,000.000	1.0839		92,132	92,824	- 692
04/09/2015 060006871406	S	- 100,000.000	1.0839		108,391	109,205	- 814
04/10/2015 060006871406	S	- 125,000.000	1.0877		135,957	136,448	- 491
04/15/2015 060006871406	S	- 65,000.000	1.0957		71,223	70,978	245
04/15/2015 060006871406	S	- 180,000.000	1.0982		197,684	196,556	1,128
04/17/2015 060006871406	S	- 90,000.000	1.1042		99,380	98,278	1,102
04/21/2015 060006871406	S	- 75,000.000	1.0900		81,750	81,895	- 145
04/22/2015 060006871406	S	- 40,000.000	1.0756		43,025	43,492	- 467
04/23/2015 060006871406	S	- 550,000.000	1.0776		592,689	596,546	- 3,856
04/23/2015 060006871406	S	- 40,000.000	1.0719		42,875	43,385	- 510
04/23/2015 060006871406	S	- 145,000.000	1.0767		156,119	155,780	339
04/28/2015 060006871406	S	- 90,000.000	1.0687		96,184	96,481	- 297
04/28/2015 060006871406	S	- 110,000.000	1.0604		116,647	117,921	- 1,274

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/28/2015 060006871406	S	- 390,000.000	1.0604		413,568	418,085	- 4,518
04/29/2015 060006871406	S	- 135,000.000	1.0462		141,238	145,036	- 3,798
04/29/2015 060006871406	S	- 125,000.000	1.0508		131,348	134,293	- 2,945
04/29/2015 060006871406	S	- 160,000.000	1.0495		167,925	171,522	- 3,597
04/30/2015 060006871406	S	- 165,000.000	1.0466		172,683	176,882	- 4,199
05/01/2015 060006871406	S	- 40,000.000	1.0344		41,375	42,881	- 1,506
05/05/2015 060006871406	S	- 170,000.000	1.0184		173,128	172,307	821
05/06/2015 060006871406	S	- 90,000.000	1.0047		90,422	92,922	- 2,500
05/06/2015 060006871406	S	- 290,000.000	1.0022		290,634	299,415	- 8,781
05/06/2015 060006871406	S	- 120,000.000	1.0022		120,263	123,896	- 3,633
05/06/2015 060006871406	S	- 125,000.000	1.0003		125,039	129,058	- 4,019
05/08/2015 060006871406	S	- 170,000.000	1.0263		174,463	174,856	- 394
05/11/2015 060006871406	S	- 130,000.000	.9959		129,462	133,713	- 4,252
05/11/2015 060006871406	S	- 160,000.000	.9950		159,200	162,171	- 2,971

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/11/2015 060006871406	S	- 330,000.000	.9945		328,182	334,479	- 6,296
05/12/2015 060006871406	S	- 100,000.000	.9891		98,906	101,194	- 2,288
05/15/2015 060006871406	S	- 155,000.000	1.0103		156,598	155,611	988
05/18/2015 060006871406	S	- 550,000.000	1.0005		550,299	552,167	- 1,868
05/19/2015 060006871406	S	- 160,000.000	.9859		157,750	160,630	- 2,880
Total For Sells				**0**	**65,817,551**	**65,702,276**	**115,268**
Total U S Treasury Bd	**3.000% 11/15/44**			**0**	**131,559,764**	**131,444,489**	**115,268**
Issue: 922040100 - Vanguard Instl Index Instl#94							
03/26/2015 060006871413	B	20,887.288	187.7000		- 3,920,544	3,920,544	
03/26/2015 060006871420	B	4,739.116	187.7000		- 889,532	889,532	
05/28/2015 060006871420	B	874.891	194.3100		- 170,000	170,000	
Total For Buys				**0**	**4,980,076**	**4,980,076**	**0**
03/26/2015 060006871413	R	3,816.586	187.7000		- 716,373	716,373	
03/26/2015 060006871420	R	1,164.929	187.7000		- 218,657	218,657	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/26/2015 060006871427	R	54.070	187.7000		- 10,149	10,149	
06/19/2015 060006871413	R	2,161.323	192.6700		- 416,422	416,422	
06/19/2015 060006871420	R	656.207	192.6700		- 126,431	126,431	
06/19/2015 060006871427	R	29.264	192.6700		- 5,638	5,638	
09/18/2015 060006871413	R	2,559.722	178.7900		- 457,653	457,653	
09/18/2015 060006871420	R	777.166	178.7900		- 138,950	138,950	
09/18/2015 060006871427	R	34.658	178.7900		- 6,197	6,197	
12/18/2015 060006871413	R	2,642.654	183.0000		- 483,606	483,606	
12/18/2015 060006871420	R	838.794	183.0000		- 153,499	153,499	
12/18/2015 060006871427	R	34.989	183.0000		- 6,403	6,403	
Total For Reinvestments				**0**	**2,739,978**	**2,739,978**	**0**
02/17/2015 060006871413	S	- 607,405.492	193.0000		117,229,260 *	93,309,282	23,919,978
02/18/2015 060006871420	S	- 60,431.521	192.9500		11,660,262	9,283,456	2,376,806
02/18/2015 060006871427	S	- 34,318.989	192.9500		6,621,849	5,272,063	1,349,786

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/09/2015 060006871427	S	- 261.342	191.3200		50,000	40,147	9,853
10/14/2015 060006871427	S	- 164.546	182.3200		30,000	25,376	4,624
10/28/2015 060006871413	S	- 7,846.009	191.1800		1,500,000	1,221,619	278,381
11/25/2015 060006871427	S	- 261.110	191.4900		50,000	40,268	9,732
12/14/2015 060006871413	S	- 35,385.564	185.5700		6,566,499	5,509,512	1,056,987
12/14/2015 060006871420	S	- 7,319.141	185.5700		1,358,213	1,138,634	219,579
12/14/2015 060006871427	S	- 296.384	185.5700		55,000	45,708	9,292
12/16/2015 060006871413	S	- 525.514	190.2900		100,000	81,822	18,178
12/22/2015 060006871413	S	- 1,343.436	186.0900		250,000	209,172	40,828
12/22/2015 060006871427	S	- 268.687	186.0900		50,000	41,436	8,564
Total For Sells				**0**	**145,521,083**	**116,218,495**	**29,302,588**
Total Vanguard Instl Index Instl#94				**0**	**153,241,137**	**123,938,549**	**29,302,588**
GRAND TOTAL				**0**	**2,862,302,755**	**2,840,279,154**	**22,023,594**

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

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

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

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

B Three-digit plan number (PN) ▶ 003

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
THE CINCINNATI REDS, LLC

D Employer Identification Number (EIN)
31-1002055

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**	33,800,364
b Actuarial value	**2b**	31,884,832

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	83	7,776,481	7,776,481
b For terminated vested participants	219	7,944,703	7,944,703
c For active participants	292	11,612,231	11,852,808
d Total	594	27,333,415	27,573,992

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**	6.42%
6 Target normal cost	**6**	1,845,247

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 Mark Gengenbach MBG — 10/5/2016

Signature of actuary — Date

MARK GENGENBACH — 1407102

Type or print name of actuary — Most recent enrollment number

TOWERS WATSON DELAWARE, INC. — 212-309-3400

Firm name — Telephone number (including area code)

335 MADISON AVENUE
NEW YORK NY 10017-4605

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)	0	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)	0	0
10	Interest on line 9 using prior year's actual return of 15.60%	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		2,735,770
	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 6.61%		180,834
	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		2,916,604
	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)	0	0

Part III Funding Percentages

14	Funding target attainment percentage	14	115.63%
15	Adjusted funding target attainment percentage	15	115.63%
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	112.87%
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
03/11/2016	1,600,000	0			
09/14/2016	1,600,000	0			
			Totals ► 18(b)	3,200,000	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	2,924,544

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	4
22 Weighted average retirement age	22	62

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	1,845,247
b Excess assets, if applicable, but not greater than line 31a	31b	1,845,247

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	0
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	2,924,544

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

a Total (excess, if any, of line 37 over line 36)	38a	2,924,544
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	0
43 Excess installment acceleration amount to be carried over to future plan years	43	0

2015 Form 5500, Schedule SB, Line 22 - Description of Weighted Average Retirement Age
Major League Baseball Pension Plan for Non-Uniformed Personnel
The Cincinnati Reds, LLC
EIN: 31-1002055 PN: 003

DEVELOPMENT OF WEIGHTED AVERAGE RETIREMENT AGE

(1) Age (if eligible)	(2) Rate of Retirement	(3) Probability of Retiring	(4) Probability of Remaining Active	(5) (1) X (3)
55	0.1000	0.1000	0.9000	5.5000
56	0.1000	0.0900	0.8100	5.0400
57	0.1000	0.0810	0.7290	4.6170
58	0.1000	0.0729	0.6561	4.2282
59	0.1000	0.0656	0.5905	3.8710
60	0.1000	0.0590	0.5314	3.5429
61	0.1000	0.0531	0.4783	3.2418
62	0.1000	0.0478	0.4305	2.9654
63	0.1000	0.0430	0.3874	2.7119
64	0.1000	0.0387	0.3487	2.4795
65	0.2500	0.0872	0.2615	5.6660
66	0.1500	0.0392	0.2223	2.5889
67	0.1500	0.0333	0.1889	2.2339
68	0.1500	0.0283	0.1606	1.9272
69	0.1500	0.0241	0.1365	1.6622
70	1.0000	0.1365	0.0000	9.5556
		1.0000		

Average Retirement Age 61.8317

The methodology used to calculate the average retirement age shown on the 2015 Schedule SB assumes that all front office employees meet the retirement eligibility service requirements.

Summary of plan provisions

Plan Provisions	
Effective Date	January 1, 2003. Most recent amendment effective July 1, 2015.
Covered Employees	Any person employed by a participating Major League Baseball Club (excluding any person who is an active participant in the Major League Baseball Players Benefit Plan, a member of a collective bargaining unit not participating, a person compensated on a per-day or per-game basis, employed full-time in Canada, a self-employed partner, proprietor or shareholder-employee, or a member of a group designated not eligible for participation), and who has attained age 21 and completed one year of eligibility service. Effective January 1, 2008, all active minor league employees are covered under the Minor League Players Pension Plan. Effective December 1, 2010, all inactive minor league participants are covered under the Minor League Players Pension Plan. Front Office staff characterized as “business hires” who are hired on or after July 1, 2015 are not considered Covered Employees.
Participation Date	Date of becoming a covered employee. Front Office staff characterized as “business hires” who are hired on or after July 1, 2015 are not eligible to participate in the plan.

Definitions	
Eligibility service	The 12-consecutive month period, starting at date of employment, in which an employee earns six months of baseball service.
Baseball service	Employment in baseball with any Major League Baseball Club, as designated by the Pension Committee.
Vesting service	One year of vesting service is granted for each calendar year that a participant earns six months of baseball service.
Pension service	Years and months of service as a covered employee (not before January 1, 1989 for Minor League Players).
Pensionable pay	W-2 earnings, including any cafeteria plan deferrals, dependent care assistance deferrals, and any other employee deferrals to a qualified retirement plan, but excluding any reimbursements, fringe benefits, moving expenses, deferred compensation, welfare benefits, signing bonuses, severance, IRC Section 132 deductions taken pursuant to the Transportation Equity Act, and any earnings earned as a non-resident alien (assuming the employee earned no income in the US). Playoff and World Series shares are excluded from pensionable pay. Clubhouse tips are excluded from pensionable pay.

Average earnings	The greater of 1) or 2): 1) The average of an employee's highest five consecutive plan years of annual earnings, during the ten-year period which ends on the earlier of the participant's termination date or retirement date. If the employee does not have five consecutive plan years of annual earnings, the average earnings will be determined by using the greatest number of consecutive plan years in which the employee accrued pension service. 2) The average of an employee's last five plan years of annual earnings (which would not necessarily be the highest 5 plan years), whether or not consecutive, during the ten-year period which ends on the earlier of the participant's termination date or retirement date. In plan years where a participant completed a partial year of pension service, the annual earnings will be prorated by the number of completed months of pension service. This is applicable for both 1) and 2) above.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65. If a participant has attained age 45 and 5 years of service as of January 1, 2004, normal retirement date is the first of the month coinciding with or next following the attainment of age 62.
Pension benefit	2% of average earnings for each year of pension service up to 30 years. (Not less than the minimum pension benefit).
Preretirement death benefit	If not eligible for early or normal retirement, 50% of the pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday. If eligible for early or normal retirement, 100% of the pension benefit as of the date of death reduced for the 100% joint and survivor election and reduced for early commencement of payment.
Minimum pension benefit	The benefit accrued through December 31, 2003, in accordance with prior plan provisions.

Eligibility for Benefits

Normal retirement	Retirement on NRD.
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing ten years of vesting service.
Postponed retirement	Retirement after NRD.
Deferred vested	Termination for reasons other than death or retirement after completing five years of vesting service.
Preretirement death benefit	Death while eligible for normal, early, postponed or deferred vested retirement benefits, with a surviving spouse.

Benefits Paid Upon the Following Events

Normal retirement	Pension benefit determined as of NRD.
Early retirement	Pension benefit determined as of early retirement date, reduced 7/12% for each of the first 60 months and 1/3% for each of the next 60 months by which payment precedes NRD.
Postponed retirement	Pension benefit determined as of actual retirement date.
Termination with deferred vested benefit	Pension benefit determined as of termination date, payable at NRD. A participant who terminates with 10 or more years of vesting service, may elect to retire as early as age 55 (reduction is 7/12% for each of the first 60 months and 1/3% for each of the next 60 months by which payment precedes NRD).
Death with preretirement benefits	Preretirement death benefit is payable to a spouse.

Other Plan Provisions

Forms of payment

Preretirement death benefits are payable only as described above. Monthly pension benefits are paid as described above, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of the 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan.

Optional forms are a 50%, 75% or 100% joint and survivor annuity, a ten-year certain and life annuity, or (for married participants) a life annuity. The normal form of payment is converted to an optional form using an interest rate of 6% and GAR-94 Mortality (unisex).

Prior plan participants can also elect 50% or 100% joint and survivor annuity with a ten-year certain period (converted using the same actuarial basis as described above) or, for the benefit accrued as of July 1, 1986, a lump sum benefit. The lump sum benefit is determined by using the largest annuity factor calculated under the following bases:

- Average of PBGC rates (rounded to the nearest 0.25%) for the 36-month period ending on the last day of the Plan Year immediately preceding the Plan Year in which the payment is made, and the 1971 TPF&C Forecast Mortality Table for males set back 1 year
- Average of yields on 30-year Treasury securities for the month of November of the Plan Year immediately preceding the Plan Year in which the payment is made, and the applicable IRS 417(e) Unisex Mortality Table
- 6% interest and the 1994 GAR Unisex Mortality Table
- Applicable 24-month average segment rates for the month of November of the Plan Year immediately preceding the Plan Year in which the payment is made and applicable Unisex Mortality Table, both as defined in IRS 417(e)

Maximum on benefits and pay	All benefits and pay 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.

Future Plan Changes

No future plan changes were recognized in determining pension cost and in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

The IRC Section 401(a)(17) compensation limit was increased from $260,000 to $265,000 effective January 1, 2015.

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
Government Obligations - Treasury and Federal Agencies				
U S TREAS BD STRIP		11/15/44	$ 8,458,200	$ 7,654,947
F N M A TBA 15YR	2.50%	01/15/29	67,712	67,530
F N M A TBA 30YR	4.50%	01/15/45	271,884	272,130
G N M A II TBA 30YR	3.50%	02/15/44	150,981	150,800
F H L M C GD G03205	5.50%	07/01/35	4,545	5,158
F H L M C GD G07956	4.00%	01/01/45	108,648	107,505
F H L M C GD G08677	4.00%	11/01/45	92,803	92,779
F N M A DEB	6.25%	05/15/29	124,317	142,356
F N M A DEB	6.6250%	11/15/30	85,480	99,130
F N M A #254693	5.50%	04/01/33	8,293	9,252
F N M A #AJ7678	3.50%	12/01/41	31,116	30,610
F N M A #AS3642	4.00%	10/01/44	124,575	123,862
F N M A #AS4067	4.00%	12/01/44	49,194	48,679
F N M A #AS4558	3.50%	03/01/45	48,351	47,625
F N M A #AS4716	4.00%	04/01/45	148,285	148,236
F N M A #AS4705	3.50%	04/01/45	48,594	48,003
F N M A #AS5131	3.50%	06/01/45	57,112	56,447
F N M A #AS5180	3.50%	06/01/45	66,940	66,477
F N M A #AS5536	4.00%	08/01/45	49,737	48,976
F N M A #AS5815	3.50%	09/01/45	93,105	92,426
F N M A #AY3367	3.50%	04/01/45	47,104	46,550
F N M A #725424	5.50%	04/01/34	4,469	4,985
F N M A #725946	5.50%	11/01/34	11,530	13,117
F N M A #745418	5.50%	04/01/36	16,859	19,365
F N M A #BA2696	3.50%	10/01/45	49,785	49,560
F N M A #BA2106	3.00%	08/01/45	61,564	60,932
F N M A #BA2990	3.00%	11/01/45	30,393	29,979
F N M A #889139	5.50%	03/01/37	13,507	15,230
F N M A #AE7090	3.50%	12/01/25	99,928	99,687
G N M A I I #MA2963	4.50%	07/20/45	88,932	88,957
G N M A II #MA3309	3.00%	12/20/45	50,555	50,746
RESOLUTION FDG STRIP		07/15/20	113,316	147,976
U S TREAS BD STRIP		05/15/41	1,902,021	2,007,648
U S TREAS BD STRIP		08/15/41	574,763	712,690
U S TREAS BD STRIP		11/15/1941	1,422,388	1,693,148
U S TREAS BD STRIP		02/15/42	2,545,637	2,944,041
U S TREAS BD STRIP	0.00%	05/15/42	1,498,819	1,420,284
U S TREAS BD STRIP		08/15/42	3,074,428	3,422,649
U S TREAS BD STRIP		11/15/42	5,907,236	7,181,228
U S TREAS BD STRIP		02/15/43	8,340,587	10,284,538
U S TREAS BD STRIP		05/15/43	4,228,460	4,526,563
U S TREAS BD STRIP		08/15/43	4,805,966	6,130,493
U S TREAS BD STRIP		11/15/43	9,407,431	11,825,839
U S TREAS BD STRIP		02/15/44	12,729,437	14,636,006

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
U S TREAS BD STRIP		05/15/44	$ 4,536,387	$ 4,679,084
U S TREAS BD STRIP		11/15/44	4,763,536	4,091,229
U S TREAS BD STRIP		02/15/45	2,327,850	1,994,350
U S TREAS BD STRIP		05/15/45	4,575,872	4,482,688
U S TREASURY BD	6.25%	05/15/30	92,208	90,478
U S TREASURY BD	4.50%	02/15/36	72,496	95,604
U S TREASURY NT	4.63%	02/15/40	143,248	156,305
U S TREASURY BD	3.00%	05/15/42	62,465	60,370
U S TREASURY NT	2.75%	08/15/42	15,069	14,337
U S TREASURY BD	3.13%	02/15/43	25,151	25,623
U S TREASURY BD	3.63%	08/15/43	68,149	69,375
U S TREASURY BD	3.38%	05/15/44	15,405	16,313
U S TREASURY BD	3.13%	08/15/44	14,805	15,125
U S TREASURY BD	3.00%	11/15/44	85,073	78,016
U S TREASURY NT	2.50%	02/15/45	56,873	52,937
U S TREASURY NT	3.00%	05/15/45	9,775	9,954
U S TREASURY BD	2.88%	08/15/45	20,033	19,424
U S TREASURY BD	2.88%	08/15/45	2,160,571	2,165,798
U S TREASURY BD	3.00%	11/15/45	33,959	33,898
U S TREASURY I P S	0.13%	04/15/19	209,983	203,833
U S TREASURY NT	1.75%	09/30/19	268,172	269,006
U S TREASURY NT	0.26%	10/31/16	309,772	309,950
U S TREASURY NT	1.50%	11/30/19	42,142	42,032
U S TREASURY NT	0.63%	12/31/16	153,356	153,242
U S TREASURY NT	0.50%	02/28/17	409,172	408,850
U S TREASURY NT	0.50%	03/31/17	204,752	204,063
U S TREASURY NT	2.00%	08/15/25	2,632,777	2,593,606
U S TREASURY NT	2.63%	04/30/16	268,101	259,411
U S TREASURY NT	1.38%	08/31/20	61,453	60,908
U S TREASURY NT	1.38%	09/30/20	269,603	265,730
U S TREASURY NT	1.38%	10/31/20	327,546	326,923
U S TREASURY NT	0.38%	10/31/17	493,787	494,550
U S TREASURY NT	2.25%	11/15/25	55,007	54,977
U S TREASURY NT	2.25%	11/15/25	2,064,265	2,060,395
U S TREASURY NT	1.63%	12/31/20	59,939	59,935
U S TREASURY NT	1.00%	08/31/16	171,561	171,347
U S TREASURY NT	0.88%	11/30/16	159,889	160,094
U S TREASURY NT	0.88%	01/31/17	219,785	220,018
U S TREASURY NT	1.25%	04/30/19	99,262	99,363
U S TREASURY NT	1.75%	05/15/22	30,445	29,509
U S TREASURY NT	0.63%	05/31/17	255,060	253,875
U S TREASURY NT	1.63%	08/15/22	84,354	82,792
U S TREASURY NT	0.63%	08/31/17	200,277	199,414
U S TREASURY NT	0.63%	09/30/17	302,106	300,112
U S TREASURY NT	1.63%	11/15/22	58,673	58,286

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
U S TREASURY NT	0.75%	12/31/17	$ 25,033	$ 24,831
U S TREASURY NT	0.63%	04/30/18	44,888	44,422
U S TREASURY NT	1.75%	05/15/23	98,274	99,375
U S TREASURY NT	2.50%	08/15/23	82,405	86,182
U S TREASURY NT	0.88%	06/15/17	344,434	344,624
U S TREASURY NT	2.13%	05/15/25	24,112	24,082
U S TREASURY NT	1.63%	06/30/20	104,910	104,570
U S TREASURY NT	1.63%	07/31/20	102,876	102,011
U S TREAS BD STRIP		05/15/35	1,492,640	2,241,556
Total Government Obligations - Treasury and Federal Agencies			$ 97,924,723	$ 107,289,921
Municipal Obligations				
BAY AREA TOLL CA	7.04%	04/01/50	$ 677,461	$ 660,566
BAY AREA TOLL CA	6.91%	10/01/50	119,290	122,867
CALIFORNIA ST	7.50%	04/01/34	200,136	217,023
CALIFORNIA ST BUILD	7.55%	04/01/39	401,556	399,759
CALIFORNIA ST BUILD	7.35%	11/01/39	1,211,302	1,200,266
CALIFORNIA ST BUILD	7.63%	03/01/40	171,006	159,970
CALIFORNIA ST BUILD	7.63%	03/01/40	20,418	29,085
CALIFORNIA ST BUILD	7.95%	03/01/36	90,898	94,825
CALIFORNIA ST	7.70%	11/01/30	180,432	175,575
CALIFORNIA ST BUILD	7.60%	11/01/40	1,122,292	1,114,800
CLARK CNTY NV ARPT	6.82%	07/01/45	410,378	392,531
COBB MARIETTA GA	4.50%	01/01/47	195,157	197,114
CURATORS UNIV MO SYS	5.96%	11/01/39	595,968	589,879
CURATORS UNIV MO SYS	5.79%	11/01/41	116,863	114,569
DALLAS CNTY TX HOSP	5.62%	08/15/44	437,679	432,100
DALLAS TX AREA RAPID	6.00%	12/01/44	413,027	412,710
DALLAS TX AREA RAPID	5.02%	12/01/48	121,451	128,483
DALLAS TX AREA RAPID	4.92%	12/01/41	99,862	113,965
DALLAS TX INDPT	6.45%	02/15/35	329,029	330,794
DENVER CO PUB SCHS	7.02%	12/15/37	315,962	360,654
DISTRICT COLUMBIA	5.58%	12/01/35	271,701	302,015
DIST OF COLUMBIA WTR	4.81%	10/01/14	245,000	242,692
HOUSTON TX UTILITY	3.83%	05/15/28	190,000	196,969
ILLINOIS ST SALES	4.62%	06/15/38	461,192	473,923
ILLINOIS ST TOLL HWY	6.18%	01/01/34	273,452	286,127
ILLINOIS ST TOLL HWY	5.85%	12/01/34	244,857	228,707
INDIANAPOLIS IN LOC	6.12%	01/15/40	566,365	534,034
JOBS OH BEVERAGE SYS	4.53%	01/01/35	258,046	264,563
LOS ANGELES CA UNI	5.76%	07/01/29	234,970	254,814
LOS ANGELES CA UNI	5.75%	07/01/34	927,349	957,713
LOS ANGELES CA UNI	6.76%	07/01/34	356,381	342,555
METROPOLITAN NY	6.09%	11/15/40	64,346	63,197
METRO TRANSN AUTH NY	6.67%	11/15/39	46,982	45,878

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
METROPOLITAN NY	6.81%	11/15/40	$ 600,525	$ 648,917
NEW JERSEY ST TPK	7.10%	01/01/41	1,181,686	1,301,577
NEW YORK NY BUILD	5.21%	10/01/31	94,498	106,903
NEW YORK NY BUILD	5.99%	12/01/36	103,286	97,933
NEW YORK NY BUILD	5.97%	03/01/36	96,253	92,713
NEW YORK NY BUILD	6.25%	06/01/35	411,811	401,221
NEW YORK NY CITY	5.51%	08/01/37	679,834	721,260
NEW YORK NY CITY	5.57%	11/01/38	72,231	72,334
NEW YORK ST DORM	5.50%	03/15/30	635,030	654,192
NEW YORK ST URBAN	5.77%	03/15/39	544,726	606,270
NEW YORK ST URBAN	5.84%	03/15/40	200,442	219,938
NORTH TX TWY AUTH	6.72%	01/01/49	511,497	520,790
OHIO UNIV GEN RECPTS	5.59%	12/01/14	225,000	238,572
ORANGE CNTY CA LOC	6.91%	02/15/41	440,016	424,444
OREGON ST DEPT	5.83%	11/15/34	258,203	251,276
OREGON ST	5.89%	06/01/27	120,822	137,807
PORT AUTH NY NJ CONS	5.65%	11/01/40	703,270	650,810
PORT AUTH NY NJ CONS	5.65%	11/01/40	230,829	242,574
PORT AUTH OF NY	4.81%	10/15/65	185,000	187,936
REGIONAL TRANSN CO	5.84%	11/01/50	295,700	345,927
SAN ANTONIO TX ELEC	5.99%	02/01/39	33,572	31,655
SAN ANTONIO TX ELEC	5.72%	02/01/41	438,978	437,012
SAN ANTONIO TX ELEC	4.43%	02/01/42	305,725	315,492
SAN DIEGO CNTY	5.91%	04/01/48	166,443	182,578
SAN DIEGO CNTY CA	5.59%	07/01/43	263,628	281,122
TEXAS ST BUILD	5.52%	04/01/39	226,696	231,119
TEXAS ST BUILD	4.68%	04/01/40	207,627	196,592
TEXAS ST BUILD	4.63%	04/01/33	289,318	274,578
TEXAS ST TRANSN	5.18%	04/01/30	706,841	746,570
UNIV CA REGTS MED	6.58%	05/15/49	110,932	109,134
UNIVERSITY CA REGTS	6.55%	05/15/48	107,824	102,936
UNIVERSITY CA REVS	5.77%	05/15/43	225,915	213,472
UNIV OF CA	4.77%	05/15/15	360,000	337,950
UNIV CALIFORNIA CA	4.86%	05/15/12	37,836	33,481
UNIV OF CALIFORNIA	4.60%	05/15/31	240,000	255,775
UNIV OF CA	4.77%	05/15/44	165,000	167,912
UNIVERSITY TX PERM	5.26%	07/01/39	273,075	271,255
UNIVERSITY TX UNIV	4.79%	08/15/46	220,385	204,085
UNIVERSITY TX UNIV	6.28%	08/15/41	98,084	100,028
UNIVERSITY VA UNIV	6.20%	09/01/39	534,781	553,476
WASHINGTON ST BUILD	5.48%	08/01/39	81,925	78,581
WASHINGTON ST BUILD	5.14%	08/01/40	300,597	323,340
WASHINGTON ST BUILD	5.09%	08/01/33	157,437	153,698
Total Municipal Obligations			$ 24,514,086	$ 24,965,957

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
U.S. Corporate Obligations				
A O L TIME WARNER	7.63%	04/15/31	$ 4,034	$ 4,949
ATT INC	5.55%	08/15/41	87,124	85,414
ABBOTT LABORATORIES	2.95%	03/15/25	449,069	444,357
ABBVIE INC	3.60%	05/14/25	14,018	13,817
ABBVIE INC	4.50%	05/14/35	95,325	95,021
ACE INA HOLDING	3.15%	03/15/25	264,955	261,902
ACE INA HOLDINGS	3.35%	05/03/26	94,708	94,709
ACE INA HOLDINGS	4.35%	11/03/45	691,872	696,049
AETNA INC	6.63%	06/15/36	153,108	150,009
AETNA INC	4.75%	03/15/44	257,338	253,430
AGILENT TECH INC	5.00%	07/15/20	4,977	5,372
ALABAMA POWER CO	4.15%	08/15/44	385,305	332,945
ALABAMA POWER CO	3.75%	03/01/45	371,607	332,423
ALLSTATE CORP	4.50%	06/15/43	238,680	218,453
AMERICAN INTL GROUP	6.25%	05/01/36	209,249	196,326
AMERICAN INTL GROUP	4.88%	06/01/22	37,945	37,798
AMERICAN INTL GROUP	4.38%	01/15/55	10,096	8,593
ANHEUSER BUSCH COS	6.80%	08/20/32	203,062	193,702
ANHEUSER BUSCH	6.00%	11/01/41	263,325	239,018
ANHEUSER BUSCH	6.50%	05/01/42	159,909	151,483
ANHEUSER BUSCH	6.45%	09/01/37	70,861	71,036
ANHEUSER BUSCH INBEV	3.75%	07/15/42	321,774	287,835
APPLE INC	2.85%	05/06/21	24,939	25,603
APPLE INC	3.45%	02/09/45	1,064,469	1,037,457
ARCH CAPITAL GRP US	5.14%	11/01/43	122,380	106,239
ARCHER DANIELS	4.02%	04/16/43	56,838	52,812
ARIZONA PUBLIC SERV	4.50%	04/01/42	64,385	66,662
ARIZONA PUBLIC	4.35%	11/15/45	244,672	247,854
ASCENSION HEALTH	4.85%	11/15/53	110,000	118,625
ASSET BACKED FD	1.55%	12/25/32	3,758	3,589
AT T INC	5.35%	09/01/40	188,245	187,667
AT T INC	5.35%	09/01/40	21,192	18,767
ATMOS ENERGY CORP	4.13%	10/15/44	207,065	186,872
BAE SYSTEMS HOLDING	3.80%	10/07/24	22,105	21,876
BAKER HUGHES INC	5.13%	09/15/40	398,895	390,718
BANK OF AMERICA	5.65%	05/01/18	15,687	16,130
BANK OF AMER CRP	5.63%	07/01/20	31,165	33,323
BANK OF AMER CRP MTN	3.30%	01/11/23	14,436	14,765
BANK OF AMERICA MTN	4.88%	04/01/44	202,990	201,913
BANK AMERICA M T N	4.20%	08/26/24	12,991	12,898
BAYLOR SCOTT WHITE	4.19%	11/15/45	85,000	80,384
BERKSHIRE HATHAWAY	4.50%	02/01/45	403,773	389,120
BERKSHIRE HATH	5.75%	01/15/40	59,156	52,518
BERKSHIRE HATHAWAY	4.30%	05/15/43	153,272	152,004

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
BERKSHIRE HATHAWAY	4.50%	02/11/43	$ 299,769	$ 276,906
BESTFOODS MTN	6.63%	04/15/28	443,985	431,212
BIOGEN INC	4.05%	09/15/25	18,955	19,086
BOEING CO	6.88%	03/15/39	543,684	513,855
BOEING CO	5.88%	02/15/40	243,179	239,438
BOEING CO	2.50%	03/01/25	142,996	139,723
BRISTOL MYERS	3.25%	08/01/42	337,256	324,728
BROADCOM CORP MTN	4.50%	08/01/34	86,780	84,964
BROWN FORMAN CORP	4.50%	07/15/45	353,239	372,305
BURLINGTON NORTH	4.95%	09/15/41	191,587	173,298
CBS CORP	5.75%	04/15/20	28,663	27,749
CBS CORP	3.50%	01/15/25	10,029	9,533
CVS HEALTH CORP	5.13%	07/20/45	161,145	158,015
CALENERGY INC	8.48%	09/15/28	328,983	340,493
CAMERON INTERNAT CAM	7.00%	07/15/38	139,318	137,072
CANADIAN NATL RR	6.25%	08/01/34	203,700	188,759
CAPITAL ONE FINL	4.75%	07/15/21	19,907	21,663
PROGRESS ENERGY CAR	4.10%	05/15/42	176,601	169,666
CATERPILLAR INC	4.75%	05/15/64	477,882	433,467
CATHOLIC HEALTH	4.35%	11/01/42	120,010	112,237
CENTERPOINT ENERGY	4.50%	01/15/21	9,993	10,496
CENTERPOINT ENER	4.50%	04/01/44	74,667	67,057
CHEVRON CORP	3.33%	11/17/25	280,000	281,926
CHILDRENS HOSPITAL	4.27%	05/15/44	204,447	190,730
CHUBB CORP	6.00%	05/11/37	317,894	294,209
CHUBB CORP	6.50%	05/15/38	161,522	148,728
CINCINNATI FINL CORP	6.92%	05/15/28	143,208	141,089
CINGULAR WIRE	7.13%	12/15/31	306,402	297,359
CISCO SYSTEMS	5.90%	02/15/39	414,460	396,425
CISCO SYSTEMS INC	3.50%	06/15/25	224,604	231,473
CITIGROUP INC	8.13%	07/15/39	636,009	602,398
CITIGROUP INC	4.45%	09/29/27	265,552	263,246
CITIGROUP COMMERCI	5.91%	03/15/49	5,431	4,884
CLEVELAND CLINIC	4.86%	01/01/14	216,176	193,932
COMCAST CORP	7.05%	03/15/33	141,347	141,922
COMCAST CORP	6.45%	03/15/37	1,225,754	1,132,568
COMCAST CORP	6.95%	08/15/37	533,680	521,952
COMCAST CORP	6.40%	05/15/38	1,002,090	937,106
COMCAST CORP	6.55%	07/01/39	238,587	233,000
COMCAST CORP	4.65%	07/15/42	543,699	508,800
COMCAST CORP	4.20%	08/15/34	49,522	49,530
GREENWICH CAPITAL	5.44%	03/10/39	23,160	21,569
COMMONWLTH EDIS	6.45%	01/15/38	127,360	127,656
COMMONWEALTH EDISON	4.70%	01/15/44	107,335	105,185
COMMONWEALTH EDISON	3.70%	03/01/45	576,372	508,189

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
COMPASS BANK	5.50%	04/01/20	$ 29,312	$ 31,960
CONNECTICUT LIGHT	4.30%	04/15/44	199,240	180,790
CONOCOPHILLIPS	6.50%	02/01/39	1,553,366	1,201,343
CON EDISON NY	4.20%	03/15/42	421,422	407,584
CONS EDISON CO OF NY	4.45%	03/15/44	433,064	399,672
CONSOLIDATED	4.63%	12/01/54	223,801	211,549
CONSOLIDATED EDISON	4.50%	12/01/45	284,715	288,500
CONSTELLATION ENERGY	5.15%	12/01/20	4,997	5,429
CORNING INC	7.25%	08/15/36	466,125	432,979
DANAHER CORP	4.38%	09/15/45	90,459	92,970
DELMARVA PWR LIGHT	4.00%	06/01/42	94,402	85,115
DIAMOND OFFSHORE	4.88%	11/01/43	8,032	4,857
DIGNITY HEALTH	5.27%	11/01/64	135,000	138,494
DIRECTV HLDGS FN	4.60%	02/15/21	19,493	21,183
DIRECTV HOLDINGS	3.80%	03/15/22	1,999	2,013
DIRECTV HOLDINGS	4.45%	04/01/24	10,353	10,271
WALT DISNEY CO MTN	4.38%	08/16/41	171,450	160,712
DISCOVERY	3.45%	03/15/25	9,983	9,053
DOM GAS HOLD LLC	4.80%	11/01/43	181,490	157,803
DOW CHEMICAL CO	4.13%	11/15/21	21,230	20,968
DR PEPPER SNAPPL	7.45%	05/01/38	277,609	301,959
DUKE ENERGY INDIANA	4.90%	07/15/43	264,290	237,719
DUKE ENERGY CAR	3.90%	06/15/21	26,972	28,672
DUKE ENERGY CAROLINA	4.00%	09/30/42	471,329	467,273
DUKE ENERGY PROGRESS	4.20%	08/15/45	467,102	458,132
EOG RESOURCES INC	3.90%	04/01/35	139,399	128,178
ERP OPERATING LP	4.50%	07/01/44	257,813	255,768
EATON CORP	4.15%	11/02/42	219,886	221,311
ELEC DATA SYSTEM	7.45%	10/15/29	5,017	5,799
ENABLE MIDSTREAM	3.90%	05/15/24	309,650	236,976
ENEGRY TRAN PTNR	6.70%	07/01/18	27,538	26,289
ENTERPRISE PRODUCTS	5.20%	09/01/20	16,988	15,732
ENTERPRISE PRODUCTS	3.70%	02/15/26	22,984	20,631
EVEREST REINSURANCE	4.87%	06/01/44	85,000	80,135
EXELON GENERATION CO	4.25%	06/15/22	10,509	10,132
EXELON CORP	5.10%	06/15/45	9,966	10,073
EXXON MOBIL CORP	3.57%	03/06/45	325,000	305,451
FEDERAL REALTY INVT	4.50%	12/01/44	91,908	91,083
FEDEX CORP	5.10%	01/15/44	149,747	155,418
FEDEX CORP	4.50%	02/01/65	232,681	206,237
FIFTH THIRD BANCORP	3.50%	03/15/22	8,938	9,121
WACHOVIA CORPORATION	7.57%	08/01/26	119,077	120,143
FLORIDA PWR & LT	5.95%	02/01/38	120,307	124,558
FLORIDA PWR LT	5.25%	02/01/41	172,627	177,737
FLORIDA POWER LIGHT	4.13%	02/01/42	175,808	159,165

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
FLORIDA POWER LIGHT	4.05%	06/01/42	$ 477,075	$ 443,201
FLORIDA PWR CORP	3.85%	11/15/42	857,149	776,565
FORD MTR CO DEL	7.40%	11/01/46	239,132	232,233
GENERAL ELECTRIC CO	4.13%	10/09/42	470,387	434,672
GENERAL ELECTRIC CO	4.10%	12/29/49	6,200	6,983
GENERAL ELEC CAP MTN	6.15%	08/07/37	314,296	318,872
GEN ELEC CAP CRP MTN	5.88%	01/14/38	451,513	431,917
GENERAL ELEC CAP MTN	6.88%	01/10/39	78,520	76,332
GENERAL ELEC CAP MTN	4.65%	10/17/21	11,703	12,179
GENERAL ELEC CAP MTN	6.75%	03/15/32	897,206	892,415
GENERAL MOTORS FINL	4.00%	01/15/25	2,976	2,846
GEORGE WASHINGTON	4.30%	09/15/44	99,262	91,490
GEORGE WASHINGTON	4.87%	09/15/45	66,126	70,487
GEORGIA POWER	4.30%	03/15/42	521,026	443,333
GILEAD SCIENCES INC	5.65%	12/01/41	162,867	159,503
GILEAD SCIENCES INC	4.80%	04/01/44	476,263	456,793
GILEAD SCIENCES INC	4.50%	02/01/45	633,439	596,678
GILEAD SCIENCES INC	4.75%	03/01/46	301,106	303,609
GILEAD SCIENCES INC	3.65%	03/01/26	18,923	19,161
GILEAD SCIENCES INC	4.60%	09/01/35	80,021	81,346
GLAXOSMITHKLINE CAP	6.38%	05/15/38	550,918	529,959
GOLDMAN SACHS MTN	7.50%	02/15/19	24,678	28,607
GOLDMAN SACHS GP MTN	6.00%	06/15/20	21,541	22,602
GOLDMAN SACHS GP MTN	3.85%	07/08/24	9,972	10,205
GOLDMAN SACHS MTN	4.80%	07/08/44	132,626	129,246
GOLDMAN SACHS GRP	6.13%	02/15/33	785,530	743,864
GOLDMAN SACHS GROUP	6.75%	10/01/37	47,196	46,758
GOLDMAN SACHS GROUP	6.25%	02/01/41	292,479	292,236
GOLDMAN SACHS GROUP	5.75%	01/24/22	38,047	39,803
GOLDMAN SACHS GROUP	4.75%	10/21/45	529,998	526,491
GOLDMAN SACHS GROUP	6.45%	05/01/36	63,063	62,175
GOLDMAN SACHS GROUP	3.75%	05/22/25	8,012	8,053
DIAGEO INVT CORP	7.45%	04/15/35	137,830	134,252
GAURDIAN LIFE IN	7.38%	09/30/39	7,918	10,193
HSBC BK USA MTN	5.88%	11/01/34	234,297	225,958
HSBC BANK USA MTN	5.63%	08/15/35	489,708	453,620
HSBC BK USA N A MTN	7.00%	01/15/39	410,675	403,322
HALLIBURTON CO	7.60%	08/15/96	230,346	198,214
HALLIBURTON CO	7.45%	09/15/39	620,471	549,888
HALLIBURTON CO	3.80%	11/15/25	194,452	189,875
HALLIBURTON CO	4.85%	11/15/35	89,977	88,412
HALLIBURTON CO	5.00%	11/15/45	298,863	296,562
HALLIBURTON CO	5.00%	11/15/45	24,992	24,714
HARLEY DAVIDSON INC	4.63%	07/28/45	164,627	161,763
HARTFORD FINL SVCS	6.10%	10/01/41	14,513	17,411

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
HARTFORD FINL SVCS	6.10%	10/01/41	$ 133,032	$ 139,286
HARTFORD FINL	5.13%	04/15/22	14,998	16,473
HEALTH CARE REIT	5.25%	01/15/22	27,466	28,122
HEWLETT PACKARD CO	3.75%	12/01/20	3,112	2,977
HP ENTERPRISE CO	4.90%	10/15/25	24,931	24,515
HOME DEPOT INC	4.20%	04/01/43	665,069	661,148
HOME DEPOT INC	4.40%	03/15/45	215,037	211,880
HOME DEPOT INC	3.35%	09/15/25	386,023	393,416
HOST HOTELS RESORTS	3.75%	10/15/23	3,043	2,892
HUMANA INC	4.95%	10/01/44	193,547	183,781
INTEL CORP	4.80%	10/01/41	16,716	15,637
INTEL CORP	4.90%	07/29/45	448,712	465,062
IBM CORP	4.00%	06/20/42	486,773	473,307
JP MORGAN CHASE JPM	6.40%	05/15/38	427,639	414,232
JPMORGAN CHASE	4.40%	07/22/20	35,157	37,358
JPMORGAN CHASE	5.50%	10/15/40	206,589	197,988
JPMORGAN CHASE CO	5.60%	07/15/41	379,165	369,366
JPMORGAN CHASE	4.50%	01/24/22	10,325	10,786
JPMORGAN CHASE CO	3.63%	05/13/24	26,005	26,385
JP MORGAN CHASE	5.81%	06/12/43	38,556	37,619
JP MORGAN CHASE	5.42%	01/15/49	48,014	46,206
JP MORGAN CHASE	5.44%	01/15/49	58,855	54,395
JOHN SEVIER COMB	4.63%	01/15/42	275,466	290,187
JOHNSON JOHNSON	4.38%	12/05/33	151,837	159,932
JOHNSON JOHNSON	4.50%	12/05/43	240,221	222,976
JPMORGAN CHASE CO	5.40%	01/06/42	271,393	253,006
JUNIPER NETWORKS	5.95%	03/15/41	5,284	4,696
KLA TENCOR CORP	4.65%	11/01/24	17,985	18,111
KANSAS GAS ELECTRIC	4.30%	07/15/44	305,543	276,510
KENTUCKY UTILITIES	4.38%	10/01/45	139,884	143,888
KEYSPAN GAS EAST	5.82%	04/01/41	69,938	69,293
KIMBERLY CLARK CORP	3.88%	03/01/21	24,851	26,915
KINDER MORGAN ENER	6.85%	02/15/20	14,320	12,412
KINDER MORGAN ENER	4.15%	03/01/22	11,155	9,774
KINDER MORGAN ENER	3.95%	09/01/22	18,942	16,540
KINDER MORGAN ENER	2.65%	02/01/19	10,006	9,245
ELI LILLY & CO	5.55%	03/15/37	82,635	83,523
LINCOLN NATL CRP	8.75%	07/01/19	7,923	9,608
LOUISVILLE GAS ELEC	4.65%	11/15/43	92,930	84,388
LOWES COMPANIES	5.80%	04/15/40	258,596	263,624
LOWES COMPANIES INC	5.13%	11/15/41	107,193	105,187
LOWE S COS INC	4.38%	09/15/45	485,492	503,612
ML CFC COMMERCIAL	5.17%	12/12/49	21,989	20,007
MACYS RETAIL HLDGS	3.88%	01/15/22	20,496	19,694
MARATHON PETROLEUM	5.13%	03/01/21	4,364	4,198

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
MASS ELECTRIC CO	5.90%	11/15/39	$ 327,497	$ 337,627
MASS INSTITUTE TECH	4.68%	07/01/14	356,575	335,319
MASS MUTUAL LIFE	8.88%	06/01/39	4,936	7,261
MASS MUTUAL LIFE	8.88%	06/01/39	96,761	94,387
MASS MUTUAL LIFE	4.50%	04/15/65	58,910	53,662
MAYO CLINIC	3.77%	11/15/43	36,913	37,167
MCDONALDS CORP MTN	6.30%	03/01/38	65,824	58,232
MCDONALDS CORP MTN	3.70%	02/15/42	266,494	238,400
MCDONALDS CORP MTN	3.63%	05/01/43	78,858	78,187
MEDTRONIC INC	4.50%	03/15/42	16,464	15,060
MEDTRONIC INC	4.00%	04/01/43	511,525	515,029
MEDTRONIC INC	3.50%	03/15/25	24,794	25,204
MEDTRONIC INC	4.38%	03/15/35	832,956	844,051
MEDTRONIC INC	4.63%	03/15/45	399,117	386,794
MEMORIAL SLOAN	5.00%	07/01/42	246,384	262,385
MEMORIAL SLOAN KETTE	4.13%	07/01/52	44,812	46,681
MEMORIAL SLOAN	4.20%	07/01/55	157,615	149,217
MERCK CO INC	3.70%	02/10/45	647,539	600,243
MERRILL LYNCH MORTGA	5.74%	08/12/43	19,685	17,604
METLIFE INC	6.38%	06/15/34	130,578	116,803
METLIFE INC	7.72%	02/15/19	35,017	33,692
METLIFE INC	10.75%	08/01/39	117,309	125,300
METLIFE INC	4.88%	11/13/43	547,050	514,064
METLIFE INC	4.72%	12/15/44	392,101	393,478
METLIFE INC	4.05%	03/01/45	90,675	83,519
METLIFE INC	4.60%	05/13/46	154,396	156,025
THE MET	3.40%	07/01/45	102,605	95,474
MICROSOFT CORP	2.13%	11/15/22	24,857	24,153
MICROSOFT CORP	3.50%	11/15/42	574,434	585,439
MICROSOFT CORP	4.00%	02/12/55	1,112,485	1,024,028
MICROSOFT CORP	4.20%	11/03/35	408,844	418,676
MICROSOFT CORP	4.45%	11/03/45	470,615	484,673
MICROSOFT CORP	4.75%	11/03/55	194,879	201,981
MIDAMERICAN ENER	6.75%	12/30/31	628,628	601,121
MIDAMERICAN ENERGY	6.13%	04/01/36	24,628	23,323
MIDAMERICAN ENERGY	5.95%	05/15/37	184,295	177,074
MONSANTO CO	3.60%	07/15/42	284,007	217,068
MONSANTO CO	4.70%	07/15/64	654,544	508,744
MORGAN STANLEY	6.63%	04/01/18	32,094	38,379
MORGAN STANLEY	7.25%	04/01/32	369,411	373,507
MORGAN STANLEY	6.25%	08/09/26	105,812	99,515
MORGAN STANLEY MTN	3.75%	02/25/23	22,430	23,558
MORGAN STANLEY	5.50%	07/28/21	16,821	19,046
MORGAN STANLEY	6.38%	07/24/42	879,615	834,671
MOTIVA ENTERPR	6.85%	01/15/40	247,732	194,921

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
MOTOROLA INC	7.50%	05/15/25	$ 5,615	$ 5,468
MOTOROLA SOLUTIONS	3.50%	03/01/23	10,865	9,650
MURRAY STREET TRUST	4.65%	03/09/17	4,339	4,121
MYLAN INC	2.60%	06/24/18	25,364	24,808
NYU HOSPITALS	5.75%	07/01/43	156,669	171,294
NYU HOSPITAL CENTER	4.78%	07/01/44	100,000	99,823
NATIONAL RURAL UTIL	4.02%	11/01/32	337,491	334,451
NATIONWIDE MUTL	9.38%	08/15/39	96,116	101,601
NATIONWIDE MUTL	9.38%	08/15/39	15,000	21,772
NBCUNIVERSAL MEDIA	6.40%	04/30/40	197,521	199,374
NBCUNIVERSAL MEDIA	5.95%	04/01/41	97,398	95,674
NBC UNIVERSAL MEDIA	4.45%	01/15/43	210,385	210,648
NY PRESBYTERIAN HOSP	4.02%	08/01/45	347,430	335,372
NEXEN INC	5.88%	03/10/35	64,046	59,483
NIKE INC	3.79%	11/01/45	565,447	550,050
NORDSTROM INC	5.00%	01/15/44	265,476	242,889
NORTH SHORE LONG	6.15%	11/01/43	266,582	313,563
NORTHERN NAT GAS	4.10%	09/15/42	96,432	96,526
NORTHERN STATES PWR	3.40%	08/15/42	582,245	542,861
NORTHROP GRUMMAN	7.75%	02/15/31	196,629	197,979
NORTHROP GRUMMAN	3.85%	04/15/45	158,094	148,267
NORTHWESTERN UNIV	4.64%	12/01/44	205,000	230,387
NOVANT HEALTH INC	4.37%	11/01/43	45,000	42,924
NOVARTIS CAPITAL	4.40%	05/06/44	696,168	662,286
NUCOR CORP	5.20%	08/01/43	65,273	58,989
OCCIDENTAL PETROLEUM	3.50%	06/15/25	219,298	214,874
OGLETHORPE POWER	4.20%	12/01/42	294,917	269,081
OGLETHORPE POWER	4.55%	06/01/44	114,760	108,976
OKLAHOMA G E CO	4.55%	03/15/44	291,006	259,965
ONCOR ELECTRIC	5.25%	09/30/40	111,125	103,286
ONCOR ELEC DELIVERY	4.55%	12/01/41	154,874	143,789
ORACLE CORP	6.13%	07/08/39	305,020	284,162
ORACLE CORP	5.38%	07/15/40	526,924	511,727
ORACLE CORP	4.30%	07/08/34	735,352	701,341
ORACLE CORP	3.90%	05/15/35	485,243	459,424
ORACLE CORP	4.13%	05/15/45	272,018	274,975
ORACLE CORP	4.38%	05/15/55	380,526	356,784
PECO ENERGY CO	4.80%	10/15/43	412,496	372,248
PNC FUNDING CORP	5.13%	02/08/20	10,007	10,997
PPL ELECTRIC UTI	6.45%	08/15/37	187,184	172,538
PPL ELECTRIC UTI	4.75%	07/15/43	109,303	118,666
PPL ELECTRIC UTIL	4.13%	06/15/44	266,452	241,452
PPL CAPITAL FUND	5.00%	03/15/44	130,005	113,413
P SEG POWER L L C	8.63%	04/15/31	246,339	211,597
PACIFIC GAS & ELEC	5.80%	03/01/37	297,315	290,673

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
PACIFIC GAS ELEC	5.40%	01/15/40	$ 841,460	$ 790,762
PACIFIC GAS & ELEC	4.50%	12/15/41	10,406	9,967
PACIFIC GAS ELEC	4.45%	04/15/42	310,593	286,174
PACIFIC GAS ELECTRIC	3.75%	08/15/42	231,593	222,698
PACIFIC GAS ELEC	5.13%	11/15/43	104,839	114,865
PACIFIC GAS ELECTRIC	4.75%	02/15/44	70,126	62,348
PACIFIC GAS ELECTRIC	3.40%	08/15/24	196,426	190,692
PACIFICORP	6.35%	07/15/38	457,093	411,668
PEPSI BOTTLING GROUP	7.00%	03/01/29	601,787	585,746
PEPSICO INC	4.45%	04/14/46	273,060	278,897
PFIZER INC	7.20%	03/15/39	516,043	516,435
PFIZER INC	5.60%	09/15/40	138,810	138,140
PHARMACIA CORP	6.75%	12/15/27	487,475	478,644
PHILIP MORRIS INTL	3.88%	08/21/42	611,007	580,015
PHILIP MORRIS INTL	4.13%	03/04/43	247,601	236,315
PHILIP MORRIS INTL	4.88%	11/15/43	85,017	84,578
PHILLIPS 66	4.30%	04/01/22	4,397	4,115
POTOMAC ELEC PWR CO	6.50%	11/15/37	107,847	96,374
POTOMAC ELECTRIC	4.15%	03/15/43	252,551	257,116
PRECISION CASTPARTS	4.38%	06/15/45	99,668	100,272
HARVARD PRES & FEL	5.63%	10/01/38	665,919	640,939
PRINCIPAL FINANCIAL	4.63%	09/15/42	88,309	77,974
PROCTER & GAMBLE	5.55%	03/05/37	158,081	145,831
PROGRESSIVE CORP	3.70%	01/26/45	209,004	199,111
PRUDENTIAL FIN MTN	6.63%	06/21/40	51,992	49,016
PRUDENTIAL FIN MTN	4.50%	11/15/20	19,027	18,244
PRUDENTIAL FIN MTN	6.20%	11/15/40	105,477	100,355
PRUDENTIAL FIN	5.63%	06/15/43	9,650	10,225
PUBLIC SERVICE CO	6.50%	08/01/38	280,506	296,516
PUBLIC SERVICE	4.30%	03/15/44	254,971	229,502
PUB SVC ELEC GAS MTN	3.95%	05/01/42	118,253	115,840
PUGET SOUND ENRG	5.76%	07/15/40	365,769	331,735
PUGET SOUND ENERGY	4.30%	05/20/45	228,965	232,960
RELIANCE STAND MTN	2.50%	04/24/19	24,942	24,902
REPUBLIC NY CORP	7.20%	07/15/97	144,886	145,491
RESIDENTIAL ASST	0.95%	05/25/33	604	563
ROCHE HOLDING INC	3.00%	11/10/25	198,512	197,584
ROCKWELL COLLINS	4.80%	12/15/43	388,646	369,543
ST PAUL TRAVELERS	6.75%	06/20/36	148,561	137,169
CREDIT BASED SVC	3.95%	01/25/33	7,535	7,719
SAN DIEGO G E	4.50%	08/15/40	156,677	156,890
SCHLUMBERGER HLDGS	3.00%	12/21/20	24,944	24,677
SEMPRA ENERGY	4.05%	12/01/23	24,916	25,752
SHERWIN WILLIAMS CO	4.00%	12/15/42	122,634	122,805
SHERWIN WILLIAMS CO	4.55%	08/01/45	21,016	20,721

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
SIMON PROP GP LP	4.75%	03/15/42	$ 115,408	$ 112,131
SOUTH CAROL E G	4.60%	06/15/43	414,393	406,539
SOUTH CAROLINA ELEC	5.10%	06/01/65	411,651	432,546
SOUTHERN BAPTIST	4.86%	07/15/45	165,000	170,458
SOUTHERN CAL ED	6.00%	01/15/34	159,945	174,419
SOUTHERN CAL ED	5.95%	02/01/38	574,351	526,359
SOUTHERN CAL ED	4.50%	09/01/40	154,994	156,450
SOUTHERN CA EDISON	3.90%	12/01/41	392,279	356,355
SOUTHERN CAL EDISON	3.90%	03/15/43	183,896	176,512
SOUTHERN CAL EDISON	4.65%	10/01/43	337,152	337,802
SOUTHERN CALIF GAS	3.75%	09/15/42	675,635	615,371
STARBUCKS CORP	4.30%	06/15/45	158,230	160,774
STATE STREET CORP	3.70%	11/20/23	9,976	10,405
WELLS FARGO HOME	0.67%	04/25/34	19,103	18,065
STRYKER CORP	3.38%	11/01/25	244,978	241,820
SWISS RE TREASURY US	4.25%	12/06/42	68,914	66,120
SYSCO CORP	5.38%	09/21/35	144,201	143,442
SYSCO CORPORATION	6.63%	03/17/39	216,539	210,700
SYSCO CORPORATION	4.85%	10/01/45	333,633	338,127
TAMPA ELECTRIC CO	4.35%	05/15/44	71,954	63,657
TARGET CORP	6.35%	11/01/32	236,980	221,431
TARGET CORP	6.50%	10/15/37	117,787	116,086
TARGET CORP	4.00%	07/01/42	164,162	161,103
TEXAS HEALTH	4.33%	11/15/55	156,317	153,182
THERMO FISHER SCIEN	4.15%	02/01/24	9,973	10,387
TIME WARNER INC	4.70%	01/15/21	9,976	10,763
TIME WARNER INC	3.55%	06/01/24	15,572	14,719
TIME WARNER CABLE	4.13%	02/15/21	26,169	25,527
TIME WARNER CABLE	4.50%	09/15/42	9,959	7,848
TOTAL SYSTEM SVCS	2.38%	06/01/18	13,081	12,865
TOTAL SYSTEM	3.75%	06/01/23	7,939	7,762
TRAVELERS COS INC	6.25%	06/15/37	269,657	265,537
TRAVELERS COS	5.35%	11/01/40	224,701	207,203
TRAVELERS COS INC	4.60%	08/01/43	66,841	68,305
TRAVELERS PPTY	6.38%	03/15/33	156,805	141,065
TRINITY HEALTH	4.13%	12/01/45	90,377	85,305
TUFTS UNIVERSITY	5.02%	04/15/12	75,000	77,166
21ST CENTY FOX AMER	6.15%	03/01/37	24,005	26,755
21ST CENTY FOX AMER	6.15%	03/01/37	238,064	228,532
21ST CENTY FOX AMER	6.65%	11/15/37	24,017	23,241
TYSON FOODS INC	4.50%	06/15/22	17,089	18,094
TYSON FOODS INC	2.65%	08/15/19	8,037	8,004
TYSON FOODS INC	3.95%	08/15/24	18,028	18,481
BARCLAYS COML MTG	2.85%	12/10/45	20,356	19,625
UBS BARCLAYS COMM	3.09%	08/10/49	13,277	12,773

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
UNION ELECTRIC CO	3.90%	09/15/42	$ 689,860	$ 638,014
UNION ELECTRIC CO	3.65%	04/15/45	109,740	99,176
UNION PACIFIC CORP	4.25%	04/15/43	224,433	225,497
UNION PACIFIC CORP	3.38%	02/01/35	132,571	121,927
UNION PACIFIC CORP	3.88%	02/01/55	269,758	255,725
UNION PACIFIC CORP	4.38%	11/15/65	177,680	171,491
UNITED PARCEL SVC	6.20%	01/15/38	248,148	237,290
UNITED TECHNOLOGIES	4.50%	06/01/42	1,271,205	1,168,166
UNITEDHEALTH GROUP	5.80%	03/15/36	265,928	235,998
UNITEDHEALTH GRP INC	3.95%	10/15/42	466,020	428,150
UNITEDHEALTH GROUP	4.75%	07/15/45	837,819	863,698
UNIV OF NOTRE	3.44%	02/15/45	244,182	233,260
VERIZON COMM INC	7.35%	04/01/39	27,427	24,790
VERIZON COMM INC	6.55%	09/15/43	20,214	23,744
VERIZON COMM	5.01%	08/21/54	458,468	453,216
VIACOM INC	4.38%	03/15/43	41,330	32,962
VIRGINIA EL PWR	8.88%	11/15/38	654,097	691,552
VIRGINIA ELEC POWER	4.65%	08/15/43	126,874	116,299
VIRGINIA ELEC POWER	4.45%	02/15/44	152,516	154,280
VIRGINIA ELEC POWER	4.20%	05/15/45	177,945	178,736
VISA INC	4.15%	12/14/35	410,149	413,928
VISA INC	4.30%	12/14/45	925,420	938,468
WF RBS COMMERCIAL	3.34%	06/15/46	26,687	26,156
WACHOVIA BANK NA MTN	5.85%	02/01/37	183,274	185,179
WACHOVIA BANK NA MTN	6.60%	01/15/38	398,993	361,388
WACHOVIA CORPORATION	5.50%	08/01/35	168,381	155,585
WAL MART STORES INC	6.50%	08/15/37	227,240	226,039
WAL MART STORES	5.63%	04/01/40	1,856,633	1,713,355
WAL MART STORES INC	5.00%	10/25/40	789,648	737,040
WAL MART STORES INC	4.75%	10/02/43	188,995	198,980
WALGREENS BOOTS	4.80%	11/18/44	116,914	104,028
WATSON PHARM	4.63%	10/01/42	107,405	99,816
WELLPOINT INC	4.63%	05/15/42	143,969	136,926
WELLPOINT INC	3.30%	01/15/23	9,966	9,718
WELLS FARGO COMPANY	4.13%	08/15/23	19,878	20,770
WELLS FARGO COM MTN	5.38%	11/02/43	339,970	310,372
WELLS FARGO CO MTN	4.10%	06/03/26	125,443	126,173
WELLS FARGO CO MTN	4.65%	11/04/44	24,336	24,321
WELLS FARGO COMPANY	3.90%	05/01/45	1,480,075	1,410,812
WELLS FARGO COMPANY	4.90%	11/17/45	587,836	595,263
WELLS FARGO & CO NEW	5.38%	02/07/35	142,166	132,834
WELLS FARGO COMPANY	5.61%	01/15/44	361,729	376,595
WESTAR ENERGY INC	4.63%	09/01/43	105,207	105,516
WESTAR ENERGY INC	4.25%	12/01/45	199,188	201,143
RICE UNIVERSITY	3.77%	05/15/55	200,000	188,305

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
WILLIAMS PARTNERS LP	3.90%	01/15/25	$ 15,958	$ 12,022
WISCONSIN ELECTRIC	4.30%	12/15/45	149,567	153,390
WISCONSIN POWER	4.10%	10/15/44	315,759	287,255
WISCONSIN PUBLIC	4.75%	11/01/44	191,272	200,622
WYETH	5.95%	04/01/37	556,212	529,118
Total U.S. Corporate Obligations			$ 102,154,631	$ 97,933,681
Foreign Obligations				
AON PLC	4.45%	05/24/43	$ 162,191	$ 154,320
AON PLC	4.60%	06/14/44	129,661	125,159
ACTAVIS FUNDING SCS	4.85%	06/15/44	69,300	74,207
ACTAVIS FUNDING SCS	4.55%	03/15/35	179,922	179,794
AMERICA MOVIL SA DE	6.38%	03/01/35	176,765	156,688
AMERICA MOVIL SAB DE	6.13%	03/30/40	434,029	390,539
ASIAN DEVELOPMENT BK	5.82%	06/16/28	271,066	255,952
ASTRAZENECA PLC	6.45%	09/15/37	395,936	379,380
ASTRAZENECA PLC	6.45%	09/15/37	6,944	6,323
ASTRAZENECA PLC	3.38%	11/16/25	114,083	114,167
ASTRAZENECA PLC	4.38%	11/16/45	172,554	175,355
AXIS SPECLTY FIN	5.15%	04/01/45	35,466	34,328
BHP BILLITON FIN	5.00%	09/30/43	423,468	346,038
BARRICK GOLD CORP	4.10%	05/01/23	1,985	1,716
REPUBLIC OF CHILE	3.63%	10/30/42	324,700	295,800
COCA COLA FEMSA	5.25%	11/26/43	83,310	78,092
COLOMBIA REP	6.13%	01/18/41	31,020	28,950
RABOBANK	4.38%	08/04/25	50,396	50,853
RABOBANK	5.25%	08/04/45	929,510	964,059
ELEC DE FRANCE	6.95%	01/26/39	84,151	73,705
ELECTRICITE FRANCE	6.00%	01/22/14	77,562	78,278
ECANA CORP	3.90%	11/15/21	9,851	8,254
GDF SUEZ	1.63%	10/10/17	8,942	8,951
GE CAPITAL INTL	4.42%	11/15/35	2,909,724	3,050,215
HSBC HLDGS PLC	6.50%	09/15/37	618,293	575,866
HSBC HOLDINGS PLC	5.10%	04/05/21	21,577	22,235
HSBC HOLDINGS PLC	4.00%	03/30/22	24,879	26,244
HSBC HOLDINGS PLC	4.25%	08/18/25	465,921	466,433
INTER AMER DEV BK	4.38%	01/24/44	263,294	263,761
INVESCO FINANCE PLC	5.38%	11/30/43	181,851	202,662
ISRAEL ST DLR BD	2.70%	08/01/19	2,000,000	1,997,800
LANDWIRTSCHAFTLICHE	5.13%	02/01/17	10,337	10,434
LLOYDS BANK PLC	4.20%	03/28/17	25,035	25,768
NEXEN INC	6.40%	05/15/37	363,749	329,931
NEXEN INC	7.50%	07/30/39	145,173	135,368
NORSK HYDRO A S	7.15%	01/15/29	369,947	384,693
NOVARTIS CAPITAL	3.00%	11/20/25	217,822	216,929

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value		Cost	Current Value
NOVARTIS CAPITAL	4.00%	11/20/45	$ 89,268	$ 88,152
PETRO CANADA	7.00%	11/15/28	323,548	304,268
PETRO CANADA	6.80%	05/15/38	250,754	246,011
PETROLEOS MEXICANOS	3.50%	01/30/23	23,209	21,813
QUEBEC PROVINCE	7.50%	09/15/29	1,831,021	1,769,048
RIO TINTO FINANC	5.20%	11/02/40	274,711	224,819
RIO TINTO FIN	4.13%	08/21/42	197,291	152,572
RIO TINTO FIN USA	2.25%	12/14/18	20,808	20,476
SHELL INTERNATIONAL	4.13%	05/11/35	183,457	176,588
SHELL INTERNATIONAL	4.38%	05/11/45	980,513	915,748
STATOIL ASA	3.95%	05/15/43	706,428	641,812
SUNCOR ENERGY INC	6.50%	06/15/38	273,392	230,046
SUNCOR INC	6.85%	06/01/39	95,663	77,131
TECK RESOURCES	4.50%	01/15/21	20,003	10,200
TELEFONICA EMIS	5.46%	02/16/21	10,004	11,176
TRANS CANADA	5.85%	03/15/36	289,008	246,864
TRANS CANADA PIPE	6.20%	10/15/37	152,237	173,613
TRANS CANADA PIPE	5.00%	10/16/43	382,214	312,691
TRANSOCEAN INC	6.50%	11/15/20	11,233	6,900
TYCO INTERNATIONAL	3.90%	02/14/26	266,852	265,591
TYCO INTERNATIONAL	5.13%	09/14/45	329,831	337,415
UNITED MEXICAN MTN	5.95%	03/19/19	4,580	4,440
VALE OVERSEAS LTD	6.88%	11/21/36	4,990	3,495
VODAFONE GROUP	7.88%	02/15/30	131,477	115,850
XL CAPITAL LTD	6.25%	05/15/27	23,460	28,758
YAMANA GOLD INC	4.95%	07/15/24	26,175	22,046
Total Foreign Obligations			$ 18,692,541	$ 18,096,770
Domestic Common Stocks				
AMC NETWORKS INC A W I			$ 32,460	$ 52,276
AARONS INC			25,888	20,151
AEROJET ROCKETDYNE HOLDINGS			67,067	62,640
AKORN INC			16,441	22,386
ALBANY INTL CORP CL A			18,838	32,895
ALERE INC			66,145	70,362
ASCENT CAPITAL GROUP INC A			121,788	36,784
BLOUNT INTERNATIONAL INC			34,648	24,525
BLUCORA INC			74,563	49,980
BOULDER BRANDS INC			34,184	38,430
BOYD GAMING CORPORATION			12,182	39,740
THE BRINKS CO			47,085	57,720
CST BRANDS INC			60,013	74,366
CABLE ONE INC			19,816	32,525
CABLEVISION SYSTEMS NY GROUP CL A			22,435	47,850
CALAVO GROWERS INC			22,550	34,300

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
CANTEL MEDICAL CORP		$ 12,216	$ 43,498
CASEYS GEN STORES INC		30,301	60,225
CHEESECAKE FACTORY INC		23,269	32,277
CHEMED CORP		39,982	74,900
CHEMTURA CORP		72,459	87,264
CIRCOR INTERNATIONAL INC		74,335	59,010
CLEAR CHANNEL OUTDOOR HLDGS INC		15,874	16,211
COHEN STEERS INC		12,830	12,192
COMMUNICATIONS SALES LEASING INC		31,225	22,428
COOPER TIRE & RUBR CO		27,412	34,065
CORE MARK HLDG CO INC		19,044	65,552
CRANE CO		62,041	66,976
CUBIC CORP		34,186	33,075
CURTISS WRIGHT CORP		23,052	41,100
D S T SYSTEMS INC		49,223	79,842
DANA HOLDING CORP		28,264	30,360
DEAN FOODS CO		27,015	24,010
DIGITALGLOBE INC		51,968	44,631
EARTHLINK HOLDINGS CORP		56,072	68,356
ECHOSTAR CORPORATION A		78,262	86,042
EL PASO ELEC CO		69,309	77,000
ENERGIZER HLDGS INC		31,886	30,654
ENTRAVISION COMMUNICATIONS A		31,139	42,405
EVERBANK FINANCIAL CORP		23,139	20,774
EXACTECH INC		24,224	19,965
FTD COS INC		36,928	31,404
FEDERAL MOGUL HOLDINGS CORP		27,521	19,523
FEDERAL SIGNAL CORP		30,301	58,645
FERRO CORP		15,911	31,136
FOREST CITY ENTERPRISES INC CL A		67,018	74,562
FORRESTER RESH INC		20,559	19,936
FULLER H B CO		81,495	72,940
FURMANITE CORPORATION		11,267	14,652
G A T X CORP		28,116	25,530
GNC ACQUISITIONS HOLDINGS INC		33,281	24,816
GRACO INC		50,986	72,070
GRAHAM HOLDINGS CO		32,386	36,373
GREAT LAKES DREDGE & DOCK CORP NEW		28,432	13,860
GREATBATCH INC		18,233	36,750
HSN INC		30,935	25,335
ITT CORP		25,495	43,584
INGLES MARKETS INC CL A		29,512	61,712
INTERNAP CORP		56,782	53,760
INVENTURE FOODS INC		12,157	14,200
IRIDIUM COMMUNICATION INC		31,482	36,163

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
JANUS CAPITAL GROUP INC		$ 28,362	$ 42,270
JOHN BEAN TECHNOLOGIES CORP		28,191	89,694
KAR AUCTION SERVICES INC		16,680	29,624
KLX INC WHEN ISSUED		74,407	55,422
KAMAN CORP		75,326	81,620
KENNAMETAL INC		28,475	13,440
LAMAR ADVERTISING CO A		16,247	29,990
LANDAUER INC		52,948	36,212
LIBERTY BROADBAND C		94,610	98,534
LIBERTY VENTURES SER A		40,465	94,731
LIBERTY TRIPADVISOR HDG A		18,728	42,476
LORAL SPACE & COMMUNICATIONS INC		58,518	36,639
MSG NETWORK INC		13,508	27,040
MACQUARIE INFRASTRUCTURE		69,511	108,900
MADISON SQUARE GARDEN CO WI		39,436	70,059
MEDALLION FINL CORP		27,772	15,488
MEDASSETS INC		33,138	55,692
MEREDITH CORP		27,976	30,275
MUELLER WTR PRODS INC		27,769	48,160
MURPHY USA INC W I		30,907	36,444
NAVISTAR INTERNATIONAL		46,172	15,912
NUVASIVE INC		12,562	32,466
OPKO HEALTH INC		26,297	24,874
ORBCOMM INC		14,261	20,996
OUTERWALL INC		23,627	16,443
PANDORA MEDIA INC		10,768	15,422
PENSKE AUTOMOTIVE GROUP INC		54,705	59,276
POST HOLDINGS INC		58,225	92,550
RPC ENERGY SVCS INC		23,141	21,510
RAVEN INDS INC		36,586	20,280
REALD INC		31,223	30,595
RENTRAK CORPORATION		42,650	33,271
ROFIN SINAR TECHNOLOGIES INC		22,237	29,458
RUSH ENTERPRISES INC		41,529	61,320
RYMAN HOSPITALITY PROPERTIES		43,618	56,804
SANFILIPPO JOHN B & SON INC		21,570	27,015
EW SCRIPPS CO CL A		47,683	55,100
SEALED AIR CORP		12,709	40,140
SENSIENT TECHNOLOGIES CORP		32,367	43,974
SNYDERS-LANCE INC		21,402	30,870
SOUTHWEST GAS CORP		40,413	49,644
STANDEX INTL CORP		31,335	58,205
STARZ A		13,718	26,800
TAKE-TWO INTERACTIVE SOFTWARE INC		18,459	69,680
TENNANT CO		21,657	28,130

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
TENNECO AUTOMOTIVE INC		$ 21,911	$ 32,137
TI VO INC		39,776	29,342
UNITED NAT FOODS INC		42,463	27,552
VISTEON CORP		67,896	80,150
WHITEWAVE FOODS CO A		11,520	19,455
WOODWARD INC		24,751	34,762
YUME INC		10,356	8,424
ZEBRA TECHNOLOGIES CORP CL A		16,823	29,253
AMC NETWORKS INC A W I		106,654	171,764
AARONS INC		89,171	69,409
AEROJET ROCKETDYNE HOLDINGS		234,734	219,240
AKORN INC		46,653	74,620
ALBANY INTL CORP CL A		64,885	113,305
ALERE INC		227,833	242,358
ASCENT CAPITAL GROUP INC A		411,817	125,400
BLOUNT INTERNATIONAL INC		117,802	83,385
BLUCORA INC		249,736	168,560
BOULDER BRANDS INC		99,273	109,800
BOYD GAMING CORPORATION		42,637	139,090
THE BRINKS CO		164,798	202,020
CST BRANDS INC		208,467	258,324
CABLE ONE INC		68,695	112,752
CABLEVISION SYSTEMS NY GROUP CL A		82,262	175,450
CALAVO GROWERS INC		74,093	112,700
CANTEL MEDICAL CORP		40,138	142,922
CASEYS GEN STORES INC		121,204	240,900
CHEESECAKE FACTORY INC		76,455	106,053
CHEMED CORP		106,953	239,680
CHEMTURA CORP		244,112	297,243
CIRCOR INTERNATIONAL INC		270,793	214,965
CLEAR CHANNEL OUTDOOR HLDGS INC		55,286	56,459
COHEN STEERS INC		51,320	48,768
COMMUNICATIONS SALES LEASING INC		104,084	74,760
COOPER TIRE & RUBR CO		94,420	117,335
CORE MARK HLDG CO INC		64,273	221,238
CRANE CO		202,342	224,848
CUBIC CORP		112,324	108,675
CURTISS WRIGHT CORP		62,392	137,000
D S T SYSTEMS INC		161,733	262,338
DANA HOLDING CORP		100,208	107,640
DEAN FOODS CO		98,411	87,465
DIGITALGLOBE INC		171,295	148,770
EARTHLINK HOLDINGS CORP		181,003	222,900
ECHOSTAR CORPORATION A		257,867	289,414
EL PASO ELEC CO		242,581	269,500

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
ENERGIZER HLDGS INC		$ 136,065	$ 136,240
ENTRAVISION COMMUNICATIONS A		110,401	150,345
EVERBANK FINANCIAL CORP		83,655	75,106
EXACTECH INC		85,886	70,785
FTD COS INC		127,095	107,297
FEDERAL MOGUL HOLDINGS CORP		96,565	68,500
FEDERAL SIGNAL CORP		92,770	191,785
FERRO CORP		51,120	104,528
FOREST CITY ENTERPRISES INC CL A		229,350	256,581
FORRESTER RESH INC		67,552	65,504
FULLER H B CO		268,350	240,702
FURMANITE CORPORATION		39,947	51,948
G A T X CORP		89,482	85,100
GNC ACQUISITIONS HOLDINGS INC		132,821	105,468
GRACO INC		178,451	252,245
GRAHAM HOLDINGS CO		112,272	126,092
GREAT LAKES DREDGE & DOCK CORP NEW		101,543	49,500
GREATBATCH INC		59,910	120,750
HSN INC		95,616	81,072
ITT CORP		75,497	141,648
INGLES MARKETS INC CL A		89,077	207,176
INTERNAP CORP		200,089	189,440
INVENTURE FOODS INC		42,548	49,700
IRIDIUM COMMUNICATION INC		104,716	121,945
JANUS CAPITAL GROUP INC		92,578	142,309
JOHN BEAN TECHNOLOGIES CORP		97,101	308,946
KAR AUCTION SERVICES INC		56,294	99,981
KLX INC WHEN ISSUED		256,291	190,898
KAMAN CORP		263,643	285,670
KENNAMETAL INC		93,560	44,160
LAMAR ADVERTISING CO A		64,988	119,960
LANDAUER INC		187,725	128,388
LIBERTY BROADBAND C		328,646	342,276
LIBERTY VENTURES SER A		142,591	333,814
LIBERTY TRIPADVISOR HDG A		55,754	142,598
LORAL SPACE & COMMUNICATIONS INC		208,232	133,122
MSG NETWORK INC		40,578	89,440
MACQUARIE INFRASTRUCTURE		221,400	370,260
MADISON SQUARE GARDEN CO WI		118,525	231,859
MEDALLION FINL CORP		98,464	54,912
MEDASSETS INC		114,143	191,828
MEREDITH CORP		91,921	99,475
MUELLER WTR PRODS INC		95,156	167,700
MURPHY USA INC W I		99,862	121,480
NAVISTAR INTERNATIONAL		159,037	54,808

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*
As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
NUVASIVE INC		$ 30,229	$ 108,220
OPKO HEALTH INC		90,579	85,676
ORBCOMM INC		49,668	73,124
OUTERWALL INC		73,507	51,156
PANDORA MEDIA INC		35,152	52,299
PENSKE AUTOMOTIVE GROUP INC		178,681	198,998
POST HOLDINGS INC		213,491	339,350
RPC ENERGY SVCS INC		79,708	74,090
RAVEN INDS INC		132,274	73,320
REALD INC		108,743	106,555
RENTRAK CORPORATION		140,136	109,319
ROFIN SINAR TECHNOLOGIES INC		78,842	104,442
RUSH ENTERPRISES INC		131,860	208,050
RYMAN HOSPITALITY PROPERTIES		154,647	201,396
SANFILIPPO JOHN B & SON INC		65,334	97,254
EW SCRIPPS CO CL A		166,068	191,900
SEALED AIR CORP		43,775	138,260
SENSIENT TECHNOLOGIES CORP		106,349	144,486
SNYDERS-LANCE INC		73,719	106,330
SOUTHWEST GAS CORP		139,201	170,996
STANDEX INTL CORP		102,958	191,245
STARZ A		48,013	93,800
TAKE-TWO INTERACTIVE SOFTWARE INC		64,606	243,880
TENNANT CO		60,117	90,016
TENNECO AUTOMOTIVE INC		71,995	105,593
TI VO INC		133,118	95,793
UNITED NAT FOODS INC		136,332	90,528
VISTEON CORP		223,087	263,350
WHITEWAVE FOODS CO A		26,446	62,256
WOODWARD INC		81,324	114,218
YUME INC		31,120	24,570
ZEBRA TECHNOLOGIES CORP CL A		44,060	76,614
Total Domestic Common Stocks		$ 17,862,119	$ 21,688,688
Foreign Stocks			
PROGRESSIVE WASTE SOLUTIONS		$ 77,296	$ 87,135
PROGRESSIVE WASTE SOLUTIONS		255,899	294,375
ENDO INTERNATIONAL PLC		9,239	18,366
ENDO INTERNATIONAL PLC		36,954	73,464
INTERXION HOLDING NV		34,213	54,270
INTERXION HOLDING NV		117,846	186,930
Total Foreign Stocks		$ 531,447	$ 714,540

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Hedge Funds			
Sei Hdg Spc		$ 191,961,640	$ 185,324,022
Farallon Cap Instititutional Partners, LP		14,010	110,000
Total Hedge Funds		$ 191,975,650	$ 185,434,022
U.S. Equity Mutual Funds			
SEI EMERGING MARKETS EQ A		$ 305,638	$ 258,786
SEI EMERGING MARKETS EQ A		11,502,286	9,876,910
SEI EMERGING MARKETS EQ A		35,693,228	30,457,841
SEI INST INV WRLD EQ EX US A		1,669,395	1,407,844
SEI INST INV WRLD EQ EX US A		119,358,397	101,371,003
SEI INST INV WRLD EQ EX US A		39,055,632	33,775,066
SEI INST INV S/M CAP EQUITY FD CL A		824,756	648,031
SEI INST INV S/M CAP EQUITY FD CL A		15,640,000	12,406,691
SEI INST INV S/M CAP EQUITY FD CL A		53,194,902	41,838,103
SEI INST INV L C DIS EQTY A		1,186,701	1,010,658
SEI INST INV L C DIS EQTY A		30,189,897	25,740,789
SEI INST INV L C DIS EQTY A		94,588,907	80,698,214
VANGUARD INSTL INDEX INSTL#94		848,205	1,025,201
VANGUARD INSTL INDEX INSTL#94		21,512,893	25,779,119
VANGUARD INSTL INDEX INSTL#94		67,624,280	80,967,404
Total U.S. Equity Mutual Funds		$ 493,195,117	$ 447,261,660
U.S. Mutual Funds - Fixed Income			
SEI INST INV H Y BOND FD A		$ 261,116	$ 230,798
SEI INST INV H Y BOND FD A		11,176,277	9,876,447
SEI INST INV H Y BOND FD A		33,300,993	29,431,236
SEI LONG DURATION CREDIT A		24,891,719	22,864,784
SEI LONG DURATION CREDIT A		230,255,413	211,084,119
SEI INST INV EMER MKT DB A		253,956	229,600
SEI INST INV EMER MKT DB A		6,511,430	5,888,581
SEI INST INV EMER MKT DB A		21,035,241	19,025,671
SEI OPPORTUNISTIC INCOME A		20,080,718	19,644,031
SEI INST INV LONG DURTATION A		21,898,879	19,503,191
Total U.S. Mutual Funds - Fixed Income		$ 369,665,742	$ 337,778,458
Interest Rate Swaps			
GOLDMAN SACHS FL FEDFUNDS EFF RATE		$ -	$ (6,971)
GOLDMAN SACHS INDEX BAR 20+TREASURY		-	227,198
GOLDMAN SACHS FL FEDFUNDS EFF RATE		-	(16,032,881)
GOLDMAN SACHS INDEX 912803EH2 GOVT		-	15,990,509
Total Interest Rate Swaps		$ -	$ 177,855

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Money Markets			
FIRST AMERICAN PRIME OBLIGATIONS		$ 276,836	$ 276,836
FIRST AMERICAN PRIME OBLIGATIONS		2,870,197	2,870,197
FIRST AMERICAN PRIME OBLIGATIONS		383,529	383,529
FIRST AMERICAN PRIME OBLIGATIONS		2	2
FIRST AMERICAN PRIME OBLIGATIONS		375,869	375,869
FIRST AMERICAN PRIME OBLIGATIONS		1,379,125	1,379,126
FIRST AMERICAN PRIME OBLIGATIONS		62,188	62,188
FIRST AMERICAN PRIME OBLIGATIONS		54,003	54,003
FIRST AMERICAN PRIME OBLIGATIONS		418,666	418,666
FIRST AMERICAN PRIME OBLIGATIONS		669,215	669,215
FIRST AMERICAN PRIME OBLIGATIONS		193,485	193,485
Total Money Markets		$ 6,683,115	$ 6,683,116
U.S. Treasury Bills			
U S TREASURY BILL		$ 2,579,842	$ 2,579,535
Total U.S. Treasury Bills		$ 2,579,842	$ 2,579,535
Principal Cash			
Principal Cash		$ 38,120	$ 38,120
Total Principal Cash		$ 38,120	$ 38,120
Total Assets			
Adjustment for Accrued Income		$ 1,897,507	$ 1,897,507
Grand Total		$1,327,714,640	$1,252,539,830

MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust *(continued)*

As of December 31, 2015

	Plan's Individual Ownership % in Group Trust	Cost	Current Value
Angels Baseball LP	2.08	$ 27,581,272	$ 26,019,629
Athletics Investment Group, LLC	2.86	37,973,770	35,823,706
Atlanta National League Baseball Club, Inc.	3.94	52,249,480	49,291,129
AZPB Limited Partnership	2.00	26,590,080	25,084,558
Baltimore Orioles L.P.	3.06	40,678,452	38,375,250
The Baseball Club of Seattle, LLLP	4.06	53,911,624	50,859,164
Boston Red Sox Baseball Club Limited Partnership	3.53	46,866,321	44,212,764
Chicago White Sox, Ltd.	4.65	61,787,001	58,288,639
The Cincinnati Reds, LLC	2.49	33,105,756	31,231,318
Cleveland Indians Baseball Company Limited Partnership	2.86	38,016,851	35,864,348
Colorado Rockies Baseball Club, Ltd.	2.53	33,582,920	31,681,465
Detroit Tigers, Inc.	1.90	25,246,064	23,816,639
Houston Astros, LLC	3.85	51,132,642	48,237,527
Kansas City Royals Baseball Corporation	3.04	40,356,414	38,071,446
Los Angeles Dodgers LLC	1.69	22,469,746	21,197,516
Miami Marlins, L.P.	1.79	23,829,975	22,480,729
New York Yankees Partnership	3.84	51,001,700	48,113,999
Padres, L.P.	2.73	36,276,377	34,222,419
The Phillies	5.38	71,450,313	67,404,818
Pittsburgh Associates	2.72	36,014,319	33,975,199
Rangers Baseball, LLC	0.97	12,846,275	12,118,923
San Francisco Baseball Associates LLC	4.28	56,776,834	53,562,147
Sterling Mets, L.P.	2.69	35,764,994	33,739,991
St. Louis Cardinals, L.L.C.	2.30	30,545,444	28,815,970
Tampa Bay Rays Baseball, Ltd.	2.04	26,932,680	25,407,760
Washington Nationals Baseball Club, LLC	0.92	12,269,332	11,574,646
American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires	11.15	148,002,297	139,622,450
Major League Baseball – Office Employees' Plan	13.02	172,870,280	163,082,416
Minor League Players' Pension Plan	1.63	21,585,427	20,363,265
Total Group Trust	100.00	$1,327,714,640	$1,252,539,830