

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 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 2016 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u>			
A	This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____	
B	This return/report is:	☐ the first return/report ☐ the final return/report ☒ an amended return/report ☐ a short plan year return/report (less than 12 months)	
C	If the plan is a collectively-bargained plan, check here. ☒		
D	Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)	

Part II	Basic Plan Information —enter all requested information		
1a	Name of plan <u>SANDIA CORPORATION RETIREMENT INCOME PLAN</u>	1b	Three-digit plan number (PN) ▶ <u>006</u>
		1c	Effective date of plan <u>06/01/1950</u>
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC</u> <u>P.O. BOX 5800, MAIL STOP 1302</u> <u>ALBUQUERQUE, NM 87185-1302</u>	2b	Employer Identification Number (EIN) <u>85-0097942</u>
		2c	Plan Sponsor's telephone number <u>505-845-9222</u>
		2d	Business code (see instructions) <u>541700</u>

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/12/2017	LEAH MITCHELL
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

3a Plan administrator's name and address ☐ Same as Plan Sponsor EMPLOYEE BENEFITS COMMITTEE OF NTESS P.O. BOX 5800, MS 1022 ALBUQUERQUE, NM 87185-1022	3b Administrator's EIN 85-0097942
	3c Administrator's telephone number 505-284-1800
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 SANDIA CORPORATION	4b EIN 85-0097942 4c PN 006
5 Total number of participants at the beginning of the plan year	5 15739
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..... a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 5896 6a(2) 5722 6b 6644 6c 1199 6d 13565 6e 1144 6f 14709 6g 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 3F 3H	
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

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

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

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 2016 Form M-1 annual report. If the plan was not required to file the 2016 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service <hr/> Department of Labor Employee Benefits Security Administration <hr/> Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110
		2016
		This Form is Open to Public Inspection

For calendar plan year 2016 or fiscal plan year beginning **01/01/2016** and ending **12/31/2016**

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

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

(a) Name of insurance carrier

THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	009007	14709	01/01/2016	12/31/2016

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

(a) Total amount of commissions paid 0	(b) Total amount of fees paid 0
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3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 16898595**5** Current value of plan's interest under this contract in separate accounts at year end..... **5** 24712297**6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount**6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year**7b**

18132224

c Additions: (1) Contributions deposited during the year**7c(1)**

(2) Dividends and credits.....

7c(2)

(3) Interest credited during the year.....

7c(3)

1254551

(4) Transferred from separate account

7c(4)

(5) Other (specify below)

7c(5)

279248

▶ MARKET VALUE CREDIT

(6) Total additions

7c(6)

1533799

d Total of balance and additions (add lines **7b** and **7c(6)**)**7d**

19666023

e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

2658374

(2) Administration charge made by carrier.....

7e(2)

109054

(3) Transferred to separate account

7e(3)

(4) Other (specify below)

7e(4)

▶

(5) Total deductions

7e(5)

2767428

f Balance at the end of the current year (subtract line **7e(5)** from line **7d**).....**7f**

16898595

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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

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

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

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2016</u>	
2 Assets:	
a Market value	2a <u>5171481464</u>
b Actuarial value	2b <u>5380634931</u>
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.....	<u>7640</u> <u>2652575349</u> <u>2652575349</u>
b For terminated vested participants.....	<u>2203</u> <u>135587641</u> <u>135587641</u>
c For active participants.....	<u>5896</u> <u>1655745910</u> <u>1715969468</u>
d Total.....	<u>15739</u> <u>4443908900</u> <u>4504132458</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b
5 Effective interest rate	5 <u>6.12 %</u>
6 Target normal cost.....	6 <u>103291652</u>

Statement by Enrolled Actuary

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

SIGN HERE		<u>09/19/2017</u>
	Signature of actuary	Date
<u>BRIAN P. LEVINE</u>	Type or print name of actuary	<u>17-06424</u>
<u>AON CONSULTING, INC.</u>	Firm name	Most recent enrollment number
<u>2711 NORTH HASKELL AVENUE</u> <u>SUITE 800</u> <u>DALLAS, TX 75204</u>	Address of the firm	<u>214-989-2661</u>
		Telephone number (including area code)

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

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2016
v. 160205

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)	69837208	586540069
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)	69837208	586540069
10	Interest on line 9 using prior year's actual return of <u>-2.93</u> %	-2046230	-17185624
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		138837469
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.30</u> %		8746761
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		147584230
d	Portion of (c) to be added to prefunding balance		147584230
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)	67790978	716938675

Part III Funding Percentages			
14	Funding target attainment percentage	14	102.03%
15	Adjusted funding target attainment percentage	15	119.45%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	106.51%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/10/2017	109000000	0			
Totals ►			18(b)	109000000	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 101076760
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

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost					
21	Discount rate:					
a	Segment rates:	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 33%;">1st segment: 4.43%</td> <td style="width: 33%;">2nd segment: 5.91%</td> <td style="width: 33%;">3rd segment: 6.65%</td> </tr> </table>	1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%	☐ N/A, full yield curve used
1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%				
b	Applicable month (enter code)	21b	4			
22	Weighted average retirement age	22	59			
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	103291652			
b	Excess assets, if applicable, but not greater than line 31a	31b	91772820			
32	Amortization installments:	Outstanding Balance	Installment			
a	Net shortfall amortization installment	0	0			
b	Waiver amortization installment	0	0			
33	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33				
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	11518832			
		Carryover balance	Prefunding balance			
35	Balances elected for use to offset funding requirement	0	0			
36	Additional cash requirement (line 34 minus line 35)	36	11518832			
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	101076760			
38	Present value of excess contributions for current year (see instructions)					
a	Total (excess, if any, of line 37 over line 36)	38a	89557928			
b	Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0			
39	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0			
40	Unpaid minimum required contributions for all years	40	0			
Part IX	Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)					
41	If an election was made to use PRA 2010 funding relief for this plan:					
a	Schedule elected	☐ 2 plus 7 years ☐ 15 years				
b	Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011				
42	Amount of acceleration adjustment	42				
43	Excess installment acceleration amount to be carried over to future plan years	43				

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2016
		This Form is Open to Public Inspection.

For calendar plan year 2016 or fiscal plan year beginning **01/01/2016** and ending **12/31/2016**

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

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

22-1211670

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

45-3056700

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

36-1561860

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

27-6075499

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

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

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	1718315	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

SILCHESTER INTERNATIONAL INVESTORS

45-3056700

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 40 52 68	NONE	1611110	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NISA INVESTMENT ADVISORS LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	1362525	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

BLACKROCK

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 99	NONE	1148055	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PYRAMIS GLOBAL ADVISORS TRUST CO

20-2159373

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1002048	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NUMERIC INVESTORS LLC

04-3068821

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	990681	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 21 50 62 99	TRUSTEE	844867	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NTESS,LLC

85-0097942

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35 50	EMPLOYER	635021	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 19 21 28 52 62 68	TRUSTEE	577019	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

ARONSON & JOHNSON & ORTIZ, LP

23-2312104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	558174	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HEWITT ASSOCIATES, LLC

36-2235791

(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	419234	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DIMENSIONAL FUND ADVISORS, LP

22-2370029

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52 68	NONE	394433	Yes ☒ No ☐	Yes ☐ No ☒	117870	Yes ☐ No ☒

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

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

STATE STREET GLOBAL ADVISORS

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68 99	NONE	120773	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

RUSSELL INVESTMENTS

91-1175091

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	33874	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2016</div> This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SHORT TERM FUND</u>		
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>		
c EIN-PN <u>22-1211670-044</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>22239079</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CONSERVATIVE STOCK FD (CORE EQUITY)</u>		
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>		
c EIN-PN <u>22-1211670-007</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2473218</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE SHORT-TERM INV FD</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST COMPANY</u>		
c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>4355868</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF BLACKROCK RUSSELL 3000 INDEX FD</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK</u>		
c EIN-PN <u>94-3302956-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>326898314</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF HARDING LOEVNER EM COLTV INV FD</u>		
b Name of sponsor of entity listed in (a): <u>GLOBAL TRUST COMPANY</u>		
c EIN-PN <u>27-6075499-002</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>176002222</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA INDX SEC LEND F</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
c EIN-PN <u>90-0337987-125</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>24561825</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA SMALL CAP INDX</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
c EIN-PN <u>90-0337987-078</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>4282435</u>

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

c EIN-PN 04-0025081-240	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 244316535
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI EAFE SM CAP INDX SL FD**b** Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN 90-0337987-077	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 39420441
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SILCHESTER INTL VAL EQUITY GR TR**b** Name of sponsor of entity listed in (a): SILCHESTER INTERNATIONAL INVESTORS

c EIN-PN 36-7045783-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 302538296
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF DFA US SMALL CAP TR**b** Name of sponsor of entity listed in (a): DIMENSIONAL FUND ADVISORS LP

c EIN-PN 23-6819730-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 132556378
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Internal Revenue Service</small> <small>Department of Labor</small> <small>Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u>		
A Name of plan <u>SANDIA CORPORATION RETIREMENT INCOME PLAN</u>	B Three-digit plan number (PN) ►	<u>006</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC</u>	D Employer Identification Number (EIN) <u>85-0097942</u>	

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	150000000	109000000
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	45748903	54117308
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	64969849	34251989
(2) U.S. Government securities	1c(2)	499657939	476528326
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	328270404	412001204
(B) All other.....	1c(3)(B)	1961252277	2149276533
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)	399958860	444361653
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)	355006	62445
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	755378518	819837640
(10) Value of interest in pooled separate accounts	1c(10)	30818811	24712297
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)	387178547	435094674
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	582959439	572337429
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	18132224	16898595
(15) Other	1c(15)	260152566	218193483

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	5484833343	5766673576

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	2324751	2660863
i Acquisition indebtedness	1i		
j Other liabilities	1j	310936109	341087819
k Total liabilities (add all amounts in lines 1g through 1j)	1k	313260860	343748682

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	5171572483	5422924894
---	-----------	------------	------------

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)	109000000	
(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)		109000000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	192022	
(B) U.S. Government securities	2b(1)(B)	9943403	
(C) Corporate debt instruments	2b(1)(C)	118799608	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1873942	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		130808975
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	8942684	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	31309296	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		40251980
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		0
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	163231512	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		163231512

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		68424592
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		120826
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		49527237
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		31640058
c Other income.....	2c		5873647
d Total income. Add all income amounts in column (b) and enter total.....	2d		598878827

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	326536589	
(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)		326536589
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)	419234	
(2) Contract administrator fees.....	2i(2)	710733	
(3) Investment advisory and management fees.....	2i(3)	10235635	
(4) Other	2i(4)	10356684	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		21722286
j Total expenses. Add all expense amounts in column (b) and enter total	2j		348258875

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		250619952
l Transfers of assets:			
(1) To this plan.....	2l(1)		894654
(2) From this plan.....	2l(2)		162195

Part III Accountant's Opinion

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

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

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

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

☒ Yes ☐ No

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

(1) Name: MITCHELL & TITUS, LLP

(2) EIN: 13-2781641

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

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

Part IV Compliance Questions

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

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

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

	Yes	No	Amount
4a		X	
4b		X	

		Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		1000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

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

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

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

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 3982943. (See instructions.)

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 sections 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 2016 This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>22-1211670</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	<u>841</u>

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

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

Part III	Amendments
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☒ No
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Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2016
v. 160205

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

14	Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:		
	a The current year	14a	
	b The plan year immediately preceding the current plan year	14b	
	c The second preceding plan year	14c	
15	Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
	a The corresponding number for the plan year immediately preceding the current plan year	15a	
	b The corresponding number for the second preceding plan year	15b	
16	Information with respect to any employers who withdrew from the plan during the preceding plan year:		
	a Enter the number of employers who withdrew during the preceding plan year	16a	
	b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	
17	If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐		

Part VI	Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans
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18	If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment	☐
19	If the total number of participants is 1,000 or more, complete lines (a) through (c)	
	a Enter the percentage of plan assets held as: Stock: <u>31</u> % Investment-Grade Debt: <u>69</u> % High-Yield Debt: _____% Real Estate: _____% Other: _____%	
	b Provide the average duration of the combined investment-grade and high-yield debt: ☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☒ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more	
	c What duration measure was used to calculate line 19(b)? ☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____	

Part VII	IRS Compliance Questions
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20a Is the plan a 401(k) plan? If "No," skip b	☐ Yes ☐ No
20b How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply:	☐ Design-based safe harbor ☐ "Prior year" ADP test ☐ "Current year" ADP test ☐ N/A
21a What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply:	☐ Ratio percentage test ☐ Average benefit test ☐ N/A
21b Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules?	☐ Yes ☐ No
22a If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter / / and the serial number .	
22b If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter / / .	

SANDIA CORPORATION RETIREMENT INCOME PLAN

**Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2016 and 2015
With Independent Auditor's Report**

SANDIA CORPORATION RETIREMENT INCOME PLAN
For the Years Ended December 31, 2016 and 2015

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



INDEPENDENT AUDITOR'S REPORT

Plan Administrator of the NTEES of the
Sandia Corporation Retirement Income Plan and the
National Technology & Engineering Solution of the Sandia LLC Investment Committee

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of Sandia Corporation Retirement Income Plan, which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015, and the related statement of changes in net assets available for benefits for the year ended December 31, 2016, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditor's Responsibility

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



Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 (ERISA), the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 4, which was certified by the Northern Trust Company and Prudential Life Insurance Company of America, the trustees of the plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the trustees hold the plan's investment assets and executes investment transactions. The plan administrator has obtained certifications from the trustees as of December 31, 2016 and 2015 and for the year ended December 31, 2016, that the information provided to the plan administrator by the trustees are complete and accurate.

Disclaimer of Opinion

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

Other Matter

The supplemental schedules of assets (held as of end year) as of December 31, 2016 and asset acquisitions and dispositions within the year and reportable transactions for the year ended December 31, 2016 are required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on these supplemental schedules.

Report on Form and Content in Compliance with DOL Rules and Regulations

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

Mitchell Titus, LLP

August 11, 2017

SANDIA CORPORATION RETIREMENT INCOME PLAN

Statements of Net Assets Available for Benefits

As of December 31, 2016 and 2015

	<u>2016</u>	<u>2015</u>
ASSETS		
<i>Assets held in insurance company pooled separate accounts, at fair value</i>		
Short-term fund	\$ 22,239,079	\$ 28,385,962
Conservative stock fund	<u>2,473,218</u>	<u>2,432,849</u>
	24,712,297	30,818,811
Assets held in unallocated insurance contract, at contract value (fixed dollar account)	16,898,595	18,132,224
<i>Investments</i>		
Common stocks	444,361,653	399,958,860
Fixed income	3,039,277,055	2,792,583,651
Derivatives	12,019,292	6,285,669
Cash and cash equivalents	34,251,989	64,969,849
Common/collective trusts	819,837,640	755,378,518
103-12 entities	435,094,674	387,178,547
Mutual funds	<u>572,337,429</u>	<u>582,959,439</u>
Total investments	\$ 5,398,790,624	\$ 5,038,265,568
Investments held as collateral on securities on loan	204,765,644	250,818,872
<i>Receivables</i>		
Contributions from employer	109,000,000	150,000,000
Accrued income	34,453,361	34,482,123
Due from brokers for sale of securities	19,569,947	11,341,380
Receivable for currency forward contract	<u>94,000</u>	<u>57,125</u>
Total assets	<u>5,766,673,576</u>	<u>5,484,965,068</u>
LIABILITIES		
Administrative expenses payable	2,660,863	2,456,476
Due to broker for securities purchased	127,140,659	250,818,872
Collateral of securities on loan	204,765,644	52,589,916
Payable for foreign currency forward	-	48,742
Derivatives	<u>9,181,516</u>	<u>7,478,579</u>
Total liabilities	<u>343,748,682</u>	<u>313,392,585</u>
Net assets available for benefits	<u><u>\$ 5,422,924,894</u></u>	<u><u>\$ 5,171,572,483</u></u>

The accompanying notes are an integral part of these financial statements

SANDIA CORPORATION RETIREMENT INCOME PLAN

Statements of Changes in Net Assets Available for Benefits

For the Years Ended December 31, 2016 and 2015

	<u>2016</u>	<u>2015</u>
ADDITIONS		
<i>Investment income (loss)</i>		
Interest and dividend income	\$ 176,932,609	\$ 173,797,781
Net appreciation/(depreciation) in fair value of investments	<u>312,944,225</u>	<u>(317,179,721)</u>
Total investment income	489,876,834	(143,381,940)
Sponsor contributions	109,000,000	150,000,000
Transfers from LMC Retirement Program	894,654	203,960
Other	<u>1,993</u>	<u>-</u>
Total additions	<u>599,773,481</u>	<u>6,822,020</u>
DEDUCTIONS		
Benefit payments	326,536,589	251,983,637
Administrative expenses	21,722,286	13,044,831
Transfers to LMC Retirement Program	<u>162,195</u>	<u>392,876</u>
Total deductions	<u>348,421,070</u>	<u>265,421,344</u>
Net increase/decrease	251,352,411	(258,599,324)
<i>Net assets available for benefits</i>		
Beginning of year	<u>5,171,572,483</u>	<u>5,430,171,807</u>
End of year	<u><u>\$ 5,422,924,894</u></u>	<u><u>\$ 5,171,572,483</u></u>

The accompanying notes are an integral part of these financial statements

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

NOTE 1 DESCRIPTION OF THE PLAN

General

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

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

As of May 1, 2017, the plan name changed to NTESS Retirement Income Plan, which is due to National Technology and Engineering Solutions of Sandia, a wholly owned subsidiary of Honeywell International, Inc, becoming the Sponsor of the Plan.

Funding Policy

The Company contributes such amounts as are necessary to provide assets sufficient to meet the benefits to be paid to participants and satisfy the ERISA minimum funding requirements. The Plan has met the ERISA minimum funding requirements for 2016 and 2015. Sandia Corporation may, at its discretion, contribute amounts in excess of the minimum required contribution.

The Sponsor made contributions of \$109,000,000 and \$150,000,000 for the years ended December 31, 2016 and 2015, respectively. Participant contributions were required prior to July 1, 1975. In addition, participants who transferred to this plan from the Lockheed Martin Specialty Components Pension Plan (LMSC) transferred-in their required and voluntary contributions. The participants' accumulated contributions pertaining to years prior to 1975 and LMSC transferred-in contributions, including interest credited at an annually compounded rate of 2.15% for the year ended December 31, 2016 and 2.10% for the year ended December 31, 2015, were \$561,077 and \$1,367,032 at January 1, 2016 and 2015, respectively.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

Benefit Payments

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

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

Prior to the merger, as changes in employee job categories resulted in changes in eligibility between the Plan and the PSP, actuarially determined amounts of assets were transferred from PSP to the Plan.

Plan Termination

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

Plan Termination *(continued)*

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Payment of Benefits

Benefits are recorded when paid.

Use of Estimates

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

Investment Contracts

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

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

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

Investment Contracts *(continued)*

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

Plan Investments

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

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

Derivative Instruments

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

The fair values of these instruments are recorded as investments of the Plan. Changes in the fair value of the derivative instruments are reflected in investment income as net appreciation/(depreciation) on the statement of changes in net assets available for benefits of the Plan. As of December 31, 2016 and 2015, these derivative financial instruments were held for trading purposes. The notional amounts and fair values are presented as gross assets and liabilities as of December 31, 2016 and 2015 as indicated below.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

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

Derivative Instruments *(continued)*

	2016		2015	
	Notional Amount	Amount Included in Fair Value of Asset	Notional Amount	Amount Included in Fair Value of Asset
Cash and cash equivalents				
<i>Foreign currency</i>				
Contracts—Receivable	3,335,387	\$ 94,000	5,805,895	\$ 57,125
Contracts—Payable	-	-	(4,733,997)	(48,742)
Derivative assets				
Futures contracts	138,470,991	-	-	-
Forward contracts	-	-	-	-
Options contracts	328,500,000	5,509,570	448,000,000	3,043,430
Swaps contracts	274,550,000	<u>6,509,722</u>	339,650,000	<u>3,242,239</u>
Derivative assets	-	12,019,292	-	6,285,669
Derivative liabilities				
Futures contracts	(26,003,125)	-	-	-
Forward contracts	-	-	-	-
Options contracts	(390,500,034)	(7,114,172)	(598,900,000)	(2,845,525)
Swaps contracts	(19,950,231)	(2,067,344)	(136,596,150)	(4,633,054)
Derivative liabilities	-	<u>(9,181,516)</u>	-	<u>(7,478,579)</u>
Net derivatives	-	<u>\$ 2,837,776</u>	-	<u>\$ (1,192,910)</u>

Derivative instruments investment income for the years ended December 31, 2016 and 2015 was as follows.

	2016	2015
Futures contracts	\$ 772,546	\$ (2,699,220)
Swaps contracts	(4,033,365)	(5,025,397)
Options contracts	<u>2,294,419</u>	<u>3,041,633</u>
Derivatives net loss	<u>\$ (966,400)</u>	<u>\$ (4,516,359)</u>

Foreign Currency Forward Contracts

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

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

Risks and Uncertainties

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

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

Tax Status

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

U.S. GAAP requires Plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effect of a tax position is recognized when the position is more-likely-than-not, based on the technical merits, to be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2016, there are no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdiction; however, there are currently no audits for any tax period in progress. The Plan administrator believes it is no longer subject to income tax examination for years prior to 2013.

Reclassifications

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

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

Subsequent Events

The Company evaluated subsequent events and transactions through August 11, 2017, the date these financial statements were available to be issued. The Company is not aware of any subsequent events that would require recognition or disclosure in the financial statements.

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

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

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

The actuarial valuation for the Plan was prepared by Aon Hewitt. Actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. Significant assumptions underlying the actuarial computations included (a) long-term rate of return of 5.75% (5.5% in 2015) for the year ended December 31, 2016, (b) use of the RP-2014 Fully Generational Mortality Table with Projection Scale MP-2016 for healthy participants, and the RP-2014 Fully Generational Disabled Retirement Mortality Table with Projection Scale MP-2016 for disabled participants, and (c) retirement ages, disability, and turnover rates based on published statistical data and the Plan's experience. The interest rate assumptions used to calculate the actuarial present value of accumulated Plan benefits are based on long-term economic assumptions and are not expected to fluctuate significantly from year to year, barring significant adjustments to the underlying trust asset allocation.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

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

In 2016, the Plan was amended to allow Plan participants, who had a Deferred Vested Pension and who also met specific eligibility requirements, to elect to receive during the one-time special election period his or her Deferred Vested Pension in the form of a lump-sum payment. The special election period began September 16, 2016 and ended October 28, 2016. Eligible participants were also offered a special immediate commencement option. Forty-three percent of eligible individuals accepted the lump-sum offer for a total of \$62,152,444. The effect of the lump-sum payments taken during the special election period is not reflected on the actuarial present value of the accumulated plan benefits disclosed in the 2016 Sandia Retirement Income Plan financial statement report. The actuarial present value of the accumulated plan benefits is based on the actuarial valuation as of January 1, 2016, which had already been completed prior to the effective dates of the Plan amendment.

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

	December 31, 2015
Vested benefits of participants	
currently receiving payments	\$ 2,802,590,929
Other vested benefits	2,022,764,213
Non-vested benefits	60,829,126
Total	\$ 4,886,184,268

The net change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2015 is the result of the following:

Change in actuarial assumptions and methods	\$ (265,343,858)
Interest accumulation	268,838,322
Benefits accrued	122,576,534
Benefits paid	(252,335,102)
Net decrease	(126,264,104)
<i>Actuarial present value of accumulated plan benefits</i>	
Beginning of year	5,012,448,372
End of year	\$ 4,886,184,268

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

NOTE 4 INVESTMENTS

All investment information disclosed in the accompanying financial statements and supplemental schedules, including investments held at December 31, 2016, and 2015, and net appreciation (depreciation) in fair value of investments, interest, and dividends for the year ended December 31, 2016 and 2015, was obtained or derived from information provided to the plan administrator and certified as complete and accurate by The Northern Trust Company and Prudential Life Insurance Company of America, the trustees of the Plan.

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

	<u>2016</u>	<u>2015</u>
Short-term fund	\$ 22,239,079	\$ 28,385,962
Conservative stock fund	2,473,218	2,432,849
Fixed dollar account	16,898,595	18,132,224
<i>Equity</i>		
U.S. equity securities	440,292,291	398,156,109
International equity securities	4,069,362	1,802,751
<i>Fixed income</i>		
Government debt securities	445,673,072	498,653,174
Corporate debt securities	2,561,277,737	2,289,522,681
Other fixed income	32,326,246	4,407,796
Derivatives	12,019,292	6,285,669
Common/collective trusts	819,837,640	755,378,518
103-12 entities	435,094,674	387,178,547
Mutual funds	572,337,429	582,959,439
Cash and cash equivalents	34,251,989	64,969,849
Total investments	<u><u>\$ 5,398,790,624</u></u>	<u><u>\$ 5,038,265,568</u></u>

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

NOTE 4 INVESTMENTS *(continued)*

Investment income for the years ended December 31, 2016 and 2015 was as follows.

	<u>2016</u>	<u>2015</u>
Investment income		
Net appreciation (depreciation) in the fair value of investments	\$ 312,944,225	\$ (317,179,721)
Dividend income	40,251,980	37,495,217
Interest income	130,808,975	130,095,932
Other investment income	5,871,654	6,206,632
Total investment income of the Plan	<u>\$ 489,876,834</u>	<u>\$ (143,381,940)</u>

In 2016, the Plan participated in a securities lending program under which securities of the Trust are loaned to selected security brokerage firms. The Northern Trust Company, trustee of the Plan, transfers titles of the loaned securities, but retains the right to redeem securities on short notice and is entitled to all distributions made by the issuer of the securities during the term of the loan. All such loans require collateralization by U.S. government securities, cash, or letters of credit that always equal at least 100% of the loaned security fair value plus accrued interest. Cash collateral received on loaned securities as of December 31, 2016 and 2015 was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2016 and 2015 was invested in a separate account and a commingled fixed-income fund, respectively. There are limitations on the aggregate market value of securities that may be loaned to any one broker and to all brokers as a group. At December 31, 2016 and 2015, loaned securities had a fair value of \$200,187,654 and \$244,246,201, respectively.

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

NOTE 4 INVESTMENTS *(continued)*

For the Years Ended December 31, 2016 and 2015	Gross Amounts of Recognized Liabilities	Net Amount of Liabilities Presented in the Financial Statements	Gross Amounts not Offset in the Financial Statements	Net Amount
2016	\$204,765,644	\$204,765,644	\$200,187,654	\$4,577,990
2015	\$250,818,872	\$250,818,872	\$244,246,201	\$6,572,671

Cash received as collateral for securities loaned at December 31, 2016 and 2015 totaled \$126,892,254 and \$161,469,730, respectively. These funds were invested in a commingled fixed-income fund that was valued at the net asset value (NAV) of the shares held at year end. Such investments were considered Level 2 investments.

Non-cash received as collateral for securities loaned at December 31, 2016 and 2015 totaled \$77,873,390 and \$89,349,142, respectively. These funds were invested in a separate account which held Treasury notes at December 31, 2016 and 2015. The securities were valued at fair value. Such investments were considered Level 2 investments.

NOTE 5 FAIR VALUE MEASUREMENTS

The following sets forth, by level within the fair value hierarchy, the Plan assets at fair value as of December 31, 2016 and 2015.

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

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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

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

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

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

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

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

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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

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

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

Cash and cash equivalent derivatives valued at \$34,251,989 and \$1,737, respectively, in domestic currency are not reflected in the fair value measurement table since the fair value is identical to the unit measure of the instrument.

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The Plan's assets at fair value as of December 31, 2016 were as follows:

	Level 1	Level 2	Level 3	Total
Pooled separate accounts	\$ -	\$ 24,712,297	\$ -	\$ 24,712,297
Assets held in unallocated insurance contract	-	-	16,898,595	16,898,595
<i>Equities</i>				
U.S. equity securities	440,292,291	-	-	440,292,291
International equity securities	4,069,362	-	-	4,069,362
<i>Fixed income</i>				
Government debt securities	-	445,673,072	-	445,673,072
Corporate debt securities	-	2,561,277,737	-	2,561,277,737
Other fixed income	-	32,326,246	-	32,326,246
Derivatives	-	12,017,556	-	12,017,556
Common/collective trusts	-	819,837,639	-	819,837,639
103-12 entities	-	435,094,674	-	435,094,674
Mutual funds	-	572,337,429	-	572,337,429
Total	<u>\$ 444,361,653</u>	<u>\$ 4,903,276,650</u>	<u>\$ 16,898,595</u>	<u>\$ 5,364,536,898</u>

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

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

SANDIA CORPORATION RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2016 and 2015

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The table below sets forth a summary of changes in the fair value of the Plan Level 3 assets for the year ended December 31, 2016:

The Plan's Level 3 Asset Reconciliation **Year Ended December 31, 2016**

Balance, beginning of year	\$ 18,132,224
Income	1,537,807
Disbursements	(2,771,436)
Balance, end of year	<u>\$ 16,898,595</u>

The table below sets forth a summary of changes in the fair value of the Plan Level 3 assets for the year ended December 31, 2015:

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

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

NOTE 6 RELATED-PARTY TRANSACTIONS

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

The Plan holds units of trust funds managed by Prudential, a trustee of the Plan. This transaction qualifies as party-in-interest transactions; however, they are exempt from the prohibited transactions rules under ERISA. During 2016 and 2015, the Plan paid Prudential \$20,652 and 25,910 in trustee and transactional fees, respectively. The Plan also owed the trustee \$585,620 and \$405,281 in fees as of December 31, 2016 and 2015, respectively.

SUPPLEMENTAL SCHEDULE

EIN: 85-0097942
Plan #: 006

SANDIA CORPORATION RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)
As of December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
<i>*Pooled separate accounts with Prudential Insurance Company of America</i>			
Short-term fund	Interest-bearing cash account, variable interest, 1,653,325 units at 12/31/16	\$ 22,239,079	\$ 22,239,079
Conservative stock fund	Common stock account, 20,765 units at 12/31/16	597,156	2,473,218
<i>*Unallocated insurance contract with Prudential Insurance Company of America</i>	Variable rate, 6.86% at 12/31/16	16,898,595	16,898,595
Investments held at Northern Trust	See attached schedule	<u>4,825,205,226</u>	<u>5,357,179,732</u>
		<u>\$4,864,940,056</u>	<u>\$5,398,790,624</u>

*Party-in-interest.

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
REORG/FMC TECHNOLOGIES STOCK MERGER TECHNIPFMC INC 2E1WAA2 01-17-2017	30,900.00	\$ 848,619	\$ 1,097,877
REORG/L-3 COMMUNICATIONS NAME CHANGE L3 TECHNOLOGIES 2E19A92 01-03-2017	9,300.00	1,100,040	1,414,623
REORG/NORTHSTAR RLTY STOCK MERGER COLONY NORTHSTAR 2E13A42 01-11-2017	28,061.00	409,992	425,124
1345 AVE OF THE 5.278% DUE 08-10-2035	400,000.00	425,406	450,533
1ST REP BK SAN 4.375% DUE 08-01-2046	495,000.00	484,788	449,859
1ST UN CORP BD STEP UP 08-01-2026	620,000.00	807,645	770,703
21ST CENTY FOX 6.15% DUE 02-15-2041	1,325,000.00	1,545,321	1,567,168
21ST CENTY FOX 6.15% DUE 03-01-2037	1,580,000.00	1,901,716	1,849,017
21ST CENTY FOX 6.15% DUE 03-01-2037	1,350,000.00	1,605,677	1,579,856
21ST CENTY FOX 6.2% DUE 12-15-2034	660,000.00	796,422	775,355
21ST CENTY FOX 6.4% DUE 12-15-2035	640,000.00	790,138	764,575
21ST CENTY FOX 6.4% DUE 12-15-2035	1,300,000.00	1,611,137	1,553,042
21ST CENTY FOX 6.65% DUE 11-15-2037	990,000.00	1,275,966	1,218,249
21ST CENTY FOX 6.65% DUE 11-15-2037	2,435,000.00	2,915,673	2,996,401
21ST CENTY FOX 7.75% DUE 12-01-2045	800,000.00	1,137,235	1,109,391
21ST CENTY FOX 7.85% DUE 03-01-2039	640,000.00	974,624	859,733
21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG	1,550,000.00	1,546,267	1,669,038
21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG	790,000.00	898,064	850,671
5TH 3RD BK CIN OH 3.85% DUE 03-15-2026	165,000.00	164,837	166,043
ABBOTT LABS 3.75% DUE 11-30-2026	0.20	1,210,923	1,211,571
ABBOTT LABS 4.75% DUE 11-30-2036	2,250,000.00	2,239,226	2,287,400
ABBOTT LABS 4.75% DUE 11-30-2036	865,000.00	872,448	879,378
ABBOTT LABS 4.9% DUE 11-30-2046	4,455,000.00	4,438,201	4,572,322
ABBOTT LABS 4.9% DUE 11-30-2046	2,100,000.00	2,083,641	2,155,304
ABBOTT LABS 4.9% DUE 11-30-2046	365,000.00	367,727	374,612
ABBVIE INC 3.6% 05-14-2025	2,550,000.00	2,545,538	2,525,744
ABBVIE INC 4.3% DUE 05-14-2036	850,000.00	845,368	809,974
ABBVIE INC 4.3% DUE 05-14-2036	1,720,000.00	1,705,521	1,639,005
ABBVIE INC 4.4% DUE 11-06-2042	775,000.00	798,917	729,079
ABBVIE INC 4.4% DUE 11-06-2042	3,745,000.00	3,717,680	3,523,098
ABBVIE INC 4.45% DUE 05-14-2046	2,055,000.00	2,082,273	1,967,718
ABBVIE INC FIXED 4.5% DUE 05-14-2035	3,200,000.00	3,201,126	3,144,086
ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,670,000.00	1,658,460	1,640,820
ABBVIE INC FIXED 4.7% DUE 05-14-2045	1,897,000.00	1,892,291	1,861,204
ABBVIE INC FIXED 4.7% DUE 05-14-2045	495,000.00	516,308	485,659
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000.00	598,392	607,055
ACE INA HLDGS INC 4.15% DUE 03-13-2043	775,000.00	758,781	782,410
ACE INA HLDGS INC 4.35% DUE 11-03-2045	2,620,000.00	2,659,171	2,767,514
ACE INA HLDGS INC 4.35% DUE 11-03-2045	420,000.00	418,950	443,647
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000.00	268,199	272,603
ACTAVIS FDG SCS 4.55% DUE 03-15-2035	3,860,000.00	3,859,888	3,820,597
ACTAVIS FDG SCS 4.55% DUE 03-15-2035	2,040,000.00	2,031,228	2,019,176
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	2,739,000.00	2,619,854	2,688,969
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	3,950,000.00	3,824,706	3,877,849
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	1,751,000.00	1,848,162	1,719,016
ACTAVIS FDG SCS 4.85% DUE 06-15-2044	3,825,000.00	3,786,890	3,792,480
ACTAVIS FDG SCS 4.85% DUE 06-15-2044	500,000.00	545,110	495,749
ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025	833,000.00	830,043	833,981
ACTAVIS INC 4.625% DUE 10-01-2042	1,860,000.00	1,861,215	1,801,137
ACTIVISION BLIZZARD INC COM STK	84,700.00	3,310,977	3,058,517
ADIENT PLC ADIENT PLC LTD COM	10,894.00	518,355	638,388
AES CORP COM	225,070.00	2,679,020	2,615,313
AETNA INC 4.125% DUE 11-15-2042	1,440,000.00	1,407,214	1,373,786
AETNA INC NEW 2.8% DUE 06-15-2023	485,000.00	484,292	477,729
AETNA INC NEW 3.2% DUE 06-15-2026	1,525,000.00	1,519,297	1,508,635
AETNA INC NEW 3.5% DUE 11-15-2024 REG	800,000.00	796,648	811,641
AETNA INC NEW 3.5% DUE 11-15-2024 REG	836,000.00	868,554	848,165
AETNA INC NEW 4.25% DUE 06-15-2036	1,270,000.00	1,264,730	1,273,359
AETNA INC NEW 4.25% DUE 06-15-2036	1,050,000.00	1,045,643	1,052,777
AETNA INC NEW 4.375% DUE 06-15-2046	1,330,000.00	1,374,030	1,335,516
AETNA INC NEW 4.375% DUE 06-15-2046	5,900,000.00	5,829,315	5,924,467
AETNA INC NEW 4.5% DUE 05-15-2042	540,000.00	528,568	547,678
AETNA INC NEW 4.75% DUE 03-15-2044	570,000.00	622,206	599,631
AETNA INC NEW 4.75% DUE 03-15-2044	376,000.00	375,098	395,546
AETNA INC NEW 6.75% DUE 12-15-2037	360,000.00	450,238	467,860
AFLAC INC COM	8,677.00	634,819	603,919

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

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AGL CAP CORP 4.4% DUE 06-01-2043	1,750,000.00	1,743,315	1,730,432
AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000.00	1,228,087	1,255,799
AGRIUM INC 6.125% DUE 01-15-2041	560,000.00	602,868	636,257
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,025,000.00	990,211	968,485
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000.00	2,021,020	1,889,726
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000.00	4,464,180	4,522,365
ALABAMA PWR CO 4.15% DUE 08-15-2044	1,090,000.00	1,081,324	1,095,417
ALABAMA PWR CO 4.3% DUE 01-02-2046	310,000.00	345,752	320,769
ALABAMA PWR CO 6.125% DUE 05-15-2038	355,000.00	429,365	444,002
ALLEGHANY CORP DEL COM	1,835.00	926,715	1,115,900
ALLISON TRANSMISSION HOLDING	37,800.00	1,215,398	1,273,482
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000.00	2,534,209	2,599,002
ALLSTATE CORP 4.2% DUE 12-15-2046	1,800,000.00	1,804,302	1,838,194
ALLSTATE CORP 4.5% DUE 06-15-2043	535,000.00	563,612	567,431
ALLSTATE CORP 5.75% DUE 08-15-2053	2,210,000.00	2,385,625	2,284,919
ALLSTATE CORP COM	51,400.00	3,265,107	3,809,768
ALLSTATE CORP COM	41,890.00	1,749,977	3,104,887
ALLTEL CORP 7.875% DUE 07-01-2032	1,100,000.00	1,748,396	1,396,629
ALLY FINL INC COM	109,759.00	2,265,745	2,087,616
ALPHABET INC CAP STK CL A CAP STK CL A	4,390.00	3,518,144	3,478,856
ALPHABET INC CAP STK CL C CAP STK CL C	5,050.00	3,935,865	3,897,691
ALTRIA GROUP INC 3.875% DUE 09-16-2046	360,000.00	354,654	332,241
ALTRIA GROUP INC 3.875% DUE 09-16-2046	2,520,000.00	2,465,579	2,325,690
ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,515,000.00	1,562,812	1,490,942
ALTRIA GROUP INC 4.25% DUE 08-09-2042	3,725,000.00	3,395,153	3,665,847
ALTRIA GROUP INC 4.5% DUE 05-02-2043	1,315,000.00	1,250,994	1,336,531
ALTRIA GROUP INC 4.5% DUE 05-02-2043	1,963,000.00	2,180,628	1,995,140
AMAZON COM INC 4.8% DUE 12-05-2034	1,305,000.00	1,393,845	1,436,361
AMAZON COM INC 4.8% DUE 12-05-2034	675,000.00	729,648	742,946
AMAZON COM INC 4.8% DUE 12-05-2034	100,000.00	99,175	110,066
AMAZON COM INC 4.95% DUE 12-05-2044	1,600,000.00	1,774,260	1,824,874
AMAZON COM INC 4.95% DUE 12-05-2044	1,325,000.00	1,536,335	1,511,223
AMC NETWORKS INC CL A	6,800.00	356,721	355,912
AMDOCS ORD GBP0.01	20,700.00	1,048,027	1,205,775
AMER ELEC PWR CO INC COM	40,600.00	1,874,106	2,556,176
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	265,000.00	304,665	299,894
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000.00	1,221,048	1,273,133
AMER MOVIL SAB DE CV 6.125% 03-30-2040	1,130,000.00	1,387,571	1,289,616
AMER MOVIL SAB DE CV 6.125% 03-30-2040	4,000,000.00	5,008,555	4,565,012
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO	1,515,000.00	1,610,748	1,728,574
AMERADA HESS CORP 7.3% DUE 08-15-2031	259,000.00	332,295	301,662
AMEREN ILL CO 4.15% DUE 03-15-2046	1,055,000.00	1,084,044	1,081,387
AMEREN ILL CO 4.8% DUE 12-15-2043	775,000.00	832,510	865,776
AMERICAN HOMES 4 RENT COMMON STOCK	20,800.00	415,142	436,384
AMERICAN HOMES 4 RENT COMMON STOCK	69,490.00	1,442,678	1,457,900
AMERICAN INTERNATIONAL GROUP INC COM	62,970.00	3,063,332	4,112,571
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000.00	824,712	848,538
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE	1,500,000.00	2,256,075	2,273,760
AMERIPRISE FINL INC COM	32,700.00	3,180,646	3,627,738
AMERN EXPRESS CO 4.05% DUE 12-03-2042	2,275,000.00	2,185,293	2,195,411
AMERN INTL GROUP 3.875% DUE 01-15-2035	968,000.00	964,796	909,275
AMERN INTL GROUP 3.9% DUE 04-01-2026	2,670,000.00	2,668,665	2,716,944
AMERN INTL GROUP 4.375% DUE 01-15-2055	1,320,000.00	1,285,418	1,209,348
AMERN INTL GROUP 4.5% DUE 07-16-2044	460,000.00	443,550	453,595
AMERN INTL GROUP 4.5% DUE 07-16-2044	4,675,000.00	4,715,382	4,609,901
AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000.00	4,275,934	4,240,123
AMERN INTL GROUP 4.7% DUE 07-10-2035	500,000.00	496,985	518,211
AMERN INTL GROUP 4.7% DUE 07-10-2035	260,000.00	258,432	269,469
AMERN INTL GROUP 6.25% DUE 05-01-2036	1,000,000.00	1,130,269	1,195,816
AMERN INTL GROUP 6.25% DUE 05-01-2036	825,000.00	1,024,908	986,548
AMERN INTL GROUP 6.4% DUE 12-15-2020	1,960,000.00	2,313,363	2,231,625
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000.00	1,355,350	1,289,788
AMERN INTL GROUP 8.175% DUE 05-15-2068	837,000.00	1,011,862	1,058,805
AMERN TOWER CORP 3.125% DUE 01-15-2027	1,825,000.00	1,823,777	1,683,856
AMERN TOWER CORP 4.4% DUE 02-15-2026	50,000.00	49,857	51,093
AMERN TOWER CORP 4.7% DUE 03-15-2022	1,180,000.00	1,170,152	1,260,084

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

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AMERN TOWER CORP 5% DUE 02-15-2024	794,000.00	813,517	854,871
AMERN TOWER CORP 5.05% DUE 09-01-2020	2,620,000.00	2,847,910	2,811,567
AMERN TOWER CORP FIXED 4% DUE 06-01-2025	1,050,000.00	1,041,894	1,052,681
AMERN TOWER CORP FIXED 4% DUE 06-01-2025	3,300,000.00	3,274,524	3,308,425
AMERN WTR CAP CORP 4% DUE 12-01-2046	770,000.00	763,594	773,202
AMGEN INC 4.4% 05-01-2045	1,825,000.00	1,905,438	1,749,346
AMGEN INC 4.4% 05-01-2045	681,000.00	687,844	652,770
AMGEN INC 4.95% DUE 10-01-2041	415,000.00	450,954	430,606
AMGEN INC 5.15% DUE 11-15-2041	2,565,000.00	2,633,716	2,711,592
AMGEN INC COM	11,068.00	1,646,414	1,618,252
AMGEN INC COM	40,560.00	4,947,913	5,930,278
ANADARKO PETE CO 6.2% DUE 03-15-2040	1,630,000.00	1,816,827	1,866,824
ANADARKO PETE CORP 6.45% DUE 09-15-2036	420,000.00	411,037	499,870
ANADARKO PETE CORP 6.45% DUE 09-15-2036	163,000.00	190,765	193,997
ANADARKO PETE CORP 6.6% DUE 03-15-2046	4,910,000.00	5,087,190	6,055,793
ANADARKO PETE CORP ZERO CPN 0% DUE 10-10-2036	7,240,000.00	2,824,100	2,927,219
ANALOG DEVICES INC 3.5% DUE 12-05-2026	1,645,000.00	1,637,327	1,629,776
ANALOG DEVICES INC 4.5% DUE 12-05-2036	185,000.00	183,794	185,935
ANALOG DEVICES INC 5.3% DUE 12-15-2045	539,000.00	571,949	592,704
ANHEUSER BUSCH 3.75% DUE 07-15-2042	1,310,000.00	1,286,158	1,178,205
ANHEUSER BUSCH 6.375% DUE 01-15-2040	1,630,000.00	2,342,693	2,032,708
ANHEUSER BUSCH 6.375% DUE 01-15-2040	7,000,000.00	9,791,231	8,729,420
ANHEUSER BUSCH COS 5.75% DUE 04-01-2036	660,000.00	861,512	774,779
ANHEUSER BUSCH COS 6.45% DUE 09-01-2037	110,000.00	136,064	140,179
ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	720,000.00	948,596	929,226
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042	1,215,000.00	1,771,163	1,549,368
ANHEUSER BUSCH COS 6.8% DUE 08-20-2032	205,000.00	288,801	262,264
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	900,000.00	895,797	936,041
ANHEUSER-BUSCH 3.65% DUE 02-01-2026	330,000.00	353,159	335,013
ANHEUSER-BUSCH 4% DUE 01-17-2043	3,409,000.00	3,485,532	3,243,002
ANHEUSER-BUSCH 4% DUE 01-17-2043	500,000.00	463,045	475,653
ANHEUSER-BUSCH 4% DUE 01-17-2043	1,150,000.00	1,172,943	1,094,002
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	6,880,000.00	7,293,123	7,236,852
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	5,520,000.00	5,546,358	5,806,311
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	1,742,000.00	1,727,472	1,832,354
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	9,445,000.00	9,924,446	10,208,817
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	8,300,000.00	8,717,529	8,971,221
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	13,992,000.00	16,170,715	15,123,533
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000.00	1,012,821	1,034,133
ANTERO RES CORP COM	40,700.00	1,107,080	962,555
ANTHEM INC 4.65% DUE 01-15-2043	115,000.00	117,034	115,448
ANTHEM INC 4.65% DUE 01-15-2043	1,405,000.00	1,410,148	1,410,472
ANTHEM INC 4.65% DUE 08-15-2044	1,480,000.00	1,547,398	1,498,183
ANTHEM INC 4.65% DUE 08-15-2044	410,000.00	425,482	415,037
ANTHEM INC 4.65% DUE 08-15-2044	600,000.00	599,190	607,372
AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027	765,000.00	938,228	979,200
AON CORP SR NT 6.25 DUE 09-30-2040	345,000.00	445,131	416,918
AON CORP SR NT 6.25 DUE 09-30-2040	1,085,000.00	1,412,617	1,311,177
AON PLC 4.25% DUE 12-12-2042	390,000.00	388,295	365,377
AON PLC 4.45% DUE 05-24-2043	600,000.00	556,079	578,509
AON PLC 4.45% DUE 05-24-2043	2,250,000.00	2,208,663	2,169,407
AON PLC 4.6% DUE 06-14-2044	710,000.00	702,632	701,427
AON PLC 4.6% DUE 06-14-2044	1,425,000.00	1,438,451	1,407,795
AON PLC 4.75% DUE 05-15-2045	1,500,000.00	1,495,245	1,516,175
APACHE CORP 4.25% DUE 01-15-2044	2,000,000.00	1,849,920	1,971,646
APACHE CORP 4.25% DUE 01-15-2044	925,000.00	857,050	911,886
APACHE CORP 5.1% DUE 09-01-2040	1,190,000.00	909,597	1,244,955
APACHE CORP 5.1% DUE 09-01-2040	1,715,000.00	1,771,301	1,794,200
APACHE CORP 5.25% DUE 02-01-2042	230,000.00	235,147	245,256
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	285,000.00	277,878	291,201
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000.00	3,971,080	4,087,032
APPALACHIAN PWR CO 5.8% DUE 10-01-2035	260,000.00	318,296	300,347
APPALACHIAN PWR CO 6.7% DUE 08-15-2037	585,000.00	723,423	749,641
APPLE INC 3.45% DUE 02-09-2045	2,975,000.00	2,948,612	2,625,878
APPLE INC 3.45% DUE 02-09-2045	2,855,000.00	2,565,668	2,519,960
APPLE INC 3.85% DUE 05-04-2043	865,000.00	856,843	827,151

SANDIA CORPORATION RETIREMENT INCOME PLAN
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APPLE INC 3.85% DUE 05-04-2043	4,000,000.00	3,729,203	3,824,976
APPLE INC 3.85% DUE 05-04-2043	1,600,000.00	1,536,914	1,529,990
APPLE INC 3.85% DUE 08-04-2046	3,455,000.00	3,445,844	3,310,377
APPLE INC 4.375% DUE 05-13-2045	550,000.00	547,993	565,027
APPLE INC 4.375% DUE 05-13-2045	6,799,000.00	7,263,034	6,984,762
APPLE INC 4.375% DUE 05-13-2045	2,025,000.00	2,017,609	2,080,327
APPLE INC 4.45% DUE 05-06-2044	1,380,000.00	1,538,882	1,428,957
APPLE INC 4.5% DUE 02-23-2036	1,175,000.00	1,169,478	1,254,821
APPLE INC 4.65% DUE 02-23-2046	3,495,000.00	3,571,782	3,774,072
APPLE INC 4.65% DUE 02-23-2046	2,500,000.00	2,507,862	2,699,623
APPLE INC 4.65% DUE 02-23-2046	1,775,000.00	1,964,395	1,916,732
APPLE INC COM STK	55,650.00	4,611,767	6,445,383
APPLIED MATERIALS INC COM	40,263.00	1,243,210	1,299,287
APPLIED MATERIALS INC COM	101,900.00	3,006,876	3,288,313
ARCH CAP FIN LLC 4.011% DUE 12-15-2026	265,000.00	266,782	268,814
ARCH CAP FIN LLC 5.031% DUE 12-15-2046	1,090,000.00	1,097,340	1,142,741
ARCHER-DANIELS-MIDLAND CO COM	14,000.00	598,171	639,100
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046	615,000.00	613,235	576,796
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	985,000.00	1,032,004	1,034,447
ARIZONA PUB SVC CO 5.05 DUE 09-01-2041	280,000.00	333,346	315,781
ASCENSION HLTH 3.945% DUE 11-15-2046	535,000.00	535,000	510,828
ASCENSION HLTH 4.847% DUE 11-15-2053	400,000.00	401,411	436,138
ASPEN TECHNOLOGY INC COM	12,605.00	452,912	689,241
ASSURED GUARANTY LTD COMMON STK	31,867.00	916,478	1,203,617
ASSURED GUARANTY LTD COMMON STK	39,800.00	1,259,515	1,503,246
ASTRAZENECA PLC 4% DUE 09-18-2042	405,000.00	423,703	383,778
ASTRAZENECA PLC 4.375% DUE 11-16-2045	920,000.00	907,138	923,454
ASTRAZENECA PLC 4.375% DUE 11-16-2045	1,785,000.00	1,805,566	1,791,701
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031BEO	1,102,000.00	1,636,085	1,531,924
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031BEO	1,719,000.00	2,600,601	2,389,635
AT&T INC 3.4% DUE 05-15-2025	2,310,000.00	2,303,162	2,226,431
AT&T INC 4.3 DUE 12-15-2042	300,000.00	286,350	268,553
AT&T INC 4.35% DUE 06-15-2045	1,002,000.00	934,884	892,814
AT&T INC 4.5% DUE 03-09-2048	2,414,000.00	2,352,087	2,169,155
AT&T INC 4.5% DUE 03-09-2048	5,984,000.00	5,555,230	5,377,061
AT&T INC 4.5% DUE 05-15-2035	1,160,000.00	1,156,648	1,120,753
AT&T INC 4.5% DUE 05-15-2035	2,883,000.00	2,874,668	2,785,457
AT&T INC 4.55% DUE 03-09-2049	4,769,000.00	4,566,177	4,307,676
AT&T INC 4.55% DUE 03-09-2049	3,925,000.00	3,518,070	3,545,319
AT&T INC 4.75% DUE 05-15-2046	550,000.00	577,104	521,080
AT&T INC 4.75% DUE 05-15-2046	5,000,000.00	4,786,349	4,737,095
AT&T INC 4.75% DUE 05-15-2046	446,000.00	435,789	422,549
AT&T INC 4.8% DUE 06-15-2044	1,150,000.00	1,168,371	1,086,651
AT&T INC 4.8% DUE 06-15-2044	2,015,000.00	1,878,542	1,904,002
AT&T INC 5.15% DUE 03-15-2042	1,783,000.00	1,856,863	1,776,175
AT&T INC 5.15% DUE 03-15-2042	1,145,000.00	1,173,493	1,140,617
AT&T INC 5.35% DUE 09-01-2040	509,000.00	532,169	522,741
AT&T INC 5.35% DUE 09-01-2040	2,878,000.00	3,426,083	2,955,697
AT&T INC 5.35% DUE 09-01-2040	459,000.00	506,135	471,392
AT&T INC 5.55% DUE 08-15-2041	700,000.00	744,114	728,803
AT&T INC 5.65% DUE 02-15-2047	700,000.00	698,362	750,747
AT&T INC 6.3% DUE 01-15-2038	3,500,000.00	4,597,242	3,977,887
AT&T INC 6.375% DUE 03-01-2041	827,000.00	1,006,719	952,386
AT&T INC 6.5% DUE 09-01-2037	769,000.00	860,127	904,392
AT&T INC COM	78,567.00	2,589,134	3,341,455
AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	2,185,000.00	3,122,228	3,125,147
Australian dollar - Cash	28,003.83	28,004	28,004
AUTOZONE INC 3.25% DUE 04-15-2025	1,250,000.00	1,246,638	1,226,801
AVALONBAY CMNTYS 3.9% DUE 10-15-2046	425,000.00	423,279	394,541
AVERY DENNISON CORP COM	2,441.00	165,401	171,407
AWAS FIN LUXEMBOURG S A R L INCREMENTAL TERM LOAN DUE 07-16-2018 BEO	62,056.69	61,436	62,445
AXIS CAPITAL HOLDINGS LTD COM USD0.0125	13,209.00	557,386	862,151
AXIS CAPITAL HOLDINGS LTD COM USD0.0125	24,000.00	1,190,217	1,566,480
AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	190,000.00	189,001	187,966
AXIS SPECIALTY FIN 5.15% DUE 04-01-2045	1,450,000.00	1,442,373	1,434,479
BAE SYS HLDGS INC 4.75% DUE 10-07-2044	375,000.00	381,720	379,478

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,582,000.00	1,552,245	1,600,889
BAKER HUGHES INC COM	53,500.00	3,031,823	3,475,895
BALT GAS & ELEC CO 3.5% DUE 08-15-2046	1,195,000.00	1,193,901	1,075,248
BANK AMER CORP 3.248% DUE 10-21-2027	4,090,000.00	4,094,417	3,904,723
BANK AMER CORP 3.3% DUE 01-11-2023	1,483,000.00	1,460,310	1,487,953
BANK AMER CORP 3.95% DUE 04-21-2025	2,375,000.00	2,289,157	2,364,286
BANK AMER CORP 3.95% DUE 04-21-2025	3,350,000.00	3,329,180	3,334,888
BANK AMER CORP 4% DUE 01-22-2025	2,480,000.00	2,529,020	2,483,115
BANK AMER CORP 4.183% DUE 11-25-2027	2,080,000.00	2,077,667	2,081,329
BANK AMER CORP 4.25% DUE 10-22-2026	787,000.00	783,199	796,527
BANK AMER CORP 4.45% DUE 03-03-2026	2,075,000.00	2,075,389	2,138,366
BANK AMER CORP 4.75% DUE 04-21-2045	4,300,000.00	3,944,807	4,360,260
BANK AMER CORP 4.875% DUE 04-01-2044	525,000.00	624,855	569,662
BANK AMER CORP 4.875% DUE 04-01-2044	5,000,000.00	5,485,262	5,425,355
BANK AMER CORP 5% DUE 01-21-2044	2,685,000.00	2,935,745	2,940,325
BANK AMER CORP 5.7% DUE 01-24-2022	3,645,000.00	4,168,445	4,094,203
BANK AMER CORP 5.875% DUE 02-07-2042	450,000.00	492,574	543,891
BANK OF AMERICA CORP	335,661.00	5,734,726	7,418,108
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	913,000.00	912,334	930,077
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	1,460,000.00	1,458,934	1,487,308
BARCLAYS BANK PLC 14%-STP T1 PERP GBP50000	200,000.00	440,659	304,069
BARCLAYS PLC 4.375% DUE 01-12-2026	465,000.00	445,884	470,962
BARCLAYS PLC 4.375% DUE 01-12-2026	980,000.00	966,056	992,566
BARCLAYS PLC 5.2% DUE 05-12-2026	345,000.00	351,362	350,710
BARCLAYS PLC 5.2% DUE 05-12-2026	1,800,000.00	1,799,856	1,829,790
BARRICK GOLD CORP 5.25% DUE 04-01-2042	235,000.00	229,640	228,890
BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,734,000.00	2,036,176	1,769,741
BARRICK N AMER FIN 5.75% DUE 05-01-2043	795,000.00	814,581	835,656
BARRICK PD 5.95% DUE 10-15-2039	2,000,000.00	2,225,420	2,115,258
BARRICK PD 5.95% DUE 10-15-2039	2,185,000.00	2,213,425	2,310,919
BAXALTA INC 4% DUE 06-23-2025	1,881,000.00	1,876,826	1,886,494
BAXALTA INC 5.25% DUE 06-23-2045	1,012,000.00	984,919	1,080,225
BAXALTA INC 5.25% DUE 06-23-2045	2,585,000.00	2,895,733	2,759,270
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE	500,000.00	500,000	701,850
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	600,000.00	829,914	848,754
BECTON DICKINSON & 4.685% DUE 12-15-2044	220,000.00	220,000	227,908
BECTON DICKINSON & 4.875% DUE 05-15-2044	215,000.00	213,912	223,852
BECTON DICKINSON & 5% DUE 11-12-2040	305,000.00	329,739	317,982
BED BATH & BEYOND 5.165% DUE 08-01-2044	1,900,000.00	1,700,678	1,729,158
BED BATH & BEYOND INC COM	18,851.00	1,103,440	766,105
BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026	1,870,000.00	1,868,242	1,857,854
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	970,000.00	948,491	1,002,138
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	440,000.00	438,220	463,212
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	53,000.00	52,321	55,796
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	1,000,000.00	991,410	1,037,419
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000.00	2,365,504	2,475,282
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	1,175,000.00	1,240,368	1,218,967
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	220,000.00	224,833	233,928
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000.00	1,572,461	1,674,715
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000.00	1,703,429	1,845,465
BEST BUY INC COM STK	20,575.00	951,556	877,935
BEST BUY INC COM STK	22,600.00	871,273	964,342
BHP BILLITON FIN 5% DUE 09-30-2043	4,438,000.00	5,056,118	4,957,068
BHP BILLITON FIN 5% DUE 09-30-2043	665,000.00	672,844	742,778
BHP BILLITON FIN 5% DUE 09-30-2043	1,650,000.00	1,660,762	1,842,984
BIG LOTS INC COM	9,787.00	488,939	491,405
BIOGEN INC 5.2% DUE 09-15-2045	265,000.00	264,719	283,589
BIOGEN INC COMMON STOCK	2,140.00	638,408	606,861
BK OF AMER NA 6 DUE 10-15-2036	245,000.00	292,283	295,586
BLACK HILLS CORP 4.2% DUE 09-15-2046	620,000.00	616,621	591,040
BNP PARIBAS 7.625% DUE 12-29-2049	1,530,000.00	1,530,000	1,614,303
BOEING CO 3.3% DUE 03-01-2035	285,000.00	276,598	266,696
BOEING CO 3.375% DUE 06-15-2046	935,000.00	904,379	851,505
BOEING CO 6.125% DUE 02-15-2033	395,000.00	502,720	506,001
BOEING CO 6.875% DUE 03-15-2039	725,000.00	1,049,107	1,024,278
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000.00	144,429	139,255

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
BORGWARNER INC 4.375% DUE 03-15-2045	2,170,000.00	2,117,553	2,085,769
BP CAP MKTS P L C 3.535% DUE 11-04-2024	830,000.00	830,000	842,407
BP CAP MKTS P L C 3.723% DUE 11-28-2028	630,000.00	630,000	640,130
BRANDYWINE OPER 4.55% DUE 10-01-2029	3,000,000.00	2,975,730	2,936,268
BRISTOL MYERS 4.5% DUE 03-01-2044	1,400,000.00	1,387,260	1,518,313
BRISTOL MYERS 6.875% DUE 08-01-2097	750,000.00	1,021,208	1,033,730
British pound sterling - Cash	143,905.31	143,905	143,905
British pound sterling - Cash Collateral Due to/from CCP Broker	233,653.52	233,654	233,654
BRIXMOR OPER 4.125% DUE 06-15-2026	360,000.00	358,241	358,911
BSTN SCIENTIFIC 3.85% DUE 05-15-2025	650,000.00	649,090	651,279
BUCKEYE PARTNERS L 3.95% DUE 12-01-2026	1,130,000.00	1,125,977	1,099,724
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	700,000.00	690,067	721,716
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	1,350,000.00	1,330,844	1,391,881
BUNGE LTD	7,100.00	504,316	512,904
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000.00	4,617,835	4,691,718
BURL NORTHN 4.4 DUE 03-15-2042	230,000.00	254,543	239,799
BURL NORTHN DEB 5.05 DUE 03-01-2041	450,000.00	521,847	510,672
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000.00	712,662	725,086
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,675,000.00	3,572,057	3,851,407
BURL NORTHN SANTA 4.95% DUE 09-15-2041	2,275,000.00	2,375,465	2,546,444
BURL NORTHN SANTA 5.75% DUE 05-01-2040	2,040,000.00	2,520,675	2,489,626
BURL RES FIN CO 7.4% DUE 12-01-2031	755,000.00	1,121,460	984,685
BURLINGTON N.SANTA 3.9% DEB 01/08/2046 USD	4,500,000.00	4,463,955	4,399,551
BURLINGTON NORTHN SANTA 4.55 09-01-2044	735,000.00	730,928	781,487
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	800,000.00	798,336	896,495
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000.00	1,100,177	1,263,290
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	275,000.00	345,364	315,822
BURLINGTON RES FIN CO 7.2 DUE 08-15-2031/08-14-2031 BEO	475,000.00	642,399	612,282
CA INC COM	31,730.00	1,017,166	1,008,062
CA INST TECH 4.321% DUE 08-01-2045	1,800,000.00	1,800,000	1,892,201
CABOT CORP COM	4,000.00	189,864	202,160
CABOT OIL & GAS CORP COM	41,600.00	1,015,763	971,776
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	5,132,000.00	6,438,974	7,218,979
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	2,185,000.00	3,101,434	3,288,119
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000.00	657,664	778,740
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	15,000.00	20,377	21,235
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	5,680,000.00	7,963,625	8,434,857
CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.0% European 317U348L7 03-28-2017	37,750,000.00	135,105	634
CALL SWAPTION USD CITIUS33 3MLIBOR/6M .7% European 317U002L4 02-06-2017	168,150,000.00	439,058	-
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.0% European 317U350L2 03-28-2017	19,000,000.00	64,027	319
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.65% European 317U540M1 11-15-2018	37,600,000.00	213,381	163,628
CAMPBELL SOUP CO 3.8% DUE 08-02-2042	1,315,000.00	1,157,232	1,185,229
Canadian dollar - Cash	30,981.43	30,981	30,981
Canadian dollar - Recoverable taxes	-	-	-
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 3.375 DUE 02-15-2023 REG	2,550,000.00	2,418,391	2,526,061
CARDINAL HLTH INC 3.5% DUE 11-15-2024	2,200,000.00	2,188,626	2,224,378
CARLISLE COMPANIES INC COM	9,600.00	882,932	1,058,784
CAROLINA PWR & LT 4.1 DUE 05-15-2042	800,000.00	894,328	795,442
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,420,000.00	1,399,897	1,411,909
CATERPILLAR INC 3.803% DUE 08-15-2042	611,000.00	637,844	587,063
CATERPILLAR INC 4.75% DUE 05-15-2064	730,000.00	723,966	778,381
CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	1,160,000.00	1,367,827	1,451,491
CBL & ASSOC PPTYS INC COM	48,136.00	724,406	553,564
CBS CORP NEW 2.9% DUE 01-15-2027	300,000.00	295,050	278,281
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	6,908,000.00	6,908,000	6,908,000
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	1,695,000.00	1,695,000	1,695,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000.00	390,490	406,573
CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000.00	398,173	356,550
CDN NAT RES LTD 6.25% DUE 03-15-2038	180,000.00	195,521	204,780
CDN NAT RES LTD 6.5% DUE 02-15-2037	1,030,000.00	1,308,954	1,178,585
CDN NAT RES LTD 6.75% DUE 02-01-2039	270,000.00	325,193	315,057
CDN NAT RES LTD 6.75% DUE 02-01-2039	650,000.00	743,184	758,470
CDN NAT RES LTD COM CDN NAT RES COM STK	66,245.00	2,044,764	2,111,891
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000.00	2,946,660	3,216,057
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	1,225,000.00	1,220,370	1,311,266
CDN PAC RY CO NEW 6.125% DUE 09-15-2115	3,335,000.00	3,476,479	3,992,972

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCDX75	2,200,000.00	220,733	139,426
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCDX75	3,750,000.00	386,458	237,659
CDS / STS CITIUS33 SELL PROTECTION ON 12-20-2019 SWPC31H95	3,100,000.00	450,964	415,514
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCDX67	1,950,000.00	197,329	123,582
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCDX67	2,000,000.00	208,111	256,718
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAIGS23V1 5Y 12-20-2019 SWPC31J10	15,400,000.00	174,533	291,049
CDS / STS CSFPGB2L SELL PROTECTION ON CMBX.NA.BBB .7 01-17-2047 SWPC0BWF5	1,600,000.00	-	-
CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.BBB .7 01-17-2047 SWPC0BXI8	200,000.00	-	-
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7	49,550,000.00	928,974	825,999
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6	11,100,000.00	213,167	187,744
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2	15,800,000.00	276,381	243,871
CDS / STS MSCSUS33 SELL PROTECTION ON CMBX NA AAA 4 02-17-2051 SWPC08TK5	4,200,230.59	-	-
CDS / STS MSCSUS33 SELL PROTECTION ON CMBX.NA.BBB .7 01-17-2047 SWPC0C7M6	550,000.00	-	-
CDS BARCGB33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2021 SWPC0EC12	2,100,000.00	-	-
CDS BARCGB33 SELL PROTECTION ON CDS_DUMMY_INDEX 12-20-2021 SWPC47A4E	600,000.00	-	-
CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 06-20-2021 SWPC0DBE7	1,900,000.00	-	-
CDS BNPFRPP SELL PROTECTION ON BARCLAYSBANK PLC 20/06/2017 SWPC0DD54	1,400,000.00	775	5,448
CDS BNPFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPC0CYV6	400,000.00	-	214
CDS BNPFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPC0CYV6	900,000.00	-	481
CDS BNPFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPC0CYV6	400,000.00	-	214
CDS BNPFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPC0DYR3	1,400,000.00	-	-
CDS BOFAUS6NGFX SELL PROT ON ANHEUSER BUSCH INBEV 20/12/2017 SWPC0EPD2	1,900,000.00	15,005	14,187
CDS BOFAUS6NGFX SELL PROTECTION ON CITIGROUP INC 12-20-2020 SWPC0B698	3,400,000.00	11,054	51,666
CDS BOFAUS6NGFX SELL PROTECTION ON DEUTSCHE BANK AG 20/12/2017 SWPC0E1L0	900,000.00	-	904
CDS CHASUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2021 SWPC0EJK3	1,300,000.00	-	-
CDS CHASUS33 SELL PROTECTION ON CHES ENERGY CO 09-20-2017 SWPC0ANF7	100,000.00	-	3,472
CDS CHASUS33 SELL PROTECTION ON TECK RESOURCES LIMIT 06-20-2019 SWPC03TK6	200,000.00	-	335
CDS CHASUS33 SELL PROTECTION ON TECK RESOURCES LIMIT 09-20-2020 SWPC0AFT6	300,000.00	-	-
CDS CITIUS33 SELL PROTECTION ON CDS_DUMMY_INDEX 20/12/2017 SWPC0DYW2	400,000.00	-	-
CDS CITIUS33 SELL PROTECTION ON FREEPORTMCMORAN INC 12-20-2018 SWPC0BQS4	500,000.00	-	-
CDS CSFPGB2L SELL PROTECTION ON GOLDMAN SACHS GROUP 12-20-2020 SWPC0B7E6	1,900,000.00	-	20,564
CDS GSILGB2X SELL PROTECTION ON MORGAN STANLEY 12-20-2020 SWPC0B7H9	1,900,000.00	-	21,354
CDS ICE_GOLDUS PURC PROT ON BERKSHIRE HATHAWAY I 12-20-2020 SWPC0C3L2	700,000.00	-	-
CDS ICE_GOLDUS PURC PROT ON BERKSHIRE HATHAWAY I 12-20-2020 SWPC0C3L2	400,000.00	-	-
CDS ICE_GOLDUS PURC PROT ON BERKSHIRE HATHAWAY I 12-20-2021 SWPC0DU30	700,000.00	-	-
CDS ICE_GOLDUS PURC PROT ON VOLKSWAGEN INTERNATI 20/06/2017 SWPC0EHW9	1,100,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON CBS CORP 09-20-2020 SWPC0E6H4	1,300,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON CONOCOPHILLIPS 06-20-2021 SWPC0E6K7	1,500,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON DEVON ENERGY CORP 12-20-2020 SWPC0E4L7	1,400,000.00	4,202	4,121
CDS ICE_GOLDUS PURC PROTECTION ON FORD MTR CO DEL 12-20-2017 SWPC0E817	200,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON GENERAL MTRS CO 06-20-2021 SWPC0E9L2	1,900,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON MARKS & SPENCER PLC 20/06/2021 SWPC0EGG5	1,000,000.00	14,555	18,269
CDS ICE_GOLDUS PURC PROTECTION ON MARKS & SPENCER PLC 20/06/2023 SWPC0EGH3	2,400,000.00	116,944	126,944
CDS ICE_GOLDUS PURC PROTECTION ON METLIFE INC 06-20-2020 SWPC0E5G7	2,750,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON METLIFE INC 06-20-2021 SWPC0DQ35	900,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON METLIFE INC 09-20-2020 SWPC0E5E2	1,000,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON METLIFE INC 12-20-2021 SWPC0DQR2	1,400,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON PRUDENTIAL FINL INC 06-20-2020 SWPC0E8H2	1,750,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON PRUDENTIAL FINL INC 06-20-2021 SWPC0D3B2	150,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON PRUDENTIAL FINL INC 12-20-2020 SWPC0E5K8	2,800,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON ROLLS ROYCE 20/06/2021 SWPC0EKC9	2,100,000.00	3,947	7,048
CDS ICE_GOLDUS PURC PROTECTION ON SIMON PPTY GROUP L P 06-20-2021 SWPC0DQL5	1,500,000.00	-	-
CDS ICE_GOLDUS PURC PROTECTION ON VIACOMINC 03-20-2021 SWPC0EB88	400,000.00	-	1,228
CDS ICE_GOLDUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2020 SWPC0C3L2	1,100,000.00	-	14,939
CDS ICE_GOLDUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2021 SWPC0DU30	700,000.00	5,416	5,631
CDS ICE_GOLDUS SELL PROT ON VOLKSWAGEN INTERNATI 20/06/2017 SWPC0EHW9	1,100,000.00	4,505	4,527
CDS ICE_GOLDUS SELL PROTECTION ON CBS CORP 09-20-2020 SWPC0E6H4	1,300,000.00	26,672	27,582
CDS ICE_GOLDUS SELL PROTECTION ON CONOCOPHILLIPS 06-20-2021 SWPC0E6K7	1,500,000.00	-	8,924
CDS ICE_GOLDUS SELL PROTECTION ON DEVON ENERGY CORP 12-20-2020 SWPC0E4L7	1,400,000.00	-	-
CDS ICE_GOLDUS SELL PROTECTION ON FORD MTR CO DEL 12-20-2017 SWPC0E817	200,000.00	11,572	9,555
CDS ICE_GOLDUS SELL PROTECTION ON GENERAL MTRS CO 06-20-2021 SWPC0E9L2	1,900,000.00	286,234	285,969
CDS ICE_GOLDUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2021 SWPC0EGG5	1,000,000.00	-	-
CDS ICE_GOLDUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2023 SWPC0EGH3	1,200,000.00	-	-
CDS ICE_GOLDUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2023 SWPC0EGH3	1,200,000.00	-	-
CDS ICE_GOLDUS SELL PROTECTION ON METLIFE INC 06-20-2020 SWPC0E5G7	2,750,000.00	34,766	37,951
CDS ICE_GOLDUS SELL PROTECTION ON METLIFE INC 06-20-2021 SWPC0DQ35	900,000.00	4,840	7,107

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
CDS ICE_GOLDUS SELL PROTECTION ON METLIFE INC 09-20-2020 SWPC0E5E2	1,000,000.00	11,503	13,036
CDS ICE_GOLDUS SELL PROTECTION ON METLIFE INC 12-20-2021 SWPC0DQR2	600,000.00	-	2,165
CDS ICE_GOLDUS SELL PROTECTION ON METLIFE INC 12-20-2021 SWPC0DQR2	200,000.00	-	722
CDS ICE_GOLDUS SELL PROTECTION ON METLIFE INC 12-20-2021 SWPC0DQR2	300,000.00	-	1,082
CDS ICE_GOLDUS SELL PROTECTION ON METLIFE INC 12-20-2021 SWPC0DQR2	300,000.00	-	1,082
CDS ICE_GOLDUS SELL PROTECTION ON PRUDENTIAL FINL INC 06-20-2020 SWPC0E8H2	1,750,000.00	22,898	26,507
CDS ICE_GOLDUS SELL PROTECTION ON PRUDENTIAL FINL INC 06-20-2021 SWPC0D3B2	150,000.00	1,202	1,608
CDS ICE_GOLDUS SELL PROTECTION ON PRUDENTIAL FINL INC 12-20-2020 SWPC0E5K8	2,800,000.00	33,925	39,295
CDS ICE_GOLDUS SELL PROTECTION ON ROLLS ROYCE 20/06/2021 SWPC0EKC9	2,100,000.00	-	-
CDS ICE_GOLDUS SELL PROTECTION ON SIMON PPTY GROUP L P 06-20-2021 SWPC0DQL5	1,500,000.00	23,426	21,091
CDS ICE_GOLDUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPC0EB88	400,000.00	5,932	-
CDS ICE_SBSIUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2020 SWPC0C3L2	400,000.00	6,043	5,432
CDS ICE_SBSIUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2021 SWPC0DU30	700,000.00	6,505	5,631
CDS ICE_SBSIUS SELL PROT ON VOLKSWAGEN INTERNATI 20/06/2017 SWPC0EHW9	1,100,000.00	7,545	4,527
CDS ICE_SBSIUS SELL PROTECTION ON CBS CORP 09-20-2020 SWPC0E6H4	1,300,000.00	29,090	27,582
CDS ICE_SBSIUS SELL PROTECTION ON CONOCOPHILLIPS 06-20-2021 SWPC0E6K7	1,500,000.00	7,008	8,924
CDS ICE_SBSIUS SELL PROTECTION ON DEVON ENERGY CORP 12-20-2020 SWPC0E4L7	1,400,000.00	-	-
CDS ICE_SBSIUS SELL PROTECTION ON FORD MTR CO DEL 12-20-2017 SWPC0E817	200,000.00	11,948	9,555
CDS ICE_SBSIUS SELL PROTECTION ON GENERAL MTRS CO 06-20-2021 SWPC0E9L2	1,900,000.00	302,608	285,969
CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2021 SWPC0EGG5	1,000,000.00	-	-
CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2023 SWPC0EGH3	2,400,000.00	-	-
CDS ICE_SBSIUS SELL PROTECTION ON METLIFE INC 06-20-2020 SWPC0E5G7	2,750,000.00	42,150	37,951
CDS ICE_SBSIUS SELL PROTECTION ON METLIFE INC 06-20-2021 SWPC0DQ35	900,000.00	7,962	7,107
CDS ICE_SBSIUS SELL PROTECTION ON METLIFE INC 09-20-2020 SWPC0E5E2	1,000,000.00	14,300	13,036
CDS ICE_SBSIUS SELL PROTECTION ON METLIFE INC 12-20-2021 SWPC0DQR2	1,400,000.00	4,969	5,051
CDS ICE_SBSIUS SELL PROTECTION ON PRUDENTIAL FINL INC 06-20-2020 SWPC0E8H2	1,750,000.00	29,740	26,507
CDS ICE_SBSIUS SELL PROTECTION ON PRUDENTIAL FINL INC 06-20-2021 SWPC0D3B2	150,000.00	1,790	1,608
CDS ICE_SBSIUS SELL PROTECTION ON PRUDENTIAL FINL INC 12-20-2020 SWPC0E5K8	2,800,000.00	42,138	39,295
CDS ICE_SBSIUS SELL PROTECTION ON ROLLS ROYCE 20/06/2021 SWPC0EKC9	2,100,000.00	-	-
CDS ICE_SBSIUS SELL PROTECTION ON SIMON PPTY GROUP L P 06-20-2021 SWPC0DQL5	1,500,000.00	22,502	21,091
CDS ICE_SBSIUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPC0EB88	400,000.00	6,032	-
CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M 12-20-2021 SWPC0DTX6	1,000,000.00	-	-
CDS MSCSUS33 SELL PROTECTION ON CHES ENERGY CO 06-20-2018 SWPC09Z34	1,200,000.00	83,398	60,408
CDS MSCSUS33 SELL PROTECTION ON CHES ENERGY CO 09-20-2018 SWPC0ANL4	200,000.00	-	10,603
CDS MSCSUS33 SELL PROTECTION ON CHES ENERGY CO 09-20-2020 SWPC0AJE5	200,000.00	-	-
CDS MSCSUS33 SELL PROTECTION ON GOLDMAN SACHS GROUP 09-20-2020 SWPC0AXQ2	3,300,000.00	11,495	36,744
CDS MSCSUS33 SELL PROTECTION ON TECK RESOURCES LIMIT 06-20-2019 SWPC04EH7	200,000.00	-	335
CDS NGFPUS33 SELL PROTECTION ON CDS_DUMMY_INDEX 12-20-2021 SWPC7DAF8	900,000.00	-	-
CDS UBSWUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2021 SWPC0DZK7	700,000.00	-	-
CELANESE CORP DEL COM SER A STK	14,876.00	1,025,650	1,171,336
CELGENE CORP 4.625% DUE 05-15-2044	1,705,000.00	1,724,077	1,669,398
CELGENE CORP 5.25% DUE 08-15-2043	230,000.00	251,185	242,621
CELGENE CORP 5.7% DUE 10-15-2040	2,340,000.00	2,721,568	2,603,049
CENTERPOINT ENERGY 5.85 DUE 01-15-2041	720,000.00	927,820	814,633
CENTERPOINT ENERGY 6.625% DUE 11-01-2037	640,000.00	749,158	771,852
CENTERPOINT ENERGY INC COM	159,700.00	3,619,348	3,935,008
CENTURYLINK INC COM	22,800.00	705,835	542,184
CF BLACKROCK RUSSELL 3000 INDEX FD	12,980,408.70	204,987,327	326,898,314
CF DFA US SMALL CAP TR	48,784.72	22,924,873	132,556,378
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,724,292.19	177,242,922	176,002,221
CF INDS INC 4.95% DUE 06-01-2043	1,200,000.00	1,157,285	981,000
CF INDS INC 5.15% DUE 03-15-2034	900,000.00	895,320	765,000
CF INDS INC 5.375% DUE 03-15-2044	630,000.00	620,531	519,945
CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	2,764,923.95	40,609,361	302,538,297
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	287,646.24	23,882,310	24,561,825
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	477,577.21	4,799,719	4,282,435
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	3,055,025.95	214,442,992	244,316,535
CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	3,067,022.51	30,431,655	39,420,440
CHARTER 4.908% DUE 07-23-2025	2,500,000.00	2,500,000	2,634,825
CHARTER 6.384% DUE 10-23-2035	1,182,000.00	1,188,527	1,349,645
CHARTER 6.384% DUE 10-23-2035	1,005,000.00	1,135,017	1,147,541
CHARTER 6.484% DUE 10-23-2045	1,220,000.00	1,391,944	1,410,416
CHARTER 6.484% DUE 10-23-2045	6,723,000.00	6,764,539	7,772,319
CHARTER 6.834% DUE 10-23-2055	2,090,000.00	2,099,774	2,450,153
CHARTER 6.834% DUE 10-23-2055	395,000.00	459,472	463,067
CHEMOURS CO COM	32,500.00	680,837	717,925

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
CHEVRON CORP COM	19,705.00	2,025,644	2,319,279
CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE	600,000.00	585,996	607,824
CHUBB CORP 6% DUE 05-11-2037	175,000.00	216,251	218,287
CHUBB CORP 6.375% DUE 04-15-2037	200,000.00	202,152	188,000
CHUBB CORP 6.5% DUE 05-15-2038	1,509,000.00	2,001,628	2,022,594
CIGNA CORP 5.875% DUE 03-15-2041	505,000.00	603,046	580,494
CIN FINL CORP 6.125% DUE 11-01-2034	155,000.00	178,204	179,964
CIN FINL CORP 6.92% DUE 05-15-2028	1,425,000.00	1,747,647	1,781,290
CINGULAR WIRELESS 7.125% DUE 12-15-2031	2,090,000.00	2,989,615	2,615,351
CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000.00	8,680,223	8,527,372
CISCO SYS INC 5.5% DUE 01-15-2040	2,480,000.00	3,195,870	3,021,126
CISCO SYSTEMS INC	29,200.00	782,016	882,424
CIT GROUP INC 5% DUE 08-01-2023	1,200,000.00	1,220,250	1,239,000
CITIGROUP INC 3.2% DUE 10-21-2026	3,795,000.00	3,687,295	3,628,862
CITIGROUP INC 4.45% DUE 09-29-2027	1,900,000.00	1,891,260	1,930,107
CITIGROUP INC 4.6% DUE 03-09-2026	2,775,000.00	2,769,506	2,868,193
CITIGROUP INC 4.65% DUE 07-30-2045	790,000.00	844,948	832,698
CITIGROUP INC 4.75% DUE 05-18-2046	2,805,000.00	2,804,446	2,808,237
CITIGROUP INC 5.3 DUE 05-06-2044	363,000.00	407,796	391,015
CITIGROUP INC 5.5% DUE 09-13-2025	3,000,000.00	3,009,825	3,297,033
CITIGROUP INC 5.875 DUE 01-30-2042	600,000.00	692,938	710,864
CITIGROUP INC 5.875 DUE 01-30-2042	2,000,000.00	2,201,539	2,369,548
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	3,280,000.00	3,696,312	3,978,948
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	1,370,000.00	1,595,080	1,661,939
CITIGROUP INC 6.675% DUE 09-13-2043	861,000.00	959,095	1,091,324
CITIGROUP INC 8.125% DUE 07-15-2039	2,600,000.00	3,702,918	3,863,428
CITIGROUP INC 8.125% DUE 07-15-2039	730,000.00	1,058,223	1,084,732
CITIGROUP INC COM NEW COM NEW	102,700.00	5,476,855	6,103,461
CITIGROUP INC COM NEW COM NEW	126,800.00	6,451,148	7,535,724
CITIZENS FINL GROUP INC COM	84,402.00	2,130,868	3,007,243
CITRIX SYS INC COM	40,600.00	3,237,246	3,625,986
CITRIX SYS INC COM	22,108.00	1,721,149	1,974,465
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	525,000.00	525,000	498,007
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,100,000.00	1,297,073	1,221,354
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000.00	591,560	555,161
CME GROUP INC 5.3 09-15-2043	1,500,000.00	1,497,300	1,757,246
CME GROUP INC 5.3 09-15-2043	800,000.00	798,560	937,198
CME_IRS CME_GOLDUS USD P 2.33%/R 3M LIBOR 09/02/2025 SWU00E1A4	-	-	-
CME_IRS CME_SBSIUS EUR P 1.25%/R 6M EURIB 15/03/2047 SWU00H547	400,000.00	5,496	879
CME_IRS CME_SBSIUS GBP P 1.75%/R 6M LIBOR 15/03/2047 SWU00H5E5	2,900,000.00	-	-
CME_IRS CME_SBSIUS USD P 1.25%/R 3M LIBOR 12/21/2018 SWU00IN03	53,600,000.00	101,396	226,144
CME_IRS CME_SBSIUS USD P 2.15%/R 3M LIBOR 12/03/2025 SWU00FDQ3	1,000,000.00	2,091	11,485
CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00INI4	7,900,000.00	508,814	626,004
CME_IRS CME_SBSIUS USD P 2.33%/R 3M LIBOR 08/19/2025 SWU00DW46	6,600,000.00	-	-
CME_IRS CME_SBSIUS USD P 2.33%/R 3M LIBOR 09/02/2025 SWU00E1A4	1,400,000.00	-	-
CME_IRS CME_SBSIUS USD P 2.34%/R 3M LIBOR 08/24/2025 SWU00DXE3	6,600,000.00	-	-
CME_IRS CME_SBSIUS USD P 2.35%/R 3M LIBOR 10/02/2025 SWU00EI81	1,800,000.00	-	-
CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0	4,300,000.00	-	101,036
CME_IRS CME_SBSIUS USD P 3.1%/R 3M LIBOR 12/19/2024 SWU00BG71	13,500,000.00	-	-
CMS ENERGY CORP 2.95% DUE 02-15-2027	585,000.00	582,958	555,219
CNO FINL GROUP INC COM	24,800.00	477,873	474,920
COBB-MARIETTA GA COLISEUM & EXHIBIT HALLAUTH REV 4.5% 01-01-2047 BEO TAXABLE	690,000.00	690,000	709,292
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	615,000.00	663,739	662,821
COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000.00	2,808,808	2,566,805
COLTV SHORT TERM INVT FD	969,891.20	969,891	969,891
COLTV SHORT TERM INVT FD	3,547.36	3,547	3,547
COLTV SHORT TERM INVT FD	713,306.59	713,307	713,307
COLTV SHORT TERM INVT FD	1,116,477.93	1,116,478	1,116,478
COLTV SHORT TERM INVT FD	30.75	31	31
COLTV SHORT TERM INVT FD	1,552,613.99	1,552,614	1,552,614
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000.00	1,999,721	1,895,253
COM ALCOA CORPORATION COM USD0.01	60,500.00	1,891,659	1,698,840
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	2,000,000.00	1,930,240	2,062,038
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	1,550,000.00	1,715,591	1,598,079
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	575,000.00	527,304	592,836
COMCAST CORP NEW 3.2% DUE 07-15-2036	685,000.00	680,294	616,139

SANDIA CORPORATION RETIREMENT INCOME PLAN
Schedule H, Line 4(i)-Schedule of Assets (Held at End of Year)
Investments held at Northern Trust
As of December 31, 2016

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
COMCAST CORP NEW 3.4% DUE 07-15-2046	3,000,000.00	2,973,780	2,619,936
COMCAST CORP NEW 4.25% DUE 01-15-2033	2,125,000.00	1,988,517	2,211,413
COMCAST CORP NEW 4.6% DUE 08-15-2045	1,545,000.00	1,694,817	1,619,574
COMCAST CORP NEW 4.6% DUE 08-15-2045	755,000.00	792,297	791,442
COMCAST CORP NEW 4.6% DUE 08-15-2045	2,321,000.00	2,402,279	2,433,030
COMCAST CORP NEW 4.65% DUE 07-15-2042	1,050,000.00	1,217,078	1,093,176
COMCAST CORP NEW 4.65% DUE 07-15-2042	14,300,000.00	15,325,683	14,888,016
COMCAST CORP NEW 4.75% DUE 03-01-2044	820,000.00	888,793	879,471
COMCAST CORP NEW 5.65% DUE 06-15-2035	570,000.00	650,319	681,234
COMCAST CORP NEW 6.4% DUE 03-01-2040	1,008,000.00	1,003,202	1,312,003
COMCAST CORP NEW 6.4% DUE 05-15-2038	755,000.00	955,654	966,778
COMCAST CORP NEW 6.45% DUE 03-15-2037	3,460,000.00	4,414,054	4,467,362
COMCAST CORP NEW 6.45% DUE 03-15-2037	492,000.00	392,188	635,243
COMCAST CORP NEW 6.5% DUE 11-15-2035	1,175,000.00	1,618,034	1,504,679
COMCAST CORP NEW 6.5% DUE 11-15-2035	4,205,000.00	5,431,909	5,384,830
COMCAST CORP NEW 6.95% DUE 08-15-2037	2,300,000.00	2,943,264	3,136,998
COMCAST CORP NEW 6.95% DUE 08-15-2037	215,000.00	315,534	293,241
COMCAST CORP NEW 6.95% DUE 08-15-2037	4,580,000.00	6,257,124	6,246,717
COMCAST CORP NEW 7.05% DUE 03-15-2033	1,000,000.00	1,241,755	1,342,488
COMCAST CORP NEW 7.05% DUE 03-15-2033	315,000.00	404,766	422,884
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	1,555,000.00	2,087,094	2,028,602
COMCAST CORP NEW-CL A	10,900.00	671,777	752,645
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	1,110,000.00	1,098,643	1,064,930
COMPASS BK 3.875% DUE 04-10-2025	610,000.00	604,016	580,501
COMWLTH EDISON CO 3.65% DUE 06-15-2046	1,500,000.00	1,490,265	1,409,643
COMWLTH EDISON CO 4.6% DUE 08-15-2043	355,000.00	358,412	382,312
COMWLTH EDISON CO 5.9% DUE 03-15-2036	4,000,000.00	5,279,156	4,913,896
CONAGRA INC NT 8.25 DUE 09-15-2030 BEO	750,000.00	997,223	1,004,366
CONOCO FDG CO 7.25% DUE 10-15-2031	765,000.00	1,137,847	982,138
CONOCO INC 6.95% DUE 04-15-2029	2,105,000.00	2,900,867	2,647,160
CONOCOPHILLIPS 5.9% DUE 05-15-2038	250,000.00	323,020	294,181
CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,700,000.00	2,234,405	1,991,443
CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	460,000.00	459,683	449,623
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	5,100,000.00	6,450,259	6,311,036
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	886,000.00	879,443	1,096,388
CONOCOPHILLIPS COM	5,100.00	235,198	255,714
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	1,000,000.00	1,253,923	1,265,914
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,130,000.00	1,189,856	1,078,171
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,745,000.00	1,742,540	1,664,964
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000.00	2,799,320	2,903,577
CONS EDISON CO N Y 3.95% DUE 03-01-2043	405,000.00	400,838	391,983
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000.00	1,242,852	1,203,220
CONS EDISON CO N Y 4.3% DUE 12-01-2056	590,000.00	584,861	589,189
CONS EDISON CO N Y 4.5% DUE 12-01-2045	1,165,000.00	1,163,835	1,235,316
CONS EDISON CO N Y 4.625% DUE 12-01-2054	1,235,000.00	1,241,007	1,295,592
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000.00	1,851,446	1,942,311
CONS EDISON CO N Y 6.75% DUE 04-01-2038	375,000.00	494,228	507,543
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	385,000.00	379,218	400,824
CONSOL ENERGY INC COM	73,002.00	1,426,960	1,330,826
CONSTELLATION 3.7% DUE 12-06-2026	2,065,000.00	2,058,583	2,017,588
CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO	855,000.00	1,043,057	1,121,852
CONSUMERS ENERGY 2.85 DUE 05-15-2022	780,000.00	819,181	792,319
CONTL RES INC 4.9% DUE 06-01-2044	1,795,000.00	1,803,690	1,534,725
CONTL RES INC 5 DUE 09-15-2022	900,000.00	542,250	908,451
COOPER TIRE & RUBBER CO COM, NO PAR	11,504.00	472,245	446,930
COOPERATIEVE 3.75% DUE 07-21-2026	715,000.00	712,679	700,877
COOPERATIEVE 5.25% DUE 05-24-2041	590,000.00	706,687	686,692
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,040,000.00	1,022,622	1,205,197
CORELOGIC INC-W/I COM STK	10,900.00	423,253	401,447
CORNING INC 4.75% DUE 03-15-2042	2,400,000.00	2,559,699	2,385,067
CORNING INC 7.25 DUE 08-15-2036 BEO	700,000.00	865,069	826,474
CR SUISSE GROUP 4.55% DUE 04-17-2026	1,659,000.00	1,659,682	1,722,996
CR SUISSE GROUP 4.55% DUE 04-17-2026	2,500,000.00	2,499,400	2,596,438
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	2,100,000.00	2,093,133	2,155,595
CRANE CO COM	7,600.00	426,777	548,112
CRED AGRICOLE SA 6.5% 23/12/2049	200,000.00	293,698	218,432

SANDIA CORPORATION RETIREMENT INCOME PLAN
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CROWN CASTLE 3.663% DUE 05-15-2025	2,805,000.00	2,805,000	2,812,602
CROWN CASTLE INTL 3.7% DUE 06-15-2026	230,000.00	229,299	225,752
CROWN CASTLE INTL 5.25% DUE 01-15-2023	1,114,000.00	1,272,411	1,198,943
CSX CORP 3.8% DUE 11-01-2046	265,000.00	263,492	245,676
CSX CORP 3.95% DUE 05-01-2050	500,000.00	495,490	449,649
CSX CORP 4.1 DUE 03-15-2044	825,000.00	701,638	799,637
CSX CORP 4.25% DUE 11-01-2066	850,000.00	847,884	775,696
CSX CORP 4.25% DUE 11-01-2066	2,395,000.00	2,306,628	2,185,639
CSX CORP 4.4 DUE 03-01-2043 REG	380,000.00	370,786	383,415
CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000.00	1,150,397	1,119,976
CSX CORP 4.5% DUE 08-01-2054	705,000.00	705,853	690,903
CUMMINS INC 4.875% DUE 10-01-2043	1,075,000.00	1,052,092	1,195,960
CURRENCY OPTION PUT GSCMUS33 EUR/MXN 19.0 European 09/02/2017 31750AQ64	2,600,000.00	44,733	1,736
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,375,000.00	1,440,140	1,557,992
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,095,000.00	1,273,845	1,240,728
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,897,000.00	2,047,356	2,114,106
CVS HEALTH CORP 5.125% DUE 07-20-2045	3,440,000.00	3,807,756	3,833,698
CVS HEALTH CORP 5.125% DUE 07-20-2045	4,135,000.00	4,374,525	4,608,238
CVS HEALTH CORP COM	76,200.00	6,019,354	6,012,942
D R HORTON INC COM	11,400.00	326,800	311,562
DANA INC COM	23,452.00	380,172	445,119
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000.00	1,845,894	1,573,150
DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)	55,179.00	1,099,313	1,201,799
DELMARVA POWER & LIGHT COMPANY 4 DUE 06-01-2042	500,000.00	489,060	485,993
DELPHI AUTOMOTIVE 4.25% DUE 01-15-2026	400,000.00	399,768	414,131
DELTA AIR LINES INC DEL COM NEW COM NEW	28,001.00	933,265	1,377,369
DELTA AIR LINES INC DEL COM NEW COM NEW	69,900.00	3,080,100	3,438,381
DENVER COLO PUB SCHS CTFS PARTN 7.017% 12-15-2037 BEO TAXABLE	90,000.00	121,091	119,393
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000.00	4,225,253	3,938,238
DEUTSCHE BK AG 4.25% DUE 10-14-2021	2,400,000.00	2,402,784	2,409,254
DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	2,805,000.00	4,393,381	4,326,844
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000.00	2,067,086	2,116,966
DEVON ENERGY CORP 5% DUE 06-15-2045	3,116,000.00	2,933,171	3,060,956
DIAGEO CAP PLC 3.875% DUE 04-29-2043	1,050,000.00	1,034,597	1,000,248
DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023	400,000.00	399,828	424,296
DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	3,400,000.00	3,397,518	4,044,579
DICKS SPORTING GOODS INC OC-COM OC-COM	2,700.00	157,031	143,370
DIGITAL RLTY TR LP 3.625 DUE 10-01-2022	1,900,000.00	1,874,996	1,917,461
DISCOVER BK NEW 4.2% DUE 08-08-2023	1,236,000.00	1,223,110	1,287,703
DISCOVER BK NEW 7% DUE 04-15-2020	357,000.00	373,383	396,405
DISCOVER FINL SVCS 3.75% DUE 03-04-2025	990,000.00	988,852	967,884
DISCOVER FINL SVCS 3.85% DUE 11-21-2022	721,000.00	537,267	731,983
DISCOVER FINL SVCS 3.95% DUE 11-06-2024	522,000.00	521,614	517,334
DISCOVERY 4.875% DUE 04-01-2043	1,095,000.00	1,094,587	1,011,883
DISCOVERY 4.875% DUE 04-01-2043	2,675,000.00	2,462,190	2,471,951
DISCOVERY 6.35% DUE 06-01-2040	150,000.00	194,614	159,284
DISNEY WALT CO 3% DUE 07-30-2046	160,000.00	137,189	136,073
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000.00	2,348,788	2,051,140
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000.00	992,820	961,230
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	1,630,000.00	1,630,000	1,630,000
DOMINION GAS HLDGS 4.6% DUE 12-15-2044	440,000.00	437,228	437,786
DOMINION RES INC 4.05% DUE 09-15-2042	835,000.00	762,631	774,816
DOMINION RES INC 4.7% DUE 12-01-2044	460,000.00	458,307	472,903
DOMINION RES INC 5.25% DUE 08-01-2033	750,000.00	859,170	808,787
DOMINION RES INC 5.25% DUE 08-01-2033	1,760,000.00	2,036,080	1,897,954
DOMINION RESOURCES INC 4.9% 08-01-2041	380,000.00	380,141	398,923
DOMINOS PIZZA INC COM	11,900.00	1,873,018	1,894,956
DOMTAR CORP 6.25% DUE 09-01-2042	1,000,000.00	995,810	966,183
DOMTAR CORP 6.25% DUE 09-01-2042	1,660,000.00	1,709,456	1,603,864
DOMTAR CORP COM NEW COM NEW	15,731.00	611,880	613,981
DOW CHEM CO NT 9.4 DUE 05-15-2039	1,015,000.00	1,660,883	1,574,784
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,970,000.00	1,869,848	1,912,318
DR PEPPER SNAPPLE 4.42% DUE 12-15-2046	565,000.00	564,531	575,732
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	330,000.00	329,135	334,802
DR PEPPER SNAPPLE 7.45% DUE 05-01-2038	1,550,000.00	2,232,477	2,157,479
DR PEPPER SNAPPLE GROUP INC COM STK	3,774.00	195,923	342,189

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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DR PEPPER SNAPPLE GROUP INC COM STK	-	-	-
DRIL-QUIP INC COM	6,945.00	417,244	417,047
DTE ELEC CO 4.3% DUE 07-01-2044	3,000,000.00	2,995,470	3,150,015
DTE ENERGY CO COM	10,900.00	1,029,708	1,073,759
DUKE ENERGY 4 DUE 09-30-2042	840,000.00	776,597	834,203
DUKE ENERGY 4 DUE 09-30-2042	360,000.00	357,134	357,516
DUKE ENERGY 4.2% DUE 08-15-2045	420,000.00	417,871	427,371
DUKE ENERGY 4.25% DUE 12-15-2041	1,820,000.00	1,969,249	1,861,845
DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000.00	1,402,497	1,304,315
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000.00	6,779,931	6,202,401
DUKE ENERGY 4.375% DUE 03-30-2044	800,000.00	799,840	828,985
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000.00	1,040,792	1,078,716
DUKE ENERGY 6% DUE 01-15-2038	6,630,000.00	8,346,181	8,212,044
DUKE ENERGY 6% DUE 01-15-2038	2,030,000.00	2,722,143	2,514,397
DUKE ENERGY 6.1% DUE 06-01-2037	650,000.00	893,922	799,837
DUKE ENERGY CORP 3.75% DUE 09-01-2046	480,000.00	479,731	432,099
DUKE ENERGY CORP 3.75% DUE 09-01-2046	3,434,000.00	3,432,077	3,091,311
DUKE ENERGY CORP 4.8% DUE 12-15-2045	993,000.00	989,664	1,049,572
DUKE ENERGY CORP 6.45% DUE 10-15-2032	620,000.00	809,102	783,449
DUKE ENERGY FLA 2.858% DUE 03-01-2033	515,000.00	514,974	472,881
DUKE ENERGY FLA 3.112% DUE 09-01-2036	660,000.00	659,960	603,889
DUKE ENERGY IND 3.75% DUE 05-15-2046	1,475,000.00	1,471,032	1,387,347
DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000.00	1,692,299	1,883,724
DUKE ENERGY IND 4.9 DUE 07-15-2043	300,000.00	298,641	332,422
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	1,010,000.00	1,002,940	954,761
DUKE RLTY LTD FIXED 3.75% DUE 12-01-2024	286,000.00	282,554	289,734
DUPONT FABROS TECH INC REIT	25,527.00	1,123,082	1,121,401
DUPONT FABROS TECH INC REIT	10,600.00	417,296	465,658
EASTMAN CHEM CO 4.65% DUE 10-15-2044	800,000.00	781,452	793,397
EASTMAN CHEM CO 4.8% DUE 09-01-2042	875,000.00	891,284	869,537
EASTMAN CHEM CO 4.8% DUE 09-01-2042	500,000.00	483,970	496,879
EASTMAN CHEM CO COM	11,900.00	862,557	894,999
EATON CORP OHIO 4 DUE 11-02-2032	944,000.00	939,248	930,629
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000.00	523,558	527,836
EBAY INC COM USD0.001	84,196.00	2,329,950	2,499,779
EBAY INC COM USD0.001	134,900.00	3,675,434	4,005,181
ECOLAB INC 5.5% DUE 12-08-2041	560,000.00	699,762	658,555
EDF S A 4.95% DUE 10-13-2045	2,000,000.00	1,995,040	2,023,556
EDISON INTL COM	34,083.00	1,461,436	2,453,635
EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	540,000.00	625,374	661,745
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	1,205,000.00	1,665,885	1,494,348
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000.00	1,175,122	1,023,101
EL PASO PIPELN 4.7% DUE 11-01-2042	475,000.00	469,283	442,554
EL PASO PIPELN 7.5% DUE 11-15-2040	1,485,000.00	1,892,644	1,775,695
EMERA INC 6.75% DUE 06-15-2076	2,000,000.00	2,000,000	2,140,000
EMPIRE ST RLTY TR INC CL A CL A	13,500.00	260,882	272,565
ENABLE MIDSTREAM 5% DUE 05-15-2044	1,515,000.00	1,527,223	1,301,284
ENBRIDGE ENERGY 7.375% DUE 10-15-2045	1,235,000.00	1,320,931	1,531,827
ENBRIDGE INC 4.5% DUE 06-10-2044	1,900,000.00	1,890,367	1,766,367
ENBRIDGE INC 5.5% DUE 12-01-2046	945,000.00	941,277	1,011,169
ENCANA CORP 6.5% DUE 08-15-2034	1,200,000.00	1,086,624	1,292,568
ENCANA CORP 6.5% DUE 08-15-2034	400,000.00	457,132	430,856
ENERGEN CORP COM	9,000.00	396,626	519,030
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000.00	1,786,950	1,860,916
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,440,000.00	1,428,415	1,341,881
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,415,000.00	1,399,551	1,458,337
ENERGY TRANSFER 5.95 DUE 10-01-2043	2,630,000.00	2,521,055	2,710,549
ENERGY TRANSFER 6.05% DUE 06-01-2041	1,275,000.00	1,403,418	1,309,119
ENERGY TRANSFER 6.5% DUE 02-01-2042	265,000.00	288,442	286,298
ENERGY TRANSFER 7.5% DUE 07-01-2038	1,290,000.00	1,530,612	1,495,711
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,152,000.00	2,093,703	2,289,597
ENERGY TRANSFER PARTNERS 5.2 2-1-2022	300,000.00	259,686	321,221
ENSCO PLC SHS CLASS A COM	167,718.00	2,828,024	1,630,219
ENTERGY CORP NEW COM	30,279.00	2,093,815	2,224,598
ENTERGY MISS INC 3.1% DUE 07-01-2023	845,000.00	841,671	829,028
ENTERPRISE PRODS 4.45 DUE 02-15-2043	1,065,000.00	1,035,497	1,009,426

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ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,275,000.00	1,277,586	1,287,244
ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,605,000.00	1,871,162	1,759,143
ENTERPRISE PRODS 5.75% DUE 03-01-2035	955,000.00	1,129,698	1,043,041
ENTERPRISE PRODS 5.95% DUE 02-01-2041	505,000.00	559,367	570,095
ENTERPRISE PRODS 6.125% DUE 10-15-2039	1,625,000.00	1,883,862	1,847,170
ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000.00	2,719,960	2,609,071
ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000.00	2,374,376	2,358,223
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000.00	1,282,659	1,279,255
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	4,000,000.00	4,039,030	4,106,004
ENTERPRISE PRODS FLTG RT 7% DUE 06-01-2067	1,200,000.00	1,233,000	1,020,000
ENTERPRISE PRODS OPER L P JR SUB NT FIXED/FLTG RATE DUE 08-01-2066 REG	1,125,000.00	1,269,844	1,058,096
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026	700,000.00	697,445	702,538
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	900,000.00	916,243	899,838
EOG RES INC 5.1% DUE 01-15-2036	1,150,000.00	1,146,573	1,250,896
EOG RES INC FIXED 3.9% DUE 04-01-2035	515,000.00	512,791	487,721
EQTY LIFESTYLE PPTYS INC REIT	11,900.00	811,382	857,990
ERP OPER LTD 2.85% DUE 11-01-2026	560,000.00	557,051	527,983
ERP OPER LTD 4.5% DUE 07-01-2044	1,090,000.00	1,102,875	1,107,621
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000.00	1,499,385	1,534,411
Euro - Cash	139,832.89	139,833	139,833
Euro - Cash	190,576.20	190,576	190,576
Euro - Cash Collateral Due to/from CCP Broker	162,308.93	162,309	162,309
Euro - Recoverable taxes	-	-	-
Euro - Variation Margin	(15.87)	(16)	(16)
EVEREST RE GROUP COM	5,029.00	513,142	1,088,276
EVEREST RE GROUP COM	9,700.00	1,889,661	2,099,080
EXELON CORP 3.95% DUE 06-15-2025	718,000.00	714,695	738,131
EXELON CORP 4.45% DUE 04-15-2046	1,012,000.00	1,006,839	990,673
EXELON CORP 4.45% DUE 04-15-2046	335,000.00	333,292	327,940
EXELON CORP 4.45% DUE 04-15-2046	2,500,000.00	2,751,165	2,447,315
EXELON CORP 5.1% DUE 06-15-2045	1,575,000.00	1,565,940	1,674,227
EXELON CORP 5.1% DUE 06-15-2045	775,000.00	770,542	823,826
EXELON CORP 5.625% DUE 06-15-2035	670,000.00	757,221	741,367
EXELON CORP 5.625% DUE 06-15-2035	227,000.00	194,169	251,180
EXELON CORP COM	20,650.00	657,762	732,869
EXELON GENERATION 5.75% DUE 10-01-2041	1,105,000.00	1,029,884	1,037,109
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000.00	702,100	704,806
EXPRESS SCRIPTS 3.4% DUE 03-01-2027	1,600,000.00	1,599,344	1,499,058
EXPRESS SCRIPTS 4.8% DUE 07-15-2046	1,280,000.00	1,338,657	1,225,505
EXPRESS SCRIPTS HLDG CO COM	62,800.00	4,592,698	4,320,012
EXXON MOBIL CORP 4.114% DUE 03-01-2046	1,811,000.00	1,811,000	1,854,960
EXXON MOBIL CORP 4.114% DUE 03-01-2046	2,255,000.00	2,334,817	2,309,738
EXXON MOBIL CORP COM	4,000.00	321,999	361,040
EXXON MOBIL CORP COM	61,216.00	5,350,400	5,525,356
F5 NETWORKS INC COM STK	8,500.00	1,008,065	1,230,120
FACEBOOK INC CL A CL A	2,100.00	251,109	241,605
FED RLTY INVT TR 3.625% DUE 08-01-2046	800,000.00	782,048	702,134
FED RLTY INVT TR 3.625% DUE 08-01-2046	365,000.00	356,809	320,349
FED RLTY INVT TR 4.5% DUE 12-01-2044	2,050,000.00	2,160,270	2,075,065
FEDEX CORP 4.1% DUE 02-01-2045	730,000.00	702,413	683,528
FEDEX CORP 4.1% DUE 02-01-2045	1,440,000.00	1,352,693	1,348,330
FEDEX CORP 4.1% DUE 04-15-2043	1,775,000.00	1,698,690	1,657,729
FEDEX CORP 4.1% DUE 04-15-2043	1,025,000.00	1,022,356	957,280
FEDEX CORP 4.5% DUE 02-01-2065	1,200,000.00	1,153,153	1,108,700
FEDEX CORP 4.55% DUE 04-01-2046	2,589,000.00	2,621,490	2,608,959
FEDEX CORP BOND 5.1 DUE 01-15-2044	1,075,000.00	1,136,169	1,166,414
FEDEX CORP COM	12,897.00	2,223,629	2,401,421
FEDT RETAIL HLDGS 6.375% DUE 03-15-2037	700,000.00	763,140	739,570
FID NATL 4.5% DUE 08-15-2046	1,195,000.00	1,176,239	1,137,702
FID NATL 4.5% DUE 08-15-2046	1,000,000.00	984,300	952,052
FID NATL 5% DUE 10-15-2025	1,015,000.00	1,023,907	1,105,471
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000.00	4,635,326	5,226,550
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000.00	496,264	502,670
FIRSTENERGY CORP COM	65,500.00	2,199,185	2,028,535
FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000.00	1,513,006	1,671,743
FL PWR & LT CO 4.05% DUE 06-01-2042	1,490,000.00	1,628,521	1,518,970

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2016

EIN: 85-0097942

Plan #: 006

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FL PWR & LT CO 4.05% DUE 10-01-2044	240,000.00	239,208	245,900
FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000.00	1,858,659	1,802,586
FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000.00	2,694,914	2,512,128
FLORIDA PWR CORP 3.85% DUE 11-15-2042	270,000.00	247,496	258,908
FLORIDA PWR CORP 5.65% DUE 04-01-2040	420,000.00	545,306	508,906
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,005,000.00	2,772,718	2,583,623
FNMA POOL #468861 3.84% DUE 08-01-2021 BEO	921,826.87	922,979	982,421
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY	4,300,000.00	4,271,828	4,265,213
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	10,000,000.00	10,128,125	10,233,790
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	15,000,000.00	15,651,094	15,373,830
FORD MOTOR CREDIT CO LLC 2.145% DUE 01-09-2018	2,250,000.00	2,259,563	2,253,258
FORD MTR CO DEL 5.291% DUE 12-08-2046	1,100,000.00	1,100,000	1,114,289
FORD MTR CO DEL 5.291% DUE 12-08-2046	1,015,000.00	1,015,000	1,028,185
FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000.00	788,535	882,166
FORD MTR CO DEL 7.4% DUE 11-01-2046	1,425,000.00	1,740,259	1,862,350
FORD MTR CO DEL 7.45% DUE 07-16-2031	1,015,000.00	1,283,977	1,273,871
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	9,700.00	119,373	117,661
FORD MTR CO DEL NT 4.75 01-15-2043	1,418,000.00	1,359,610	1,346,259
FORD MTR CO DEL NT 4.75 01-15-2043	2,715,000.00	2,802,003	2,577,640
FORD MTR CR CO LLC 4.25% DUE 09-20-2022	1,454,000.00	1,481,149	1,498,037
FORD MTR CR CO LLC 4.389% DUE 01-08-2026	1,600,000.00	1,600,000	1,621,560
FOREST CITY RLTY TR INC COM CL A COM CL A	71,700.00	1,479,613	1,494,228
FORTUNE BRANDS 4% DUE 06-15-2025	2,000,000.00	1,987,140	2,056,894
FUT JUN 18 EURO DOLLARS	336.00	82,230,898	82,521,600
FUT JUN 18 EURO DOLLARS	(336.00)	(82,230,898)	(82,521,600)
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	890,000.00	974,217	900,626
GATX CORP 3.25% DUE 09-15-2026	1,600,000.00	1,589,040	1,509,984
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	1,654,000.00	1,433,348	1,733,238
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	17,196,000.00	15,466,427	18,019,809
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	9,217,000.00	8,663,955	9,658,559
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	9,719,000.00	8,985,792	10,184,608
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	609,000.00	718,142	786,050
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	218,000.00	292,876	281,378
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	130,000.00	186,861	183,292
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	323,000.00	388,718	455,411
GEN MTRS CO COM	38,000.00	1,314,980	1,323,920
GEN MTRS FINL CO 4% DUE 10-06-2026	1,220,000.00	1,218,304	1,173,056
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	1,265,000.00	1,644,694	1,683,878
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	2,254,000.00	2,930,047	3,000,365
GENERAL ELEC CO 4.125% DUE 10-09-2042	2,470,000.00	2,485,001	2,491,862
GENERAL ELEC CO 4.125% DUE 10-09-2042	2,334,000.00	2,327,536	2,354,658
GENERAL ELEC CO 4.125% DUE 10-09-2042	1,150,000.00	1,112,432	1,160,179
GENERAL ELEC CO 4.5% DUE 03-11-2044	775,000.00	767,940	831,943
GENERAL ELEC CO 4.5% DUE 03-11-2044	300,000.00	335,997	322,043
GENERAL ELEC CO 4.5% DUE 03-11-2044	2,654,000.00	2,640,104	2,849,003
GENERAL ELEC CO FLTG RT 5% DUE 12-29-2049	1,780,000.00	1,619,632	1,847,106
GENERAL MTRS CO 5% DUE 04-01-2035	635,000.00	623,729	619,203
GENERAL MTRS CO 5% DUE 04-01-2035	500,000.00	493,795	487,562
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000.00	1,201,119	1,166,334
GENERAL MTRS CO 5.2% DUE 04-01-2045	480,000.00	446,381	462,678
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,730,000.00	1,686,503	1,667,568
GENERAL MTRS CO 6.25% DUE 10-02-2043	1,520,000.00	1,543,926	1,680,328
GENERAL MTRS CO 6.6% DUE 04-01-2036	3,725,000.00	3,994,290	4,257,701
GENERAL MTRS CO 6.6% DUE 04-01-2036	1,400,000.00	1,398,880	1,600,210
GENERAL MTRS CO 6.75% DUE 04-01-2046	687,000.00	704,752	805,638
GENWORTH FINL INC COM CL A COM CL A	23,177.00	108,886	88,304
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000.00	1,150,000	1,128,876
GEORGE WASH UNIV 4.3% DUE 09-15-2044	885,000.00	885,000	868,743
GEORGIA PWR CO 4.3% DUE 03-15-2043	590,000.00	625,306	595,478
GILEAD SCIENCES 4% DUE 09-01-2036	1,675,000.00	1,672,181	1,606,101
GILEAD SCIENCES 4% DUE 09-01-2036	940,000.00	934,642	901,334
GILEAD SCIENCES 4.15% DUE 03-01-2047	870,000.00	863,762	826,329
GILEAD SCIENCES 4.15% DUE 03-01-2047	1,475,000.00	1,425,235	1,400,959
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,432,000.00	1,427,140	1,430,796
GILEAD SCIENCES 4.5% DUE 02-01-2045	695,000.00	724,794	694,416
GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000.00	388,694	404,504

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
GILEAD SCIENCES 4.75% DUE 03-01-2046	3,186,000.00	3,249,227	3,296,462
GILEAD SCIENCES 4.75% DUE 03-01-2046	1,800,000.00	2,111,148	1,862,408
GILEAD SCIENCES 4.8% DUE 04-01-2044	2,840,000.00	2,949,357	2,948,959
GILEAD SCIENCES INC	33,459.00	3,208,231	2,395,999
GILEAD SCIENCES INC	88,500.00	7,502,265	6,337,485
GLAXOSMITHKLINE 5.375% DUE 04-15-2034	1,540,000.00	1,746,037	1,802,256
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,000,000.00	2,965,858	2,630,508
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000.00	1,269,348	1,239,258
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	2,000,000.00	2,014,128	2,065,430
GOLDCORP INC NEW 3.7% DUE 03-15-2023	1,000,000.00	994,310	983,813
GOLDCORP INC NEW 5.45% DUE 06-09-2044	200,000.00	199,034	196,177
GOLDMAN SACHS 3.5% DUE 01-23-2025	4,500,000.00	4,524,510	4,440,146
GOLDMAN SACHS 3.5% DUE 01-23-2025	2,700,000.00	2,679,183	2,664,087
GOLDMAN SACHS 3.5% DUE 11-16-2026	2,900,000.00	2,883,920	2,833,257
GOLDMAN SACHS 3.75% DUE 02-25-2026	1,050,000.00	1,048,092	1,053,085
GOLDMAN SACHS 3.85% DUE 07-08-2024	3,000,000.00	2,996,040	3,062,373
GOLDMAN SACHS 4.25% DUE 10-21-2025	1,941,000.00	1,936,373	1,971,747
GOLDMAN SACHS 4.75% DUE 10-21-2045	4,680,000.00	4,678,620	4,940,409
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,400,000.00	1,471,554	1,469,761
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000.00	3,576,600	3,785,976
GOLDMAN SACHS 6.125% DUE 02-15-2033	2,050,000.00	2,374,814	2,477,681
GOLDMAN SACHS 6.125% DUE 02-15-2033	1,885,000.00	2,088,110	2,278,258
GOLDMAN SACHS 6.25% DUE 02-01-2041	955,000.00	1,181,350	1,183,786
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000.00	1,102,062	1,239,567
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,110,000.00	1,296,597	1,375,919
GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000.00	4,365,748	5,118,441
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000.00	230,386	267,962
GOLDMAN SACHS 6.75% DUE 10-01-2037	2,785,000.00	3,365,432	3,439,049
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,640,000.00	1,765,068	1,949,871
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000.00	1,169,252	1,301,896
GOLDMAN SACHS GROUP INC COM	23,080.00	3,630,622	5,526,506
GOLDMAN SACHS GROUP INC FRN 10-28-2027	1,800,000.00	1,800,000	1,834,911
GOODYEAR TIRE & RUBBER CO COM	46,664.00	1,478,145	1,440,518
GRAINGER W W INC 3.75% DUE 05-15-2046	390,000.00	406,353	365,250
GRAINGER W W INC FIXED 4.6% DUE 06-15-2045	550,000.00	655,012	588,849
GREAT PLAINS ENERGY INC COM	66,500.00	1,883,647	1,818,775
GRUPO TELEVISA S A 5% DUE 05-13-2045	370,000.00	318,281	313,978
GRUPO TELEVISA S A 6.125% DUE 01-31-2046	895,000.00	874,653	888,185
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	2,230,000.00	2,721,786	2,336,777
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	550,000.00	668,446	576,335
GRUPO TELEVISA S A 8.5% DUE 03-11-2032	1,025,000.00	1,268,296	1,255,501
GTE CORP 6.94% DUE 04-15-2028	4,475,000.00	5,745,559	5,579,121
HALLIBURTON CO 4.75% DUE 08-01-2043	1,480,000.00	1,475,550	1,519,808
HALLIBURTON CO 4.75% DUE 08-01-2043	620,000.00	589,618	636,676
HALLIBURTON CO 4.75% DUE 08-01-2043	1,000,000.00	985,596	1,026,897
HALLIBURTON CO 4.85% DUE 11-15-2035	660,000.00	659,828	696,054
HALLIBURTON CO 4.85% DUE 11-15-2035	860,000.00	923,743	906,980
HALLIBURTON CO 5% DUE 11-15-2045	1,095,000.00	1,096,137	1,180,897
HALLIBURTON CO 5% DUE 11-15-2045	1,770,000.00	1,844,582	1,908,848
HALLIBURTON CO 5% DUE 11-15-2045	6,500,000.00	6,322,607	7,009,893
HANOVER INS GROUP INC COM	5,200.00	430,735	473,252
HARLEY-DAVIDSON INC 4.625% 07-28-2045	1,485,000.00	1,506,713	1,466,898
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000.00	1,159,133	1,114,815
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	1,025,000.00	1,206,625	1,202,826
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000.00	2,700,885	2,529,692
HARTFORD FINL SVCS GROUP INC COM	39,800.00	1,853,150	1,896,470
HARTFORD FINL SVCS GROUP INC COM	11,073.00	483,530	527,628
HARTFORD FINL SVCS GRP 5.125 15 APR 2022	1,500,000.00	1,633,054	1,663,778
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	270,000.00	347,630	333,195
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000.00	498,695	617,028
HASBRO INC 6.35% DUE 03-15-2040	1,610,000.00	1,892,304	1,876,326
HAWAIIAN HOLDINGS INC COM	38,464.00	1,504,555	2,192,448
HCA INC 4.5% DUE 02-15-2027	1,190,000.00	1,165,363	1,169,175
HCA INC 5.25% DUE 06-15-2026	1,013,000.00	1,043,389	1,047,189
HELMERICH & PAYNE INC COM	9,519.00	554,326	736,771
HESS CORP 5.6% DUE 02-15-2041	2,200,000.00	2,060,498	2,224,506

SANDIA CORPORATION RETIREMENT INCOME PLAN

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HESS CORP 5.6% DUE 02-15-2041	1,035,000.00	959,135	1,046,529
HESS CORP 6% DUE 01-15-2040	270,000.00	260,564	278,528
HEWLETT PACKARD CO 6% DUE 09-15-2041	505,000.00	547,682	509,357
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000.00	340,950	302,588
HEWLETT PACKARD ENTERPRISE CO COM	76,600.00	1,808,320	1,772,524
HEWLETT PACKARD STEP CPN 6.6% DUE 10-15-2045	200,000.00	199,864	202,020
HILL ROM HLDGS INC COM STK	2,100.00	113,263	117,894
HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000.00	2,597,832	2,601,629
HOME DEPOT INC 4.2% DUE 04-01-2043	1,430,000.00	1,482,136	1,473,398
HOME DEPOT INC 4.25% DUE 04-01-2046	1,775,000.00	1,785,686	1,863,503
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000.00	1,513,626	1,616,786
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	835,000.00	822,032	889,856
HOME DEPOT INC 4.875 DUE 02-15-2044	460,000.00	453,128	516,849
HOME DEPOT INC 4.875 DUE 02-15-2044	935,000.00	1,109,357	1,050,551
HOME DEPOT INC 4.875 DUE 02-15-2044	3,300,000.00	3,250,698	3,707,827
HOME DEPOT INC 5.4% DUE 09-15-2040	1,455,000.00	1,815,549	1,733,835
HOME DEPOT INC 5.4% DUE 09-15-2040	920,000.00	1,168,650	1,096,308
HOME DEPOT INC 5.875% DUE 12-16-2036	3,000,000.00	4,113,810	3,790,086
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000.00	4,168,472	4,387,149
HOME DEPOT INC COM	10,900.00	1,368,026	1,461,472
HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT	52,226.00	1,523,619	1,657,653
HOST HOTELS & RESORTS INC REIT	44,381.00	719,637	836,138
HP INC COM	48,908.00	740,300	725,795
HSBC BK USA 5.875 11-01-2034	605,000.00	695,323	704,360
HSBC BK USA N A 7 DUE 01-15-2039	2,000,000.00	2,486,739	2,642,738
HSBC BK USA N A 7 DUE 01-15-2039	2,330,000.00	2,869,709	3,078,790
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	840,000.00	914,650	955,020
HSBC HLDGS PLC 3.9% DUE 05-25-2026	3,250,000.00	3,238,528	3,272,194
HSBC HLDGS PLC 4.3% DUE 03-08-2026	1,900,000.00	1,897,245	1,970,047
HSBC HLDGS PLC 4.375% DUE 11-23-2026	4,365,000.00	4,399,780	4,397,406
HSBC HLDGS PLC 4.375% DUE 11-23-2026	635,000.00	634,949	639,714
HSBC HLDGS PLC 6.1% DUE 01-14-2042	220,000.00	267,826	273,594
HSBC HLDGS PLC 6.5% DUE 09-15-2037	320,000.00	389,406	396,702
HSBC HLDGS PLC 6.8% DUE 06-01-2038	5,181,000.00	6,813,558	6,561,068
HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000.00	886,931	939,680
HUDSON PACIFIC PROPERTIES INC COM	21,160.00	710,446	735,945
HUDSON PACIFIC PROPERTIES INC COM	7,700.00	253,646	267,806
HUMANA INC 4.625 DUE 12-01-2042	610,000.00	610,903	585,237
HUMANA INC 4.95% DUE 10-01-2044	1,445,000.00	1,441,353	1,518,789
HUNTINGTON INGALLS INDS INC COM	5,136.00	492,950	946,000
HUNTINGTON INGALLS INDS INC COM	11,300.00	1,299,903	2,081,347
IAC / INTERACTIVECORP COM PAR \$.001 STK	13,500.00	692,264	874,665
ICAHN ENTERPRISES 6% DUE 08-01-2020	918,000.00	936,360	937,508
IN MICH PWR CO 4.55% DUE 03-15-2046	1,022,000.00	1,018,495	1,059,990
IN MICH PWR CO 4.55% DUE 03-15-2046	620,000.00	617,873	643,047
ING U S INC 5.7% DUE 07-15-2043	1,741,000.00	1,723,733	1,899,356
INGERSOLL-RAND 4.65% DUE 11-01-2044	441,000.00	438,385	449,923
INGERSOLL-RAND 4.65% DUE 11-01-2044	860,000.00	860,523	877,401
INGERSOLL-RAND 5.75% DUE 06-15-2043	132,000.00	131,459	156,193
INGREDION INC COM	17,100.00	1,907,199	2,136,816
INGREDION INC COM	11,075.00	1,044,783	1,383,932
INTEL CORP 3.7% DUE 07-29-2025	4,100,000.00	4,093,891	4,324,496
INTEL CORP 4.1% DUE 05-19-2046	1,010,000.00	994,307	1,001,089
INTEL CORP 4.25% DUE 12-15-2042	800,000.00	797,976	807,616
INTEL CORP 4.9% 07-29-2045	205,000.00	218,391	229,330
INTEL CORP COM	101,689.00	3,184,401	3,688,260
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO	365,000.00	361,507	420,315
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	1,200,000.00	1,306,660	1,200,308
INTERNATIONAL GAME TECHNOLOGY COMMON STOCK	54,000.00	1,300,704	1,378,080
INTERPUBLIC GROUP 3.75% DUE 02-15-2023	1,623,000.00	1,602,891	1,635,864
INTL BUSINESS 4.7% DUE 02-19-2046	850,000.00	843,506	926,795
INTL BUSINESS 4.7% DUE 02-19-2046	1,350,000.00	1,339,686	1,471,968
INTL PAPER CO 4.4% DUE 08-15-2047	1,345,000.00	1,339,446	1,271,044
INTL PAPER CO 4.4% DUE 08-15-2047	2,155,000.00	2,152,823	2,036,505
INTL PAPER CO 4.8% DUE 06-15-2044	350,000.00	370,139	347,638
INTL PAPER CO 6 DUE 11-15-2041	590,000.00	706,217	662,577

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
INTL PAPER CO 6 DUE 11-15-2041	1,800,000.00	2,142,302	2,021,422
INTL PAPER CO 7.3% DUE 11-15-2039	530,000.00	683,177	675,336
INTUIT COM	17,300.00	1,922,241	1,982,753
INTUIT COM	21,630.00	2,396,910	2,479,014
INVESCO FIN PLC 5.375% DUE 11-30-2043	145,000.00	142,808	158,737
Japanese yen - Cash	20,707.63	20,708	20,708
JERSEY CENT PWR & 6.15% DUE 06-01-2037	455,000.00	575,894	520,648
JETBLUE AWYS CORP COM	81,100.00	1,333,787	1,818,262
JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,637,601.63	1,833,348	1,721,444
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	450,000.00	450,000	426,721
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000.00	567,000	537,668
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	5,310,000.00	5,333,396	5,313,228
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	1,260,000.00	1,254,709	1,241,557
JOHNSON & JOHNSON COM USD1	12,000.00	1,256,319	1,382,520
JOHNSON & JOHNSON COM USD1	65,890.00	6,583,352	7,591,187
JOHNSON CTLS INTL 5.125% DUE 09-14-2045	690,000.00	690,465	734,121
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-23-2016	360,000.00	358,881	335,722
JP MORGAN CHASE BK 6 DUE 12-31-2049	1,275,000.00	1,275,000	1,279,781
JPMORGAN CHASE & 2.95% DUE 10-01-2026	3,485,000.00	3,460,481	3,326,391
JPMORGAN CHASE & 3.2% DUE 06-15-2026	2,230,000.00	2,243,705	2,182,619
JPMORGAN CHASE & 3.25% DUE 09-23-2022	2,700,000.00	2,683,584	2,730,483
JPMORGAN CHASE & 3.3% DUE 04-01-2026	600,000.00	599,286	589,532
JPMORGAN CHASE & 3.3% DUE 04-01-2026	800,000.00	799,048	786,043
JPMORGAN CHASE & 3.3% DUE 04-01-2026	3,885,000.00	3,851,858	3,817,222
JPMORGAN CHASE & 3.375% DUE 05-01-2023	7,200,000.00	7,161,264	7,174,217
JPMORGAN CHASE & 4.125% DUE 12-15-2026	1,500,000.00	1,496,190	1,530,984
JPMORGAN CHASE & 4.95% DUE 06-01-2045	3,874,000.00	3,994,608	4,130,881
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000.00	936,200	956,639
JPMORGAN CHASE & 5.6% DUE 07-15-2041	1,590,000.00	1,875,307	1,901,320
JPMORGAN CHASE & 7.9% DUE 04-29-2049	2,975,000.00	3,336,332	3,080,613
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	5,000,000.00	5,175,740	5,563,795
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	260,000.00	313,677	289,317
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000.00	736,992	732,306
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	225,000.00	282,042	263,630
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000.00	3,682,531	4,100,915
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000.00	2,497,041	2,510,082
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000.00	2,524,455	2,510,082
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	1,620,000.00	1,613,374	1,859,005
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000.00	1,028,043	1,032,781
JPMORGAN CHASE & CO COM	108,234.00	5,993,490	9,339,512
JPMORGAN CHASE & FIXED 3.125% DUE 01-23-2025	2,500,000.00	2,494,450	2,443,888
JUNIPER NETWORKS INC 5.95 DUE 03-15-2041	505,000.00	576,758	516,544
KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041	275,000.00	305,135	293,787
KANSAS CITY SOUTHN 4.3% DUE 05-15-2043	1,575,000.00	1,538,961	1,452,848
KELLOGG CO 4.5% DUE 04-01-2046	1,235,000.00	1,222,687	1,206,872
KIMBERLY CLARK 6.625% DUE 08-01-2037	500,000.00	762,117	685,078
KIMCO RLTY CORP 4.125% DUE 12-01-2046	1,005,000.00	997,638	938,242
KINDER MORGAN 5.625% DUE 09-01-2041	875,000.00	840,945	878,833
KINDER MORGAN 5.8% DUE 03-15-2035	690,000.00	754,800	729,478
KINDER MORGAN 6.375% DUE 03-01-2041	195,000.00	204,229	211,530
KINDER MORGAN 6.375% DUE 03-01-2041	2,855,000.00	3,471,136	3,097,013
KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000.00	1,456,394	1,361,457
KINDER MORGAN 6.55% DUE 09-15-2040	490,000.00	510,820	538,818
KINDER MORGAN 6.95% DUE 01-15-2038	736,000.00	764,071	853,737
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	550,000.00	534,479	525,645
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	500,000.00	449,660	482,134
KINDER MORGAN INC 5.3% DUE 12-01-2034	734,000.00	611,708	744,896
KINDER MORGAN INC 5.3% DUE 12-01-2034	1,015,000.00	996,866	1,030,068
KOHL'S CORP COM	18,000.00	816,197	888,840
KONINKLIJKE NT 5 DUE 03-15-2042	600,000.00	681,537	612,760
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,390,000.00	1,724,616	1,693,633
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000.00	1,947,608	1,827,662
KRAFT FOODS GROUP 6.875% DUE 01-26-2039	1,390,000.00	1,781,611	1,746,331
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	2,610,000.00	2,624,235	2,455,955
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	1,820,000.00	1,814,249	1,712,582
KRAFT HEINZ FOODS 5% DUE 07-15-2035	775,000.00	767,630	813,052

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	2,375,000.00	2,429,195	2,486,179
KROGER CO 3.875% DUE 10-15-2046	1,735,000.00	1,704,483	1,579,494
KROGER CO 5.15% DUE 08-01-2043	415,000.00	442,971	447,408
LAMB WESTON HLDGS INC COM USD5	54,000.00	1,906,512	2,043,900
LCH_IRS LCH_SBSIU\$ USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11	700,000.00	60,628	58,347
LCH_IRS LCH_SBSIU\$ USD P 1.5%/R 3M LIBOR 12/21/2021 SWU00IN78	13,700,000.00	-	302,765
LCH_IRS LCH_SBSIU\$ USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9	18,700,000.00	-	989,204
LCH_IRS LCH_SBSIU\$ USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9	800,000.00	-	3,352
LCH_IRS LCH_SBSIU\$ USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FAL7	3,100,000.00	-	55,109
LEAR CORP COM NEW COM NEW	29,200.00	3,499,030	3,865,204
LEAR CORP COM NEW COM NEW	15,786.00	1,181,889	2,089,593
LEGG MASON INC 4.75% DUE 03-15-2026	405,000.00	404,814	419,201
LEGG MASON INC 5.625 DUE 01-15-2044 REG	875,000.00	884,936	852,072
LEUCADIA NATL CORP COM	4,500.00	101,588	104,625
LIBERTY PPTY LTD PARTNERSHIP 3.375 DUE 06-15-2023	2,090,000.00	2,043,120	2,078,139
LILLY ELI & CO 3.7% DUE 03-01-2045	625,000.00	621,969	592,888
LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO	23,000.00	26,564	26,960
LINCOLN NATL CORP COM	28,100.00	1,469,942	1,862,187
LINCOLN NATL CORP COM	25,733.00	1,011,518	1,705,326
LLOYDS BKG GROUP 4.582% DUE 12-10-2025	210,000.00	208,740	211,015
LLOYDS BKG GROUP 4.582% DUE 12-10-2025	610,000.00	606,639	612,949
LLOYDS BKG GROUP 4.65% DUE 03-24-2026	1,515,000.00	1,523,965	1,534,531
LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000.00	619,613	593,750
LOCKHEED MARTIN 3.8% DUE 03-01-2045	895,000.00	885,334	847,583
LOCKHEED MARTIN 4.07% DUE 12-15-2042	2,305,000.00	2,136,975	2,275,155
LOCKHEED MARTIN 4.5% DUE 05-15-2036	170,000.00	166,811	180,741
LOCKHEED MARTIN 4.7% DUE 05-15-2046	1,270,000.00	1,324,724	1,381,412
LOCKHEED MARTIN 5.5% DUE 11-15-2039	750,000.00	906,960	879,839
LOUISVILLE GAS & ELEC 5.125 11-15-2040	1,155,000.00	1,476,356	1,308,359
LOWES COS INC 3.7% DUE 04-15-2046	825,000.00	820,413	770,093
LOWES COS INC 3.7% DUE 04-15-2046	1,600,000.00	1,591,104	1,493,514
LOWES COS INC 4.375% DUE 09-15-2045	80,000.00	78,106	82,415
LOWES COS INC 4.375% DUE 09-15-2045	1,005,000.00	1,112,442	1,035,344
LOWES COS INC 4.65 DUE 04-15-2042	1,538,000.00	1,584,218	1,643,648
LOWES COS INC 4.65 DUE 04-15-2042	710,000.00	731,603	758,771
LOWES COS INC 4.65 DUE 04-15-2042	8,100,000.00	8,841,256	8,656,405
LOWES COS INC 5% DUE 09-15-2043	380,000.00	454,431	422,747
LOWES COS INC 5.125% DUE 11-15-2041	1,000,000.00	1,040,335	1,133,607
LOWES COS INC 5.125% DUE 11-15-2041	705,000.00	849,695	799,193
LOWES COS INC 5.8% DUE 04-15-2040	800,000.00	952,822	980,651
LOWES COS INC 6.5% DUE 03-15-2029	850,000.00	1,037,221	1,097,977
LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,375,000.00	1,365,100	1,507,452
LYB INTL FIN B V 5.25% DUE 07-15-2043	380,000.00	418,863	408,552
LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000.00	1,204,824	1,138,324
LYONDELLBASELL 4.625% DUE 02-26-2055	1,550,000.00	1,524,472	1,440,328
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	32,610.00	2,734,636	2,797,286
M D C HLDGS INC 6% DUE 01-15-2043	1,520,000.00	1,460,727	1,276,800
MA ELEC CO 5.9% DUE 11-15-2039	1,850,000.00	2,422,657	2,233,496
MA INST TECH 3.885% DUE 07-01-2116	1,195,000.00	1,195,000	1,022,398
MA INST TECH 3.885% DUE 07-01-2116	3,251,000.00	3,128,350	2,781,435
MA INST TECH 3.885% DUE 07-01-2116	1,046,000.00	1,046,000	894,919
MA INST TECH 4.678% DUE 07-01-2114	810,000.00	810,000	815,377
MA INST TECH 5.6% DUE 07-01-2111	210,000.00	289,481	254,545
MACK CALI RLTY CORP COM REIT	26,242.00	522,212	761,543
MACYS RETAIL HLDGS 5.125% DUE 01-15-2042	1,130,000.00	1,056,789	1,044,052
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	1,000,000.00	987,620	939,568
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	1,100,000.00	1,124,145	1,143,288
MANPOWERGROUP INC	11,700.00	806,733	1,039,779
MANULIFE FINL CORP 4.15% DUE 03-04-2026	1,400,000.00	1,396,598	1,461,618
MARATHON OIL CORP 5.2% DUE 06-01-2045	1,300,000.00	1,137,357	1,225,318
MARATHON PETE CORP 4.75% DUE 09-15-2044	1,224,000.00	1,213,327	1,085,085
MARATHON PETE CORP 5% DUE 09-15-2054	1,115,000.00	1,012,466	944,105
MARATHON PETE CORP 5.85% DUE 12-15-2045	830,000.00	816,259	825,016
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,660,000.00	1,977,470	1,775,528
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,810,000.00	2,219,458	1,935,967
MARATHON PETE CORP COM	6,432.00	279,893	323,851

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
MARSH & MCLENNAN 3.5% DUE 03-10-2025	1,000,000.00	996,170	1,006,812
MARSH & MCLENNAN COS INC 5.875 8/1/33	235,000.00	275,636	278,562
MARSH & MCLENNAN FIXED 3.75% DUE 03-14-2026	1,500,000.00	1,498,571	1,528,128
MASTERCARD INC 2.95% DUE 11-21-2026	895,000.00	893,380	884,990
MASTERCARD INC 3.8% DUE 11-21-2046	1,000,000.00	983,280	980,197
MASTERCARD INC 3.8% DUE 11-21-2046	3,000,000.00	2,949,840	2,940,591
MATTEL INC 5.45 DUE 11-01-2041	580,000.00	605,578	582,105
MATTEL INC NT 6.2 DUE 10-01-2040	345,000.00	412,965	376,849
MAYO CLINIC 4.128% DUE 11-15-2052	630,000.00	630,000	619,424
MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000.00	1,260,000	1,238,847
MC DONALDS CORP COM	16,100.00	1,811,782	1,959,692
MCDONALD'S CORP 3.625 DUE 05-01-2043	920,000.00	777,041	809,142
MCDONALDS CORP 3.7% DUE 01-30-2026	411,000.00	409,668	418,438
MCDONALDS CORP 4.7% DUE 12-09-2035	820,000.00	817,368	867,491
MCDONALDS CORP 4.7% DUE 12-09-2035	1,115,000.00	1,170,755	1,179,576
MCDONALDS CORP 4.7% DUE 12-09-2035	212,000.00	211,319	224,278
MCDONALDS CORP 4.875% DUE 07-15-2040	785,000.00	897,842	829,521
MCDONALDS CORP 4.875% DUE 12-09-2045	1,455,000.00	1,460,359	1,558,413
MCDONALDS CORP 4.875% DUE 12-09-2045	333,000.00	333,000	356,668
MCDONALDS CORP 6.3% DUE 10-15-2037	4,300,000.00	6,223,528	5,402,451
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	1,320,000.00	1,319,578	1,362,978
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000.00	24,992	25,814
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	1,335,000.00	1,319,745	1,189,597
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	1,519,000.00	1,950,912	1,892,964
MCKESSON CORP	32,500.00	5,991,055	4,564,625
MDU RES GROUP INC COM	46,200.00	1,353,329	1,329,174
MEAD CORP 7.55% DUE 03-01-2047	280,000.00	320,975	330,294
MEDTRONIC INC 4.375% DUE 03-15-2035	1,486,000.00	1,488,149	1,572,081
MEDTRONIC INC 4.375% DUE 03-15-2035	2,331,000.00	2,310,417	2,466,030
MEDTRONIC INC 4.375% DUE 03-15-2035	585,000.00	579,834	618,888
MEDTRONIC INC 4.5 DUE 03-15-2042 REG	435,000.00	414,316	453,893
MEDTRONIC INC 4.625% DUE 03-15-2045	1,749,000.00	1,744,313	1,891,405
MEDTRONIC INC 4.625% DUE 03-15-2045	470,000.00	540,651	508,268
MEDTRONIC INC 4.625% DUE 03-15-2045	3,635,000.00	3,625,258	3,930,965
MEDTRONIC INC 6.5% DUE 03-15-2039	600,000.00	915,579	781,182
MEM 4.2% DUE 07-01-2055	678,000.00	675,539	657,837
MEM 4.2% DUE 07-01-2055	520,000.00	518,112	504,536
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52	830,000.00	744,748	801,476
MERCK & CO INC 4.15% DUE 05-18-2043	1,600,000.00	1,785,238	1,643,482
MERCK & CO INC NEW 3.7% DUE 02-10-2045	2,185,000.00	2,132,361	2,083,489
MERCK & CO INC NEW 6.55% DUE 09-15-2037	-	-	-
MERCK & CO INC NEW COM	31,461.00	1,865,475	1,852,109
MERCK & CO INC NEW COM	44,800.00	2,735,199	2,637,376
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000.00	1,011,518	1,421,995
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	620,000.00	706,795	726,824
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	933,000.00	1,105,288	1,093,752
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	320,000.00	454,794	440,577
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000.00	4,675,380	4,915,190
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00677 6.875% DUE 04-25-2018	1,900,000.00	2,118,614	2,019,529
MET MUSEUM ART 3.4% DUE 07-01-2045	690,000.00	697,728	629,314
METHANEX CORP 5.65% DUE 12-01-2044	795,000.00	789,856	697,440
METLIFE INC 4.05% DUE 03-01-2045	745,000.00	746,003	714,417
METLIFE INC 4.125% DUE 08-13-2042	7,000,000.00	6,779,498	6,889,162
METLIFE INC 4.125% DUE 08-13-2042	605,000.00	578,797	595,420
METLIFE INC 4.6% DUE 05-13-2046	1,500,000.00	1,494,150	1,579,100
METLIFE INC 4.875% DUE 11-13-2043	215,000.00	219,455	232,772
METLIFE INC 5.875% DUE 02-06-2041	615,000.00	759,488	747,071
METLIFE INC 6.375% DUE 06-15-2034	590,000.00	748,316	742,464
METLIFE INC 6.4% DUE 12-15-2036	380,000.00	390,581	410,400
METLIFE INC FLTG RT 10.75% DUE 08-01-2039	1,270,000.00	1,952,860	1,949,450
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,780,000.00	1,847,324	1,894,166
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,020,000.00	1,029,570	1,085,421
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	1,550,000.00	1,760,810	2,067,111
Mexican peso - Cash	2.56	3	3
Mexican peso - Cash Collateral Due to/from CCP Broker	(93.56)	(94)	(94)
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO	3,725,492.85	38,410,371	38,335,321

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO	47,624,083.15	555,032,161	533,865,972
MFO PIMCO SHORT TERM FLOATING NAV PORT	13,601.35	136,151	136,136
MICHAEL KORS HOLDINGS LTD COM NPV	42,198.00	1,732,461	1,813,670
MICROSOFT CORP 2.4% DUE 08-08-2026	1,700,000.00	1,696,838	1,605,985
MICROSOFT CORP 3.45% DUE 08-08-2036	3,200,000.00	3,187,616	3,041,158
MICROSOFT CORP 3.5% DUE 02-12-2035	1,080,000.00	1,067,580	1,039,586
MICROSOFT CORP 3.7% DUE 08-08-2046	12,250,000.00	12,190,588	11,532,946
MICROSOFT CORP 3.7% DUE 08-08-2046	2,605,000.00	2,592,366	2,452,516
MICROSOFT CORP 3.7% DUE 08-08-2046	6,848,000.00	6,910,750	6,447,152
MICROSOFT CORP 3.75% DUE 02-12-2045	970,000.00	903,409	909,618
MICROSOFT CORP 3.75% DUE 02-12-2045	1,411,000.00	1,412,029	1,323,167
MICROSOFT CORP 3.75% DUE 02-12-2045	1,500,000.00	1,491,705	1,406,627
MICROSOFT CORP 3.75% DUE 05-01-2043	395,000.00	399,965	373,404
MICROSOFT CORP 3.95% DUE 08-08-2056	2,725,000.00	2,657,011	2,573,713
MICROSOFT CORP 4% DUE 02-12-2055	1,200,000.00	1,078,416	1,134,937
MICROSOFT CORP 4% DUE 02-12-2055	1,650,000.00	1,660,065	1,560,539
MICROSOFT CORP 4% DUE 02-12-2055	4,985,000.00	4,795,635	4,714,718
MICROSOFT CORP 4.45% DUE 11-03-2045	2,984,000.00	3,101,409	3,179,210
MICROSOFT CORP 4.45% DUE 11-03-2045	1,750,000.00	1,743,963	1,864,483
MICROSOFT CORP 4.5 DUE 10-01-2040	1,500,000.00	1,546,948	1,593,887
MICROSOFT CORP 4.75% DUE 11-03-2055	850,000.00	846,830	924,538
MICROSOFT CORP 4.875 12-15-2043	2,000,000.00	1,993,080	2,219,988
MICROSOFT CORP COM	41,268.00	1,981,611	2,564,394
MICROSOFT CORP COM	46,500.00	2,805,104	2,889,510
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000.00	993,990	1,062,206
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000.00	3,976,360	4,491,120
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	2,000,000.00	1,988,180	2,245,560
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	575,000.00	631,747	645,599
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	335,000.00	429,506	410,382
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	3,620,000.00	4,404,959	4,434,580
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,725,000.00	2,254,417	2,154,316
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	2,330,000.00	2,914,374	2,909,888
MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	5,000,000.00	6,352,091	6,508,400
MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	775,000.00	979,488	938,986
MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000.00	869,719	915,786
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE	605,000.00	605,000	594,394
MOLSON COORS 4.2% DUE 07-15-2046	850,000.00	873,390	792,476
MOLSON COORS 4.2% DUE 07-15-2046	4,000,000.00	4,083,347	3,729,300
MOLSON COORS 5 DUE 05-01-2042	400,000.00	419,264	418,141
MONSANTO CO NEW 3.95% DUE 04-15-2045	1,115,000.00	1,032,857	978,344
MONSANTO CO NEW 4.2% DUE 07-15-2034	260,000.00	258,323	249,927
MONSANTO CO NEW 4.4% DUE 07-15-2044	1,825,000.00	1,820,769	1,763,855
MONSANTO CO NEW 4.4% DUE 07-15-2044	565,000.00	583,013	546,070
MONSANTO CO NEW 4.7% DUE 07-15-2064	1,825,000.00	1,750,800	1,643,774
MOODYS CORP 5.25% DUE 07-15-2044	2,480,000.00	2,521,242	2,733,349
MORGAN STANLEY 3.95% DUE 04-23-2027	2,000,000.00	1,992,800	1,979,818
MORGAN STANLEY 4.1% DUE 05-22-2023	1,400,000.00	1,399,202	1,437,131
MORGAN STANLEY 4.3% DUE 01-27-2045	1,476,000.00	1,526,899	1,470,936
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000.00	719,563	722,513
MORGAN STANLEY 5% DUE 11-24-2025	1,950,000.00	1,941,128	2,083,160
MORGAN STANLEY 6.375% DUE 07-24-2042	2,715,000.00	2,995,409	3,489,228
MORGAN STANLEY 6.375% DUE 07-24-2042	2,625,000.00	3,456,516	3,373,563
MORGAN STANLEY 6.375% DUE 07-24-2042	8,000,000.00	9,056,547	10,281,336
MORGAN STANLEY FIXED 3.7% DUE 10-23-2024	1,339,000.00	1,336,670	1,354,950
MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	310,000.00	312,992	298,745
MURPHY OIL CORP COM	20,200.00	560,831	628,826
N SHORE LONG IS 6.15% DUE 11-01-2043	760,000.00	800,891	943,732
NABORS INDUSTRIES COM USD0.10	62,300.00	800,507	1,021,720
NABORS INDUSTRIES COM USD0.10	102,894.00	1,428,510	1,687,462
NATIONAL RURAL UTILS COOP FIN CORP 4.023 DUE 11-01-2032 REG	325,000.00	329,543	330,824
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	1,027,000.00	957,010	1,049,457
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,500,000.00	2,283,699	2,554,668
NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	1,300,000.00	1,631,570	1,601,717
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	205,000.00	207,693	265,089
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	1,420,000.00	1,777,476	1,836,225
NETAPP INC COM STK	48,800.00	1,713,273	1,721,176

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
NEUBERGER BERMAN 4.875% DUE 04-15-2045	800,000.00	684,040	635,083
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000.00	534,792	532,437
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	240,000.00	324,139	335,285
NEW YORK & 4.024% DUE 08-01-2045	1,480,000.00	1,480,000	1,436,444
NEW YORK & 4.063% DUE 08-01-2056	415,000.00	414,983	388,282
NEW YORK LIFE INS 6.75% DUE 11-15-2039	10,550,000.00	14,285,847	13,876,468
NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE	635,000.00	785,254	797,077
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.427% 03-15-2039 BEO TAXABLE	220,000.00	261,164	264,955
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000.00	195,228	198,497
NEWELL BRANDS INC 5.375% DUE 04-01-2036	2,445,000.00	2,740,632	2,755,755
NEWELL BRANDS INC 5.375% DUE 04-01-2036	145,000.00	145,000	163,429
NEWELL BRANDS INC 5.5% DUE 04-01-2046	2,085,000.00	2,402,265	2,393,634
NEWELL BRANDS INC 5.5% DUE 04-01-2046	1,605,000.00	1,860,341	1,842,582
NEWMONT MNG CORP 6.25% DUE 10-01-2039	925,000.00	906,499	1,017,644
NIKE INC 3.375% DUE 11-01-2046	460,000.00	444,089	415,391
NIKE INC 3.875% DUE 11-01-2045	2,239,000.00	2,281,137	2,206,906
NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,300,000.00	1,294,475	1,368,632
NISOURCE FIN CORP 5.25% DUE 02-15-2043	325,000.00	359,997	359,589
NISOURCE FIN CORP 5.65% DUE 02-01-2045	850,000.00	996,787	991,065
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000.00	1,851,296	1,861,958
NISOURCE FIN CORP 5.95% DUE 06-15-2041	1,000,000.00	1,049,062	1,187,238
NOBLE ENERGY INC 5.05% DUE 11-15-2044	1,725,000.00	1,465,658	1,730,085
NOBLE ENERGY INC 5.05% DUE 11-15-2044	500,000.00	496,325	501,474
NOBLE ENERGY INC 5.25% DUE 11-15-2043	495,000.00	491,030	504,214
NOBLE ENERGY INC 5.25% DUE 11-15-2043	775,000.00	770,583	789,426
NORDSTROM INC 5% DUE 01-15-2044	2,115,000.00	2,139,688	2,084,066
NORDSTROM INC COM	11,100.00	570,123	532,023
NORFOLK SOUTHN 3.95 DUE 10-01-2042	865,000.00	756,174	821,677
NORFOLK SOUTHN 4.45% DUE 06-15-2045	415,000.00	419,038	430,142
NORFOLK SOUTHN 4.45% DUE 06-15-2045	2,000,000.00	1,995,360	2,072,972
NORFOLK SOUTHN 4.8 DUE 08-15-2043	360,000.00	366,566	391,865
NORFOLK SOUTHN 6% DUE 05-23-2111	1,345,000.00	1,720,850	1,573,413
NORTHN STS PWR CO 4.125% DUE 05-15-2044	365,000.00	363,938	371,105
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	660,000.00	648,699	719,071
NORTHROP GRUMMAN 7.75% DUE 02-15-2031	575,000.00	767,919	799,482
NORTHROP GRUMMAN CORP COM	10,559.00	916,129	2,455,812
NORTHROP GRUMMAN CORP COM	9,200.00	2,119,878	2,139,736
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	800,000.00	800,000	906,568
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,200,000.00	1,200,000	1,359,852
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000.00	340,000	339,081
NORTHWESTN MUT 6.063% DUE 03-30-2040	80,000.00	100,036	98,511
NORTHWESTN MUT 6.063% DUE 03-30-2040	3,000,000.00	3,589,517	3,694,158
NOVANT HEALTH INC 4.371% DUE 11-01-2043	395,000.00	395,000	389,128
NOVARTIS CAP CORP 4% DUE 11-20-2045	2,515,000.00	2,621,649	2,538,103
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000.00	1,487,940	1,617,660
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	460,000.00	466,308	496,082
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,425,000.00	1,413,543	1,536,777
NU SKIN ENTERPRISES INC CL A CL A	16,151.00	711,777	771,695
NUANCE COMMUNICATIONS INC COM	18,000.00	326,963	268,200
NV PWR CO 5.45 DUE 05-15-2041	550,000.00	710,163	644,206
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000.00	251,478	243,059
NVIDIA CORP 3.2% DUE 09-16-2026	1,740,000.00	1,736,450	1,672,937
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI	505,000.00	679,861	652,349
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000.00	1,934,000	2,016,522
NYU HOSPS CTR 4.784% DUE 07-01-2044	155,000.00	155,000	161,614
NYU HOSPS CTR 5.75% DUE 07-01-2043	475,000.00	475,000	553,055
OCCIDENTAL PETE 4.1% DUE 02-15-2047	2,225,000.00	2,220,016	2,167,241
OCCIDENTAL PETE 4.4% DUE 04-15-2046	1,100,000.00	1,091,464	1,119,399
OCCIDENTAL PETE 4.4% DUE 04-15-2046	375,000.00	371,865	381,613
OCEANEERING INTL INC COM	46,976.00	1,681,360	1,325,193
OCHSNER CLINIC 5.897% DUE 05-15-2045	810,000.00	810,000	936,669
OGLETHORPE PWR 5.375% DUE 11-01-2040	890,000.00	1,024,322	998,518
OK GAS & ELEC CO 3.9% DUE 05-01-2043	550,000.00	549,813	528,492
OMEGA HEALTHCARE 4.5% DUE 04-01-2027	900,000.00	886,914	863,708
ONCOR ELEC 5.25% DUE 09-30-2040	565,000.00	638,365	655,197
ONCOR ELEC 5.3 DUE 06-01-2042	905,000.00	991,724	1,061,503

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
ONCOR ELEC 7.25% DUE 01-15-2033	715,000.00	939,468	990,877
ONCOR ELEC 7.25% DUE 01-15-2033	290,000.00	376,836	401,894
ONCOR ELEC 7.5% DUE 09-01-2038	740,000.00	995,581	1,065,855
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	1,335,000.00	1,416,795	1,424,910
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000.00	2,199,978	2,280,388
ORACLE CORP 3.85% DUE 07-15-2036	1,600,000.00	1,599,760	1,561,472
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000.00	2,399,640	2,342,208
ORACLE CORP 3.9% DUE 05-15-2035	2,520,000.00	2,453,418	2,485,504
ORACLE CORP 4% DUE 07-15-2046	3,470,000.00	3,473,724	3,319,041
ORACLE CORP 4% DUE 07-15-2046	2,000,000.00	1,999,640	1,912,992
ORACLE CORP 4% DUE 07-15-2046	2,588,000.00	2,610,077	2,475,412
ORACLE CORP 4.125% DUE 05-15-2045	1,300,000.00	1,293,054	1,259,908
ORACLE CORP 4.125% DUE 05-15-2045	4,315,000.00	4,266,369	4,181,925
ORACLE CORP 4.125% DUE 05-15-2045	8,500,000.00	8,465,065	8,237,860
ORACLE CORP 4.3% DUE 07-08-2034	1,150,000.00	1,149,540	1,189,082
ORACLE CORP 4.3% DUE 07-08-2034	2,000,000.00	2,011,690	2,067,968
ORACLE CORP 4.375% DUE 05-15-2055	1,110,000.00	1,055,140	1,104,028
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000.00	2,488,725	2,486,550
ORACLE CORP 4.5% DUE 07-08-2044	400,000.00	399,804	408,397
ORACLE CORP 5.375 DUE 07-15-2040	7,400,000.00	9,047,094	8,599,621
ORACLE CORP 5.375 DUE 07-15-2040	2,115,000.00	2,567,730	2,457,865
ORACLE CORP 6.125% DUE 07-08-2039	3,565,000.00	4,936,342	4,486,167
ORACLE CORP COM	44,100.00	1,758,074	1,695,645
ORANGE 5.375% DUE 01-13-2042	1,960,000.00	2,209,121	2,193,036
ORANGE NT STEP UP 03-01-2031 02-28-2031	1,630,000.00	2,389,862	2,450,744
ORANGE S A 5.5% DUE 02-06-2044	850,000.00	932,299	976,313
OSHKOSH CORPORATION	25,700.00	1,755,056	1,660,477
OTC DER CASH COLL REC FROM BARCLAYS	280,000.00	280,000	280,000
OTC DER CASH COLL REC FROM BNP PARIBAS SECURITIES CORPORATION	373,000.00	373,000	373,000
OTC DER CASH COLL REC FROM DEUTSCHE	700,000.00	700,000	700,000
OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY	(240,000.00)	(240,000)	(240,000)
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	(1,080,000.00)	(1,080,000)	(1,080,000)
OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH	(30,000.00)	(30,000)	(30,000)
OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY	580,000.00	580,000	580,000
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(350,000.00)	(350,000)	(350,000)
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM TD SECURITIES	1,650,000.00	1,650,000	1,650,000
OWENS CORNING NEW 4.2 DUE 12-15-2022	775,000.00	779,979	804,865
OWENS CORNING NEW COM STK	49,506.00	2,564,084	2,552,529
PA ELEC CO 6.15% DUE 10-01-2038	300,000.00	299,355	344,417
PAC GAS & ELEC CO 3.75 DUE 08-15-2042	4,000,000.00	3,856,154	3,753,576
PAC GAS & ELEC CO 4.3% DUE 03-15-2045	485,000.00	479,427	496,035
PAC GAS & ELEC CO 4.45 DUE 04-15-2042	765,000.00	739,139	803,473
PAC GAS & ELEC CO 4.45 DUE 04-15-2042	3,941,000.00	4,276,933	4,139,197
PAC GAS & ELEC CO 4.5% DUE 12-15-2041	250,000.00	249,138	260,798
PAC GAS & ELEC CO 4.5% DUE 12-15-2041	715,000.00	724,967	745,883
PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,949,000.00	1,947,421	2,055,819
PAC GAS & ELEC CO 4.6% DUE 06-15-2043	1,300,000.00	1,298,947	1,371,249
PAC GAS & ELEC CO 5.4% DUE 01-15-2040	1,260,000.00	1,449,927	1,475,818
PAC GAS & ELEC CO 5.8% DUE 03-01-2037	1,505,000.00	1,725,883	1,836,056
PAC GAS & ELEC CO 6.05% DUE 03-01-2034	1,500,000.00	1,990,199	1,877,202
PAC GAS & ELEC CO 6.05% DUE 03-01-2034	2,000,000.00	2,261,036	2,502,936
PAC LIFE INS CO - 9.25% DUE 06-15-2039	5,200,000.00	6,995,696	7,681,045
PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	4,000,000.00	3,993,880	4,558,776
PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,150,000.00	1,148,241	1,310,648
PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043	1,165,000.00	1,189,872	1,327,744
PACIFICORP 5.75% DUE 04-01-2037	780,000.00	995,748	955,553
PACIFICORP 6% DUE 01-15-2039	530,000.00	666,173	674,375
PACIFICORP 6.1% DUE 08-01-2036	775,000.00	907,455	974,659
PACIFICORP 6.25% DUE 10-15-2037	2,100,000.00	2,921,313	2,720,241
PATTERSON-UTI ENERGY INC COM	76,009.00	1,554,811	2,046,162
PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000.00	1,121,141	1,148,925
PEPSI BOTTLING 7% DUE 03-01-2029	1,375,000.00	1,934,289	1,879,890
PEPSICO INC 3.45% DUE 10-06-2046	1,745,000.00	1,717,685	1,589,672
PEPSICO INC 4.25% DUE 10-22-2044	450,000.00	490,060	464,729
PEPSICO INC 4.45% DUE 04-14-2046	2,000,000.00	2,115,820	2,130,156
PEPSICO INC COM	24,644.00	2,477,145	2,578,502

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2016

EIN: 85-0097942

Plan #: 006

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PEPSICO INC COM	52,400.00	5,133,629	5,482,612
PEPSICO INC SR NT 4.875 DUE 11-01-2040	225,000.00	267,300	249,255
PERRIGO CO PLC 5.3% DUE 11-15-2043	1,070,000.00	1,091,717	1,034,917
PERRIGO FIN PLC 3.5% DUE 12-15-2021	200,000.00	199,874	201,604
PERRIGO FIN PLC 4.9% DUE 12-15-2044	200,000.00	199,402	183,703
PERRIGO FIN PLC 4.9% DUE 12-15-2044	2,235,000.00	2,209,952	2,052,881
PERRIGO FIN UNLTD 4.375% DUE 03-15-2026	1,000,000.00	997,510	1,001,021
PETRO-CDA 5.95% DUE 05-15-2035	1,545,000.00	1,857,503	1,818,059
PETRO-CDA 6.8% DUE 05-15-2038	850,000.00	965,581	1,102,256
PETROLEOS 5.625% DUE 01-23-2046	2,886,000.00	2,420,265	2,395,380
PETROLEOS MEXICANOS 144A 6.5% DUE 03-13-2027	2,163,000.00	2,143,403	2,231,135
PETROLEOS MEXICANOS 6.375% 01-23-2045	2,594,000.00	2,706,839	2,360,540
PFIZER INC 4% DUE 12-15-2036	1,430,000.00	1,423,122	1,465,105
PFIZER INC 4.125% DUE 12-15-2046	830,000.00	828,556	844,327
PFIZER INC 5.6% DUE 09-15-2040	865,000.00	1,058,131	1,043,842
PFIZER INC 5.6% DUE 09-15-2040	1,300,000.00	1,419,850	1,568,780
PFIZER INC COM	32,300.00	1,098,448	1,049,104
PFIZER INC COM	176,909.00	6,086,815	5,746,004
PFIZER INC NT 7.2 DUE 03-15-2039	1,555,000.00	2,159,282	2,246,177
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	765,000.00	687,868	710,318
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	1,565,000.00	1,523,601	1,453,134
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000.00	590,650	604,804
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	1,570,000.00	1,476,492	1,519,267
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000.00	2,779,267	2,616,637
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	1,350,000.00	1,475,004	1,361,075
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	200,000.00	195,906	201,641
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	995,000.00	1,048,043	1,015,324
PHILIP MORRIS INTL 6.375% DUE 05-16-2038	1,800,000.00	2,501,591	2,308,037
PHILIP MORRIS INTL COM STK NPV	28,045.00	2,563,299	2,565,837
PHILLIPS 66 4.65% DUE 11-15-2034	500,000.00	493,720	520,460
PHILLIPS 66 4.65% DUE 11-15-2034	890,000.00	939,536	926,418
PHILLIPS 66 4.875% DUE 11-15-2044	715,000.00	752,509	755,086
PHILLIPS 66 4.875% DUE 11-15-2044	1,500,000.00	1,471,485	1,584,098
PIEDMONT OFFICE REALTY TRU-A	26,497.00	533,490	554,052
PIONEER NAT RES CO 4.45% DUE 01-15-2026	575,000.00	574,362	609,249
PLAINS ALL AMERN 4.3% DUE 01-31-2043	320,000.00	212,573	265,124
PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,840,000.00	1,820,520	1,524,462
PLAINS ALL AMERN 4.5% DUE 12-15-2026	960,000.00	957,274	973,868
PLAINS ALL AMERN 4.7 DUE 06-15-2044	1,608,000.00	1,561,935	1,432,779
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,085,000.00	1,241,240	1,184,250
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG	540,000.00	400,302	500,682
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	320,000.00	283,706	295,621
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,500,000.00	2,496,900	2,309,538
PNC FINL SVCS 3.9% DUE 04-29-2024	1,515,000.00	1,511,016	1,553,030
POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	21,356.00	932,305	935,820
POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	2,700.00	119,474	118,314
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	1,200,000.00	1,200,000	1,203,996
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000.00	670,152	664,500
POTASH CORP SASK 4% DUE 12-15-2026	635,000.00	634,263	639,019
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	1,324,000.00	1,314,607	1,348,718
PPL CAP FDG INC 3.1% DUE 05-15-2026	2,470,000.00	2,493,518	2,362,995
PPL CAP FDG INC 3.95% DUE 03-15-2024	2,000,000.00	1,993,440	2,069,814
PPL CAP FDG INC 5% DUE 03-15-2044	780,000.00	838,032	824,859
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000.00	1,987,320	2,230,018
PPL ELEC UTILS 4.75 DUE 07-15-2043	350,000.00	347,781	390,253
PPL ELEC UTILS 5.2% DUE 07-15-2041	560,000.00	679,748	648,651
PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000.00	1,038,146	1,100,391
PRESIDENT & 3.619% DUE 10-01-2037	635,000.00	635,000	630,314
PRESIDENT & 5.625% DUE 10-01-2038	130,000.00	149,595	167,255
PRIN FINL GROUP 4.3% DUE 11-15-2046	295,000.00	294,652	289,033
PROGRESS ENERGY 6% DUE 12-01-2039	1,060,000.00	1,366,449	1,273,735
PROGRESS ENERGY 6% DUE 12-01-2039	775,000.00	1,012,843	931,269
PROGRESS ENERGY 7% DUE 10-30-2031	250,000.00	334,355	324,122
PROGRESS ENERGY 7% DUE 10-30-2031	1,200,000.00	1,472,604	1,555,787
PROGRESS ENERGY 7.75% DUE 03-01-2031	410,000.00	568,423	564,146
PROVID HLTH & SVCS 3.744% DUE 10-01-2047	375,000.00	375,000	346,020

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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Plan #: 006

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PRUDENTIAL FINL 5.1% DUE 08-15-2043	1,000,000.00	980,961	1,082,073
PRUDENTIAL FINL 5.75% DUE 07-15-2033	290,000.00	336,487	331,126
PRUDENTIAL FINL 6.2% DUE 11-15-2040	300,000.00	352,481	366,608
PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000.00	1,950,000	1,993,875
PRUDENTIAL FINL INC COM	7,400.00	749,987	770,044
PRUDENTIAL FINL INC COM	14,299.00	1,198,878	1,487,954
PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040	230,000.00	271,478	292,153
PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041	1,000,000.00	1,155,630	1,175,023
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041	2,900,000.00	3,174,140	3,344,036
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00010 5.9 3-17-2036 REG	215,000.00	254,437	254,259
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000.00	336,000	693,370
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	255,000.00	277,218	286,336
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	77,000.00	44,415	86,462
PRUDENTIAL INS CO 8.3% DUE 07-01-2025	325,000.00	451,085	425,735
PSEG PWR LLC 8.625% DUE 04-15-2031	529,000.00	768,324	645,797
PUB SERVICE ENTERPRISE GROUP INC COM	36,870.00	1,492,459	1,617,856
PUB SVC ELEC GAS 3.8% DUE 03-01-2046	1,040,000.00	1,037,125	1,009,301
PUB SVC ELEC GAS 4 DUE 06-01-2044	1,000,000.00	990,510	1,008,905
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	1,225,000.00	1,359,279	1,222,969
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	900,000.00	896,886	846,482
PUBLIC SERVICE ELECTRIC & GAS CO 4.15% DUE 11-01-2045 BEO	380,000.00	418,604	392,696
PUBLIC SVC CO COLO 3.55% DUE 06-15-2046	870,000.00	860,952	803,690
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	650,000.00	647,602	679,339
PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	730,000.00	855,790	805,694
PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	1,775,000.00	2,101,849	1,959,052
PUBLIC SVC CO COLO 6.5% DUE 08-01-2038	795,000.00	1,016,262	1,049,697
PUGET ENERGY INC 3.65% DUE 05-15-2025	1,910,000.00	1,907,460	1,882,336
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	590,000.00	587,345	613,293
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000.00	798,750	713,748
PUGET SOUND ENERGY 6.274% DUE 03-15-2037	510,000.00	657,706	639,164
PUGET SOUND ENERGY 7.02% DUE 12-01-2027	635,000.00	861,348	821,075
PUT SWPTN USD BOFAUS6S 6M 2.45%/3MLIBOR European 317U888L3 06-28-2019	100,000.00	7,576	13,359
PUT SWPTN USD BOFAUS6S 6M 2.7%/3MLIBOR European 317U395L9 05-13-2019	4,000,000.00	346,667	413,243
PUT SWPTN USD CHASUS33 6M 2.605%/3MLIBOR European 317U945K6 10-17-2018	13,500,000.00	1,218,420	1,360,836
PUT SWPTN USD DEUTGB2L 6M 2.56%/3MLIBOR European 317U965K1 11-19-2018	9,400,000.00	1,005,241	1,016,164
PUT SWPTN USD DEUTGB2L 6M 3.0%/3MLIBOR European 317U801K9 01-20-2017	8,600,000.00	49,450	71
PUT SWPTN USD DEUTGB2L 6M 3.23%/3MLIBOR European 317U129L2 02-19-2019	9,500,000.00	449,667	518,362
PUT SWPTN USD GSCMUS33 6M 3.2%/3MLIBOR European 317U131L8 03-18-2019	5,600,000.00	280,000	324,574
PUT SWPTN USD MSCSUS33 6M 2.45%/3MLIBOR European 317U891L8 06-28-2019	12,700,000.00	987,778	1,696,644
PVH CORP COM USD1	20,500.00	1,783,811	1,849,920
PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO	800,000.00	975,289	1,020,618
PVTPL AIR LIQUIDE FIN S A NT 144A 3.5% DUE 09-27-2046/09-27-2016 BEO	460,000.00	459,066	425,760
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5.25% DUE 01-15-2022/12-15-2009 BEO	1,100,000.00	1,282,632	1,217,413
PVTPL AMGEN INC SR NT 144A 4.563% DUE 06-15-2048/06-14-2016 BEO	1,503,000.00	1,482,413	1,453,786
PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO	1,739,000.00	1,709,362	1,671,367
PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO	3,165,000.00	3,119,368	3,041,907
PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO	1,157,000.00	992,211	1,112,002
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,250,000.00	1,414,659	1,278,170
PVTPL CF INDS INC SR SECD NT 144A 4.5% DUE 12-01-2026 BEO	580,000.00	576,433	570,078
PVTPL CMO JP MORGAN CHASE COML MTG SECS TR 2011-C A-3 4.1063 DUE 07-15-2046 BEO	376,621.24	380,386	387,549
PVTPL COX COMMUNICATIONS INC NEW C CRP COXE 6.95 6.95% DUE 06-01-2038 BEO	2,000,000.00	2,617,923	2,160,722
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/06-15-2026 BEO	1,300,000.00	1,297,803	1,241,419
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	760,000.00	704,231	707,922
PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040	1,415,000.00	1,691,522	1,533,097
PVTPL DAIMLER FINANCE NA LLC NT 144A 1.5% DUE 07-05-2019 BEO	2,100,000.00	2,096,871	2,066,138
PVTPL DCP MIDSTREAM LLC NT 144A 4.75% DUE 09-30-2021/09-19-2011 BEO	127,000.00	126,938	128,588
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	2,950,000.00	3,004,443	3,632,300
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	2,149,000.00	2,154,892	2,646,038
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02	1,290,000.00	1,289,381	1,397,452
PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO	565,000.00	623,390	632,100
PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000.00	918,897	951,864
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000.00	1,163,436	1,164,251
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	410,000.00	397,507	397,786
PVTPL EMERA US FIN LP SR NT 144A 4.75% DUE 06-15-2046/06-16-2016 BEO	2,975,000.00	2,953,818	3,000,124
PVTPL EMERA US FIN LP SR NT 144A 4.75% DUE 06-15-2046/06-16-2016 BEO	870,000.00	863,806	877,347
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	1,980,000.00	1,947,625	1,809,372

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PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO	925,000.00	1,051,921	1,127,709
PVTPL FORTIVE CORP SR NT 144A 4.3% DUE 06-15-2046/06-20-2016 BEO	855,000.00	861,159	846,576
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	1,115,000.00	1,625,069	1,389,719
PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO	74,000.00	72,706	68,684
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	2,195,000.00	2,915,301	2,796,395
PVTPL HEWLETT PACKARD ENTERPRISE CO 144A6.45% DUE 10-15-2035/10-09-2015 BEO	1,601,000.00	1,600,071	1,630,298
PVTPL HEWLETT PACKARD ENTERPRISE CO 144A6.45% DUE 10-15-2035/10-09-2015 BEO	1,270,000.00	1,171,330	1,293,241
PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.6% DUE 10-15-2045/10-09-2015 BEO	400,000.00	401,073	404,040
PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.6% DUE 10-15-2045/10-09-2015 BEO	1,601,000.00	1,599,911	1,617,172
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	2,340,000.00	2,347,841	2,233,013
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000.00	1,800,000	1,717,702
PVTPL INTESA SANPAOLO S P A SR MED TERM NT CL X 6.5 2-24-2021	675,000.00	789,040	740,256
PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO	1,600,000.00	1,732,000	1,724,000
PVTPL KANSAS GAS & ELECTRIC COMPANY 1ST MTG BD 4.3 DUE 07-15-2044	1,345,000.00	1,398,079	1,372,657
PVTPL KEYSPAN GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000.00	8,660,293	8,048,376
PVTPL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO	390,000.00	451,250	462,396
PVTPL MASS MUT LIFE INS CO 5.375 12-1-41	395,000.00	457,692	435,580
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,395,000.00	2,092,440	2,094,117
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	1,000,000.00	1,446,510	1,501,159
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO	1,553,000.00	1,527,267	1,424,416
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000.00	470,275	482,200
PVTPL METLIFE CAPITAL TRUST X 9.25% DUE 04-08-2068	750,000.00	1,046,250	1,020,000
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	1,295,000.00	1,292,656	1,513,626
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000.00	375,319	439,477
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,335,000.00	1,669,853	1,613,930
PVTPL MYLAN N V SR NT 144A 3.95% DUE 06-15-2026/06-09-2016 BEO	3,050,000.00	3,038,719	2,854,336
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000.00	1,088,237	966,875
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	325,000.00	451,194	490,886
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO	1,500,000.00	1,499,985	1,526,526
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000.00	4,791,648	4,491,461
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000.00	500,000	590,130
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000.00	600,865	628,611
PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD NT 144A 4.875 DUE 07-15-2032 BEO	3,079,000.00	2,193,788	2,524,780
PVTPL RBS CTZNS FINL GROUP INC SUB NT 4.15% DUE 09-28-2022 BEO	245,000.00	244,067	247,982
PVTPL ROCHE HLDGS INC GTD NT 144A 4.0% DUE 11-28-2044	1,950,000.00	1,919,502	1,943,631
PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO	2,075,000.00	2,017,481	2,031,427
PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO	498,000.00	521,755	506,627
PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	2,320,000.00	2,163,159	2,265,615
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000.00	961,105	1,040,650
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,000,000.00	999,070	1,081,757
PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO	326,000.00	325,628	329,271
QEP RES INC COM STK	52,400.00	935,604	964,684
QUALCOMM INC 3.45% DUE 05-20-2025	800,000.00	797,120	814,019
QUALCOMM INC 4.8% DUE 05-20-2045	3,200,000.00	3,166,072	3,419,613
QUALCOMM INC 4.8% DUE 05-20-2045	910,000.00	932,304	972,452
QUALCOMM INC COM	23,300.00	1,541,758	1,519,160
QUANTA SVCS INC COM	68,526.00	1,678,733	2,388,131
QUEST DIAGNOSTICS INC COM	4,355.00	336,219	400,225
QVC INC 4.375% DUE 03-15-2023	1,580,000.00	1,589,340	1,568,156
RABOBANK NEDERLAND 5.25% DUE 08-04-2045	795,000.00	861,518	863,749
RABOBANK NEDERLAND 5.8% DUE 09-30-2110	340,000.00	381,055	384,557
RAYTHEON CO USD0.01	6,400.00	785,855	908,800
REALTY INCOME CORP 4.125% 10-15-2026	670,000.00	666,643	689,759
REGAL ENTMT GROUP CL A CL A	20,800.00	429,323	428,480
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000.00	2,351,795	2,281,535
REGIONS FINL CORP 7.375% DUE 12-10-2037	285,000.00	372,606	350,023
REGIONS FINL CORP NEW COM	21,473.00	197,475	308,352
REINSURANCE GROUP AMER INC COM NEW STK	7,881.00	806,124	991,666
REINSURANCE GROUP AMER INC COM NEW STK	11,800.00	1,257,003	1,484,794
RELIANCE STL & ALUM CO COM	4,903.00	348,371	389,985
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	385,000.00	485,054	514,251
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	1,700,000.00	2,134,824	2,051,259
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000.00	271,780	329,408
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000.00	1,638,843	1,700,281
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000.00	524,996	550,293
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000.00	835,075	821,179

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

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As of December 31, 2016

EIN: 85-0097942

Plan #: 006

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REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	3,300,000.00	3,346,992	3,484,176
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000.00	197,125	227,431
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	905,000.00	923,238	1,039,518
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	3,680,000.00	4,110,692	4,357,584
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	1,775,000.00	2,175,421	2,101,824
RICE ENERGY INC COM	43,400.00	1,100,538	926,590
RIO TINTO FIN USA 5.2 DUE 11-02-2040	3,000,000.00	3,243,030	3,413,283
RIO TINTO FIN USA 7.125% DUE 07-15-2028	2,005,000.00	2,858,908	2,591,242
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG	290,000.00	324,043	311,052
ROGERS 5% DUE 03-15-2044	1,500,000.00	1,488,465	1,604,552
ROGERS 5% DUE 03-15-2044	665,000.00	676,305	711,351
ROPER TECHNOLOGIES 3.8% DUE 12-15-2026	1,075,000.00	1,074,828	1,083,286
ROSS STORES INC COM	28,000.00	1,916,399	1,836,800
ROWAN COMPANIES PLC	103,479.00	1,849,250	1,954,718
ROYAL BK SCOTLAND 3.875% DUE 09-12-2023	2,200,000.00	2,199,340	2,112,563
ROYAL BK SCOTLAND 4.8% DUE 04-05-2026	2,475,000.00	2,470,520	2,477,794
ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	2,367,000.00	2,443,665	2,458,612
ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30	371,000.00	474,494	495,364
RPI GBP 3.585%/UK RPI LCH_GOLDUS 15/10/2046 SWU09GJ52	250,000.00	-	-
RPI GBP UK RPI/3.585% LCH_GOLDUS 15/10/2046 SWU09GJ52	250,000.00	-	10,629
RPI GBP UK RPI/3.585% LCH_SBSIUS 15/10/2046 SWU09GJ52	250,000.00	2,404	10,629
RPM INTL INC 3.45% DUE 11-15-2022	600,000.00	599,226	594,955
RWJ BARNABAS HLTH 3.949% DUE 07-01-2046	745,000.00	745,000	686,176
S CAROLINA ELEC & 4.5% DUE 06-01-2064	970,000.00	952,581	956,215
S CAROLINA ELEC & 4.6% DUE 06-15-2043	2,150,000.00	2,191,106	2,259,775
S CAROLINA ELEC & 5.1% DUE 06-01-2065	525,000.00	520,763	575,625
S CAROLINA ELEC & 6.05% DUE 01-15-2038	315,000.00	382,980	389,502
S.W. AIRL CO COM	9,542.00	188,099	475,573
S.W. GAS HLDGS INC 3.8% DUE 09-29-2046	575,000.00	573,264	516,047
SABINE PASS 5.625% DUE 04-15-2023	3,400,000.00	3,451,000	3,612,500
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000.00	1,836,300	1,991,672
SAN DIEGO GAS & 3.95% DUE 11-15-2041	1,075,000.00	973,886	1,070,524
SAN DIEGO GAS & 4.5% DUE 08-15-2040	945,000.00	987,062	1,012,986
SANDERSON FARMS INC COM	14,091.00	1,265,842	1,327,936
SAUDI ARABIA KINGDOM TRANCHE # TR 2 3.25% DUE 10-26-2026 REG	900,000.00	888,111	853,222
SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023	2,700,000.00	2,690,955	2,819,961
SEMPRA ENERGY 6% DUE 10-15-2039	654,000.00	723,535	779,272
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	27,400.00	497,016	518,682
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	28,224.00	619,507	534,280
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	7,815,000.00	8,309,738	7,916,415
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,000,000.00	1,994,220	2,025,954
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,050,000.00	2,066,630	2,076,603
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	1,600,000.00	1,625,906	1,668,531
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,200,000.00	1,028,981	1,084,882
SHELL INTL FIN B V 3.625% DUE 08-21-2042	820,000.00	720,919	741,336
SHELL INTL FIN B V 4% DUE 05-10-2046	2,970,000.00	2,916,481	2,840,089
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,876,000.00	1,860,354	1,915,510
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000.00	1,284,791	1,322,274
SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,630,000.00	2,418,628	2,102,022
SHERWIN WILLIAMS CO 4 DUE 12-15-2042	1,720,000.00	1,640,213	1,563,989
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026	2,640,000.00	2,638,165	2,466,644
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026	1,650,000.00	1,648,037	1,541,653
SIEMENS 4.4% DUE 05-27-2045	1,750,000.00	1,737,015	1,843,825
SIMON PPTY GROUP L 3.25% DUE 11-30-2026	700,000.00	698,159	686,947
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000.00	994,090	986,726
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000.00	536,834	583,872
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	180,000.00	186,005	191,085
SIMON PROPERTY GROUP INC COM	23,690.00	4,682,327	4,209,002
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,100,000.00	1,137,125	1,164,625
SLM CORP MTN 5.5 01-15-2019	700,000.00	700,000	726,250
SLM CORP TRANCHE # TR 00109 4.625 09-25-2017	1,100,000.00	1,087,823	1,117,875
SLM STUDENT LN TR SER 2006-3 CL A4 FLT RT 07-25-2019 REG	130,564.08	129,921	130,366
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	118,253.28	118,253	126,493
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000.00	393,240	396,879
SOCIETE GENERALE FLTG RT 7.375% DUE 12-29-2049	2,200,000.00	2,200,000	2,196,304
SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	1,300,000.00	1,408,958	1,317,818

SANDIA CORPORATION RETIREMENT INCOME PLAN

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SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000.00	390,418	376,680
SOUTHERN CO 4.25% DUE 07-01-2036	1,475,000.00	1,512,125	1,466,855
SOUTHERN CO 4.25% DUE 07-01-2036	1,935,000.00	1,926,854	1,924,315
SOUTHERN CO 4.4% DUE 07-01-2046	2,550,000.00	2,536,791	2,522,243
SOUTHERN CO 4.4% DUE 07-01-2046	1,450,000.00	1,448,567	1,434,217
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000.00	2,089,122	2,077,142
SOUTHERN PWR CO 4.95% DUE 12-15-2046	270,000.00	266,117	263,098
SOUTHERN PWR CO 5.25% DUE 07-15-2043	1,555,000.00	1,565,081	1,565,394
SOUTHN BAPTIST 4.857% DUE 07-15-2045	755,000.00	755,000	815,842
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000.00	615,000	664,560
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,285,000.00	1,278,006	1,263,720
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	1,720,000.00	1,813,080	1,698,503
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000.00	736,921	680,365
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	860,000.00	888,629	916,624
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000.00	1,388,939	1,271,878
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,565,000.00	2,062,365	1,882,280
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	1,850,000.00	2,523,552	2,323,001
SOUTHN CAL GAS 3.75 DUE 09-15-2042	825,000.00	816,598	805,859
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	2,255,000.00	2,227,967	2,213,792
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,275,000.00	1,223,158	1,251,701
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,375,000.00	1,358,954	1,349,873
SOUTHWESTERN ENERGY CO COM	25,361.00	241,548	274,406
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	645,000.00	639,247	600,782
SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000.00	1,114,438	1,200,505
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	885,000.00	921,966	935,730
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,301,000.00	1,611,247	1,637,346
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,046,000.00	1,286,371	1,316,421
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	5,354,000.00	6,204,669	6,738,164
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	516,000.00	576,160	649,401
SPECTRA ENERGY 3.375% DUE 10-15-2026	925,000.00	923,751	884,738
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000.00	503,315	475,426
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000.00	2,902,595	2,781,239
SPIRIT AEROSYSTEMS HLDGS INC CL A	35,600.00	1,809,454	2,077,260
SPIRIT AEROSYSTEMS HLDGS INC CL A	43,861.00	1,993,675	2,559,289
SPIRIT AIRLS INC COM	9,581.00	510,418	554,357
ST JUDE MED INC 4.75% DUE 04-15-2043	1,654,000.00	1,661,951	1,618,937
ST JUDE MED INC 4.75% DUE 04-15-2043	580,000.00	563,737	567,705
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO	455,000.00	600,732	608,026
STAPLES INC COM	81,400.00	793,143	736,670
STARBUCKS CORP 4.3% DUE 06-15-2045	750,000.00	800,221	787,606
STATE STR CORP 5.25% DUE 12-29-2049	715,000.00	715,000	731,088
STATE STR CORP COM	13,800.00	1,056,991	1,072,536
STATE STR CORP JR SUB DEB FTG RATE DUE 06-15-2037/12-21-2016 REG	2,290,000.00	1,743,220	2,023,788
STATE STR CORP JR SUB DEB FTG RATE DUE 06-15-2037/12-21-2016 REG	255,000.00	206,869	225,356
STATOIL ASA 4.8 DUE 11-08-2043	3,000,000.00	2,984,880	3,261,327
STATOIL ASA 5.1 DUE 08-17-2040	820,000.00	938,783	913,753
STEEL DYNAMICS INC COM	54,900.00	1,066,322	1,953,342
STRIP PRINCIPAL 00105 DUE 02-15-2045	7,250,000.00	3,404,080	2,993,569
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000.00	1,878,986	1,937,386
STRYKER CORP 4.625% DUE 03-15-2046	400,000.00	395,576	407,871
SUN TR BANKS INC COM	60,677.00	2,538,951	3,328,133
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	60,000.00	77,852	76,664
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	1,000,000.00	1,165,889	1,277,740
SUNCOR ENERGY INC 7.15% DUE 02-01-2032	360,000.00	375,210	457,979
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	625,000.00	615,321	571,882
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,725,000.00	1,730,486	1,578,394
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,680,000.00	1,625,137	1,622,025
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	685,000.00	680,417	661,476
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	835,000.00	721,055	806,325
Swiss franc - Cash	400,617.34	400,617	400,617
SYMANTEC CORP 2.75% DUE 06-15-2017	1,200,000.00	1,197,720	1,204,111
SYMANTEC CORP COM	21,500.00	368,291	513,635
SYNOPSIS INC COM	16,400.00	863,006	965,304
SYSCO CORP 4.85% DUE 10-01-2045	2,110,000.00	2,182,932	2,238,104
SYSCO CORP COM	39,620.00	1,972,461	2,193,759
TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM	17,983.00	587,196	886,382

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TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000.00	1,498,995	1,500,539
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000.00	918,289	901,663
TANGER PPTYS LTD 3.75% DUE 12-01-2024	538,000.00	534,928	536,926
TANGER PPTYS LTD PARTNERSHIP 3.875 DUE 12-01-2023	298,000.00	293,113	302,218
TARGET CORP 3.625% DUE 04-15-2046	1,820,000.00	1,816,215	1,691,160
TARGET CORP 4% DUE 07-01-2042	1,030,000.00	1,065,924	1,024,274
TAUBMAN CTRS INC COM	2,621.00	192,652	193,771
TCI COMMUNICATIONS 7.125% DUE 02-15-2028	1,100,000.00	1,487,153	1,454,789
TEACHERS INS & 6.85% DUE 12-16-2039	550,000.00	739,505	713,748
TEACHERS INS & 6.85% DUE 12-16-2039	1,250,000.00	1,530,630	1,622,155
TELECOM ITALIA SPA 6.375% SNR 24/06/2019GBP	1,400,000.00	2,109,508	1,894,900
TESORO CORP	29,379.00	1,903,038	2,569,194
TEVA 3.15% DUE 10-01-2026	571,000.00	569,481	526,420
TEVA 3.15% DUE 10-01-2026	420,000.00	418,883	387,209
TEVA 6.15% DUE 02-01-2036	52,000.00	70,877	58,052
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000	2,008,000.00	2,020,542	1,720,579
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000	313,000.00	310,393	268,198
TEXAS HEALTH RES 4.33% DUE 11-15-2055	715,000.00	696,890	714,855
TEXTRON INC 4% DUE 03-15-2026	2,000,000.00	1,984,840	2,002,382
THERMO FISHER SCIENTIFIC INC 4.15 DUE 02-01-2024	186,000.00	185,498	193,687
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	800,000.00	799,424	895,080
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	77,000.00	76,945	86,151
THOMSON REUTERS 4.5 DUE 05-23-2043	3,500,000.00	3,381,278	3,282,773
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000.00	492,085	452,828
TIME WARNER CABLE 4.5% DUE 09-15-2042	2,016,000.00	1,862,626	1,825,803
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000.00	325,509	304,983
TIME WARNER CABLE 5.5% DUE 09-01-2041	965,000.00	1,005,170	981,030
TIME WARNER CABLE 5.875% DUE 11-15-2040	3,765,000.00	4,238,509	4,015,165
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000.00	2,291,954	2,235,269
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000.00	908,064	853,156
TIME WARNER CABLE 6.55% DUE 05-01-2037	2,700,000.00	3,084,051	3,056,540
TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000.00	140,218	158,487
TIME WARNER CABLE 6.75% DUE 06-15-2039	890,000.00	919,655	1,034,697
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,195,000.00	1,290,146	1,470,020
TIME WARNER COMPANIES 6.95 DUE 01-15-2028 REG	875,000.00	1,133,811	1,092,294
TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG	1,040,000.00	1,398,357	1,286,059
TIME WARNER ENTMT 8.375% DUE 07-15-2033	445,000.00	515,501	583,044
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000.00	1,093,590	1,310,211
TIME WARNER INC 3.8% DUE 02-15-2027	660,000.00	657,459	656,252
TIME WARNER INC 3.875% DUE 01-15-2026	1,000,000.00	999,510	1,001,077
TIME WARNER INC 4.65% DUE 06-01-2044	249,000.00	263,766	238,080
TIME WARNER INC 4.9% DUE 06-15-2042	795,000.00	808,242	795,288
TIME WARNER INC 5.375% DUE 10-15-2041	1,400,000.00	1,498,798	1,480,429
TIME WARNER INC 5.375% DUE 10-15-2041	36,000.00	35,772	38,068
TIME WARNER INC 6.1 07-15-2040	1,440,000.00	1,743,986	1,643,805
TIME WARNER INC 6.1 07-15-2040	1,830,000.00	2,171,113	2,089,002
TIME WARNER INC 6.2% DUE 03-15-2040	800,000.00	895,171	923,471
TIME WARNER INC FIXED 4.85% DUE 07-15-2045	650,000.00	649,539	650,708
TIME WARNER INC FIXED 4.85% DUE 07-15-2045	876,000.00	938,768	876,954
TJX COS INC COM NEW	20,900.00	1,614,846	1,570,217
TN GAS PIPELN CO 7% DUE 03-15-2027	825,000.00	1,003,364	960,203
TN GAS PIPELN CO 7% DUE 10-15-2028	700,000.00	856,674	817,886
TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000.00	1,079,746	942,983
TN GAS PIPELN CO 8.375 DUE06-15-2032 BEO	255,000.00	323,646	317,795
TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000.00	2,153,614	2,153,949
TOTAL SYS SVCS INC 4.8% DUE 04-01-2026	1,010,000.00	1,007,273	1,088,297
TRANSCANADA 5% DUE 10-16-2043	2,300,000.00	2,429,766	2,554,838
TRANSCANADA 5% DUE 10-16-2043	1,250,000.00	1,363,063	1,388,499
TRANSCANADA 6.2% DUE 10-15-2037	1,220,000.00	1,593,872	1,512,678
TRANSCANADA 6.2% DUE 10-15-2037	1,750,000.00	2,370,470	2,169,825
TRANSCANADA 7.625% DUE 01-15-2039	1,375,000.00	1,968,459	1,968,519
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076	850,000.00	850,000	884,000
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000.00	762,000	769,620
TRANSOCEAN LTD	132,800.00	1,626,914	1,957,472
TRANSOCEAN PROTEUS 6.25% DUE 12-01-2024	800,000.00	788,000	807,504
TRAVELERS COS INC 3.75% DUE 05-15-2046	320,000.00	317,773	301,953

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
TRAVELERS COS INC 3.75% DUE 05-15-2046	1,333,000.00	1,323,722	1,257,824
TRAVELERS COS INC 3.75% DUE 05-15-2046	805,000.00	776,107	759,601
TRAVELERS COS INC 5.35% DUE 11-01-2040	475,000.00	556,530	559,525
TRAVELERS COS INC 5.35% DUE 11-01-2040	3,500,000.00	4,300,499	4,122,818
TRAVELERS COS INC 6.25% DUE 06-15-2037	550,000.00	682,776	706,762
TRAVELERS COS INC COM STK	26,000.00	1,669,661	3,182,920
TRAVELERS COS INC COM STK	3,900.00	438,335	477,438
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	1,085,000.00	1,083,101	1,368,148
TRINITY ACQSTN PLC 6.125% DUE 08-15-2043	835,000.00	937,243	892,628
TRINITY HLTH CORP 4.125% DUE 12-01-2045	720,000.00	719,287	698,963
TRINSEO S A COMMON STOCK	16,998.00	967,132	1,007,981
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000.00	1,692,962	1,848,083
TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	555,000.00	626,669	579,342
TWENTY-FIRST CENTURY FOX INC CL A	20,200.00	548,134	566,408
TWENTY-FIRST CENTY FOX INC CL B CL B	113,400.00	3,117,391	3,090,150
TYSON FOODS INC CL A COM (DELAWARE)	53,900.00	3,003,562	3,324,552
TYSON FOODS INC CL A COM (DELAWARE)	15,022.00	973,279	926,557
U S TREAS BD STRIPPED PRIN PMT 00078 08-15-2039 REG	6,650,000.00	3,905,302	3,350,596
U S TREAS SEC STRIPPED INT PMT TINT 05/15/40	3,385,000.00	1,981,816	1,613,291
UBS GROUP FDG 4.125% DUE 04-15-2026	510,000.00	509,374	521,589
UN PAC RR CO PASS 7.6% DUE 01-02-2020	219,774.03	219,774	250,046
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000.00	1,074,758	1,093,573
UNION PAC CORP 3.799% DUE 10-01-2051	450,000.00	429,923	420,061
UNION PAC CORP 4.05% DUE 11-15-2045	2,000,000.00	1,990,660	2,012,892
UNION PAC CORP 4.15% DUE 01-15-2045	465,000.00	524,013	468,276
UNION PAC CORP 4.3% DUE 06-15-2042	2,643,000.00	2,583,357	2,738,127
UNION PAC CORP 4.375% DUE 11-15-2065	1,190,000.00	1,135,095	1,183,434
UNION PAC CORP 4.75 DUE 12-15-2043	480,000.00	547,366	522,701
UNION PAC CORP 4.75% DUE 09-15-2041	875,000.00	964,132	950,894
UNITED CONTL HLDGS INC COM STK	43,733.00	2,683,772	3,187,261
UNITED RENTALS INC COM	20,800.00	1,613,441	2,196,064
United States dollar	-	-	-
United States dollar - Cash (externally held)	338,000.00	338,000	338,000
United States dollar - Cash Collateral Due to/from CCP Broker	(3,652,497.47)	(3,652,497)	(3,652,497)
United States dollar - Futures initial margin	1,242,000.00	1,242,000	1,242,000
United States dollar - Invested cash	10,705,614.88	10,705,615	10,705,615
United States dollar - Invested cash	78,759.98	78,760	78,760
United States dollar - Invested cash	2,240,315.23	2,240,315	2,240,315
United States dollar - Invested cash	5,128,515.56	5,128,516	5,128,516
United States dollar - Variation Margin	556,390.82	556,391	556,391
United States dollar - Variation Margin	154,174.59	154,175	154,175
United States dollar - Variation Margin	(4,688.34)	(4,688)	(4,688)
UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040	9,975,000.00	5,878,122	4,868,558
UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025	1,250,000.00	1,259,819	1,254,556
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	2,980,000.00	3,035,489	2,815,286
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	6,075,000.00	6,108,025	5,411,258
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	16,657,000.00	14,547,005	14,802,610
UNITED STATES TREAS BD STRIPPED DUE 08-15-2045	10,425,000.00	4,587,182	4,241,411
UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045	15,480,000.00	7,278,131	6,337,373
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	12,735,000.00	6,168,519	5,343,784
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	1,000,000.00	432,340	419,614
UNITED STATES TREAS BD STRIPPED PRIN PMT0 11-15-2040 REG	8,240,000.00	4,688,381	3,941,522
UNITED STATES TREAS BD STRIPPED PRIN PMT00071 05-15-2037 (UNDDATE) REG	815,000.00	450,968	459,627
UNITED STATES TREAS BD STRIPPED PRIN PMT00074 05-15-2038 (UNDDATE) REG	1,940,000.00	1,096,992	1,044,942
UNITED STATES TREAS BD STRIPPED PRIN PMT00074 05-15-2038 (UNDDATE) REG	3,344,000.00	919,355	1,801,179
UNITED STATES TREAS BD STRIPPED PRIN PMT00077 05-15-2039 (UNDDATE) REG	5,000,000.00	3,055,571	2,542,700
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	5,540,000.00	3,065,224	2,760,748
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	2,300,000.00	642,859	1,146,159
UNITED STATES TREAS BD STRIPPED PRIN PMT00080 02-15-2040 (UNDDATE) REG	14,375,000.00	8,403,084	7,090,339
UNITED STATES TREAS BD STRIPPED PRIN PMT00083 08-15-2040 (UNDDATE) REG	2,000,000.00	1,077,218	963,392
UNITED STATES TREAS BD STRIPPED PRIN PMT00087 05-15-2041 (UNDDATE) REG	1,920,000.00	1,001,926	902,861
UNITED STATES TREAS BD STRIPPED PRIN PMT00088 08-15-2041 (UNDDATE) REG	3,515,000.00	1,831,437	1,631,312
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	12,125,000.00	6,561,340	5,314,072
UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG	20,790,000.00	10,687,691	8,821,530
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG	5,095,000.00	2,232,747	2,120,468
UNITED STATES TREAS BD STRIPPED PRIN PMT00109 11-15-2045 (UNDDATE) REG	7,850,000.00	3,329,212	3,159,390

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
UNITED STATES TREAS BD STRIPPED PRIN PMT00110 0% DUE 02-15-2046 REG	575,000.00	222,974	230,348
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	1,460,000.00	561,677	581,784
UNITED STATES TREAS BD STRIPPED PRIN PMT00114 11-15-2046 (UNDDATE) REG	1,685,000.00	665,750	664,294
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	18,390,000.00	9,794,548	7,886,460
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	9,400,000.00	4,162,053	4,031,143
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG	9,730,000.00	4,701,405	4,234,691
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	11,300,000.00	5,054,245	4,982,204
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	10,200,000.00	5,573,702	4,497,211
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	360,000.00	129,730	158,725
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	1,310,000.00	1,465,321	1,329,497
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	1,965,000.00	2,763,558	2,511,209
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	690,000.00	944,996	898,051
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	1,600,000.00	2,192,295	2,148,312
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	8,330,000.00	8,541,124	8,016,001
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	10,890,000.00	10,864,026	10,479,501
UNITED STATES TREAS BDS 1.375 02-15-2044 REG	1,500,000.00	1,773,264	1,697,731
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	7,520,000.00	7,860,987	7,263,553
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	3,515,000.00	3,706,003	3,467,491
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	5,100,000.00	4,967,821	5,038,045
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	3,335,000.00	3,636,432	3,375,384
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	28,095,000.00	31,430,447	28,435,202
UNITED STATES TREAS BDS 3.375 05-15-2044REG	9,045,000.00	10,279,008	9,591,589
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	7,010,000.00	8,200,883	7,769,870
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	4,795,000.00	5,743,383	5,317,391
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	5,905,000.00	7,458,407	6,695,024
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	2,285,000.00	2,458,152	2,315,258
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	2,290,000.00	2,808,381	2,579,202
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	975,000.00	1,322,851	1,183,749
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	2,285,000.00	2,863,446	2,623,555
UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	3,805,000.00	5,127,101	4,619,506
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	7,227,000.00	6,621,437	6,421,869
UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG	15,104,200.00	12,756,674	12,699,913
UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG	17,612,000.00	14,544,848	14,808,522
UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG	7,155,000.00	5,975,144	6,016,067
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG	820,000.00	1,280,159	1,160,076
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	1,640,000.00	2,414,347	2,184,275
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	3,135,000.00	4,245,701	3,966,753
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	2,575,000.00	2,500,282	2,432,067
UNITED STATES TREAS BDS DTD 11/15/2016 2.875% DUE 11-15-2046 REG	4,980,000.00	4,782,416	4,808,036
UNITED STATES TREAS BDS DTD 11/15/2016 2.875% DUE 11-15-2046 REG	29,772,000.00	29,061,144	28,743,943
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	500,000.00	531,898	512,210
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG	575,000.00	546,249	537,266
UNITED STATES TREAS NTS FRN 31/10/18 USD100 .6756455% DUE 10-31-2018 REG	4,000,000.00	4,000,387	4,000,348
UNITED STATES TREAS NTS WI TREASURY NOTE2% DUE 11-15-2026 REG	6,960,000.00	6,758,573	6,696,550
UNITED STATES TREAS NTS WI TREASURY NOTE2% DUE 11-15-2026 REG	1,590,000.00	1,513,378	1,529,815
UNITED STATES TREAS NTS WI TREASURY NOTE2% DUE 11-15-2026 REG	3,175,000.00	3,063,264	3,054,820
UNITED STATES TREAS SEC STRIPPED INT PMT00005 05-15-2038 (UNDDATE) REG	3,400,000.00	2,116,194	1,750,211
UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG	1,725,000.00	1,056,908	869,490
UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG	2,255,000.00	1,324,587	1,085,014
UNITED STATES TREAS SEC STRIPPED INT PMT00755 05-15-2037 (UNDDATE) REG	2,090,000.00	1,338,123	1,121,387
UNITED STATES TREAS SEC STRIPPED INT PMT00764 08-15-2037 (UNDDATE) REG	1,345,000.00	803,180	714,581
UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG	1,355,000.00	832,365	705,742
UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDDATE) REG	740,000.00	453,331	400,480
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041	4,435,000.00	2,496,719	2,040,419
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG	1,880,000.00	1,034,132	829,644
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG	4,530,000.00	2,424,776	2,060,294
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG	635,000.00	319,725	299,968
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	825,000.00	823,862	833,242
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	460,000.00	459,370	464,595
UNITED THERAPEUTICS CORP DEL COM STK	20,099.00	1,769,522	2,882,800
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000.00	96,753	96,412
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	315,000.00	312,647	318,622
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	6,200,000.00	5,903,047	6,327,199
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000.00	534,936	583,171
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000.00	553,934	603,882
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,500,000.00	1,481,280	1,584,219

SANDIA CORPORATION RETIREMENT INCOME PLAN

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As of December 31, 2016

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Plan #: 006

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UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,825,000.00	1,886,836	1,927,466
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	930,000.00	926,178	1,024,505
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000.00	1,077,035	1,164,410
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000.00	2,656,288	2,585,891
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,385,000.00	1,918,975	1,779,963
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	455,000.00	611,006	595,169
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000.00	1,730,549	1,798,588
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000.00	1,955,443	1,877,901
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000.00	710,297	709,580
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	2,800,000.00	3,008,946	2,838,321
UNITEDHEALTH GROUP INC COM	37,400.00	5,179,221	5,985,496
UNIV NOTRE DAME DU 3.438% DUE 02-15-2045	705,000.00	705,000	673,508
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000.00	1,023,560	969,880
UNUM GROUP	43,550.00	1,385,346	1,913,152
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	5,233,000.00	5,634,590	5,633,937
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	174,100.98	175,842	194,123
US TREAS BD STRIPPED PRIN 05-15-2042 REG	635,000.00	285,280	286,849
US TREAS BD STRIPPED PRIN 08-15-2042 REG	5,745,000.00	2,824,866	2,569,572
US TREAS BD STRIPPED PRIN 08-15-2042 REG	200,000.00	78,412	89,454
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG	14,095,000.00	7,422,920	6,158,726
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	7,250,000.00	3,432,458	3,215,933
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	11,190,000.00	6,013,563	4,963,627
US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG	3,045,000.00	4,008,411	3,758,909
US TREAS BDS 4.375 DUE 05-15-2040 REG	2,525,000.00	3,493,902	3,119,658
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	595,000.00	799,950	736,196
US TREAS SEC 0 DUE 11-15-2041	125,000.00	57,599	56,338
US TREAS SEC 4.5 DUE 08-15-2039 REG	4,780,000.00	6,155,886	6,002,633
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG	3,705,000.00	2,124,892	1,729,646
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG	815,000.00	465,764	379,430
US TREASURY N/B 3.0% 11-15-2045 REG	6,640,000.00	7,143,461	6,549,218
US TREASURY N/B 3.0% 11-15-2045 REG	2,000,000.00	2,110,653	1,972,656
USA TREASURY BILLS 0% DUE 01-26-2017 REG	4,000,000.00	3,996,764	3,998,924
UTD AIRLS PASS 3.45% DUE 07-07-2028	1,600,000.00	1,600,000	1,556,000
UTD PARCEL SVC INC 3.625% DUE 10-01-2042	650,000.00	641,901	619,843
UTD PARCEL SVC INC 6.2% DUE 01-15-2038	675,000.00	986,125	887,986
UTD STATES TREAS 1.625% DUE 05-15-2026	128,000.00	128,694	119,360
UTD STATES TREAS 1.625% DUE 05-15-2026	392,000.00	396,165	365,540
UTD STATES TREAS FLTG RT .6956455% DUE 04-30-2018	2,600,000.00	2,600,884	2,604,558
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042	320,000.00	145,664	142,829
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043	635,000.00	272,796	274,504
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044	740,000.00	384,156	309,728
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039	600,000.00	290,550	296,944
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2043	1,380,000.00	736,989	591,509
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044	600,000.00	310,872	250,050
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039	5,840,000.00	3,477,370	2,878,098
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042	1,595,000.00	811,871	698,610
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2044	195,000.00	91,319	80,843
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2037	4,240,000.00	2,670,734	2,231,648
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042	1,190,000.00	643,516	516,686
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	885,000.00	848,051	842,243
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	1,250,000.00	1,234,888	1,189,609
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,350,000.00	3,757,625	3,585,853
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	1,485,000.00	1,638,740	1,589,550
UTD TECHNOLOGIES 5.4% DUE 05-01-2035	540,000.00	643,731	631,907
UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO	750,000.00	925,050	976,423
VA ELEC & PWR CO 4% DUE 11-15-2046	325,000.00	323,479	324,017
VA ELEC & PWR CO 4.2% DUE 05-15-2045	300,000.00	309,177	305,274
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000.00	4,519,168	4,206,966
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	2,960,000.00	5,039,743	4,711,852
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000.00	1,530,496	1,392,862
VALE OVERSEAS LTD 5.875% DUE 06-10-2021	1,900,000.00	1,900,000	1,990,250
VALE OVERSEAS LTD 6.875% DUE 11-10-2039	1,005,000.00	990,600	977,363
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	1,555,000.00	1,486,976	1,531,675
VALERO ENERGY CORP 4.9% DUE 03-15-2045	1,490,000.00	1,400,203	1,484,849
VALERO ENERGY CORP 6.625% DUE 06-15-2037	1,200,000.00	1,458,141	1,404,437
VALERO ENERGY CORP 7.5% DUE 04-15-2032	1,080,000.00	1,321,582	1,326,269

SANDIA CORPORATION RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2016

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
VALERO ENERGY CORP COM STK NEW	26,500.00	1,433,930	1,810,480
VALERO ENERGY CORP COM STK NEW	48,286.00	2,411,387	3,298,900
VALIDUS HOLDING LTD COM STK USD0.175	9,200.00	412,098	506,092
VALSPAR CORP 3.95% DUE 01-15-2026	585,000.00	608,295	584,827
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026	253,000.00	251,022	258,643
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	1,470,000.00	1,488,260	1,380,127
VERISIGN INC COM	32,297.00	2,235,838	2,456,833
VERIZON 2.625% DUE 08-15-2026	900,000.00	897,705	828,497
VERIZON 3.85% DUE 11-01-2042	2,360,000.00	2,211,721	2,045,025
VERIZON 3.85% DUE 11-01-2042	3,000,000.00	2,417,350	2,599,608
VERIZON 3.85% DUE 11-01-2042	720,000.00	674,842	623,906
VERIZON 4.272% DUE 01-15-2036	1,175,000.00	1,221,700	1,124,623
VERIZON 4.272% DUE 01-15-2036	597,000.00	594,248	571,404
VERIZON 4.672% DUE 03-15-2055	4,690,000.00	4,479,042	4,404,426
VERIZON 4.672% DUE 03-15-2055	3,664,000.00	3,388,992	3,440,899
VERIZON 4.862% DUE 08-21-2046	1,445,000.00	1,361,173	1,464,210
VERIZON 4.862% DUE 08-21-2046	4,661,000.00	4,614,063	4,722,963
VERIZON 4.862% DUE 08-21-2046	1,133,000.00	1,174,083	1,148,062
VERIZON 5.012% DUE 08-21-2054	8,710,000.00	8,418,287	8,664,377
VERIZON 5.012% DUE 08-21-2054	6,250,000.00	5,033,690	6,217,263
VERIZON 5.012% DUE 08-21-2054	616,000.00	617,518	612,773
VERIZON 5.012% DUE 08-21-2054	195,000.00	153,308	193,979
VERIZON 6.25% DUE 04-01-2037	180,000.00	240,042	213,408
VERIZON 6.4% DUE 02-15-2038	750,000.00	908,145	905,590
VERIZON 8.95% DUE 03-01-2039	1,095,000.00	1,700,793	1,642,412
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	5,125,000.00	5,236,466	5,058,303
VERIZON COMMUNICATIONS 4.522% 09-15-2048	8,966,000.00	8,033,366	8,597,605
VERIZON COMMUNICATIONS 4.522% 09-15-2048	100,000.00	77,086	95,891
VERIZON COMMUNICATIONS 6 DUE 04-01-2041	2,400,000.00	2,601,282	2,756,587
VERIZON COMMUNICATIONS 6 DUE 04-01-2041	1,540,000.00	1,735,020	1,768,810
VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	226,000.00	225,774	272,672
VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	104,000.00	103,896	125,477
VERIZON COMMUNICATIONS COM	84,783.00	4,262,749	4,525,717
VERIZON COMMUNICATIONS COM	137,100.00	6,954,682	7,318,398
VERIZON FIXED 3.5% DUE 11-01-2024	450,000.00	447,030	448,556
VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	2,265,000.00	2,860,106	2,586,777
VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	2,645,000.00	2,935,144	3,020,762
VIACOM INC NEW 3.45% DUE 10-04-2026	220,000.00	218,858	203,324
VIACOM INC NEW 4.85% DUE 12-15-2034	1,160,000.00	1,026,055	1,034,108
VIACOM INC NEW 5.25% DUE 04-01-2044	3,850,000.00	4,237,618	3,502,503
VIACOM INC NEW 5.25% DUE 04-01-2044	2,225,000.00	2,245,982	2,024,174
VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006	755,000.00	806,144	823,288
VISA INC 4.15% DUE 12-14-2035	355,000.00	354,521	371,679
VISA INC 4.15% DUE 12-14-2035	890,000.00	889,945	931,815
VISA INC 4.3% DUE 12-14-2045	1,590,000.00	1,587,345	1,678,267
VISA INC 4.3% DUE 12-14-2045	4,005,000.00	4,301,502	4,227,334
VISA INC 4.3% DUE 12-14-2045	1,991,000.00	2,068,367	2,101,528
VISA INC 4.3% DUE 12-14-2045	2,000,000.00	1,996,660	2,111,028
VISTEON CORP COM NEW COM NEW	3,015.00	206,450	242,225
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,205,000.00	1,113,486	1,066,186
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	1,000,000.00	880,314	884,802
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000.00	3,568,477	3,539,208
VODAFONE GROUP PLC 6.25% DUE 11-30-2032	490,000.00	641,374	562,317
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	1,520,000.00	1,956,189	1,704,479
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	515,000.00	611,109	577,505
VOYA FINL INC 3.65% DUE 06-15-2026	1,050,000.00	1,046,945	1,026,664
VOYA FINL INC COM	71,203.00	2,536,013	2,792,582
VOYA FINL INC COM	42,500.00	1,398,287	1,666,850
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	1,268,000.00	1,726,232	1,612,956
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	495,000.00	631,061	583,064
WACHOVIA CORP NEW 5.5% DUE 08-01-2035	225,000.00	248,177	249,131
WALGREEN CO 4.4% DUE 09-15-2042	780,000.00	710,775	753,037
WALGREENS BOOTS 4.5% DUE 11-18-2034	875,000.00	879,174	880,470
WALGREENS BOOTS 4.65% DUE 06-01-2046	180,000.00	178,589	182,659
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,295,000.00	1,298,354	1,331,013
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,870,000.00	1,823,091	1,922,003

SANDIA CORPORATION RETIREMENT INCOME PLAN
Schedule H, Line 4(i)-Schedule of Assets (Held at End of Year)
Investments held at Northern Trust
As of December 31, 2016

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
WAL-MART STORES 4% DUE 04-11-2043	1,525,000.00	1,418,056	1,531,974
WAL-MART STORES 5% DUE 10-25-2040	700,000.00	817,304	805,606
WAL-MART STORES 5.25% DUE 09-01-2035	2,830,000.00	3,421,845	3,384,756
WAL-MART STORES 5.25% DUE 09-01-2035	5,444,000.00	6,723,215	6,511,171
WAL-MART STORES 5.625% DUE 04-01-2040	1,435,000.00	1,877,324	1,775,171
WAL-MART STORES 5.625% DUE 04-15-2041	1,210,000.00	1,544,665	1,504,751
WAL-MART STORES 5.625% DUE 04-15-2041	9,180,000.00	11,485,188	11,416,211
WAL-MART STORES 6.2% DUE 04-15-2038	195,000.00	257,114	257,048
WAL-MART STORES 6.2% DUE 04-15-2038	3,200,000.00	4,491,903	4,218,221
WAL-MART STORES 6.5% DUE 08-15-2037	1,475,000.00	2,222,520	1,998,929
WAL-MART STORES INC 4.75 DUE 10-02-2043	2,625,000.00	2,708,727	2,943,523
WAL-MART STORES INC 4.75 DUE 10-02-2043	2,500,000.00	2,626,075	2,803,355
WAL-MART STORES INC COM	44,385.00	3,159,413	3,067,891
WAL-MART STORES INC COM	34,100.00	2,342,876	2,356,992
WELLCARE HLTH PLANS INC COM	14,000.00	1,617,462	1,919,120
WELLPOINT INC 4.625 DUE 05-15-2042	1,175,000.00	1,225,320	1,180,604
WELLPOINT INC 4.625 DUE 05-15-2042	2,305,000.00	2,246,646	2,315,993
WELLPOINT INC 4.85% DUE 08-15-2054	195,000.00	192,040	198,249
WELLPOINT INC 5.1% DUE 01-15-2044	1,550,000.00	1,547,908	1,651,604
WELLPOINT INC 5.85% DUE 01-15-2036	420,000.00	446,729	472,095
WELLS FARGO & CO 3% DUE 04-22-2026	2,000,000.00	1,993,140	1,908,464
WELLS FARGO & CO 3% DUE 10-23-2026	3,190,000.00	3,171,662	3,038,146
WELLS FARGO & CO 3% DUE 10-23-2026	760,000.00	758,244	723,822
WELLS FARGO & CO 3.9% DUE 05-01-2045	2,510,000.00	2,499,517	2,380,753
WELLS FARGO & CO 3.9% DUE 05-01-2045	900,000.00	800,289	853,656
WELLS FARGO & CO 3.9% DUE 05-01-2045	3,250,000.00	3,239,145	3,082,648
WELLS FARGO & CO 4.1% DUE 06-03-2026	2,000,000.00	1,997,940	2,026,378
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,220,000.00	2,213,052	2,124,660
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000.00	1,997,680	1,914,108
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,315,000.00	2,312,315	2,215,580
WELLS FARGO & CO 4.75% DUE 12-07-2046	1,055,000.00	1,052,996	1,070,673
WELLS FARGO & CO 4.75% DUE 12-07-2046	1,375,000.00	1,372,388	1,395,427
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,565,000.00	2,592,933	2,634,565
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,500,000.00	2,480,950	2,567,803
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,600,000.00	1,558,560	1,643,394
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000.00	1,984,760	2,054,242
WELLS FARGO & CO 5.375% DUE 02-07-2035	385,000.00	439,054	437,420
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000.00	10,886,760	11,588,315
WELLS FARGO & CO 5.375% DUE 11-02-2043	1,200,000.00	1,196,448	1,324,379
WELLS FARGO & CO 5.606% DUE 01-15-2044	3,484,000.00	3,742,067	3,947,515
WELLS FARGO & CO 5.9% DUE 12-29-2049	752,000.00	752,000	755,760
WELLS FARGO & CO FLTG RT 5.875% DUE 12-29-2049	1,660,000.00	1,660,000	1,742,834
WELLS FARGO & CO FLTG RT 7.98% DUE 03-29-2049	2,167,000.00	2,276,385	2,264,515
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	2,775,000.00	2,755,908	2,731,241
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	2,090,000.00	2,176,249	2,057,043
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000.00	1,241,400	1,230,289
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	2,000,000.00	1,992,400	2,057,148
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000.00	996,200	1,028,574
WELLS FARGO BK 5.95% DUE 08-26-2036	195,000.00	241,433	229,564
WELLS FARGO CAP X 5.95% DUE 12-01-2086	340,000.00	377,400	353,600
WELLS FARGO MTG BACKED SECS 2004-H TR MTG PASSTHRU CTF CL A-1 VAR 6-25-34	62,936.21	61,596	63,560
WESLEYAN UNIV CONN 4.781% DUE 07-01-2116	525,000.00	525,000	498,054
WESTAR ENERGY INC 4.125 DUE 03-01-2042	615,000.00	686,007	610,463
WESTAR ENERGY INC 4.125 DUE 03-01-2042	1,580,000.00	1,759,967	1,568,344
WESTAR ENERGY INC 4.25% DUE 12-01-2045	670,000.00	667,280	684,901
WESTAR ENERGY INC 4.625% DUE 09-01-2043	750,000.00	749,985	803,699
WESTLAKE CHEM CORP 5% DUE 08-15-2046	2,440,000.00	2,384,684	2,410,117
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	885,000.00	871,221	911,517
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000.00	3,387,325	3,398,878
WESTVACO CORP DEL 7.95% DUE 02-15-2031	330,000.00	407,411	434,286
WESTVACO CORP DEL 8.2% DUE 01-15-2030	675,000.00	820,881	881,196
WHITING PETE CORP COM STK	8,600.00	106,021	103,372
WI ELEC PWR CO 3.65% DUE 12-15-2042	650,000.00	647,413	612,122
WI ENERGY CORP FLTG RT 6.25% DUE 05-15-2067	847,000.00	431,970	742,184
WI PWR & LT CO 4.1% DUE 10-15-2044	925,000.00	924,205	932,190
WILLIAM MARSH RICE 3.774% DUE 05-15-2055	795,000.00	795,000	752,226

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WILLIAMS PARTNERS 5.4% DUE 03-04-2044	3,075,000.00	2,199,211	2,980,109
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	1,575,000.00	1,564,589	1,610,866
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	475,000.00	496,796	485,817
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000.00	1,548,576	1,601,087
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,750,000.00	2,231,853	1,867,934
WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044	1,410,000.00	1,415,163	1,557,121
WYETH 6% DUE 02-15-2036	2,010,000.00	2,563,623	2,504,591
WYETH 6.5% DUE 02-01-2034	1,500,000.00	2,198,834	1,938,368
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	950,000.00	1,211,730	1,195,525
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000.00	546,582	586,027
XEROX CORP COM	35,928.00	340,845	313,651
ZIMMER BIOMET 3.15% DUE 04-01-2022	2,850,000.00	2,842,847	2,842,208
ZIMMER HLDGS INC 4.25% DUE 08-15-2035	199,000.00	185,989	185,567
		\$ 4,825,205,226	\$ 5,357,179,732

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C057224107	#REORG/ BAKER HUGHES INC CASH & STOCK MERGER BAKER 2G14AV2 07-05-2017	Acquisitions	55,900.00	-3,150,840.42	
		Dispositions	-2,400.00		121,096.31
C984121103	#REORG/ XEROX CORP REVERSE SPLIT XEROX 2H1KAW2 06-15-2017	Acquisitions	384,428.00	-3,514,219.34	
		Dispositions	-348,500.00		3,376,071.59
C19122T109	#REORG/COCA-COLA ENTERPRISES CASH AND STOCK MERGER COCA-COLA 2A1YA72 05-31-2016	Acquisitions	45,100.00	-2,287,074.50	
		Dispositions	-2,200.00		112,597.50
		Free Delivery	-42,900.00		
C30249U101	#REORG/FMC TECHNOLOGIES STOCK MERGER TECHNIPFMC INC 2E1WAA2 01-17-2017	Acquisitions	124,079.00	-3,074,601.29	
		Dispositions	-93,179.00		2,763,427.45
C413086109	#REORG/HARMAN INTL CASH MERGER 03-13-2017	Acquisitions	19,500.00	-1,677,343.14	
		Dispositions	-19,500.00		2,133,353.52
C502424104	#REORG/L-3 COMMUNICATIONS NAME CHANGE L3 TECHNOLOGIES 2E19A92 01-03-2017	Acquisitions	25,200.00	-2,980,753.37	
		Dispositions	-15,900.00		2,258,776.61
C531229300	#REORG/LIBERTY MEDIA MANDATORY EXCH LIBERTY 211ZAJ1, 211AAL1, 211YAH1 04-18-2016	Acquisitions	7,200.00	-249,624.64	
		Dispositions	-58,100.00		1,942,868.11
C66704R803	#REORG/NORTHSTAR RLTY STOCK MERGER COLONY NORTHSTAR 2E13A42 01-11-2017	Acquisitions	45,346.00	-568,603.66	
		Dispositions	-17,285.00		225,616.18
C84610H108	#REORG/SOVRAN SELF NAME CHANGE LIFE STORAGE 2C1MAN2 08-15-2016	Acquisitions	7,500.00	-765,885.06	
		Free Delivery	-7,500.00		
C790849103	#REORG/ST JUDE CASH AND STOCK MERGER ABBOTT LABS 2000084 01-05-2017	Acquisitions	1,400.00	-84,294.42	
		Dispositions	-1,400.00		107,271.26
SB1WF8X8	#REORG/STATE STR MANDATORY EXCHANGE STATE STR 4U1NAKB 12-21-2016	Acquisitions	255,000.00	-206,868.75	
		Free Delivery	-2,545,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	4,000.00	-106,790.56	
		Dispositions	-4,000.00		112,715.88
SBYSXRC9	5TH 3RD BK CIN OH 3.85% DUE 03-15-2026	Acquisitions	1,050,000.00	-1,048,960.50	
		Dispositions	-885,000.00		940,809.65
C002824100	ABBOTT LAB COM	Acquisitions	21,900.00	-848,801.33	
		Dispositions	-21,900.00		829,915.38
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	7,455,000.00	-7,422,551.60	
		Dispositions	-535,000.00		534,063.75
SBYP8MR7	ABBVIE INC 4.3% DUE 05-14-2036	Acquisitions	3,540,000.00	-3,519,484.15	
		Dispositions	-970,000.00		1,016,608.00
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042	Acquisitions	1,245,000.00	-1,257,363.90	
		Dispositions	-1,635,000.00		1,592,510.80
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	Acquisitions	4,785,000.00	-4,814,719.00	
		Dispositions	-2,730,000.00		2,695,049.15
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	28,900.00	-1,609,403.58	
		Dispositions	-28,900.00		1,743,314.10
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	1,345,000.00	-1,381,365.45	
		Dispositions	-3,196,000.00		3,367,153.96
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Acquisitions	1,435,000.00	-1,484,424.35	
		Dispositions	-2,752,000.00		2,931,946.96
C002896207	ABERCROMBIE & FITCH CO CL A	Acquisitions	27,901.00	-888,621.10	
		Dispositions	-27,901.00		517,549.16
SBYRZVC4	ACE INA HLDGS INC 3.35% DUE 05-03-2026				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	335,000.00	-346,256.00	
		Dispositions	-1,838,000.00		1,903,130.97
SBYSRKF5	ACE INA HLDGS INC 4.35% DUE 11-03-2045	Acquisitions	465,000.00	-477,448.05	
		Dispositions	-660,000.00		710,914.10
SBWDBND7	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	Acquisitions	445,000.00	-479,687.75	
		Dispositions	-1,120,000.00		1,181,140.80
SBT6T3K4	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	Acquisitions	500,000.00	-545,110.00	
		Dispositions	-2,132,000.00		2,299,007.56
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	90,300.00	-3,534,454.36	
		Dispositions	-5,600.00		247,618.20
C00724F101	ADOBE SYS INC COM	Acquisitions	39,900.00	-3,736,877.54	
		Dispositions	-39,900.00		3,830,740.78
C00130H105	AES CORP COM	Acquisitions	87,867.00	-1,043,965.74	
		Dispositions	-68,289.00		772,894.78
SBD203F4	AETNA INC NEW 4.375% DUE 06-15-2046	Acquisitions	10,050,000.00	-10,071,461.45	
		Dispositions	-2,820,000.00		2,843,010.25
C00817Y108	AETNA INC	Acquisitions	6,600.00	-764,081.72	
		Dispositions	-6,600.00		731,265.96
C001055102	AFLAC INC COM	Acquisitions	18,977.00	-1,341,607.72	
		Dispositions	-10,300.00		717,067.37
C011659109	ALASKA AIR GROUP INC COM	Acquisitions	11,000.00	-745,344.26	
		Dispositions	-40,710.00		2,748,506.96
C017175100	ALLEGHANY CORP DEL COM	Acquisitions	1,995.00	-1,046,659.05	
		Dispositions	-2,240.00		1,206,099.26

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CH01531104	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	Acquisitions	8,900.00	-399,173.91	
		Dispositions	-18,950.00		784,989.92
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	37,800.00	-1,215,397.98	
		Dispositions	-49,600.00		1,402,630.98
SBBG7S30	ALLSTATE CORP 4.5% DUE 06-15-2043	Acquisitions	165,000.00	-195,772.50	
		Dispositions	-370,000.00		387,486.20
C020002101	ALLSTATE CORP COM	Acquisitions	18,100.00	-1,115,078.69	
		Dispositions	-33,390.00		2,245,571.15
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	5,240.00	-4,066,932.82	
		Dispositions	-2,730.00		2,030,236.84
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	4,390.00	-3,518,144.03	
		Dispositions	-1,040.00		791,016.10
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	4,140,000.00	-4,061,521.70	
		Dispositions	-1,260,000.00		1,288,406.80
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042	Acquisitions	1,515,000.00	-1,562,811.85	
		Dispositions	-1,815,000.00		1,718,944.75
SB7ZKNH1	ALTRIA GROUP INC 4.5% DUE 05-02-2043	Acquisitions	1,963,000.00	-2,180,627.90	
		Dispositions	-990,000.00		1,126,351.50
SB90J333	ALTRIA GROUP INC 9.95% DUE 11-10-2038	Acquisitions	390,000.00	-711,734.40	
		Dispositions	-390,000.00		718,656.90
C02209S103	ALTRIA GROUP INC COM	Acquisitions	11,800.00	-716,167.11	
		Dispositions	-66,800.00		4,305,965.40
SBTC0L18	AMAZON COM INC 4.8% DUE 12-05-2034				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,145,000.00	-1,259,023.10	
		Dispositions	-2,460,000.00		2,602,625.00
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	3,350,000.00	-3,820,797.29	
		Dispositions	-885,000.00		1,061,093.00
C023135106	AMAZON COM INC COM				
		Acquisitions	2,320.00	-1,716,015.87	
		Dispositions	-2,320.00		1,799,085.69
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	5,500.00	-295,750.09	
		Dispositions	-50,800.00		2,926,525.72
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	26,300.00	-1,625,333.88	
		Dispositions	-51,100.00		3,307,563.28
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040				
		Acquisitions	1,210,000.00	-1,515,300.70	
		Dispositions	-1,815,000.00		2,010,825.70
C023586100	AMERCO COM				
		Acquisitions	2,150.00	-685,723.66	
		Dispositions	-3,580.00		1,227,635.64
C023608102	AMEREN CORP COM				
		Acquisitions	50,200.00	-2,426,869.15	
		Dispositions	-102,000.00		4,898,855.52
C02376R102	AMERICAN AIRLINES INC COM USD1				
		Acquisitions	28,532.00	-1,127,235.27	
		Dispositions	-38,753.00		1,104,973.49
C024835100	AMERICAN CAMPUS CMNTYS INC COM				
		Acquisitions	19,859.00	-1,028,281.31	
		Dispositions	-19,859.00		992,273.38
C02665T306	AMERICAN HOMES 4 RENT COMMON STOCK				
		Acquisitions	97,752.00	-2,018,930.57	
		Dispositions	-7,462.00		162,615.60
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	49,500.00	-4,763,239.13	
		Dispositions	-16,800.00		1,777,025.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	51,200.00	-4,539,886.89	
		Dispositions	-66,900.00		5,427,483.61
SBVCN939	AMERN INTL GROUP 3.875% DUE 01-15-2035	Acquisitions	790,000.00	-676,850.90	
		Dispositions	-790,000.00		757,525.00
SBDFXR4	AMERN INTL GROUP 3.9% DUE 04-01-2026	Acquisitions	4,385,000.00	-4,382,807.50	
		Dispositions	-1,715,000.00		1,790,056.45
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	475,000.00	-455,275.65	
		Dispositions	-2,150,000.00		1,877,590.50
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	1,830,000.00	-1,743,954.25	
		Dispositions	-1,605,000.00		1,602,061.15
SB606MS1	AMERN INTL GROUP 8.175% DUE 05-15-2068	Acquisitions	440,000.00	-553,986.95	
		Dispositions	-335,000.00		447,902.00
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	3,221,000.00	-3,335,208.95	
		Dispositions	-3,019,000.00		3,145,016.85
C031162100	AMGEN INC COM	Acquisitions	23,568.00	-3,538,282.46	
		Dispositions	-10,300.00		1,654,163.57
SB665LR4	ANADARKO PETE CO 6.2% DUE 03-15-2040	Acquisitions	1,070,000.00	-1,173,256.35	
		Dispositions	-3,266,000.00		2,623,820.92
SBD5FGB3	ANADARKO PETE CORP 6.6% DUE 03-15-2046	Acquisitions	5,485,000.00	-5,661,746.98	
		Dispositions	-575,000.00		702,877.70
SBYMLCJ1	ANHEUSER-BUSCH 3.65% DUE 02-01-2026	Acquisitions	6,116,000.00	-6,181,588.03	
		Dispositions	-5,786,000.00		6,113,435.56
SBYMLCL3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	19,407,000.00	-19,906,354.12	
		Dispositions	-5,265,000.00		5,559,190.80
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	49,241,000.00	-52,629,078.39	
		Dispositions	-17,504,000.00		18,924,396.90
C03674X106	ANTERO RES CORP COM				
		Acquisitions	47,700.00	-1,297,486.94	
		Dispositions	-7,000.00		193,491.29
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	810,000.00	-801,754.20	
		Dispositions	-240,000.00		258,484.80
SBR17WN5	ANTHEM INC 4.65% DUE 08-15-2044				
		Acquisitions	1,865,000.00	-1,975,275.05	
		Dispositions	-3,345,000.00		3,513,541.20
C036752103	ANTHEM INC COM				
		Acquisitions	12,100.00	-1,551,461.55	
		Dispositions	-13,137.00		1,741,033.16
SB1P8FN3	APACHE CORP 6% DUE 01-15-2037				
		Acquisitions	98,000.00	-94,682.70	
		Dispositions	-98,000.00		105,492.10
C03748R101	APARTMENT INVT & MGMT CO CL A				
		Acquisitions	13,235.00	-599,520.97	
		Dispositions	-13,235.00		578,663.18
C037833BA7	APPLE INC 3.45% DUE 02-09-2045				
		Acquisitions	1,090,000.00	-965,070.20	
		Dispositions	-1,195,000.00		1,116,399.90
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	810,000.00	-810,434.90	
		Dispositions	-845,000.00		848,713.65
SBDCWWV9	APPLE INC 3.85% DUE 08-04-2046				
		Acquisitions	5,185,000.00	-5,181,933.90	
		Dispositions	-1,730,000.00		1,733,222.40
SBM6NVC5	APPLE INC 4.45% DUE 05-06-2044				
		Acquisitions	1,690,000.00	-1,861,220.25	
		Dispositions	-310,000.00		339,130.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYXT6Z8	APPLE INC 4.5% DUE 02-23-2036	Acquisitions	1,675,000.00	-1,699,447.50	
		Dispositions	-500,000.00		545,700.00
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	11,270,000.00	-11,834,448.30	
		Dispositions	-3,500,000.00		3,957,730.00
C037833100	APPLE INC COM STK	Acquisitions	6,700.00	-733,761.28	
		Dispositions	-65,489.00		6,645,480.42
C038222105	APPLIED MATERIALS INC COM	Acquisitions	187,763.00	-5,595,656.19	
		Dispositions	-45,600.00		1,354,826.09
SBDGPG23	ARCHER DANIELS 2.5% DUE 08-11-2026	Acquisitions	995,000.00	-992,114.50	
		Dispositions	-995,000.00		997,587.00
C042735100	ARROW ELECTR INC COM	Acquisitions	19,600.00	-1,227,790.39	
		Dispositions	-19,600.00		1,292,688.20
CG05384105	ASPEN INSURANCE HLDGS COM	Acquisitions	12,800.00	-589,670.84	
		Dispositions	-12,800.00		583,426.71
C045327103	ASPEN TECHNOLOGY INC COM	Acquisitions	6,112.00	-200,409.49	
		Dispositions	-17,716.00		630,867.21
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	34,658.00	-1,165,326.87	
		Dispositions	-34,675.00		897,708.54
SBYQKXG8	ASTRAZENECA PLC 3.375% DUE 11-16-2025	Acquisitions	760,000.00	-762,637.20	
		Dispositions	-760,000.00		803,038.80
SBYQNH9	ASTRAZENECA PLC 4.375% DUE 11-16-2045	Acquisitions	895,000.00	-937,316.20	
		Dispositions	-365,000.00		405,828.90
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,050,000.00	-1,001,716.30	
		Dispositions	-1,410,000.00		1,335,480.90
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	4,100,000.00	-4,118,650.25	
		Dispositions	-9,318,000.00		9,193,669.37
SBN8KPY1	AT&T INC 4.8% DUE 06-15-2044	Acquisitions	1,590,000.00	-1,473,934.20	
		Dispositions	-1,015,000.00		1,039,827.85
SBY3Z96	AT&T INC 5.15% DUE 03-15-2042	Acquisitions	2,155,000.00	-2,256,750.20	
		Dispositions	-1,550,000.00		1,741,538.80
		Free Receipt	2,323,000.00		
SB4WPQV3	AT&T INC 5.35% DUE 09-01-2040	Acquisitions	555,000.00	-582,466.95	
		Dispositions	-785,000.00		777,700.95
SBYMLXL0	AT&T INC 5.65% DUE 02-15-2047	Acquisitions	3,475,000.00	-3,599,410.00	
		Dispositions	-2,775,000.00		3,092,485.95
SBD20MH9	AT&T INC 6% DUE 08-15-2040	Dispositions	-1,278,000.00		1,549,421.64
		Free Receipt	1,278,000.00		
SBD8P267	AT&T INC 6.35% DUE 03-15-2040	Acquisitions	1,455,000.00	-1,820,071.80	
		Dispositions	-1,920,000.00		2,387,008.80
		Free Receipt	465,000.00		
SBD8P278	AT&T INC 6.375% DUE 03-01-2041	Acquisitions	430,000.00	-533,978.30	
		Dispositions	-880,000.00		1,056,589.40
		Free Receipt	1,277,000.00		
C00206R102	AT&T INC COM	Acquisitions	72,117.00	-2,800,443.69	
		Dispositions	-97,900.00		3,830,086.93
SBYM7C88	BANK AMER CORP 3.5% DUE 04-19-2026	Acquisitions	4,240,000.00	-4,244,729.60	
		Dispositions	-4,240,000.00		4,352,964.30

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYPFX19	BANK AMER CORP 3.875% DUE 08-01-2025	Acquisitions	3,220,000.00	-3,270,244.85	
		Dispositions	-3,220,000.00		3,283,544.40
SBWX8CH5	BANK AMER CORP 3.95% DUE 04-21-2025	Acquisitions	3,750,000.00	-3,619,312.00	
		Dispositions	-1,595,000.00		1,543,455.85
SBVV2M05	BANK AMER CORP 4% DUE 01-22-2025	Acquisitions	390,000.00	-371,424.30	
		Dispositions	-390,000.00		385,608.60
SBYYD0K2	BANK AMER CORP 4.45% DUE 03-03-2026	Acquisitions	5,630,000.00	-5,632,998.80	
		Dispositions	-3,555,000.00		3,626,566.75
SBWX8CG4	BANK AMER CORP 4.75% DUE 04-21-2045	Acquisitions	3,030,000.00	-2,712,757.08	
		Dispositions	-930,000.00		924,893.70
SBLBP4H5	BANK AMER CORP 4.875% DUE 04-01-2044	Acquisitions	8,260,000.00	-9,017,370.70	
		Dispositions	-2,945,000.00		3,163,272.15
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	2,915,000.00	-3,248,702.70	
		Dispositions	-3,115,000.00		3,488,938.65
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	380,000.00	-471,287.40	
		Dispositions	-1,330,000.00		1,687,796.40
C063671101	BANK MONTREAL QUE COM	Acquisitions	23,400.00	-1,509,158.85	
		Dispositions	-23,400.00		1,496,271.96
C064058100	BANK NEW YORK MELLON CORP COM STK	Acquisitions	2,300.00	-82,925.38	
		Dispositions	-2,300.00		80,120.57
C060505104	BANK OF AMERICA CORP	Acquisitions	19,919.00	-240,611.19	
		Dispositions	-30,649.00		581,613.00
SBD0SY79	BARCLAYS PLC 4.375% DUE 01-12-2026				

DOL 5500 Reporting

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,501,000.00	-4,430,174.62	
		Dispositions	-3,056,000.00		3,103,101.00
SBD8ZS14	BARCLAYS PLC 5.2% DUE 05-12-2026				
		Acquisitions	3,700,000.00	-3,719,512.40	
		Dispositions	-1,555,000.00		1,596,601.75
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045				
		Acquisitions	535,000.00	-548,876.90	
		Dispositions	-2,650,000.00		2,731,630.40
SBYQRR89	BAYLOR SCOTT & 3.967% DUE 11-15-2046				
		Acquisitions	1,270,000.00	-1,270,000.00	
		Dispositions	-1,270,000.00		1,273,157.54
C075887109	BECTON DICKINSON & CO COM				
		Acquisitions	1,900.00	-320,503.55	
		Dispositions	-1,900.00		334,860.50
C075896100	BED BATH & BEYOND INC COM				
		Acquisitions	5,400.00	-262,604.26	
		Dispositions	-12,902.00		559,062.85
SBDB5JC9	BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026				
		Acquisitions	4,410,000.00	-4,417,695.15	
		Dispositions	-2,540,000.00		2,599,563.20
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01				
		Acquisitions	42,400.00	-1,648,869.82	
		Dispositions	-85,000.00		3,096,133.86
C086516101	BEST BUY INC COM STK				
		Acquisitions	88,475.00	-3,569,228.42	
		Dispositions	-56,500.00		2,373,680.36
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043				
		Acquisitions	4,438,000.00	-5,056,117.94	
		Dispositions	-1,045,000.00		1,165,833.05
C09062X103	BIOGEN INC COMMON STOCK				
		Acquisitions	8,740.00	-2,420,219.51	
		Dispositions	-6,600.00		1,987,805.46
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	1,300.00	-108,566.64	
		Dispositions	-1,300.00		105,002.31

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBC7H609	BOEING CO 6.875% DUE 03-15-2039	Acquisitions	535,000.00	-776,017.50	
		Dispositions	-365,000.00		543,565.30
C097023105	BOEING CO COM	Acquisitions	1,300.00	-173,046.81	
		Dispositions	-4,600.00		566,183.49
SBWC4XV5	BORGWARNER INC 4.375% DUE 03-15-2045	Acquisitions	625,000.00	-608,819.25	
		Dispositions	-355,000.00		367,109.05
C111621306	BROCADE COMMUNICATIONS SYS INC COM NEW STK	Acquisitions	157,485.00	-1,577,949.41	
		Dispositions	-204,085.00		1,881,533.41
CG16962105	BUNGE LTD	Acquisitions	14,700.00	-932,463.63	
		Dispositions	-62,885.00		3,310,345.71
SB3N60C7	BURL NORTHN DEB 5.05 DUE 03-01-2041	Acquisitions	1,205,000.00	-1,397,391.30	
		Dispositions	-755,000.00		908,551.55
SBYP8NL8	BURL NORTHN SANTA 3.9% DUE 08-01-2046	Acquisitions	4,850,000.00	-4,814,284.00	
		Dispositions	-350,000.00		349,279.00
SBD00GW4	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	Acquisitions	275,000.00	-345,364.25	
		Dispositions	-935,000.00		1,097,992.30
SBKH0LR6	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	Acquisitions	540,000.00	-587,412.00	
		Dispositions	-540,000.00		625,803.55
C12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	Acquisitions	5,900.00	-371,387.25	
		Dispositions	-5,900.00		381,026.65
C12673P105	CA INC COM	Acquisitions	68,430.00	-2,127,587.44	
		Dispositions	-36,700.00		1,243,240.27
C13034VAC8	CA INST TECH 4.283% DUE 09-01-2116				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,241,000.00	-2,241,000.00	
		Dispositions	-2,241,000.00		2,242,075.68
C127055101	CABOT CORP COM				
		Acquisitions	8,700.00	-412,953.90	
		Dispositions	-4,700.00		228,735.26
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	128,900.00	-3,146,782.35	
		Dispositions	-87,300.00		1,948,696.88
C127387108	CADENCE DESIGN SYS INC COM				
		Acquisitions	5,200.00	-101,162.88	
		Dispositions	-16,922.00		403,750.22
S9E2CNHU	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.5% European 317U050L5 03-09-2016				
		Acquisitions	4,600,000.00	-5,405.00	
		Dispositions	-4,600,000.00		20,700.00
S9EZ9JUJ	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.85% European 317U520M5 12-15-2016				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,680.00
S9EZ6G0U	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.85% European 317U514M3 12-14-2016				
		Acquisitions	2,950,000.00	0.00	
		Dispositions	-2,950,000.00		5,015.00
SB7JN3H6	CAMPBELL SOUP CO 3.8% DUE 08-02-2042				
		Acquisitions	515,000.00	-466,811.45	
		Dispositions	-565,000.00		502,279.35
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	1,400.00	-111,729.80	
		Dispositions	-48,262.00		3,825,477.86
C142339100	CARLISLE COMPANIES INC COM				
		Acquisitions	15,900.00	-1,462,355.50	
		Dispositions	-6,300.00		683,458.48
C143658300	CARNIVAL CORP COM PAIRED				
		Acquisitions	15,000.00	-727,401.00	
		Dispositions	-44,200.00		2,080,729.88
C146229109	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM				
		Acquisitions	24,200.00	-2,376,329.15	
		Dispositions	-24,200.00		2,432,651.12

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMM1RV4	CATERPILLAR INC 4.75% DUE 05-15-2064	Acquisitions	565,000.00	-554,575.75	
		Dispositions	-980,000.00		1,093,574.15
C124857202	CBS CORP NEW CL B	Acquisitions	37,900.00	-2,053,738.96	
		Dispositions	-37,900.00		2,109,375.76
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	7,134,000.00	-7,134,000.00	
		Dispositions	-226,000.00		226,000.00
S9B3PJ3U	CCP DUE FROM GOLDMAN SACHS	Acquisitions	2,298,000.00	-2,298,000.00	
		Dispositions	-2,298,000.00		2,298,000.00
S9B7P13U	CCP DUE FROM MORGAN STANLEY CO LL C	Acquisitions	1,984,000.00	-1,984,000.00	
		Dispositions	-4,523,000.00		4,523,000.00
S9AYQMMU	CCP DUE TO/FROM CREDIT SUISSE	Acquisitions	96,000.00	-96,000.00	
		Dispositions	-396,000.00		396,000.00
S9AYQMLU	CCP DUE TO/FROM MORGAN STANLEY	Acquisitions	45,000.00	-45,000.00	
		Dispositions	-1,459,000.00		1,459,000.00
S9B2TS7U	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	Acquisitions	1,029,000.00	-1,029,000.00	
		Dispositions	-1,429,000.00		1,429,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	1,714,000.00	-1,714,000.00	
		Dispositions	-19,000.00		19,000.00
S9D6JACU	CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK	Acquisitions	72,000.00	-72,000.00	
		Dispositions	-72,000.00		72,000.00
C13645RAX2	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	Acquisitions	855,000.00	-989,621.25	
		Dispositions	-330,000.00		400,181.10
S9E86HEL	CDS / STS ICE_CSFBUS 20/06/2021 SWPC0CHL7				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,100,000.00	-104,701.72	
		Dispositions	-6,100,000.00		103,906.96
S9E86HEU	CDS / STS ICE_CSFBUS PURC PROT ON ITRAXXEUPRES25V1 5 20/06/2021 SWPC0CHL7	Acquisitions	6,100,000.00	0.00	
		Dispositions	-6,100,000.00		0.00
S9E54ECL	CDS / STS ICE_MSCSUS 06-20-2021 SWPC0CHQ6	Acquisitions	58,700,000.00	0.00	
		Dispositions	-58,700,000.00		0.00
S9DX8KUL	CDS / STS ICE_MSCSUS 12-20-2020 SWPC0B1G7	Acquisitions	284,750,000.00	-381,382.84	
		Dispositions	-150,050,000.00		56,795.72
S9EX3UVL	CDS / STS ICE_MSCSUS 12-20-2021 SWPC0DTU2	Acquisitions	26,700,000.00	0.00	
		Dispositions	-26,700,000.00		0.00
S9DZ2JCL	CDS / STS ICE_MSCSUS 20/12/2020 SWPC0B1K8	Acquisitions	8,600,000.00	0.00	
		Dispositions	-4,300,000.00		0.00
S9EZ1NHL	CDS / STS ICE_MSCSUS 20/12/2021 SWPC0DSY5	Acquisitions	5,600,000.00	-73,986.64	
		Dispositions	-5,600,000.00		89,845.92
S9EZ1NHU	CDS / STS ICE_MSCSUS PURC PROT ON ITRAXXEUPRES26V1 5 20/12/2021 SWPC0DSY5	Acquisitions	5,600,000.00	0.00	
		Dispositions	-5,600,000.00		0.00
S9DZ2JCU	CDS / STS ICE_MSCSUS SELL PROT ON ITRAXXEUPRES24V1 5 20/12/2020 SWPC0B1K8	Acquisitions	4,300,000.00	-76,227.49	
		Dispositions	-8,600,000.00		129,304.71
S9DX8KUJ	CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7	Acquisitions	150,050,000.00	-350,471.67	
		Dispositions	-284,750,000.00		1,780,055.70
S9E54ECU	CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6	Acquisitions	58,700,000.00	-763,155.71	
		Dispositions	-58,700,000.00		918,579.35
S9EX3UVU	CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2	Acquisitions	26,700,000.00	-353,329.87	
		Dispositions	-26,700,000.00		467,042.27

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9F13AZL	CDS / STS ICE_SBSIUS 06-20-2021 SWPC0CHQ6	Acquisitions	500,000.00	0.00	
		Dispositions	-11,600,000.00		0.00
S9F13BDL	CDS / STS ICE_SBSIUS 12-20-2021 SWPC0DTU2	Acquisitions	11,400,000.00	0.00	
		Dispositions	-27,200,000.00		0.00
S9F13AZU	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6	Acquisitions	11,600,000.00	-222,768.96	
		Dispositions	-500,000.00		9,622.69
S9F13BDU	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2	Acquisitions	27,200,000.00	-475,795.42	
		Dispositions	-11,400,000.00		161,308.00
S9EZC25L	CDS ICE_GOLDUS 20/12/2016 SWPC0EE44	Acquisitions	5,100,000.00	0.00	
		Dispositions	-5,100,000.00		0.00
S9EZC25U	CDS ICE_GOLDUS SELL PROT ON VOLKSWAGEN INTERNATI 20/12/2016 SWPC0EE44	Acquisitions	5,100,000.00	-12,462.83	
		Dispositions	-5,100,000.00		13,721.74
S9F13BRL	CDS ICE_SBSIUS 20/12/2016 SWPC0EE44	Acquisitions	5,100,000.00	0.00	
		Dispositions	-5,100,000.00		0.00
S9F13BRU	CDS ICE_SBSIUS SELL PROT ON VOLKSWAGEN INTERNATI 20/12/2016 SWPC0EE44	Acquisitions	5,100,000.00	-13,721.74	
		Dispositions	-5,100,000.00		0.00
C150870103	CELANESE CORP DEL COM SER A STK	Acquisitions	16,676.00	-1,155,892.16	
		Dispositions	-1,800.00		141,660.25
C151020AM6	CELGENE CORP 4.625% DUE 05-15-2044	Acquisitions	2,625,000.00	-2,654,370.90	
		Dispositions	-920,000.00		956,735.60
SBYQH7V2	CELGENE CORP 5% DUE 08-15-2045	Acquisitions	2,100,000.00	-2,271,262.20	
		Dispositions	-3,380,000.00		3,706,674.95
C15189T107	CENTERPOINT ENERGY INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	169,000.00	-3,828,336.94	
		Dispositions	-9,300.00		210,485.94
C156700106	CENTURYLINK INC COM				
		Acquisitions	47,800.00	-1,328,844.52	
		Dispositions	-52,700.00		1,534,809.02
C166764100	CHEVRON CORP COM				
		Acquisitions	31,905.00	-3,204,100.76	
		Dispositions	-12,200.00		1,172,389.92
CH1467J104	CHUBB LTD ORD CHF24.15				
		Acquisitions	11,000.00	-1,289,404.14	
		Dispositions	-11,000.00		1,334,535.49
C172908105	CINTAS CORP COM				
		Acquisitions	7,800.00	-657,569.74	
		Dispositions	-7,800.00		654,439.96
SBYLVH6	CISCO SYS INC 2.95% DUE 02-28-2026				
		Acquisitions	1,320,000.00	-1,318,996.80	
		Dispositions	-1,320,000.00		1,376,161.20
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	80,700.00	-2,138,314.42	
		Dispositions	-175,500.00		5,197,545.87
C125581801	CIT GROUP INC NEW COM NEW COM NEW				
		Acquisitions	33,000.00	-965,352.12	
		Dispositions	-38,600.00		1,239,546.95
SBYP7GJ4	CITIGROUP INC 3.2% DUE 10-21-2026				
		Acquisitions	4,015,000.00	-3,907,164.95	
		Dispositions	-220,000.00		220,354.20
SBDGKYT1	CITIGROUP INC 3.4% DUE 05-01-2026				
		Acquisitions	1,410,000.00	-1,413,356.55	
		Dispositions	-1,410,000.00		1,440,417.50
SBYQ02K5	CITIGROUP INC 3.7% DUE 01-12-2026				
		Acquisitions	505,000.00	-505,080.80	
		Dispositions	-505,000.00		502,207.35
SBYYKP97	CITIGROUP INC 4.125% DUE 07-25-2028				
		Acquisitions	2,355,000.00	-2,389,793.35	
		Dispositions	-2,355,000.00		2,393,824.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBY7RB31	CITIGROUP INC 4.45% DUE 09-29-2027	Acquisitions	795,000.00	-782,741.10	
		Dispositions	-10,260,000.00		10,495,599.70
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045	Acquisitions	2,675,000.00	-2,839,884.90	
		Dispositions	-1,885,000.00		2,013,219.15
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046	Acquisitions	5,180,000.00	-5,168,653.45	
		Dispositions	-2,375,000.00		2,417,868.20
SBR17VL6	CITIGROUP INC 4.95% DUE 11-07-2043	Acquisitions	270,000.00	-277,924.50	
		Dispositions	-320,000.00		370,054.40
SBMH4H85	CITIGROUP INC 5.3 DUE 05-06-2044	Acquisitions	2,080,000.00	-2,239,395.90	
		Dispositions	-4,717,000.00		4,885,981.14
SBDT7Y00	CITIGROUP INC 5.5% DUE 09-13-2025	Acquisitions	155,000.00	-172,428.20	
		Dispositions	-155,000.00		175,345.30
SB8WTN90	CITIGROUP INC 5.875 DUE 01-30-2042	Acquisitions	1,020,000.00	-1,264,369.65	
		Dispositions	-2,230,000.00		2,753,760.35
SBG48R11	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	Acquisitions	175,000.00	-216,938.75	
		Dispositions	-205,000.00		256,713.30
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	1,710,000.00	-2,178,763.95	
		Dispositions	-1,710,000.00		2,160,360.95
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	50,600.00	-2,259,366.33	
		Dispositions	-19,300.00		895,906.29
SBD82Q99	CITIZENS FINL 2.375% DUE 07-28-2021	Acquisitions	161,000.00	-160,916.28	
		Dispositions	-161,000.00		162,022.35
C174610105	CITIZENS FINL GROUP INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	222,126.00	-5,057,001.54	
		Dispositions	-200,324.00		4,373,501.96
C177376100	CITRIX SYS INC COM	Acquisitions	38,064.00	-3,121,836.92	
		Dispositions	-30,200.00		2,237,925.24
S9E4MN9L	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.68% 07/20/2026 SWU00HX46	Acquisitions	425,000.00	0.00	
		Dispositions	-425,000.00		0.00
S9E4MN9U	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.68% 07/20/2026 SWU00HX46	Acquisitions	425,000.00	0.00	
		Dispositions	-425,000.00		0.00
S9E4PEEL	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.71% 07/21/2026 SWU00HXL8	Acquisitions	450,000.00	0.00	
		Dispositions	-450,000.00		0.00
S9E4PEEU	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.71% 07/21/2026 SWU00HXL8	Acquisitions	450,000.00	0.00	
		Dispositions	-450,000.00		0.00
S9E4VUWL	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.8% 05/27/2026 SWU00I0V0	Acquisitions	450,000.00	0.00	
		Dispositions	-450,000.00		0.00
S9E4VUWU	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.8% 05/27/2026 SWU00I0V0	Acquisitions	450,000.00	0.00	
		Dispositions	-450,000.00		0.00
S9E3MDRL	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.18% 04/13/2046 SWU00H8S1	Acquisitions	650,000.00	0.00	
		Dispositions	-650,000.00		0.00
S9E3MDRU	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.18% 04/13/2046 SWU00H8S1	Acquisitions	650,000.00	0.00	
		Dispositions	-650,000.00		0.00
S9E3SHDL	CME_IRS CME_GOLDUS GBP P 1.75%/R 6M LIBOR 15/03/2047 SWU00H5E5	Acquisitions	2,900,000.00	-211,169.57	
		Dispositions	-2,900,000.00		178,417.22
S9E3SHDU	CME_IRS CME_GOLDUS GBP P 1.75%/R 6M LIBOR 15/03/2047 SWU00H5E5	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		0.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9E94B2L	CME_IRS CME_GOLDUS USD P 1.25%/R 3M LIBOR 12/21/2018 SWU00IN03	Acquisitions	77,100,000.00	-90,226.50	
		Dispositions	-77,100,000.00		280,565.46
S9E94B2U	CME_IRS CME_GOLDUS USD P 1.25%/R 3M LIBOR 12/21/2018 SWU00IN03	Acquisitions	77,100,000.00	0.00	
		Dispositions	-77,100,000.00		101,396.47
S9E92NFL	CME_IRS CME_GOLDUS USD P 1.5%/R 3M LIBOR 12/21/2021 SWU00IN60	Acquisitions	13,700,000.00	0.00	
		Dispositions	-13,700,000.00		189,077.32
S9E92NFU	CME_IRS CME_GOLDUS USD P 1.5%/R 3M LIBOR 12/21/2021 SWU00IN60	Acquisitions	13,700,000.00	0.00	
		Dispositions	-13,700,000.00		225,542.80
S9E6UEKL	CME_IRS CME_GOLDUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1	Acquisitions	5,200,000.00	-52,104.00	
		Dispositions	-5,200,000.00		115,597.41
S9E6UEKU	CME_IRS CME_GOLDUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1	Acquisitions	5,200,000.00	0.00	
		Dispositions	-5,200,000.00		126,610.05
S9E3NKAL	CME_IRS CME_GOLDUS USD P 1.82%/R 3M LIBOR 03/18/2026 SWU00HD89	Acquisitions	2,650,000.00	0.00	
		Dispositions	-2,650,000.00		0.00
S9E3NKAU	CME_IRS CME_GOLDUS USD P 1.82%/R 3M LIBOR 03/18/2026 SWU00HD89	Acquisitions	2,650,000.00	-8,957.00	
		Dispositions	-2,650,000.00		0.00
S9E89QWL	CME_IRS CME_GOLDUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00IN14	Acquisitions	7,900,000.00	0.00	
		Dispositions	-7,900,000.00		642,936.19
S9E89QWU	CME_IRS CME_GOLDUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00IN14	Acquisitions	7,900,000.00	0.00	
		Dispositions	-7,900,000.00		508,813.77
S9E28HJL	CME_IRS CME_GOLDUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0	Acquisitions	12,000,000.00	-1,165,428.34	
		Dispositions	-12,000,000.00		864,495.65
S9E28HJU	CME_IRS CME_GOLDUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,000,000.00	0.00	
		Dispositions	-12,000,000.00		0.00
S9E3MEGL	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.28% 04/13/2046 SWU00HA17				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9E3MEGU	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 2.28% 04/13/2046 SWU00HA17				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9E3SHLL	CME_IRS CME_MSCSUS EUR P 1.25%/R 6M EURIB 15/03/2047 SWU00H547				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		18,070.82
S9E3SHLU	CME_IRS CME_MSCSUS EUR P 1.25%/R 6M EURIB 15/03/2047 SWU00H547				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		5,496.00
S9E3UJ5L	CME_IRS CME_MSCSUS USD P 3M LIBOR/R 2.27% 03/30/2026 SWU00HHE2				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		0.00
S9E3UJ5U	CME_IRS CME_MSCSUS USD P 3M LIBOR/R 2.27% 03/30/2026 SWU00HHE2				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		0.00
S9E3UJ6L	CME_IRS CME_MSCSUS USD P 3M LIBOR/R 2.27% 03/30/2026 SWU00HHG7				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		0.00
S9E3UJ6U	CME_IRS CME_MSCSUS USD P 3M LIBOR/R 2.27% 03/30/2026 SWU00HHG7				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		0.00
S9F13AVL	CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		0.00
S9F13AVU	CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1				
		Acquisitions	2,800,000.00	-126,610.05	
		Dispositions	-2,800,000.00		182,858.13
S9F13ANL	CME_IRS CME_SBSIUS USD P 2.35%/R 3M LIBOR 10/02/2025 SWU00EI81				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-3,100,000.00		55,000.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9F13ANU	CME_IRS CME_SBSIUS USD P 2.35%/R 3M LIBOR 10/02/2025 SWU00EI81	Acquisitions	3,100,000.00	0.00	
		Dispositions	-1,300,000.00		3,446.30
S9F1APML	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.45% 12/19/2026 SWU00KKA9	Acquisitions	3,200,000.00	-12,173.83	
		Dispositions	-3,200,000.00		0.00
S9F1APMU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.45% 12/19/2026 SWU00KKA9	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		0.00
CG25839104	COCA-COLA EUROPEAN PARTNERS PLC ORD GBP0.01	Dispositions	-42,900.00		1,702,931.22
		Free Receipt	42,900.00		
SBDL075	COMCAST CORP NEW 3.2% DUE 07-15-2036	Acquisitions	2,785,000.00	-2,765,867.05	
		Dispositions	-2,100,000.00		1,982,423.25
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046	Acquisitions	5,310,000.00	-5,253,406.60	
		Dispositions	-2,310,000.00		2,265,283.40
C20030NBQ3	COMCAST CORP NEW 4.6% DUE 08-15-2045	Acquisitions	5,921,000.00	-6,599,606.62	
		Dispositions	-3,270,000.00		3,703,591.31
SB7TGGL0	COMCAST CORP NEW 4.65% DUE 07-15-2042	Acquisitions	1,720,000.00	-1,899,378.90	
		Dispositions	-2,235,000.00		2,431,131.95
SB108F49	COMCAST CORP NEW 6.45% DUE 03-15-2037	Acquisitions	795,000.00	-1,062,385.25	
		Dispositions	-835,000.00		1,144,142.05
SB2444H6	COMCAST CORP NEW 6.95% DUE 08-15-2037	Acquisitions	1,060,000.00	-1,555,656.00	
		Dispositions	-845,000.00		1,149,371.75
C20030N101	COMCAST CORP NEW-CL A	Acquisitions	41,900.00	-2,728,291.20	
		Dispositions	-145,300.00		8,987,025.89
C205887102	CONAGRA BRANDS INC COM USD5				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	76,700.00	-3,485,415.77	
		Dispositions	-100,300.00		4,247,626.94
SBZ78LD1	CONOCOPHILLIPS CO 5.95% DUE 03-15-2046				
		Acquisitions	7,886,000.00	-9,210,264.71	
		Dispositions	-1,900,000.00		2,329,096.00
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	23,300.00	-1,042,620.22	
		Dispositions	-18,200.00		755,054.90
SB8MJ1K7	CONS EDISON CO N Y 3.95% DUE 03-01-2043				
		Acquisitions	430,000.00	-424,719.60	
		Dispositions	-350,000.00		364,364.00
C212015101	CONTINENTAL RES INC COM				
		Acquisitions	7,100.00	-334,874.56	
		Dispositions	-7,100.00		371,121.48
SB8JZ818	CONTL RES INC 5 DUE 09-15-2022				
		Acquisitions	1,000,000.00	-602,500.00	
		Dispositions	-100,000.00		88,625.00
C21684AAF3	COOPERATIEVE 3.75% DUE 07-21-2026				
		Acquisitions	3,755,000.00	-3,739,447.30	
		Dispositions	-3,040,000.00		2,960,652.50
SBYW41H1	COOPERATIEVE 4.375% DUE 08-04-2025				
		Acquisitions	795,000.00	-830,201.80	
		Dispositions	-1,040,000.00		1,089,745.40
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041				
		Acquisitions	590,000.00	-706,686.55	
		Dispositions	-1,015,000.00		1,292,135.60
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG				
		Acquisitions	185,000.00	-217,589.60	
		Dispositions	-185,000.00		226,136.60
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO				
		Acquisitions	1,120,000.00	-1,303,867.35	
		Dispositions	-4,020,000.00		4,429,994.45
SBYYCFP9	CR SUISSE GROUP 3.75% DUE 03-26-2025				
		Acquisitions	405,000.00	-375,086.70	
		Dispositions	-2,995,000.00		2,898,918.30

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C225433AQ4	CR SUISSE GROUP 4.55% DUE 04-17-2026	Acquisitions	6,035,000.00	-6,035,853.05	
		Dispositions	-1,876,000.00		1,978,434.11
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	Acquisitions	1,890,000.00	-1,694,603.50	
		Dispositions	-5,115,000.00		5,068,130.94
C12650T104	CSRA INC COM	Acquisitions	16,200.00	-441,283.54	
		Dispositions	-80,300.00		2,086,102.59
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046	Acquisitions	830,000.00	-825,277.30	
		Dispositions	-565,000.00		516,943.20
C229663109	CUBESMART	Acquisitions	27,300.00	-748,633.25	
		Dispositions	-27,300.00		748,296.91
S9E64G5U	CURRENCY OPTION CALL CITIUS33 USD/MXN 19.2 European 06-29-2016 31750B466	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
C231561101	CURTISS WRIGHT CORP COM	Acquisitions	1,300.00	-105,970.38	
		Dispositions	-1,300.00		113,480.76
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043	Acquisitions	825,000.00	-995,482.25	
		Dispositions	-390,000.00		462,649.20
SBD72463	CVS HEALTH CORP 2.875% DUE 06-01-2026	Acquisitions	645,000.00	-651,611.25	
		Dispositions	-645,000.00		664,162.95
SBYPFCH8	CVS HEALTH CORP 4.875% DUE 07-20-2035	Acquisitions	1,790,000.00	-1,955,599.60	
		Dispositions	-8,749,000.00		9,928,723.81
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	3,935,000.00	-4,781,973.55	
		Dispositions	-3,968,000.00		4,694,965.57
SB4M3VF6	CVS HEALTH CORP 5.75% DUE 05-15-2041				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	315,000.00	-387,878.40	
		Dispositions	-600,000.00		757,368.00
C23283R100	CYRUSONE INC COM				
		Acquisitions	11,058.00	-566,288.04	
		Dispositions	-11,058.00		472,848.90
C23331A109	D R HORTON INC COM				
		Acquisitions	96,100.00	-2,842,841.11	
		Dispositions	-97,800.00		3,119,621.38
SB065ZJ2	DAIMLERCHRYSLER N 8.5% DUE 01-18-2031				
		Acquisitions	550,000.00	-809,418.50	
		Dispositions	-550,000.00		840,966.50
C235851102	DANAHER CORP COM				
		Acquisitions	2,800.00	-219,325.68	
		Dispositions	-2,800.00		223,205.23
C237194105	DARDEN RESTAURANTS INC COM				
		Acquisitions	37,100.00	-2,389,477.86	
		Dispositions	-37,100.00		2,448,096.89
C242370203	DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)				
		Acquisitions	77,811.00	-1,550,202.88	
		Dispositions	-22,632.00		403,575.72
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				
		Acquisitions	160,897.00	-7,165,476.29	
		Dispositions	-111,896.00		4,736,437.58
SBYNCYY2	DEVON ENERGY CORP 5% DUE 06-15-2045				
		Acquisitions	775,000.00	-721,099.11	
		Dispositions	-800,000.00		541,768.00
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041				
		Acquisitions	560,000.00	-486,242.40	
		Dispositions	-3,600,000.00		3,120,540.00
SBYQ1PX2	DEVON ENERGY CORP 5.85% DUE 12-15-2025				
		Acquisitions	1,275,000.00	-1,361,062.50	
		Dispositions	-1,835,000.00		1,970,050.80
SB82CGN4	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042				
		Acquisitions	540,000.00	-505,835.10	
		Dispositions	-2,323,000.00		2,323.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYZ5XX1	DIRECTV HLDGS LLC 6.375% DUE 03-01-2041	Acquisitions	685,000.00	-712,357.35	
		Dispositions	-1,512,000.00		257,079.20
SB58W6M6	DIRECTV HLDGS/FING 6 DUE 08-15-2040	Acquisitions	670,000.00	-681,079.45	
		Dispositions	-1,663,000.00		387,456.10
SB7VJ231	DISCOVERY 4.875% DUE 04-01-2043	Acquisitions	133,000.00	-105,591.36	
		Dispositions	-575,000.00		540,760.60
SBDB5DP0	DISCOVERY 4.9% DUE 03-11-2026	Acquisitions	800,000.00	-797,064.00	
		Dispositions	-800,000.00		846,048.00
SB8BC5S3	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042	Acquisitions	1,000,000.00	-819,920.00	
		Dispositions	-1,000,000.00		919,981.50
C25470F104	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK	Acquisitions	28,100.00	-724,236.96	
		Dispositions	-28,100.00		750,841.12
C25470F302	DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C	Acquisitions	52,300.00	-1,289,531.08	
		Dispositions	-52,300.00		1,321,498.44
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046	Acquisitions	1,160,000.00	-1,099,308.80	
		Dispositions	-1,000,000.00		914,500.00
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	Acquisitions	3,940,000.00	-3,940,000.00	
		Dispositions	-3,940,000.00		3,940,000.00
S9A3XX0L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:CSFB	Acquisitions	520,000.00	-520,000.00	
		Dispositions	-520,000.00		520,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	1,093,000.00	-1,093,000.00	
		Dispositions	-1,093,000.00		1,093,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY				
		Acquisitions	2,540,000.00	-2,540,000.00	
		Dispositions	-910,000.00		910,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C25754A201	DOMINOS PIZZA INC COM				
		Acquisitions	15,200.00	-2,336,570.21	
		Dispositions	-3,300.00		469,949.58
SB84VV12	DOMTAR CORP 6.25% DUE 09-01-2042				
		Acquisitions	345,000.00	-361,818.75	
		Dispositions	-245,000.00		244,598.20
SBGPGP87	DOMTAR CORP 6.75 DUE 02-15-2044				
		Acquisitions	245,000.00	-256,064.20	
		Dispositions	-735,000.00		821,098.30
C26138E109	DR PEPPER SNAPPLE GROUP INC COM STK				
		Acquisitions	15,800.00	-1,440,265.59	
		Dispositions	-19,426.00		1,720,705.73
C233331107	DTE ENERGY CO COM				
		Acquisitions	41,200.00	-3,892,107.54	
		Dispositions	-61,700.00		5,603,775.62
SBZ58832	DUKE ENERGY 3.875% DUE 03-15-2046				
		Acquisitions	600,000.00	-597,882.00	
		Dispositions	-600,000.00		654,942.00
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	4,959,000.00	-4,956,222.96	
		Dispositions	-1,045,000.00		958,970.20
SDBB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045				
		Acquisitions	385,000.00	-429,509.85	
		Dispositions	-385,000.00		434,518.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG29183103	EATON CORP PLC COM USD0.50	Acquisitions	29,700.00	-1,795,918.38	
		Dispositions	-29,700.00		1,904,636.71
C278642103	EBAY INC COM USD0.001	Acquisitions	220,907.00	-5,682,229.55	
		Dispositions	-196,851.00		5,789,841.07
C281020107	EDISON INTL COM	Acquisitions	53,086.00	-3,626,040.10	
		Dispositions	-51,300.00		3,695,363.88
C285512109	ELECTR ARTS COM	Acquisitions	4,900.00	-373,223.15	
		Dispositions	-4,900.00		388,074.70
C29084Q100	EMCOR GROUP INC COM	Acquisitions	2,000.00	-111,233.80	
		Dispositions	-10,600.00		536,896.22
C290876AD3	EMERA INC 6.75% DUE 06-15-2076	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-100,000.00		107,750.00
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	24,200.00	-1,258,975.05	
		Dispositions	-24,200.00		1,344,129.89
SBZ2ZMT0	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	Acquisitions	545,000.00	-632,227.25	
		Dispositions	-575,000.00		523,031.50
C29265N108	ENERGEN CORP COM	Acquisitions	17,400.00	-759,864.85	
		Dispositions	-8,400.00		463,224.23
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	635,000.00	-656,850.35	
		Dispositions	-795,000.00		934,244.25
CG3157S106	ENSCO PLC SHS CLASS A COM	Acquisitions	152,263.00	-1,581,414.15	
		Dispositions	-133,047.00		1,271,751.32
C29364G103	ENTERGY CORP NEW COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	31,200.00	-2,288,063.40	
		Dispositions	-41,213.00		3,066,019.99
SBY25J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046				
		Acquisitions	4,335,000.00	-4,399,945.60	
		Dispositions	-845,000.00		921,269.35
SBYV01X6	EOG RES INC 4.15% DUE 01-15-2026				
		Acquisitions	790,000.00	-793,807.80	
		Dispositions	-790,000.00		849,065.90
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	16,100.00	-1,121,280.17	
		Dispositions	-17,100.00		1,163,322.31
C294628102	EQUITY COMWLTH COM SH BEN INT COM SH BENINT				
		Acquisitions	18,000.00	-487,784.48	
		Dispositions	-24,100.00		659,568.62
CG3223R108	EVEREST RE GROUP COM				
		Acquisitions	14,400.00	-2,806,154.09	
		Dispositions	-15,951.00		3,030,056.12
SBY204M2	EVERSOURCE ENERGY 3.35% DUE 03-15-2026				
		Acquisitions	970,000.00	-967,051.20	
		Dispositions	-970,000.00		994,036.60
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046				
		Acquisitions	4,307,000.00	-4,548,949.34	
		Dispositions	-460,000.00		479,062.40
SB4LVKD2	EXELON GENERATION SR NT 6.25 DUE 10-01-2039				
		Acquisitions	1,289,000.00	-1,354,016.98	
		Dispositions	-1,189,000.00		1,182,887.34
C30219GAN8	EXPRESS SCRIPTS 3.4% DUE 03-01-2027				
		Acquisitions	3,000,000.00	-2,998,770.00	
		Dispositions	-1,400,000.00		1,406,916.00
C30219GAP3	EXPRESS SCRIPTS 4.8% DUE 07-15-2046				
		Acquisitions	1,855,000.00	-1,940,007.20	
		Dispositions	-575,000.00		541,558.00
SB8KMSL8	EXPRESS SCRIPTS 6.125% DUE 11-15-2041				
		Acquisitions	655,000.00	-669,927.45	
		Dispositions	-1,805,000.00		2,174,180.67

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30219G108	EXPRESS SCRIPTS HLDG CO COM	Acquisitions	102,800.00	-7,404,326.58	
		Dispositions	-56,300.00		3,955,923.17
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046	Acquisitions	5,096,000.00	-5,176,619.70	
		Dispositions	-1,030,000.00		1,128,103.58
C30231G102	EXXON MOBIL CORP COM	Acquisitions	10,400.00	-860,128.80	
		Dispositions	-20,600.00		1,789,478.90
C315616102	F5 NETWORKS INC COM STK	Acquisitions	25,000.00	-2,668,353.03	
		Dispositions	-27,300.00		3,059,987.42
C30303M102	FACEBOOK INC CL A CL A	Acquisitions	34,500.00	-4,160,387.77	
		Dispositions	-48,900.00		5,726,552.53
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045	Acquisitions	2,830,000.00	-2,712,850.10	
		Dispositions	-1,200,000.00		1,177,572.45
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046	Acquisitions	3,429,000.00	-3,457,802.13	
		Dispositions	-840,000.00		868,413.00
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045	Acquisitions	348,000.00	-399,876.36	
		Dispositions	-1,173,000.00		1,301,776.29
C31428X106	FEDEX CORP COM	Acquisitions	6,104.00	-1,167,809.39	
		Dispositions	-3,334.00		447,676.56
SB1TWZV9	FEDT RETAIL HLDGS 6.375% DUE 03-15-2037	Acquisitions	700,000.00	-763,140.00	
		Dispositions	-780,000.00		800,966.40
SBYNTJ71	FID NATL 5% DUE 10-15-2025	Acquisitions	1,100,000.00	-1,132,681.00	
		Dispositions	-2,090,000.00		2,409,958.10
C316773CH1	FIFTH 3RD BANCORP 8.25% DUE 03-01-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	195,000.00	-295,815.00	
		Dispositions	-1,065,000.00		1,522,489.75
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	99,000.00	-3,324,238.35	
		Dispositions	-33,500.00		1,173,028.16
CY2573F102	FLEX LTD FLEX LTD				
		Acquisitions	38,100.00	-441,234.80	
		Dispositions	-305,360.00		3,591,053.66
C343412102	FLUOR CORP NEW COM				
		Acquisitions	2,000.00	-106,969.40	
		Dispositions	-2,000.00		109,201.61
C344849104	FOOT LOCKER INC COM				
		Acquisitions	56,200.00	-3,549,354.97	
		Dispositions	-107,910.00		6,615,767.23
S2445643	FORD MTR CO DEL 7.45% DUE 07-16-2031				
		Acquisitions	1,240,000.00	-1,542,735.90	
		Dispositions	-525,000.00		676,478.25
C345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01				
		Acquisitions	9,700.00	-119,372.97	
		Dispositions	-176,800.00		2,102,368.61
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043				
		Acquisitions	3,145,000.00	-3,258,644.60	
		Dispositions	-1,405,000.00		1,404,871.45
C345605109	FOREST CITY RLTY TR INC COM CL A COM CL A				
		Acquisitions	142,400.00	-2,727,940.97	
		Dispositions	-70,700.00		1,557,395.29
C34959J108	FORTIVE CORP COM MON STOCK				
		Acquisitions	4,300.00	-231,161.38	
		Dispositions	-4,300.00		232,134.35
S9DX1T2L	FORWARD CASH COLLATERAL PAYABLE TO NOMURA SECURITIES INTERNATIONAL				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9DX1T2U	FORWARD CASH COLLATERAL RECEIVABLE FROM NOMURA SECURITIES INTERNATIONAL				
		Acquisitions	1,159,000.00	-1,159,000.00	
		Dispositions	-1,159,000.00		1,159,000.00

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	850,000.00	-850,000.00	
		Dispositions	-850,000.00		850,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	420,000.00	-420,000.00	
		Dispositions	-420,000.00		420,000.00
CG36738105	FRESH DEL MONTE PRODUCE INC COM STK	Acquisitions	4,000.00	-252,634.59	
		Dispositions	-4,000.00		244,042.99
C999999OA8	FUT CALL AUG 16 T-NOTE OPTION 1340	Acquisitions	6.00	-757.26	
		Dispositions	-6.00		2,113.62
C999999OA8	FUT CALL JUL 16 T-NOTE OPTION 1320	Acquisitions	70.00	-38.50	
		Dispositions	-70.00		15,762.60
C999599GH0	FUT DEC 16 10 YR T-NOTES	Free Delivery	-507.00		
		Free Receipt	155.00		
C999599GH0	FUT DEC 16 10 YR T-NOTES	Free Delivery	-155.00		
		Free Receipt	507.00		
C999599GH0	FUT DEC 16 U.S. T-BONDS	Free Delivery	-41.00		
		Free Receipt	23.00		
C999599GH0	FUT DEC 16 U.S. T-BONDS	Free Delivery	-23.00		
		Free Receipt	41.00		
C999599GH0	FUT JUN 16 10 YR T-NOTES	Free Delivery	-169.00		
		Free Receipt	1,338.00		
C999599GH0	FUT JUN 16 10 YR T-NOTES	Free Delivery	-1,338.00		
		Free Receipt	169.00		
C999599GH0	FUT MAR 16 10 YR T-NOTES				

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-73.00		
		Free Receipt	351.00		
C999599GH0	FUT MAR 16 10 YR T-NOTES	Free Delivery	-351.00		
		Free Receipt	73.00		
C999599GH0	FUT MAR 16 CBT UL T-BONDS	Free Delivery	-31.00		
		Free Receipt	160.00		
C999599GH0	FUT MAR 16 CBT UL T-BONDS	Free Delivery	-160.00		
		Free Receipt	31.00		
C999599GH0	FUT MAR 17 10 YR T-NOTES	Free Delivery	-126.00		
		Free Receipt	136.00		
C999599GH0	FUT MAR 17 10 YR T-NOTES	Free Delivery	-136.00		
		Free Receipt	126.00		
C999999OA8	FUT PUT AUG 16 T-NOTE OPTION 1305	Acquisitions	6.00	-384.36	
		Dispositions	-6.00		2,432.76
C999999OA8	FUT PUT JAN 17 T-NOTE OPTION 1250	Acquisitions	28.00	-15.40	
		Dispositions	-28.00		8,732.36
C999999OA8	FUT PUT OCT 16 T-NOTE OPTION 1295	Acquisitions	14.00	-1.40	
		Dispositions	-14.00		4,443.19
C999999OA8	FUT PUT OCT 16 U.S. T-BONDS 1660	Acquisitions	12.00	-1.20	
		Dispositions	-12.00		9,171.00
C999999OA8	FUT PUT OCT 16 U.S. T-BONDS 1670	Acquisitions	13.00	-1.30	
		Dispositions	-13.00		10,547.03
C999999OA8	FUT PUT SEP 16 T-NOTE OPTION 1305	Acquisitions	10.00	-484.40	
		Dispositions	-10.00		4,515.70

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 16 10 YR T-NOTES	Free Delivery	-140.00		
		Free Receipt	842.00		
C999599GH0	FUT SEP 16 10 YR T-NOTES	Free Delivery	-842.00		
		Free Receipt	140.00		
C999599GH0	FUT SEP 16 U.S. T-BONDS	Free Delivery	-4.00		
		Free Receipt	37.00		
C999599GH0	FUT SEP 16 U.S. T-BONDS	Free Delivery	-37.00		
		Free Receipt	4.00		
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	525,000.00	-578,933.25	
		Dispositions	-1,080,000.00		1,105,048.90
C36467W109	GAMESTOP CORP NEW CL A	Acquisitions	28,600.00	-749,130.12	
		Dispositions	-28,600.00		825,392.46
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	17,793.00	-584,621.33	
		Dispositions	-17,793.00		602,369.89
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	890,000.00	-1,020,527.40	
		Dispositions	-690,000.00		780,083.60
SBCZSZ30	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	Acquisitions	218,000.00	-292,876.46	
		Dispositions	-540,000.00		736,327.80
SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Acquisitions	330,000.00	-474,338.70	
		Dispositions	-658,000.00		920,566.98
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	Acquisitions	185,000.00	-246,231.30	
		Dispositions	-210,000.00		293,550.60
C370334104	GENERAL MILLS INC COM				

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	23,800.00	-1,313,648.69	
		Dispositions	-23,800.00		1,501,386.72
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	1,055,000.00	-952,767.75	
		Dispositions	-700,000.00		694,568.00
SBYXXH1	GENERAL MTRS CO 6.75% DUE 04-01-2046	Acquisitions	2,657,000.00	-2,688,897.90	
		Dispositions	-1,970,000.00		2,044,882.55
SBD5JX25	GENERAL MTRS CO FIXED 4% DUE 04-01-2025	Acquisitions	630,000.00	-598,323.60	
		Dispositions	-630,000.00		626,944.50
C372460105	GENUINE PARTS CO COM	Acquisitions	7,700.00	-737,690.07	
		Dispositions	-7,700.00		773,788.58
C375558BJ1	GILEAD SCIENCES 4% DUE 09-01-2036	Acquisitions	5,215,000.00	-5,192,002.80	
		Dispositions	-2,600,000.00		2,619,344.00
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	Acquisitions	2,830,000.00	-2,778,092.90	
		Dispositions	-485,000.00		475,289.05
SBSNBW0	GILEAD SCIENCES 4.5% DUE 02-01-2045	Acquisitions	2,277,000.00	-2,374,893.77	
		Dispositions	-2,390,000.00		2,500,747.80
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046	Acquisitions	3,891,000.00	-4,313,240.50	
		Dispositions	-2,985,000.00		3,156,499.80
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Acquisitions	1,750,000.00	-1,806,180.70	
		Dispositions	-910,000.00		1,009,814.40
C375558103	GILEAD SCIENCES INC	Acquisitions	87,616.00	-6,929,531.93	
		Dispositions	-51,365.00		4,403,039.21
SBYYLHX8	GOLDMAN SACHS 3.75% DUE 02-25-2026	Acquisitions	3,605,000.00	-3,621,081.05	
		Dispositions	-2,555,000.00		2,612,529.40

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045	Acquisitions	2,325,000.00	-2,474,108.35	
		Dispositions	-4,426,000.00		4,719,595.80
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	2,500,000.00	-2,622,397.90	
		Dispositions	-1,855,000.00		1,969,638.15
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Acquisitions	1,325,000.00	-1,336,784.55	
		Dispositions	-3,925,000.00		3,956,427.15
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041	Acquisitions	730,000.00	-927,685.70	
		Dispositions	-4,770,000.00		5,883,909.80
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	3,420,000.00	-4,187,222.10	
		Dispositions	-3,646,000.00		4,413,554.61
SBG48W61	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	Acquisitions	775,000.00	-892,590.85	
		Dispositions	-165,000.00		192,447.75
SBBM55R1	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	Acquisitions	680,000.00	-812,628.90	
		Dispositions	-1,850,000.00		2,269,051.20
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	35,700.00	-5,571,767.38	
		Dispositions	-23,207.00		4,492,969.11
C382550101	GOODYEAR TIRE & RUBBER CO COM	Acquisitions	13,546.00	-425,593.46	
		Dispositions	-52,352.00		1,516,767.26
C384637104	GRAHAM HLDGS CO COM	Acquisitions	820.00	-401,302.50	
		Dispositions	-820.00		393,178.49
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	40,800.00	-483,160.38	
		Dispositions	-82,900.00		1,015,768.16
C391164100	GREAT PLAINS ENERGY INC COM				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	122,894.00	-3,611,346.93	
		Dispositions	-56,394.00		1,572,021.99
SBMJ71M4	GRUPO TELEvisa S A 5% DUE 05-13-2045				
		Acquisitions	635,000.00	-566,734.80	
		Dispositions	-435,000.00		408,395.40
SBCR5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043				
		Acquisitions	1,030,000.00	-959,275.25	
		Dispositions	-410,000.00		435,001.80
SBYNR6K7	HALLIBURTON CO 4.85% DUE 11-15-2035				
		Acquisitions	860,000.00	-923,743.20	
		Dispositions	-785,000.00		799,962.10
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				
		Acquisitions	8,465,000.00	-8,358,445.36	
		Dispositions	-1,210,000.00		1,305,323.20
C410867105	HANOVER INS GROUP INC COM				
		Acquisitions	10,400.00	-874,014.69	
		Dispositions	-10,400.00		830,136.86
SBX1DFF8	HARRIS CORP DEL 5.054% DUE 04-27-2045				
		Acquisitions	223,000.00	-233,106.36	
		Dispositions	-723,000.00		835,798.36
C416515104	HARTFORD FINL SVCS GROUP INC COM				
		Acquisitions	46,100.00	-2,112,897.94	
		Dispositions	-24,600.00		1,035,864.42
SBMJ71B3	HASBRO INC 5.1% DUE 05-15-2044				
		Acquisitions	555,000.00	-546,625.05	
		Dispositions	-555,000.00		576,034.50
C40416M105	HD SUPPLY HLDGS INC. COM				
		Acquisitions	39,800.00	-1,392,031.32	
		Dispositions	-39,800.00		1,251,008.17
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	3,976.00	-256,057.18	
		Dispositions	-6,113.00		372,186.16
C42806J106	HERTZ GLOBAL HLDGS INC NEW COM				
		Acquisitions	11,300.00	-378,467.49	
		Dispositions	-11,300.00		377,083.28

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD7XTG1	HESS CORP 4.3% DUE 04-01-2027	Acquisitions	445,000.00	-444,065.50	
		Dispositions	-445,000.00		422,158.15
SB4TV238	HESS CORP 5.6% DUE 02-15-2041	Acquisitions	4,460,000.00	-4,216,806.50	
		Dispositions	-1,262,000.00		1,268,477.96
C42809H107	HESS CORP COM STK	Acquisitions	6,200.00	-236,299.36	
		Dispositions	-8,640.00		367,847.69
C431284108	HIGHWOODS PPTYS INC COM	Acquisitions	5,500.00	-254,260.49	
		Dispositions	-5,500.00		267,248.91
C431475102	HILL-ROM HLDGS INC COM STK	Acquisitions	7,600.00	-428,862.93	
		Dispositions	-5,500.00		327,197.73
C436440101	HOLOGIC INC COM	Acquisitions	46,000.00	-1,574,462.88	
		Dispositions	-51,300.00		1,940,021.98
SBD886H5	HOME DEPOT INC 3.5% DUE 09-15-2056	Acquisitions	1,290,000.00	-1,259,457.55	
		Dispositions	-1,290,000.00		1,199,165.80
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043	Acquisitions	385,000.00	-442,191.75	
		Dispositions	-525,000.00		538,424.25
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046	Acquisitions	3,170,000.00	-3,306,615.35	
		Dispositions	-5,730,000.00		6,075,677.55
SBDD8L53	HOME DEPOT INC 4.875 DUE 02-15-2044	Acquisitions	1,260,000.00	-1,474,367.65	
		Dispositions	-325,000.00		390,438.75
C437076102	HOME DEPOT INC COM	Acquisitions	23,300.00	-2,928,465.25	
		Dispositions	-12,400.00		1,671,773.79
C438516106	HONEYWELL INTL INC COM STK				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,600.00	-867,207.25	
		Dispositions	-7,600.00		882,193.80
C44107P104	HOST HOTELS & RESORTS INC REIT				
		Acquisitions	82,247.00	-1,333,633.93	
		Dispositions	-37,866.00		679,793.69
C40434L105	HP INC COM				
		Acquisitions	111,008.00	-1,427,643.57	
		Dispositions	-102,000.00		1,255,685.12
SBG48WG1	HSBC BK USA N A 7 DUE 01-15-2039				
		Acquisitions	1,135,000.00	-1,393,734.05	
		Dispositions	-1,085,000.00		1,395,426.40
SBZ57YZ3	HSBC HLDGS PLC 4.3% DUE 03-08-2026				
		Acquisitions	3,215,000.00	-3,210,338.25	
		Dispositions	-1,315,000.00		1,347,072.85
SB9KBXK6	HSBC HLDGS PLC 6.5% DUE 05-02-2036				
		Acquisitions	105,000.00	-114,664.20	
		Dispositions	-3,065,000.00		3,577,264.25
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037				
		Acquisitions	440,000.00	-520,412.80	
		Dispositions	-890,000.00		1,102,823.55
SBG5GXL6	HSBC HLDGS PLC 7.625% DUE 05-17-2032				
		Acquisitions	105,000.00	-125,102.25	
		Dispositions	-400,000.00		542,903.50
C444097109	HUDSON PACIFIC PROPERTIES INC COM				
		Acquisitions	34,460.00	-1,148,561.91	
		Dispositions	-5,600.00		182,948.39
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	6,884.00	-1,008,067.31	
		Dispositions	-8,901.00		1,410,305.48
C44919P508	IAC / INTERACTIVECORP COM PAR \$.001 STK				
		Acquisitions	23,000.00	-1,179,413.49	
		Dispositions	-9,500.00		626,187.59
CG47791101	INGERSOLL-RAND PLC COM STK				
		Acquisitions	19,000.00	-1,344,814.08	
		Dispositions	-19,000.00		1,405,565.68

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C457187102	INGREDION INC COM	Acquisitions	25,197.00	-2,876,843.80	
		Dispositions	-19,700.00		2,442,240.36
SBDDQWX2	INTEL CORP 4.1% DUE 05-19-2046	Acquisitions	2,510,000.00	-2,484,044.50	
		Dispositions	-1,500,000.00		1,535,150.00
C458140AK6	INTEL CORP 4.8% DUE 10-01-2041	Acquisitions	720,000.00	-841,608.00	
		Dispositions	-720,000.00		822,312.80
C458140AT7	INTEL CORP 4.9% 07-29-2045	Acquisitions	270,000.00	-309,071.70	
		Dispositions	-1,850,000.00		2,111,174.65
C458140100	INTEL CORP COM	Acquisitions	47,300.00	-1,632,264.67	
		Dispositions	-60,991.00		2,063,225.12
SBYN2GX5	INTL BUSINESS 4.7% DUE 02-19-2046	Acquisitions	2,450,000.00	-2,431,282.00	
		Dispositions	-250,000.00		279,915.00
SBYYGTQ0	INTL PAPER CO 4.4% DUE 08-15-2047	Acquisitions	4,705,000.00	-4,693,267.55	
		Dispositions	-1,205,000.00		1,125,052.05
C461202103	INTUIT COM	Acquisitions	41,030.00	-4,552,607.25	
		Dispositions	-23,700.00		2,276,340.10
C466313103	JABIL INC	Acquisitions	5,200.00	-99,973.64	
		Dispositions	-60,900.00		1,144,133.92
C477143101	JETBLUE AWYS CORP COM	Acquisitions	106,600.00	-1,823,619.29	
		Dispositions	-109,220.00		2,258,937.20
SBD31B52	JOHNSON & JOHNSON 2.45% DUE 03-01-2026	Acquisitions	810,000.00	-808,857.90	
		Dispositions	-810,000.00		799,453.80
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,985,000.00	-2,969,695.60	
		Dispositions	-1,725,000.00		1,718,921.85
C478160104	JOHNSON & JOHNSON COM USD1				
		Acquisitions	76,878.00	-8,056,207.37	
		Dispositions	-68,757.00		8,153,716.19
SBDHBPY5	JPMORGAN CHASE & 2.95% DUE 10-01-2026				
		Acquisitions	6,550,000.00	-6,518,577.70	
		Dispositions	-3,065,000.00		3,052,590.85
SBYZ2G99	JPMORGAN CHASE & 3.2% DUE 06-15-2026				
		Acquisitions	4,755,000.00	-4,777,474.70	
		Dispositions	-2,525,000.00		2,585,353.70
SBD3J3C7	JPMORGAN CHASE & 3.3% DUE 04-01-2026				
		Acquisitions	10,165,000.00	-10,136,604.60	
		Dispositions	-4,880,000.00		5,015,662.80
SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045				
		Acquisitions	1,825,000.00	-1,940,203.75	
		Dispositions	-4,285,000.00		4,243,517.20
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Acquisitions	190,000.00	-238,499.40	
		Dispositions	-475,000.00		595,811.50
SBZ027V0	JPMORGAN CHASE & CO 4.25% 10-01-2027				
		Acquisitions	930,000.00	-909,670.20	
		Dispositions	-1,315,000.00		1,332,980.00
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	415,000.00	-500,676.75	
		Dispositions	-155,000.00		182,805.45
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	755,000.00	-926,425.50	
		Dispositions	-880,000.00		1,086,423.70
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG				
		Acquisitions	2,320,000.00	-2,675,993.65	
		Dispositions	-2,320,000.00		2,783,040.90
C493267108	KEYCORP NEW COM				
		Acquisitions	150,600.00	-1,796,822.63	
		Dispositions	-192,500.00		2,655,238.46

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49427F108	KILROY RLTY CORP COM	Acquisitions	6,300.00	-381,925.81	
		Dispositions	-6,300.00		422,197.65
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	736,000.00	-764,071.04	
		Dispositions	-275,000.00		311,929.75
SBSWG9S2	KINDER MORGAN INC 5.3% DUE 12-01-2034	Acquisitions	734,000.00	-611,708.26	
		Dispositions	-400,000.00		318,676.00
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045	Acquisitions	1,950,000.00	-1,811,957.75	
		Dispositions	-1,950,000.00		1,988,898.65
C500255104	KOHLS CORP COM	Acquisitions	27,700.00	-1,259,331.83	
		Dispositions	-9,700.00		423,825.02
SB87MC97	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	Acquisitions	680,000.00	-880,813.35	
		Dispositions	-550,000.00		701,635.00
SBYVZC8	KROGER CO 3.875% DUE 10-15-2046	Acquisitions	2,505,000.00	-2,460,939.40	
		Dispositions	-770,000.00		689,115.80
C501044101	KROGER CO COM	Acquisitions	18,100.00	-569,363.51	
		Dispositions	-78,122.00		2,685,818.15
C50540R409	LAB CORP AMER HLDGS COM NEW	Acquisitions	8,300.00	-1,085,669.13	
		Dispositions	-8,300.00		1,159,460.69
C512816109	LAMAR ADVERTISING CO NEW CL A CL A	Acquisitions	23,800.00	-1,347,669.16	
		Dispositions	-23,800.00		1,408,767.13
C513272104	LAMB WESTON HLDGS INC COM USD5	Acquisitions	54,000.00	-1,906,511.67	
		Dispositions	-12,900.00		401,472.11
		Free Receipt	12,900.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9EZGSNL	LCH_IRS LCH_GOLDUS USD P 1.5%/R 3M LIBOR 12/21/2021 SWU00IN78	Acquisitions	13,700,000.00	0.00	
		Dispositions	-13,700,000.00		0.00
S9EZGSNU	LCH_IRS LCH_GOLDUS USD P 1.5%/R 3M LIBOR 12/21/2021 SWU00IN78	Acquisitions	13,700,000.00	-212,574.26	
		Dispositions	-13,700,000.00		0.00
S9E79UPL	LCH_IRS LCH_GOLDUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9	Acquisitions	18,700,000.00	0.00	
		Dispositions	-18,700,000.00		392,856.84
S9E79UPU	LCH_IRS LCH_GOLDUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9	Acquisitions	18,700,000.00	0.00	
		Dispositions	-18,700,000.00		0.00
S9E26NAL	LCH_IRS LCH_MSCSUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FAL7	Acquisitions	3,100,000.00	-36,790.26	
		Dispositions	-3,100,000.00		214,783.94
S9E26NAU	LCH_IRS LCH_MSCSUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FAL7	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		0.00
C521865204	LEAR CORP COM NEW COM NEW	Acquisitions	41,000.00	-4,756,623.74	
		Dispositions	-39,635.00		4,349,937.46
SBYSVN69	LEGG MASON INC 4.75% DUE 03-15-2026	Acquisitions	580,000.00	-579,733.20	
		Dispositions	-175,000.00		190,015.00
C527288104	LEUCADIA NATL CORP COM	Acquisitions	39,800.00	-778,842.62	
		Dispositions	-47,200.00		898,248.13
C53071M104	LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A	Acquisitions	30,200.00	-717,649.41	
		Dispositions	-41,500.00		1,062,289.41
C531229409	LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP	Acquisitions	8,000.00	-275,105.58	
		Dispositions	-8,000.00		272,962.17
C531172104	LIBERTY PPTY TR SH BEN INT				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,440.00	-494,234.94	
		Dispositions	-12,440.00		499,608.01
C53223X107	LIFE STORAGE INC COM				
		Dispositions	-7,500.00		698,879.75
		Free Receipt	7,500.00		
C53220K504	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK				
		Acquisitions	4,530.00	-444,026.00	
		Dispositions	-4,530.00		564,302.61
SB6686G7	LINCOLN NATL CORP 7% DUE 06-15-2040				
		Acquisitions	195,000.00	-233,906.40	
		Dispositions	-295,000.00		360,696.50
C534187109	LINCOLN NATL CORP COM				
		Acquisitions	42,700.00	-2,082,954.91	
		Dispositions	-88,567.00		3,474,576.99
C539439AH2	LLOYDS BANKING GROUP PLC 4.582% 12-10-2025 BEO				
		Acquisitions	1,245,000.00	-1,237,828.90	
		Dispositions	-425,000.00		423,406.25
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046				
		Acquisitions	4,695,000.00	-4,689,212.05	
		Dispositions	-2,270,000.00		2,207,512.25
SB5VT2F9	LOWES COS INC 5.8% DUE 04-15-2040				
		Acquisitions	190,000.00	-228,343.90	
		Dispositions	-240,000.00		309,684.00
C548661107	LOWES COS INC COM				
		Acquisitions	74,000.00	-5,597,415.16	
		Dispositions	-74,000.00		5,609,590.23
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	13,395.00	-1,044,360.97	
		Dispositions	-1,100.00		88,831.17
C554489104	MACK CALI RLTY CORP COM REIT				
		Acquisitions	19,326.00	-347,294.46	
		Dispositions	-4,954.00		135,973.97
SBYY5Z58	MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046				
		Acquisitions	2,095,000.00	-2,069,063.90	
		Dispositions	-1,095,000.00		1,003,370.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C56418H100	MANPOWERGROUP INC	Acquisitions	18,000.00	-1,241,127.76	
		Dispositions	-6,300.00		477,707.72
SBYQ64Z2	MANULIFE FINL CORP 4.15% DUE 03-04-2026	Acquisitions	1,900,000.00	-1,895,383.00	
		Dispositions	-500,000.00		549,690.00
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045	Acquisitions	2,100,000.00	-1,837,269.00	
		Dispositions	-800,000.00		770,240.00
C565849106	MARATHON OIL CORP COM	Acquisitions	220,800.00	-2,419,464.74	
		Dispositions	-370,940.00		4,813,657.26
C56585A102	MARATHON PETE CORP COM	Acquisitions	28,170.00	-1,217,757.61	
		Dispositions	-115,907.00		4,066,766.79
SB604531	MATTEL INC 5.45 DUE 11-01-2041	Acquisitions	580,000.00	-605,578.00	
		Dispositions	-350,000.00		365,739.50
C580135101	MC DONALDS CORP COM	Acquisitions	21,000.00	-2,395,696.31	
		Dispositions	-4,900.00		580,934.72
SBYWKC1	MCDONALDS CORP 4.7% DUE 12-09-2035	Acquisitions	725,000.00	-782,006.75	
		Dispositions	-265,000.00		280,332.90
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	Acquisitions	930,000.00	-938,170.60	
		Dispositions	-1,465,000.00		1,557,903.70
SBY3R500	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	Acquisitions	355,000.00	-354,410.70	
		Dispositions	-1,885,000.00		2,012,752.25
SB2Q1JQ9	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	Acquisitions	230,000.00	-279,852.50	
		Dispositions	-980,000.00		1,271,831.15
C58155Q103	MCKESSON CORP				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	37,200.00	-6,808,410.98	
		Dispositions	-23,778.00		3,839,983.20
SBYMLDL0	MEDTRONIC INC 4.625% DUE 03-15-2045				
		Acquisitions	2,050,000.00	-2,334,747.15	
		Dispositions	-3,660,000.00		3,926,289.40
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045				
		Acquisitions	1,540,000.00	-1,569,599.00	
		Dispositions	-3,375,000.00		3,440,234.64
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	80,661.00	-4,835,065.20	
		Dispositions	-4,400.00		249,832.77
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				
		Acquisitions	225,000.00	-261,024.50	
		Dispositions	-1,300,000.00		1,589,421.00
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038				
		Acquisitions	710,000.00	-1,004,503.80	
		Dispositions	-5,390,000.00		7,451,380.52
SBW9JZD9	METLIFE INC 4.05% DUE 03-01-2045				
		Acquisitions	220,000.00	-222,074.60	
		Dispositions	-725,000.00		661,913.75
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	575,000.00	-537,161.80	
		Dispositions	-160,000.00		161,648.00
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046				
		Acquisitions	585,000.00	-591,317.50	
		Dispositions	-2,585,000.00		2,531,490.15
SBGDXXK74	METLIFE INC 4.875% DUE 11-13-2043				
		Acquisitions	185,000.00	-183,982.50	
		Dispositions	-965,000.00		1,032,841.85
SB019VJ1	METLIFE INC 6.375% DUE 06-15-2034				
		Acquisitions	895,000.00	-1,135,157.15	
		Dispositions	-305,000.00		382,948.85
SB1L8RP3	METLIFE INC 6.4% DUE 12-15-2036				
		Acquisitions	960,000.00	-986,730.00	
		Dispositions	-2,465,000.00		2,595,902.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG60754101	MICHAEL KORS HOLDINGS LTD COM NPV	Acquisitions	111,170.00	-5,326,024.56	
		Dispositions	-91,497.00		4,445,992.93
C594918AX2	MICROSOFT CORP 4.875 12-15-2043	Acquisitions	260,000.00	-307,127.60	
		Dispositions	-260,000.00		314,470.00
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	24,353,000.00	-24,372,756.63	
		Dispositions	-2,650,000.00		2,492,962.25
SBVWXT40	MICROSOFT CORP 3.75% DUE 02-12-2045	Acquisitions	1,256,000.00	-1,196,932.17	
		Dispositions	-55,000.00		55,707.85
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	5,700,000.00	-5,573,700.75	
		Dispositions	-2,975,000.00		2,990,174.00
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	1,405,000.00	-1,295,165.65	
		Dispositions	-405,000.00		392,894.55
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045	Acquisitions	2,039,000.00	-2,197,878.50	
		Dispositions	-2,110,000.00		2,204,587.40
C594918BM5	MICROSOFT CORP 4.75% DUE 11-03-2055	Acquisitions	375,000.00	-410,966.25	
		Dispositions	-2,315,000.00		2,545,213.85
C594918104	MICROSOFT CORP COM	Acquisitions	70,012.00	-4,047,978.80	
		Dispositions	-148,094.00		7,878,841.88
C59522J103	MID-AMER APT CMNTYS INC COM	Acquisitions	4,500.00	-423,471.74	
		Dispositions	-4,500.00		416,954.90
SB1FTHZ2	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	Acquisitions	835,000.00	-1,091,486.95	
		Dispositions	-410,000.00		542,253.70
SBD6R414	MITSUBISHI UFJ FINANCIAL GROUP INC 3.85%03-01-2026				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,175,000.00	-6,216,131.00	
		Dispositions	-6,175,000.00		6,491,572.60
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	7,685,000.00	-7,874,008.47	
		Dispositions	-2,835,000.00		2,794,682.70
SBWTXKN6	MONSANTO CO NEW 3.95% DUE 04-15-2045	Acquisitions	1,160,000.00	-1,117,637.60	
		Dispositions	-1,140,000.00		1,107,224.55
SBP4W589	MONSANTO CO NEW 4.4% DUE 07-15-2044	Acquisitions	1,135,000.00	-1,171,184.75	
		Dispositions	-1,145,000.00		1,183,710.55
SBP4W578	MONSANTO CO NEW 4.7% DUE 07-15-2064	Acquisitions	285,000.00	-232,711.05	
		Dispositions	-2,320,000.00		1,938,398.10
C61166W101	MONSANTO CO NEW COM	Acquisitions	12,000.00	-1,074,491.09	
		Dispositions	-12,000.00		1,127,289.05
SBYV6G28	MORGAN STANLEY 3.125% DUE 07-27-2026	Acquisitions	1,255,000.00	-1,252,318.60	
		Dispositions	-1,255,000.00		1,266,382.85
SBDCRXV1	MORGAN STANLEY 3.875% DUE 01-27-2026	Acquisitions	7,545,000.00	-7,572,751.65	
		Dispositions	-7,545,000.00		7,829,073.00
SBWXTWR8	MORGAN STANLEY 3.95% DUE 04-23-2027	Acquisitions	1,015,000.00	-1,020,961.00	
		Dispositions	-1,015,000.00		1,024,825.95
SBYTCKF9	MORGAN STANLEY 4% DUE 07-23-2025	Acquisitions	735,000.00	-754,073.25	
		Dispositions	-735,000.00		745,510.50
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045	Acquisitions	1,545,000.00	-1,632,237.75	
		Dispositions	-1,450,000.00		1,469,978.75
SBQSC344	MORGAN STANLEY 4.35 DUE 09-08-2026	Acquisitions	1,195,000.00	-1,188,217.10	
		Dispositions	-1,925,000.00		1,958,867.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLSP7P7	MORGAN STANLEY 5% DUE 11-24-2025	Acquisitions	385,000.00	-392,934.85	
		Dispositions	-385,000.00		417,505.55
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	1,650,000.00	-2,191,693.55	
		Dispositions	-575,000.00		745,629.95
C617446448	MORGAN STANLEY COM STK USD0.01	Acquisitions	39,800.00	-1,233,229.24	
		Dispositions	-39,800.00		1,463,524.05
C626717102	MURPHY OIL CORP COM	Acquisitions	20,200.00	-560,831.48	
		Dispositions	-31,957.00		979,077.15
CG6359F103	NABORS INDUSTRIES COM USD0.10	Acquisitions	122,617.00	-1,403,271.20	
		Dispositions	-25,193.00		421,487.67
C63938C108	NAVIENT CORP COM	Acquisitions	19,200.00	-209,156.80	
		Dispositions	-30,000.00		349,639.94
SB56D2T0	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	Acquisitions	515,000.00	-667,615.10	
		Dispositions	-515,000.00		704,726.00
C62886E108	NCR CORP COM	Acquisitions	13,800.00	-384,994.37	
		Dispositions	-13,800.00		426,777.30
SBD8PHQ2	NEW YORK & 4.063% DUE 08-01-2056	Acquisitions	1,294,000.00	-1,293,948.24	
		Dispositions	-879,000.00		911,171.40
SBD3J3H2	NEWELL BRANDS INC 4.2% DUE 04-01-2026	Acquisitions	975,000.00	-973,030.50	
		Dispositions	-975,000.00		1,041,339.00
SBD3J3M7	NEWELL BRANDS INC 5.5% DUE 04-01-2046	Acquisitions	7,380,000.00	-8,295,614.95	
		Dispositions	-3,690,000.00		4,455,018.65
SB7J8X60	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	215,000.00	-192,437.90	
		Dispositions	-2,185,000.00		1,898,462.55
SBG490N7	NEWMONT MNG CORP 6.25% DUE 10-01-2039				
		Acquisitions	130,000.00	-122,486.00	
		Dispositions	-1,540,000.00		1,283,482.20
C65249B109	NEWS CORP COM CL A				
		Acquisitions	106,700.00	-1,367,926.58	
		Dispositions	-170,000.00		2,017,152.11
SBYQGY18	NIKE INC 3.875% DUE 11-01-2045				
		Acquisitions	1,114,000.00	-1,177,092.47	
		Dispositions	-410,000.00		393,653.30
C646025106	NJ RES CORP COM				
		Acquisitions	7,400.00	-255,680.11	
		Dispositions	-7,400.00		258,667.15
CG65431101	NOBLE CORP PLC COMMON STOCK				
		Acquisitions	8,200.00	-87,571.90	
		Dispositions	-271,700.00		2,022,238.44
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	495,000.00	-491,030.10	
		Dispositions	-875,000.00		878,800.78
SB3WSZZ2	NOBLE ENERGY INC 6% DUE 03-01-2041				
		Acquisitions	510,000.00	-545,557.20	
		Dispositions	-510,000.00		550,182.90
SBNFX1H8	NORDSTROM INC 5% DUE 01-15-2044				
		Acquisitions	2,670,000.00	-2,721,768.80	
		Dispositions	-1,075,000.00		1,063,838.05
C655664100	NORDSTROM INC COM				
		Acquisitions	19,000.00	-980,156.23	
		Dispositions	-15,900.00		884,078.94
SB8HY550	NORFOLK SOUTHN 3.95 DUE 10-01-2042				
		Acquisitions	80,000.00	-84,692.80	
		Dispositions	-480,000.00		459,297.60
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045				
		Acquisitions	700,000.00	-728,145.80	
		Dispositions	-525,000.00		563,016.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C666807102	NORTHROP GRUMMAN CORP COM	Acquisitions	14,200.00	-3,179,594.55	
		Dispositions	-10,528.00		2,165,112.65
SBDCBVP3	NOVARTIS CAP CORP 4% DUE 11-20-2045	Acquisitions	1,590,000.00	-1,706,120.05	
		Dispositions	-550,000.00		578,358.00
C629377508	NRG ENERGY INC COM NEW	Acquisitions	14,071.00	-152,346.72	
		Dispositions	-41,246.00		508,962.29
C67020Y100	NUANCE COMMUNICATIONS INC COM	Acquisitions	70,800.00	-1,305,310.27	
		Dispositions	-79,100.00		1,248,969.47
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	2,200.00	-530,514.15	
		Dispositions	-2,200.00		593,152.86
SBZ1C623	OCCIDENTAL PETE 4.1% DUE 02-15-2047	Acquisitions	2,605,000.00	-2,599,164.80	
		Dispositions	-380,000.00		360,297.00
C675232102	OCEANEERING INTL INC COM	Acquisitions	39,943.00	-1,218,218.41	
		Dispositions	-22,230.00		578,553.33
C680223104	OLD REP INTL CORP COM	Acquisitions	22,326.00	-398,721.88	
		Dispositions	-22,326.00		373,978.99
C681936100	OMEGA HEALTHCARE INVS INC REIT	Acquisitions	50,846.00	-1,788,606.97	
		Dispositions	-50,846.00		1,575,803.02
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036	Acquisitions	4,545,000.00	-4,553,926.60	
		Dispositions	-545,000.00		561,023.00
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	9,453,000.00	-9,495,714.00	
		Dispositions	-1,395,000.00		1,361,643.95
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	885,000.00	-899,039.40	
		Dispositions	-620,000.00		659,844.40
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055				
		Acquisitions	350,000.00	-325,556.00	
		Dispositions	-775,000.00		821,858.55
SB2PPTQ2	ORANGE NT STEP UP 03-01-2031 02-28-2031				
		Acquisitions	830,000.00	-1,286,583.00	
		Dispositions	-1,085,000.00		1,714,961.85
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE				
		Acquisitions	680,000.00	-680,000.00	
		Dispositions	-80,000.00		80,000.00
S9A32GFU	OTC DER CASH COLL REC FROM BARCLAYS				
		Acquisitions	1,180,000.00	-1,180,000.00	
		Dispositions	-900,000.00		900,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK				
		Acquisitions	1,550,000.00	-1,550,000.00	
		Dispositions	-2,240,000.00		2,240,000.00
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A32HML	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH				
		Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		320,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
S9A5HKFU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A32HKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY				
		Acquisitions	3,340,000.00	-3,340,000.00	
		Dispositions	-4,070,000.00		4,070,000.00
S9B5CCDU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS AND CO				
		Acquisitions	4,225,000.00	-4,225,000.00	
		Dispositions	-4,225,000.00		4,225,000.00

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9B7GP6U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM TD SECURITIES	Acquisitions	7,120,000.00	-7,120,000.00	
		Dispositions	-5,470,000.00		5,470,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Acquisitions	1,140,000.00	-1,140,000.00	
		Dispositions	-1,490,000.00		1,490,000.00
S9CXRZAL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2	Acquisitions	350,000.00	-350,000.00	
		Dispositions	-280,000.00		280,000.00
S9C5KVWU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA SEC INT INC,NEW YORK,US	Acquisitions	251,000.00	-251,000.00	
		Dispositions	-251,000.00		251,000.00
C690742101	OWENS CORNING NEW COM STK	Acquisitions	49,506.00	-2,564,083.56	
		Dispositions	-4,300.00		190,552.63
SBYZKM62	PAC GAS & ELEC CO 4.25% DUE 03-15-2046	Acquisitions	560,000.00	-629,652.80	
		Dispositions	-560,000.00		568,411.20
C695156109	PACKAGING CORP AMER COM ISIN US6951561090	Acquisitions	10,900.00	-811,121.05	
		Dispositions	-10,900.00		876,779.56
C701094104	PARKER-HANNIFIN CORP COM	Acquisitions	800.00	-113,699.87	
		Dispositions	-800.00		112,892.49
C70959W103	PENSKE AUTOMOTIVE GROUP INC COM STK	Acquisitions	6,400.00	-191,767.68	
		Dispositions	-6,400.00		207,064.99
SB7Y6VD2	PEPSICO INC 3.6% DUE 08-13-2042	Acquisitions	410,000.00	-437,945.60	
		Dispositions	-1,410,000.00		1,417,518.30
SBRWR319	PEPSICO INC 4.25% DUE 10-22-2044	Acquisitions	650,000.00	-707,864.20	
		Dispositions	-200,000.00		227,408.00
SBZ30BC0	PEPSICO INC 4.45% DUE 04-14-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,815,000.00	-4,080,391.85	
		Dispositions	-1,970,000.00		2,277,831.20
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG				
		Acquisitions	340,000.00	-415,422.20	
		Dispositions	-340,000.00		397,895.20
SBG491M3	PEPSICO INC 5.5% DUE 01-15-2040				
		Acquisitions	705,000.00	-842,341.05	
		Dispositions	-1,020,000.00		1,339,807.35
C713448108	PEPSICO INC COM				
		Acquisitions	15,287.00	-1,589,870.52	
		Dispositions	-17,495.00		1,797,030.09
SBDR71F6	PERRIGO FIN PLC 4.9% DUE 12-15-2044				
		Acquisitions	385,000.00	-381,250.10	
		Dispositions	-845,000.00		791,562.20
SBYZ2GC2	PFIZER INC 2.75% DUE 06-03-2026				
		Acquisitions	840,000.00	-839,781.60	
		Dispositions	-840,000.00		844,023.60
SBMMB3K5	PFIZER INC 4.4% DUE 05-15-2044				
		Acquisitions	1,040,000.00	-1,145,518.40	
		Dispositions	-1,040,000.00		1,099,654.40
C717081103	PFIZER INC COM				
		Acquisitions	145,600.00	-4,951,519.21	
		Dispositions	-351,951.00		10,994,374.05
SBSMTK33	PHILIP MORRIS INTL 4.25% DUE 11-10-2044				
		Acquisitions	535,000.00	-571,256.95	
		Dispositions	-535,000.00		596,920.90
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041				
		Acquisitions	1,350,000.00	-1,475,004.30	
		Dispositions	-635,000.00		686,777.90
SBGM0MQ9	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043				
		Acquisitions	400,000.00	-428,900.00	
		Dispositions	-2,125,000.00		2,271,461.75
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034				
		Acquisitions	1,465,000.00	-1,546,539.65	
		Dispositions	-575,000.00		621,672.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044	Acquisitions	715,000.00	-752,508.90	
		Dispositions	-4,107,000.00		4,419,979.05
SBYM51K7	PHILLIPS 66 4.9% DUE 10-01-2046	Acquisitions	555,000.00	-551,131.65	
		Dispositions	-555,000.00		551,470.20
SB7RB2F3	PHILLIPS 66 5.875 DUE 05-01-2042	Acquisitions	540,000.00	-599,221.80	
		Dispositions	-2,430,000.00		2,899,189.80
C72147K108	PILGRIMS PRIDE CORP	Acquisitions	48,900.00	-1,186,515.47	
		Dispositions	-48,900.00		1,152,865.31
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	Acquisitions	905,000.00	-673,084.70	
		Dispositions	-3,249,000.00		2,872,635.72
C693475105	PNC FINANCIAL SERVICES GROUP COM STK	Acquisitions	10,700.00	-910,608.30	
		Dispositions	-10,700.00		934,169.30
C73474TAP5	PORT MORROW ORE TRANSMISSION FACS REV 2.987% 09-01-2036 BEO TAXABLE	Acquisitions	1,215,000.00	-1,215,000.00	
		Dispositions	-1,215,000.00		1,212,691.50
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043	Acquisitions	234,000.00	-245,896.56	
		Dispositions	-435,000.00		473,166.90
C69327R101	PPDC ENERGY INC COM	Acquisitions	11,600.00	-752,894.82	
		Dispositions	-11,600.00		729,770.33
SBYN1J33	PRIN FINL GROUP 4.3% DUE 11-15-2046	Acquisitions	1,140,000.00	-1,138,654.80	
		Dispositions	-845,000.00		851,832.65
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	17,400.00	-1,454,902.85	
		Dispositions	-21,300.00		1,754,767.49
SBYYHL01	PROVID HLTH & SVCS 3.744% DUE 10-01-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	750,000.00	-750,000.00	
		Dispositions	-375,000.00		345,945.00
C69370C100	PTC INC COM				
		Acquisitions	9,800.00	-309,293.23	
		Dispositions	-9,800.00		316,157.46
SBYYD0H9	PUB SVC ELEC GAS 3.8% DUE 03-01-2046				
		Acquisitions	1,820,000.00	-1,814,969.60	
		Dispositions	-780,000.00		791,770.20
S9EZDPNU	PUT SWAPTION USD RBOSGB2RTCM European 317U515M2 12-14-2016				
		Acquisitions	2,950,000.00	0.00	
		Dispositions	-2,950,000.00		7,080.00
S9E4MS3U	PUT SWPTN USD BARCGB33 6M 1.94%/3MLIBOR European 317U536L9 07-18-2016				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,392.50
S9E87LMU	PUT SWPTN USD BARCGB33 6M 2.1%/3MLIBOR European 317U018M4 08-22-2016				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		9,100.00
S9E85F6U	PUT SWPTN USD CHASUS33 6M 2.05%/3MLIBOR European 317U006M8 08-22-2016				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		12,390.00
S9E2MGBU	PUT SWPTN USD CITIUS33 6M 1.82%/3MLIBOR European 317U097L0 03-16-2016				
		Acquisitions	2,650,000.00	0.00	
		Dispositions	-2,650,000.00		10,467.50
S9E3BMBU	PUT SWPTN USD CITIUS33 6M 2.38%/3MLIBOR European 317U286L1 04-07-2016				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		21,330.00
S9E3HBWU	PUT SWPTN USD CITIUS33 6M 2.44%/3MLIBOR European 317U303L0 04-11-2016				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		14,725.00
S9E4NVQU	PUT SWPTN USD CSFPGB2L 6M 1.97%/3MLIBOR European 317U538L7 07-19-2016				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		9,265.00
S9E2CNGU	PUT SWPTN USD DEUTGB2L 6M 1.85%/3MLIBOR European 317U051L4 03-09-2016				
		Acquisitions	4,600,000.00	-5,980.00	
		Dispositions	-4,600,000.00		19,780.00

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9E29AYU	PUT SWPTN USD GSCMUS33 6M 1.25%/3MLIBOR European 317U982K0 08-05-2016	Acquisitions	204,800,000.00	-71,680.00	
		Dispositions	-204,800,000.00		0.00
S9E3GFNU	PUT SWPTN USD MSCSUS33 6M 2.34%/3MLIBOR European 317U294L1 04-11-2016	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		23,112.00
S9EZ9JVU	PUT SWPTN USD MSCSUS33 6M 2.45%/3MLIBOR European 317U521M4 12-15-2016	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,680.00
S9E4DT4U	PUT SWPTN USD RBOSGB2RTCM 6M .9%/3MLIBOREuropean 317U481L4 06-20-2016	Acquisitions	200,400,000.00	-80,160.00	
		Dispositions	-200,400,000.00		0.00
C693656100	PVH CORP COM USD1	Acquisitions	26,800.00	-2,313,071.55	
		Dispositions	-6,300.00		641,086.83
SBY7QJ56	PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO	Acquisitions	2,379,000.00	-2,506,747.94	
		Dispositions	-5,017,347.00		5,276,809.61
C05581KAA9	PVTPL BNP PARIBAS 4.375% 09-28-2025	Acquisitions	1,180,000.00	-1,165,875.40	
		Dispositions	-1,180,000.00		1,155,916.20
SBYVG7P8	PVTPL EMERA US FIN LP SR NT 144A 4.75% DUE 06-15-2046/06-16-2016 BEO	Acquisitions	4,385,000.00	-4,353,778.80	
		Dispositions	-540,000.00		537,262.20
SBZBZ0F3	PVTPL FORTIVE CORP SR NT 144A 3.15% DUE 06-15-2026/06-20-2016 BEO	Acquisitions	2,100,000.00	-2,092,524.00	
		Dispositions	-2,100,000.00		2,108,580.60
SBYTH463	PVTPL HEINZ H J CO SR NT 144A 3.95% DUE 07-15-2025/07-02-2015 BEO	Acquisitions	800,000.00	-812,696.00	
		Dispositions	-800,000.00		812,624.00
SBYSLBD2	PVTPL HEINZ(H.J.)CO BNDS 5.2% DUE 07-15-2045 BEO	Acquisitions	1,080,000.00	-1,123,600.80	
		Dispositions	-1,080,000.00		1,156,401.90
SBYMFYZ3	PVTPL HEWLETT PACKARD ENTERPRISE CO 144A6.45% DUE 10-15-2035/10-09-2015 BEO				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	930,000.00	-811,478.30	
		Dispositions	-260,000.00		266,383.00
SBYZFGD2	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.6% DUE 10-15-2045/10-09-2015 BEO				
		Acquisitions	560,000.00	-561,501.75	
		Dispositions	-1,175,000.00		1,111,737.65
SBDGNMW9	PVTPL KRAFT HEINZ FOODS CO SR NT 144A 4.375% DUE 06-01-2046/05-24-2016 BEO				
		Acquisitions	6,985,000.00	-7,007,418.00	
		Dispositions	-1,310,000.00		1,427,059.50
C539439AJ8	PVTPL LLOYDS BANKING GROUP PLC FORMERLY LLOYD 5.3% DUE 12-01-2045				
		Acquisitions	295,000.00	-289,043.95	
		Dispositions	-1,525,000.00		1,563,514.75
SBD1FCR5	PVTPL MASSACHUSETTS ELEC CO SR NT 144A 4.004% DUE 08-15-2046/08-05-2016 BEO				
		Acquisitions	1,095,000.00	-1,095,000.00	
		Dispositions	-1,095,000.00		1,125,334.20
SBYQRJ16	PVTPL MIZUHO FINL GROUP INC SR NT 144A 3.477% DUE 04-12-2026 BEO				
		Acquisitions	1,575,000.00	-1,575,000.00	
		Dispositions	-1,575,000.00		1,607,244.45
SB5MMVT4	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO				
		Acquisitions	895,000.00	-1,063,773.40	
		Dispositions	-635,000.00		801,947.85
SBYZ2G44	PVTPL MYLAN N V SR NT 144A 5.25% DUE 06-15-2046/06-09-2016 BEO				
		Acquisitions	2,456,000.00	-2,460,368.62	
		Dispositions	-2,456,000.00		2,487,451.84
C80281LAB1	PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO				
		Acquisitions	200,000.00	-185,074.00	
		Dispositions	-200,000.00		197,900.00
C90351DAB3	PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO				
		Acquisitions	400,000.00	-418,828.00	
		Dispositions	-2,780,000.00		2,822,967.95
SBDGN553	PVTPL WHOLE FOODS MKT INC SR NT 144A 5.2% DUE 12-03-2025/12-03-2015 BEO				
		Acquisitions	700,000.00	-718,433.00	
		Dispositions	-700,000.00		736,085.00
C74733V100	QEP RES INC COM STK				
		Acquisitions	192,700.00	-3,398,943.66	
		Dispositions	-140,300.00		2,539,072.77

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C747525103	QUALCOMM INC COM	Acquisitions	54,500.00	-3,458,466.62	
		Dispositions	-31,200.00		2,079,836.69
C74762E102	QUANTA SVCS INC COM	Acquisitions	73,474.00	-1,797,616.28	
		Dispositions	-46,348.00		1,436,186.85
C74834L100	QUEST DIAGNOSTICS INC COM	Acquisitions	5,886.00	-463,072.12	
		Dispositions	-7,831.00		712,025.13
C74876Y101	QUINTILES IMS HOLDINGS INC COM USD0.01	Acquisitions	7,200.00	-477,924.16	
		Dispositions	-7,200.00		497,626.50
C75281A109	RANGE RES CORP COM	Acquisitions	7,400.00	-325,942.04	
		Dispositions	-7,400.00		285,255.64
C755111507	RAYTHEON CO USD0.01	Acquisitions	4,400.00	-573,617.59	
		Dispositions	-12,800.00		1,712,581.79
C7591EP100	REGIONS FINL CORP NEW COM	Acquisitions	165,658.00	-1,513,508.71	
		Dispositions	-275,685.00		2,556,842.42
C759351604	REINSURANCE GROUP AMER INC COM NEW STK	Acquisitions	17,296.00	-1,881,500.68	
		Dispositions	-3,772.00		366,199.96
C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	39,388.00	-2,652,664.44	
		Dispositions	-34,485.00		2,501,130.28
SBG492J7	REYNOLDS AMERN INC 7.25% DUE 06-15-2037	Acquisitions	319,000.00	-413,765.33	
		Dispositions	-319,000.00		436,953.44
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	4,045,000.00	-5,044,672.00	
		Dispositions	-855,000.00		1,103,346.55
C762760106	RICE ENERGY INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	85,800.00	-2,157,197.59	
		Dispositions	-42,400.00		1,003,189.02
SB8NWT2	RIO TINTO FIN USA 4.125 DUE 08-21-2042	Acquisitions	385,000.00	-337,367.80	
		Dispositions	-950,000.00		907,654.55
SB5TZB18	RIO TINTO FIN USA 5.2 DUE 11-02-2040	Acquisitions	3,000,000.00	-3,243,030.00	
		Dispositions	-290,000.00		340,897.90
C770323103	ROBERT HALF INTL INC COM	Acquisitions	14,700.00	-570,932.92	
		Dispositions	-14,700.00		609,226.91
SBH7KDQ8	ROCKWELL COLLINS INC DEL 4.8 DUE 12-15-2043	Acquisitions	560,000.00	-628,700.80	
		Dispositions	-560,000.00		642,437.60
CG7665A101	ROWAN COMPANIES PLC	Acquisitions	50,313.00	-672,740.64	
		Dispositions	-73,869.00		1,242,174.60
C844741108	S.W. AIRL CO COM	Acquisitions	22,329.00	-929,228.55	
		Dispositions	-96,587.00		3,844,591.93
C810186106	SCOTTS MIRACLE-GRO CLASS'A'COM NPV	Acquisitions	2,500.00	-162,608.50	
		Dispositions	-2,500.00		165,040.90
SB4T9B57	SEMPRA ENERGY 6% DUE 10-15-2039	Acquisitions	654,000.00	-723,534.86	
		Dispositions	-1,535,000.00		1,685,107.65
C81761R109	SERVICEMASTER GLOBAL HLDGS INC COM	Acquisitions	2,900.00	-106,744.65	
		Dispositions	-2,900.00		112,542.77
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Acquisitions	6,670,000.00	-7,171,752.20	
		Dispositions	-1,940,000.00		1,926,650.00
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	4,295,000.00	-4,201,856.20	
		Dispositions	-1,325,000.00		1,234,658.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBXQ9F28	SHELL INTL FIN B V 4.125% DUE 05-11-2035	Acquisitions	250,000.00	-227,890.00	
		Dispositions	-690,000.00		648,255.00
SBD1XH85	SHIRE ACQUISITIONS 3.2% DUE 09-23-2026	Acquisitions	4,870,000.00	-4,865,798.45	
		Dispositions	-580,000.00		562,240.40
CG81276100	SIGNET JEWELERS LTD ORD USD0.18	Acquisitions	8,800.00	-987,604.18	
		Dispositions	-8,800.00		946,339.05
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	26,100.00	-5,175,880.16	
		Dispositions	-24,900.00		4,972,795.25
C78440X101	SL GREEN RLTY CORP COM STK	Acquisitions	38,200.00	-3,592,862.25	
		Dispositions	-39,100.00		4,253,908.18
C78454L100	SM ENERGY CO COM	Acquisitions	15,000.00	-490,128.69	
		Dispositions	-15,000.00		560,088.39
C832696405	SMUCKER J M CO COM NEW	Acquisitions	8,200.00	-1,202,393.92	
		Dispositions	-8,200.00		1,144,742.68
SBYT1517	SOUTHERN CO 4.25% DUE 07-01-2036	Acquisitions	3,780,000.00	-3,818,291.40	
		Dispositions	-370,000.00		387,930.20
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046	Acquisitions	8,525,000.00	-8,497,083.60	
		Dispositions	-2,425,000.00		2,642,311.80
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	Acquisitions	1,155,000.00	-1,084,745.75	
		Dispositions	-1,995,000.00		1,827,622.50
SB8Q7066	SOUTHN COPPER CORP 7.5% DUE 07-27-2035	Acquisitions	340,000.00	-350,098.00	
		Dispositions	-455,000.00		497,331.25
C844895102	SOUTHWEST GAS HLDGS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,000.00	-408,867.29	
		Dispositions	-6,000.00		432,932.68
C845467109	SOUTHWESTERN ENERGY CO COM				
		Acquisitions	156,461.00	-1,358,077.29	
		Dispositions	-131,100.00		1,287,126.87
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038				
		Acquisitions	965,000.00	-1,240,475.50	
		Dispositions	-720,000.00		956,296.80
C848574109	SPIRIT AEROSYSTEMS HLDGS INC CL A				
		Acquisitions	17,445.00	-795,208.97	
		Dispositions	-5,100.00		267,868.51
SB9J49Y2	ST JUDE MED INC 4.75% DUE 04-15-2043				
		Acquisitions	664,000.00	-653,921.13	
		Dispositions	-1,065,000.00		1,041,132.90
C854502101	STANLEY BLACK & DECKER INC COM				
		Acquisitions	6,900.00	-804,036.35	
		Dispositions	-14,300.00		1,527,454.47
C855030102	STAPLES INC COM				
		Acquisitions	257,800.00	-2,367,046.38	
		Dispositions	-187,000.00		2,035,587.19
C858119100	STEEL DYNAMICS INC COM				
		Acquisitions	116,800.00	-2,555,553.40	
		Dispositions	-96,371.00		2,287,830.00
SBZ78L86	STRYKER CORP 4.625% DUE 03-15-2046				
		Acquisitions	2,995,000.00	-2,961,875.30	
		Dispositions	-695,000.00		694,537.20
SBDCRBQ2	SUMITOMO MITSUI 3.784% DUE 03-09-2026				
		Acquisitions	1,830,000.00	-1,830,000.00	
		Dispositions	-1,830,000.00		1,890,296.50
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	530,000.00	-378,112.60	
		Dispositions	-1,345,000.00		1,205,508.80
S9E2AE0U	SWO_CD_X BARCGB33 03/16/2016 CDX.NA.IG.25 3175C0210				
		Acquisitions	76,400,000.00	0.00	
		Dispositions	-76,400,000.00		122,240.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9E1HK1U	SWO_CD_X BARCGB33 04/20/2016 CDX.NA.IG.25 3175AP100	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,655.00
S9E4MTXU	SWO_CD_X BARCGB33 07/20/2016 CDX.NA.IG.26 3175B0096	Acquisitions	5,200,000.00	0.00	
		Dispositions	-5,200,000.00		4,810.00
S9E8VNSU	SWO_CD_X BARCGB33 19/10/2016 ITRAXX_EUROPE.25 317544JS4	Acquisitions	9,900,000.00	0.00	
		Dispositions	-9,900,000.00		10,924.45
S9E6VWGU	SWO_CD_X BARCGB33 20/07/2016 ITRAXX_EUROPE.25 317544DI2	Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		11,224.53
S9E6T46U	SWO_CD_X BARCGB33 20/07/2016 ITRAXX_EUROPE.25 317544KK9	Acquisitions	5,200,000.00	0.00	
		Dispositions	-5,200,000.00		11,392.29
S9E7475U	SWO_CD_X BARCGB33 20/07/2016 ITRAXX_EUROPE.25 317544X17	Acquisitions	5,250,000.00	0.00	
		Dispositions	-5,250,000.00		9,921.11
S9E7493U	SWO_CD_X BARCGB33 20/07/2016 ITRAXX_EUROPE.25 317544X25	Acquisitions	5,250,000.00	0.00	
		Dispositions	-5,250,000.00		15,548.01
S9E76YTU	SWO_CD_X BARCGB33 21/09/2016 ITRAXX_EUROPE.25 317544PR9	Acquisitions	2,400,000.00	-266.04	
		Dispositions	-3,200,000.00		10,823.84
S9E49JCU	SWO_CD_X BNPAFRPP 06/15/2016 CDX.NA.IG.25 3175AP787	Acquisitions	6,300,000.00	0.00	
		Dispositions	-6,300,000.00		10,080.00
S9E49HKU	SWO_CD_X BNPAFRPP 06/15/2016 CDX.NA.IG.25 3175AP795	Acquisitions	6,300,000.00	0.00	
		Dispositions	-6,300,000.00		5,985.00
S9E88ZTU	SWO_CD_X BNPAFRPP 10/19/2016 CDX.NA.IG.26 3175C2224	Acquisitions	7,200,000.00	0.00	
		Dispositions	-7,200,000.00		11,232.00
S9E8FKCU	SWO_CD_X BNPAFRPP 10/19/2016 CDX.NA.IG.26 3175C2224				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,800,000.00	0.00	
		Dispositions	-7,800,000.00		10,920.00
S9E88YWU	SWO_CD_X BNPAFRPP 10/19/2016 CDX.NA.IG.26 3175C2489				
		Acquisitions	7,200,000.00	0.00	
		Dispositions	-7,200,000.00		6,264.00
S9E9CHEU	SWO_CD_X BNPAFRPP 11/16/2016 CDX.NA.IG.26 3175AQ777				
		Acquisitions	6,400,000.00	0.00	
		Dispositions	-6,400,000.00		7,360.00
S9E6SLNU	SWO_CD_X BNPAFRPP 20/07/2016 ITRAXX_EUROPE.25 317544JB1				
		Acquisitions	6,100,000.00	0.00	
		Dispositions	-6,100,000.00		4,786.67
S9E6SNGU	SWO_CD_X BNPAFRPP 20/07/2016 ITRAXX_EUROPE.25 317544KM5				
		Acquisitions	6,100,000.00	0.00	
		Dispositions	-6,100,000.00		9,231.43
S9E2RMEU	SWO_CD_X BOFAUS6S 04/20/2016 CDX.NA.IG.25 3175C0442				
		Acquisitions	22,700,000.00	0.00	
		Dispositions	-22,700,000.00		62,708.75
S9E1LCWU	SWO_CD_X BOFAUS6S 04/20/2016 CDX.NA.IG.25 3175GC996				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		4,935.00
S9E8CHSU	SWO_CD_X BOFAUS6S 10/19/2016 CDX.NA.IG.26 3175AQ363				
		Acquisitions	8,100,000.00	0.00	
		Dispositions	-8,100,000.00		15,795.00
S9E8GEMU	SWO_CD_X BOFAUS6S 10/19/2016 CDX.NA.IG.26 3175AQ363				
		Acquisitions	5,400,000.00	0.00	
		Dispositions	-5,400,000.00		9,450.00
S9E8HKHU	SWO_CD_X BOFAUS6S 10/19/2016 CDX.NA.IG.26 3175AQ363				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,780.00
S9E8PLYU	SWO_CD_X BOFAUS6S 10/19/2016 CDX.NA.IG.26 3175AQ637				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		828.75
S9E8PPHU	SWO_CD_X BOFAUS6S 10/19/2016 CDX.NA.IG.26 3175AQ645				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,787.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9E8WNHU	SWO_CDX BOFAUS6S 10/19/2016 CDX.NA.IG.26 3175C3263	Acquisitions	8,200,000.00	0.00	
		Dispositions	-8,200,000.00		9,020.00
S9E9DE1U	SWO_CDX BOFAUS6S 11/16/2016 CDX.NA.IG.26 3175AQ785	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,030.00
S9E9GL6U	SWO_CDX BOFAUS6S 12/21/2016 CDX.NA.IG.26 3175268R5	Acquisitions	4,750,000.00	0.00	
		Dispositions	-4,750,000.00		8,312.50
S9E9E83U	SWO_CDX BOFAUS6S 12/21/2016 CDX.NA.IG.26 3175C4238	Acquisitions	5,500,000.00	0.00	
		Dispositions	-5,500,000.00		9,350.00
S9E9E86U	SWO_CDX BOFAUS6S 12/21/2016 CDX.NA.IG.26 3175C4238	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		6,382.50
S9E9GJ6U	SWO_CDX BOFAUS6S 12/21/2016 CDX.NA.IG.26 3175C4238	Acquisitions	4,750,000.00	0.00	
		Dispositions	-4,750,000.00		7,125.00
S9E29GUU	SWO_CDX CHASUS33 04/20/2016 CDX.NA.IG.25 3175AP233	Acquisitions	32,950,000.00	0.00	
		Dispositions	-53,500,000.00		101,650.00
S9E2SSYU	SWO_CDX CHASUS33 04/20/2016 CDX.NA.IG.25 3175RB996	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		7,670.00
S9E56SHU	SWO_CDX CHASUS33 07/20/2016 CDX.NA.IG.26 3175C1325	Acquisitions	7,300,000.00	0.00	
		Dispositions	-7,300,000.00		7,665.00
S9E99NAU	SWO_CDX CHASUS33 11/16/2016 CDX.NA.IG.26 3175C3941	Acquisitions	6,550,000.00	0.00	
		Dispositions	-6,550,000.00		8,023.75
S9E99NCU	SWO_CDX CHASUS33 11/16/2016 CDX.NA.IG.26 3175C3941	Acquisitions	6,550,000.00	0.00	
		Dispositions	-6,550,000.00		9,497.50
S9E9SGTU	SWO_CDX CHASUS33 12/21/2016 CDX.NA.IG.27 3175AR007				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		7,000.00
S9E9SMDU	SWO_CD X CHASUS33 12/21/2016 CDX.NA.IG.27 3175AR007				
		Acquisitions	6,400,000.00	0.00	
		Dispositions	-6,400,000.00		8,448.00
S9E9SFHU	SWO_CD X CHASUS33 12/21/2016 CDX.NA.IG.27 3175AR015				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		3,125.00
S9E9SMKU	SWO_CD X CHASUS33 12/21/2016 CDX.NA.IG.27 3175AR015				
		Acquisitions	6,400,000.00	0.00	
		Dispositions	-6,400,000.00		5,184.00
S9E9FASU	SWO_CD X CHASUS33 16/11/2016 ITRAXX_EUROPE.25 317544LU6				
		Acquisitions	7,800,000.00	0.00	
		Dispositions	-7,800,000.00		10,931.21
S9E6QZHU	SWO_CD X CHASUS33 20/07/2016 ITRAXX_EUROPE.25 317544DK7				
		Acquisitions	10,900,000.00	0.00	
		Dispositions	-10,900,000.00		19,831.25
S9E6MTDU	SWO_CD X CHASUS33 20/07/2016 ITRAXX_EUROPE.25 317544EY6				
		Acquisitions	8,800,000.00	0.00	
		Dispositions	-8,800,000.00		7,076.17
S9E6MTTU	SWO_CD X CHASUS33 20/07/2016 ITRAXX_EUROPE.25 317544ZR8				
		Acquisitions	8,800,000.00	0.00	
		Dispositions	-8,800,000.00		13,953.02
S9E25FKU	SWO_CD X CITIUS33 04/20/2016 CDX.NA.IG.25 3175C0020				
		Acquisitions	15,200,000.00	0.00	
		Dispositions	-15,200,000.00		30,400.00
S9E4A41U	SWO_CD X CITIUS33 06/15/2016 CDX.NA.IG.25 3175B0005				
		Acquisitions	10,150,000.00	0.00	
		Dispositions	-10,150,000.00		16,240.00
S9E4A42U	SWO_CD X CITIUS33 06/15/2016 CDX.NA.IG.25 3175B0005				
		Acquisitions	8,450,000.00	0.00	
		Dispositions	-8,450,000.00		15,210.00
S9E5DBZU	SWO_CD X CITIUS33 07/20/2016 CDX.NA.IG.26 3175B0567				
		Acquisitions	6,800,000.00	0.00	
		Dispositions	-6,800,000.00		6,800.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9E4EHCU	SWO_CD_X CITIUS33 07/20/2016 CDX.NA.IG.26 3175C1085	Acquisitions	8,600,000.00	-2,846.00	
		Dispositions	-8,600,000.00		16,340.00
S9E5DDGU	SWO_CD_X CITIUS33 07/20/2016 CDX.NA.IG.26 3175C1085	Acquisitions	2,800,000.00	0.00	
		Dispositions	-6,800,000.00		12,580.00
S9E4EGDU	SWO_CD_X CITIUS33 07/20/2016 CDX.NA.IG.26 3175C1093	Acquisitions	8,600,000.00	0.00	
		Dispositions	-8,600,000.00		11,395.00
S9E7XLRU	SWO_CD_X CITIUS33 09/21/2016 CDX.NA.IG.26 3175JS154	Acquisitions	7,500,000.00	0.00	
		Dispositions	-7,500,000.00		13,125.00
S9E7XKQU	SWO_CD_X CITIUS33 09/21/2016 CDX.NA.IG.26 3175JS162	Acquisitions	7,500,000.00	0.00	
		Dispositions	-7,500,000.00		7,125.00
S9E95U5U	SWO_CD_X CITIUS33 16/11/2016 ITRAXX_EUROPE.25 317544SZ8	Acquisitions	8,400,000.00	0.00	
		Dispositions	-8,400,000.00		10,318.31
S9E7BYEU	SWO_CD_X CITIUS33 17/08/2016 ITRAXX_EUROPE.25 317544FU3	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		8,133.17
S9E82MJU	SWO_CD_X CITIUS33 21/09/2016 ITRAXX_EUROPE.25 317544LQ5	Acquisitions	8,100,000.00	0.00	
		Dispositions	-8,100,000.00		5,396.79
S9E82NAU	SWO_CD_X CITIUS33 21/09/2016 ITRAXX_EUROPE.25 317544WI1	Acquisitions	8,100,000.00	0.00	
		Dispositions	-8,100,000.00		11,805.47
S9E8VNAU	SWO_CD_X CSFPGB2L 10/19/2016 CDX.NA.IG.26 3175B2290	Acquisitions	12,600,000.00	0.00	
		Dispositions	-12,600,000.00		11,655.00
S9E8PMWU	SWO_CD_X GSILGB2X 10/19/2016 CDX.NA.IG.26 3175B2274	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		2,242.50
S9E8PPYU	SWO_CD_X GSILGB2X 10/19/2016 CDX.NA.IG.26 3175B2282				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		5,557.50
S9E97ZTU	SWO_CD_X GSILGB2X 11/16/2016 CDX.NA.IG.26 3175C3883				
		Acquisitions	5,700,000.00	0.00	
		Dispositions	-5,700,000.00		8,265.00
S9E8WNYU	SWO_CD_X GSILGB2X 16/11/2016 ITRAXX_EUROPE.25 317544PS7				
		Acquisitions	9,100,000.00	0.00	
		Dispositions	-9,100,000.00		12,415.45
S9E8XXAU	SWO_CD_X GSILGB2X 16/11/2016 ITRAXX_EUROPE.25 317544PS7				
		Acquisitions	5,200,000.00	0.00	
		Dispositions	-5,200,000.00		7,832.02
S9E6BPUU	SWO_CD_X GSILGB2X 17/08/2016 ITRAXX_EUROPE.25 317541E30				
		Acquisitions	6,600,000.00	0.00	
		Dispositions	-6,600,000.00		6,408.07
S9E6BQPU	SWO_CD_X GSILGB2X 17/08/2016 ITRAXX_EUROPE.25 317544TR5				
		Acquisitions	6,600,000.00	0.00	
		Dispositions	-6,600,000.00		10,311.84
S9E6XKTU	SWO_CD_X GSILGB2X 17/08/2016 ITRAXX_EUROPE.25 317544TR5				
		Acquisitions	3,750,000.00	0.00	
		Dispositions	-3,750,000.00		8,014.56
S9E6NM4U	SWO_CD_X GSILGB2X 20/07/2016 ITRAXX_EUROPE.25 317541X54				
		Acquisitions	9,050,000.00	0.00	
		Dispositions	-9,050,000.00		5,521.09
S9E4SACU	SWO_CD_X GSILGB2X 20/07/2016 ITRAXX_EUROPE.25 317543SY3				
		Acquisitions	8,950,000.00	0.00	
		Dispositions	-8,950,000.00		6,108.64
S9E4SCJU	SWO_CD_X GSILGB2X 20/07/2016 ITRAXX_EUROPE.25 317544II7				
		Acquisitions	8,950,000.00	0.00	
		Dispositions	-8,950,000.00		15,526.14
S9E6NQ1U	SWO_CD_X GSILGB2X 20/07/2016 ITRAXX_EUROPE.25 317544JD7				
		Acquisitions	9,050,000.00	0.00	
		Dispositions	-9,050,000.00		18,914.84
S9E57Z0U	SWO_CD_X MSCSUS33 06/15/2016 CDX.NA.IG.26 3175B0609				
		Acquisitions	7,750,000.00	0.00	
		Dispositions	-7,750,000.00		7,595.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9E5SY3U	SWO_CD_X MSCSUS33 08/17/2016 CDX.NA.IG.26 3175B0708	Acquisitions	10,750,000.00	0.00	
		Dispositions	-10,750,000.00		17,415.00
S9E9DH3U	SWO_CD_X MSCSUS33 11/16/2016 CDX.NA.IG.26 3175AQ793	Acquisitions	4,700,000.00	0.00	
		Dispositions	-4,700,000.00		6,274.50
S9E9LGXU	SWO_CD_X MSCSUS33 12/21/2016 CDX.NA.IG.26 3175268T1	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		7,000.00
S9E52BHU	SWO_CD_X SOGEFRPPHCM 20/07/2016 ITRAXX_EUROPE.25 317544JG0	Acquisitions	13,500,000.00	0.00	
		Dispositions	-13,500,000.00		16,791.64
S9E52BTU	SWO_CD_X SOGEFRPPHCM 20/07/2016 ITRAXX_EUROPE.25 317544KL7	Acquisitions	13,500,000.00	0.00	
		Dispositions	-13,500,000.00		15,265.12
C871503108	SYMANTEC CORP COM	Acquisitions	377,740.00	-6,775,011.18	
		Dispositions	-479,350.00		10,604,097.95
C871607107	SYNOPSIS INC COM	Acquisitions	53,500.00	-2,772,789.56	
		Dispositions	-44,500.00		2,472,737.99
SBYQ4R13	SYSCO CORP 4.5% DUE 04-01-2046	Acquisitions	1,415,000.00	-1,421,398.55	
		Dispositions	-1,415,000.00		1,432,000.90
C871829107	SYSCO CORP COM	Acquisitions	44,133.00	-2,197,138.32	
		Dispositions	-4,513.00		242,700.68
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM	Acquisitions	3,063.00	-107,517.39	
		Dispositions	-30,631.00		1,319,171.55
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	2,125,000.00	-2,120,580.90	
		Dispositions	-305,000.00		309,492.65
C876664103	TAUBMAN CTRS INC COM				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,921.00	-1,152,769.54	
		Dispositions	-34,600.00		2,493,549.31
C880349105	TENNECO INC				
		Acquisitions	8,900.00	-395,308.70	
		Dispositions	-8,900.00		483,549.31
C88076W103	TERADATA CORP DEL COM STK				
		Acquisitions	24,500.00	-772,446.56	
		Dispositions	-24,500.00		657,570.59
C881609101	TESORO CORP				
		Acquisitions	25,177.00	-1,941,289.75	
		Dispositions	-22,080.00		1,863,895.43
SBD3GSZ6	TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000				
		Acquisitions	3,321,000.00	-3,322,604.70	
		Dispositions	-1,000,000.00		977,520.00
C741503403	THE PRICELINE GROUP INC				
		Acquisitions	667.00	-945,295.12	
		Dispositions	-667.00		967,043.81
C885160101	THOR INDS INC COM STK				
		Acquisitions	25,300.00	-1,811,550.86	
		Dispositions	-25,300.00		2,215,138.70
SBYYTH32	TIME WARNER INC FIXED 4.85% DUE 07-15-2045				
		Acquisitions	876,000.00	-938,767.61	
		Dispositions	-1,350,000.00		1,404,499.50
C872540109	TJX COS INC COM NEW				
		Acquisitions	22,100.00	-1,705,967.31	
		Dispositions	-1,200.00		91,191.53
C872590104	T-MOBILE US INC COM				
		Acquisitions	5,600.00	-255,296.35	
		Dispositions	-5,600.00		262,255.16
CH8817H100	TRANSOCEAN LTD				
		Acquisitions	266,600.00	-3,008,505.68	
		Dispositions	-192,596.00		2,001,383.06
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	11,400.00	-1,276,670.70	
		Dispositions	-9,800.00		1,137,194.96

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYYWJ13	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	Acquisitions	1,420,000.00	-1,417,515.00	
		Dispositions	-335,000.00		418,512.15
C89641UAC5	TRINITY ACQSTN PLC 4.4% DUE 03-15-2026	Acquisitions	580,000.00	-577,552.40	
		Dispositions	-580,000.00		601,437.20
SBVXLS02	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045	Acquisitions	1,872,000.00	-1,786,636.22	
		Dispositions	-3,472,000.00		3,318,798.46
C902494103	TYSON FOODS INC CL A COM (DELAWARE)	Acquisitions	70,754.00	-4,413,687.54	
		Dispositions	-56,432.00		3,603,803.31
C90351DAF4	UBS GROUP FDG 4.125% DUE 04-15-2026	Acquisitions	1,685,000.00	-1,682,931.40	
		Dispositions	-1,175,000.00		1,203,506.95
C902681105	UGI CORP NEW COM	Acquisitions	11,200.00	-487,846.06	
		Dispositions	-50,450.00		1,824,472.40
C90384S303	ULTA BEAUTY INC COM STK USD0.01	Acquisitions	500.00	-77,422.40	
		Dispositions	-500.00		95,163.92
SB2PPTS4	UNILEVER CAP CORP 5.9% DUE 11-15-2032	Acquisitions	300,000.00	-389,874.00	
		Dispositions	-300,000.00		415,395.00
SBFWLBR9	UNION PAC CORP 4.75 DUE 12-15-2043	Acquisitions	930,000.00	-1,060,520.95	
		Dispositions	-450,000.00		550,948.50
SB54WF45	UNION PAC CORP 4.75% DUE 09-15-2041	Acquisitions	215,000.00	-245,702.00	
		Dispositions	-1,265,000.00		1,429,326.95
SBHZLVS1	UNION PAC CORP 4.85 DUE 06-15-2044 REG	Acquisitions	450,000.00	-522,279.00	
		Dispositions	-450,000.00		97,105.50
C910047109	UNITED CONTL HLDGS INC COM STK				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	14,874.00	-729,240.88	
		Dispositions	-5,541.00		356,878.79
C911363109	UNITED RENTALS INC COM	Acquisitions	41,900.00	-2,983,117.46	
		Dispositions	-23,200.00		1,602,918.61
SBVFD6V3	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025	Acquisitions	2,268,000.00	-2,317,811.60	
		Dispositions	-3,993,000.00		4,097,046.23
SBK0HZL6	UNITED STATES TREAS BDS 1.375 02-15-2044 REG	Acquisitions	5,400,000.00	-6,262,269.24	
		Dispositions	-3,900,000.00		4,585,850.35
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	1,000,000.00	-1,063,796.92	
		Dispositions	-500,000.00		510,899.06
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Acquisitions	12,424.00	-1,489,485.75	
		Dispositions	-16,300.00		1,898,656.29
SBZ0X5W0	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	Acquisitions	825,000.00	-818,837.25	
		Dispositions	-510,000.00		507,735.60
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	495,000.00	-565,799.85	
		Dispositions	-1,710,000.00		1,879,218.90
C91324P102	UNITEDHEALTH GROUP INC COM	Acquisitions	52,300.00	-7,084,183.14	
		Dispositions	-14,900.00		2,106,471.61
C913903100	UNVL HEALTH SERVICES INC CL B COM	Acquisitions	1,600.00	-214,030.32	
		Dispositions	-1,600.00		212,631.76
C917047102	URBAN OUTFITTERS INC COM	Acquisitions	48,500.00	-1,420,595.17	
		Dispositions	-48,500.00		1,378,669.18
C912008109	US FOODS HLDG CORP COM	Acquisitions	18,500.00	-443,710.91	
		Dispositions	-18,500.00		428,301.19

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ74Q6	UTD PARCEL SVC INC 3.4% DUE 11-15-2046	Acquisitions	325,000.00	-322,149.75	
		Dispositions	-325,000.00		296,208.25
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Acquisitions	1,075,000.00	-1,123,890.26	
		Dispositions	-3,085,000.00		3,382,100.00
SBJSVPB3	VA ELEC & PWR CO 4.45 02-15-2044	Acquisitions	355,000.00	-391,774.45	
		Dispositions	-355,000.00		373,598.45
SBZ12593	VA ELEC & PWR CO 4% DUE 11-15-2046	Acquisitions	1,035,000.00	-1,030,156.20	
		Dispositions	-710,000.00		705,096.00
SBD4G7B4	VALE OVERSEAS LTD 6.25% DUE 08-10-2026	Acquisitions	1,630,000.00	-1,630,000.00	
		Dispositions	-1,630,000.00		1,687,050.00
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	Acquisitions	2,660,000.00	-2,497,656.25	
		Dispositions	-2,175,000.00		1,962,075.00
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Acquisitions	1,795,000.00	-1,638,776.25	
		Dispositions	-1,725,000.00		1,225,146.00
C91913Y100	VALERO ENERGY CORP COM STK NEW	Acquisitions	35,605.00	-2,004,928.28	
		Dispositions	-85,250.00		4,941,764.20
C92240G101	VECTREN CORP COM	Acquisitions	4,600.00	-231,139.66	
		Dispositions	-14,000.00		701,440.85
SBV9CM96	VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	Acquisitions	1,327,000.00	-1,345,975.39	
		Dispositions	-210,000.00		212,238.60
C92343E102	VERISIGN INC COM	Acquisitions	11,657.00	-905,179.89	
		Dispositions	-3,850.00		326,942.03
SBY7RR33	VERIZON 2.625% DUE 08-15-2026				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-997,450.00	
		Dispositions	-100,000.00		97,501.00
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036	Acquisitions	2,090,000.00	-2,102,146.60	
		Dispositions	-2,495,000.00		2,499,458.65
SBYM0W21	VERIZON 4.672% DUE 03-15-2055	Acquisitions	5,805,000.00	-5,559,606.30	
		Dispositions	-8,262,000.00		8,189,484.53
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	2,558,000.00	-2,771,892.33	
		Dispositions	-5,225,000.00		5,757,086.90
SBVYRK47	VERIZON 5.012% DUE 08-21-2054	Acquisitions	2,440,000.00	-2,373,946.70	
		Dispositions	-5,195,000.00		5,400,799.15
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	Acquisitions	7,295,000.00	-7,432,900.00	
		Dispositions	-2,170,000.00		2,193,994.90
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	1,915,000.00	-1,984,236.45	
		Dispositions	-9,189,000.00		9,345,196.44
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	161,091.00	-8,379,608.38	
		Dispositions	-20,088.00		1,019,859.25
SB84RH34	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	Acquisitions	800,000.00	-952,943.00	
		Dispositions	-1,395,000.00		1,658,772.80
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	1,535,000.00	-1,231,577.40	
		Dispositions	-4,984,000.00		4,170,895.78
C92553PAZ5	VIACOM INC NEW 4.85% DUE 12-15-2034	Acquisitions	1,160,000.00	-1,026,054.80	
		Dispositions	-830,000.00		756,810.60
C92553PAW2	VIACOM INC NEW 5.25% DUE 04-01-2044	Acquisitions	2,225,000.00	-2,245,981.60	
		Dispositions	-875,000.00		792,662.50

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD1NQR7	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	Acquisitions	300,000.00	-328,179.00	
		Dispositions	-875,000.00		983,161.75
SBYPHGN8	VISA INC 3.15% DUE 12-14-2025	Acquisitions	395,000.00	-407,649.93	
		Dispositions	-1,525,000.00		1,611,825.75
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	3,506,000.00	-3,926,029.27	
		Dispositions	-2,020,000.00		2,229,880.80
C92839U206	VISTEON CORP COM NEW COM NEW	Acquisitions	12,415.00	-926,353.64	
		Dispositions	-9,400.00		733,968.77
SBB0RG21	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	Acquisitions	1,045,000.00	-925,140.90	
		Dispositions	-1,170,000.00		1,156,863.30
SB1SBFX9	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	Acquisitions	515,000.00	-611,109.30	
		Dispositions	-535,000.00		616,378.85
SBZBZ075	VOYA FINL INC 3.65% DUE 06-15-2026	Acquisitions	2,100,000.00	-2,093,889.00	
		Dispositions	-1,050,000.00		1,048,866.00
C929089100	VOYA FINL INC COM	Acquisitions	59,058.00	-1,557,844.78	
		Dispositions	-59,307.00		1,974,599.43
SBDHDQP9	WA GAS LT CO 3.796% DUE 09-15-2046	Acquisitions	925,000.00	-925,000.00	
		Dispositions	-925,000.00		878,944.25
SBG496M8	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	Acquisitions	245,000.00	-279,895.35	
		Dispositions	-175,000.00		193,520.25
SB88JSW2	WALGREEN CO 4.4% DUE 09-15-2042	Acquisitions	645,000.00	-547,006.35	
		Dispositions	-1,085,000.00		1,056,875.05
SBSL6W84	WALGREENS BOOTS 4.5% DUE 11-18-2034				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,115,000.00	-1,114,004.15	
		Dispositions	-240,000.00		240,230.40
SBYVG9R4	WALGREENS BOOTS 4.65% DUE 06-01-2046	Acquisitions	510,000.00	-506,001.60	
		Dispositions	-330,000.00		331,798.50
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	25,600.00	-2,052,897.17	
		Dispositions	-25,600.00		2,134,921.07
C931427AC2	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	Acquisitions	2,665,000.00	-2,725,861.18	
		Dispositions	-2,765,000.00		2,805,684.80
SB654D54	WAL-MART STORES 5.625% DUE 04-15-2041	Acquisitions	715,000.00	-926,342.50	
		Dispositions	-1,030,000.00		1,310,753.35
SB2QVLK7	WAL-MART STORES 6.2% DUE 04-15-2038	Acquisitions	2,720,000.00	-3,680,213.60	
		Dispositions	-2,510,000.00		3,299,395.15
SBJ0K1P4	WAL-MART STORES 6.5% DUE 08-15-2037	Acquisitions	1,075,000.00	-1,429,558.90	
		Dispositions	-1,310,000.00		1,818,266.60
C931142103	WAL-MART STORES INC COM	Acquisitions	80,085.00	-5,724,312.95	
		Dispositions	-101,700.00		6,812,205.16
C94106L109	WASTE MGMT INC DEL COM STK	Acquisitions	13,100.00	-805,773.15	
		Dispositions	-13,100.00		826,051.21
C94946T106	WELLCARE HLTH PLANS INC COM	Acquisitions	18,700.00	-2,147,727.90	
		Dispositions	-4,700.00		552,344.94
SBD72T35	WELLS FARGO & CO 3% DUE 04-22-2026	Acquisitions	6,140,000.00	-6,123,913.50	
		Dispositions	-4,140,000.00		4,166,142.10
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	1,735,000.00	-1,799,383.30	
		Dispositions	-4,475,000.00		4,435,664.80

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	8,605,000.00	-8,599,127.95	
		Dispositions	-2,070,000.00		2,059,101.30
SBD5FRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	3,135,000.00	-3,129,043.50	
		Dispositions	-705,000.00		700,530.30
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	2,880,000.00	-2,874,370.50	
		Dispositions	-1,980,000.00		2,101,251.70
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	245,000.00	-279,905.15	
		Dispositions	-900,000.00		1,047,471.60
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	2,400.00	-125,156.40	
		Dispositions	-8,200.00		396,641.14
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	2,230,000.00	-2,308,912.65	
		Dispositions	-280,000.00		267,800.40
SBYQXN34	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	Acquisitions	340,000.00	-368,009.85	
		Dispositions	-340,000.00		363,633.40
C95709T100	WESTAR ENERGY INC COM	Acquisitions	29,700.00	-1,243,388.99	
		Dispositions	-34,900.00		1,523,557.63
C960413102	WESTLAKE CHEM CORP COM STK	Acquisitions	4,300.00	-200,507.86	
		Dispositions	-16,300.00		716,501.07
C958102105	WESTN DIGITAL CORP COM	Acquisitions	22,000.00	-947,198.29	
		Dispositions	-22,000.00		931,724.50
C966387102	WHITING PETE CORP COM STK	Acquisitions	38,600.00	-382,319.25	
		Dispositions	-30,000.00		239,499.77
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	995,000.00	-750,881.55	
		Dispositions	-3,960,000.00		2,899,434.00
SBKGRXP0	WILLIAMS PARTNERS 5.4% DUE 03-04-2044				
		Acquisitions	3,075,000.00	-2,199,211.00	
		Dispositions	-1,250,000.00		867,887.50
C969904101	WILLIAMS SONOMA INC COM				
		Acquisitions	50,500.00	-2,619,107.02	
		Dispositions	-50,500.00		2,623,001.68
C981475106	WORLD FUEL SERVICE COM STK USD0.01				
		Acquisitions	19,500.00	-871,611.38	
		Dispositions	-19,500.00		850,929.49
SBYQ3L18	XYLEM INC 4.375% DUE 11-01-2046				
		Acquisitions	165,000.00	-163,279.05	
		Dispositions	-165,000.00		168,559.05
C98419M100	XYLEM INC COM				
		Acquisitions	8,300.00	-316,255.56	
		Dispositions	-8,300.00		346,476.97

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

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◆ 5% Report - Part A

Single Transactions in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-15 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

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◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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NOTE: TRANSACTIONS ARE BASED ON THE 12-31-15 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

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Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part B

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

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Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part B

Page 2 of 2

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part C Summary

Page 1 of 3

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9	Total acquisitions	383	1,076,977,453.36			0.00	1,076,977,453.36	1,076,977,453.36
	Total dispositions	304		1,056,504,927.93		0.00	1,062,430,448.59	1,056,504,927.93
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG CUSIP: 912810RN0	Total acquisitions	201	258,929,278.05			0.00	258,929,278.05	258,929,278.05
	Total dispositions	153		341,603,309.41		0.00	338,745,338.76	341,603,309.41
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0	Total acquisitions	186	564,272,589.06			0.00	564,272,589.06	564,272,589.06
	Total dispositions	136		526,082,909.56		0.00	530,995,923.01	526,082,909.56
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 CUSIP: 912810RH3	Total acquisitions	53	323,474,707.30			0.00	323,474,707.30	323,474,707.30
	Total dispositions	54		336,831,783.68		0.00	331,838,739.98	336,831,783.68
UNITED STATES TREAS BDS DTD 00246 3% DUE 11-15-2045 REG CUSIP: 912810RP5	Total acquisitions	289	604,274,478.29			0.00	604,274,478.29	604,274,478.29
	Total dispositions	321		627,256,303.05		0.00	617,132,126.81	627,256,303.05
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG SEDOL: BZ56WT0	Total acquisitions	338	847,179,295.25			0.00	847,179,295.25	847,179,295.25
	Total dispositions	273		843,542,809.22		0.00	840,557,857.92	843,542,809.22
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP: 912810FT0	Total acquisitions	76	151,873,084.74			0.00	151,873,084.74	151,873,084.74
	Total dispositions	79		160,135,162.92		0.00	160,144,272.55	160,135,162.92

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES TREAS NTS 1.625% DUE 05-15 -2026 SEDOL: BYZ2XV0	Total acquisitions	114	186,216,837.82			0.00	186,216,837.82	186,216,837.82
	Total dispositions	83		185,904,861.84		0.00	185,691,978.93	185,904,861.84
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG SEDOL: BZ56W56	Total acquisitions	65	119,643,438.71			0.00	119,643,438.71	119,643,438.71
	Total dispositions	65		133,520,955.71		0.00	133,279,096.31	133,520,955.71
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG SEDOL: BD2C0G0	Total acquisitions	162	203,487,362.10			0.00	203,487,362.10	203,487,362.10
	Total dispositions	118		202,908,966.79		0.00	202,941,112.69	202,908,966.79
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	418	281,015,221.22			0.00	281,015,221.22	281,015,221.22
	Total dispositions	345		285,161,870.81		0.00	285,161,870.81	285,161,870.81
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	Total acquisitions	15	265,532,815.76			0.00	265,532,815.76	265,532,815.76
	Total dispositions	12		287,500,000.00		0.00	287,621,189.83	287,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part C Summary

Page 3 of 3

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
		Acquisition Price	Disposition Price				

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DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part D
Series of Transactions with Same Party in Excess of 5%

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

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NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92



SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

► Round off amounts to nearest dollar.

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

A Name of plan Sandia Corporation Retirement Income Plan	B Three-digit plan number (PN) ►	006
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF National Technology & Engineering Solutions of Sandia	D Employer Identification Number (EIN) 85-0097942	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information			
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2016</u>		
2	Assets:		
	a Market value.....	2a	5,171,481,464
	b Actuarial value	2b	5,380,634,931
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target
	a For retired participants and beneficiaries receiving payment	7,640	2,652,575,349
	b For terminated vested participants	2,203	135,587,641
	c For active participants	5,896	1,655,745,910
	d Total	15,739	4,443,908,900
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	6.12%
6	Target normal cost	6	103,291,652

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	<u>09/19/2017</u> Date
	BRIAN P. LEVINE Type or print name of actuary	<u>1706424</u> Most recent enrollment number
	Aon Consulting, Inc. Firm name	<u>214-989-2661</u> Telephone number (including area code)
	2711 NORTH HASKELL AVENUE SUITE 800 DALLAS TX 75204 Address of the firm	

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

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2016
v. 160205

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).....	69,837,208	586,540,069
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).....	69,837,208	586,540,069
10 Interest on line 9 using prior year's actual return of <u>-2.93%</u>	-2,046,230	-17,185,624
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		138,837,469
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.30%</u>		8,746,761
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return.....		0
c Total available at beginning of current plan year to add to prefunding balance.....		147,584,230
d Portion of (c) to be added to prefunding balance.....		147,584,230
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).....	67,790,978	716,938,675

Part III Funding Percentages

14 Funding target attainment percentage	14	102.03%
15 Adjusted funding target attainment percentage.....	15	119.45%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	106.51%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/10/2017	109,000,000	0			
Totals ▶			18(b)	109,000,000	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	101,076,760

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year?..... ☐ Yes ☒ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

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

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

21 Discount rate:			
a Segment rates:	1st segment: 4.43 %	2nd segment: 5.91 %	3rd segment: 6.65 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....			21b 4
22 Weighted average retirement age			22 59
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	103,291,652	
b Excess assets, if applicable, but not greater than line 31a	31b	91,772,820	
32 Amortization installments:	Outstanding Balance Installment		
a Net shortfall amortization installment.....	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	11,518,832	
	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	11,518,832	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	101,076,760	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	89,557,928	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2016

Date	Amount	Days to Discount to 1/1/2016 at 6.12%	Interest Adjusted Contribution
April 10, 2017	<u>\$ 109,000,000</u>	465	<u>\$ 101,076,760</u>
Total Contribution	\$ 109,000,000		\$ 101,076,760

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

Retirement Income Plan (RIP)			
(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
46.5	3.50%	1.0000	1.63
47.5	3.50%	0.9650	1.60
48.5	3.50%	0.9312	1.58
49.5	3.50%	0.8986	1.56
50.5	3.50%	0.8672	1.53
51.5	3.50%	0.8368	1.51
52.5	3.50%	0.8075	1.48
53.5	3.50%	0.7793	1.46
54.5	3.50%	0.7520	1.43
55.5	5.00%	0.7257	2.01
56.5	5.00%	0.6894	1.95
57.5	5.00%	0.6549	1.88
58.5	5.00%	0.6222	1.82
59.5	10.00%	0.5911	3.52
60.5	10.00%	0.5320	3.22
61.5	15.00%	0.4788	4.42
62.5	30.00%	0.4070	7.63
63.5	20.00%	0.2849	3.62
64.5	20.00%	0.2279	2.94
65.5	30.00%	0.1823	3.58
66.5	25.00%	0.1276	2.12
67.5	25.00%	0.0957	1.62
68.5	25.00%	0.0718	1.23
69.5	25.00%	0.0538	0.94
70	100.00%	0.0404	2.83
Weighted Average			59.11

Pension Security Plan (PSP)			
(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
46.5	7.00%	1.0000	3.26
47.5	7.00%	0.9300	3.09
48.5	7.00%	0.8649	2.94
49.5	7.00%	0.8044	2.79
50.5	7.75%	0.7481	2.93
51.5	8.50%	0.6901	3.02
52.5	8.75%	0.6314	2.90
53.5	9.00%	0.5762	2.77
54.5	9.25%	0.5243	2.64
55.5	10.00%	0.4758	2.64
56.5	10.00%	0.4282	2.42
57.5	10.00%	0.3854	2.22
58.5	10.00%	0.3469	2.03
59.5	10.00%	0.3122	1.86
60.5	20.00%	0.2810	3.40
61.5	20.00%	0.2248	2.76
62.5	35.00%	0.1798	3.93
63.5	20.00%	0.1169	1.48
64.5	20.00%	0.0935	1.21
65.5	25.00%	0.0748	1.22
66.5	25.00%	0.0561	0.93
67.5	25.00%	0.0421	0.71
68.5	25.00%	0.0316	0.54
69.5	25.00%	0.0237	0.41
70	100.00%	0.0178	1.24
Weighted Average			55.34

Retirement Table	Count	Average Retirement Age	Weight
RIP	5,373	59.11	91.13%
PSP	523	55.34	8.87%
	5,896		
Weighted Average Retirement Age			58.78

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption changes:

- A change in the retirement rates for active participants.
- A change in the withdrawal rates.
- A change in the salary increase assumption.
- The expected long-term rate of return on plan assets changed from 5.50% to 5.75%.

These changes were made to better reflect the anticipated plan experience. The funding assumption changes did not reduce the funding shortfall more than the thresholds stated in Internal Revenue Code Section 430(h)(5), so approval of the Commissioner is not required.

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2016

Attained Age	Number of Participants and Average Compensation									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29		3	59 \$82,108	1						
30-34		3	157 \$105,338	145 \$103,543	4					
35-39		1	149 \$119,326	402 \$120,034	70 \$102,481	8				
40-44		2	101 \$111,767	379 \$119,195	120 \$134,648	22 \$105,108	1			
45-49			81 \$107,310	274 \$110,662	199 \$137,850	105 \$138,426	58 \$121,008			
50-54		1	66 \$97,677	320 \$107,414	202 \$122,416	223 \$147,245	268 \$154,814	112 \$125,666		
55-59		1	58 \$108,552	253 \$101,630	143 \$117,469	171 \$130,711	281 \$149,357	352 \$142,300	132 \$127,579	3
60-64			16	141 \$96,919	88 \$105,560	69 \$121,399	109 \$132,554	164 \$149,821	128 \$149,863	37 \$110,491
65-69			6	29 \$94,700	31 \$118,397	15	15	29 \$136,611	32 \$146,107	12
70+			1	7	5	6	3	1	7	15

N-5,896

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2015), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor
1st Segment Rate	4.43%
2nd Segment Rate	5.91%
3rd Segment Rate	6.65%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2015), without regard to interest rate stabilization
1st Segment Rate	1.34%
2nd Segment Rate	4.03%
3rd Segment Rate	5.06%
Salary Increases	
RIP	See Table 1
Former PSP	2.50%
Optional Payment Form Election Percentage	
Married Males	35% life annuity 65% joint and 100% survivor annuity with a pop-up
Married Females	85% life annuity 15% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form	Tabular conversion factors as specified in the plan document
Conversion Interest Rate	
Retirement Age	
Active Participants	See Tables 2–3
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2016 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal Rates	See Table 4
Disability Rates	See Table 5

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

For ERISA Requirements

Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation Compensation	2016 estimated pensionable earnings based on the pay rate in effect at the beginning of the plan year and the actual bonus paid for the prior plan year.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$210,000 and the IRC section 401(a)(17) compensation limit of \$265,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2016

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Schedule SB Attachment (Form 5500)—2016 Plan Year
 Sandia Corporation Retirement Income Plan
 EIN: 85-0097942 PN: 006

Table 1

Salary Merit Increase Rates - RIP

Age	Rate	Age	Rate
20	12.00%	50	2.50%
21	12.00%	51	2.50%
22	12.00%	52	2.50%
23	11.50%	53	2.50%
24	10.50%	54	2.50%
25	7.50%	55	2.50%
26	6.75%	56	2.50%
27	6.50%	57	2.50%
28	6.25%	58	2.50%
29	5.50%	59	2.50%
30	5.50%	60	2.50%
31	5.00%	61	2.50%
32	4.75%	62	2.50%
33	4.25%	63	2.50%
34	4.00%	64	2.50%
35	4.00%	65	2.50%
36	4.00%	66	2.50%
37	4.00%	67	2.50%
38	4.00%	68	2.50%
39	4.00%	69	2.50%
40	3.00%	70+	2.50%
41	3.00%		
42	3.00%		
43	3.00%		
44	3.00%		
45	2.50%		
46	2.50%		
47	2.50%		
48	2.50%		
49	2.50%		

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 2

Retirement Rates - PSP

Age	Rate
45	0.00%
46	7.00%
47	7.00%
48	7.00%
49	7.00%
50	7.75%
51	8.50%
52	8.75%
53	9.00%
54	9.25%
55	10.00%
56	10.00%
57	10.00%
58	10.00%
59	10.00%
60	20.00%
61	20.00%
62	35.00%
63	20.00%
64	20.00%
65	25.00%
66	25.00%
67	25.00%
68	25.00%
69	25.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 3

Retirement Rates - RIP

Age	Rate
45	0.00%
46	3.50%
47	3.50%
48	3.50%
49	3.50%
50	3.50%
51	3.50%
52	3.50%
53	3.50%
54	3.50%
55	5.00%
56	5.00%
57	5.00%
58	5.00%
59	10.00%
60	10.00%
61	15.00%
62	30.00%
63	20.00%
64	20.00%
65	30.00%
66	25.00%
67	25.00%
68	25.00%
69	25.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
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Table 4

Withdrawal Rates

Age	Rate	Age	Rate
15	5.00%	45	2.20%
16	5.00%	46	2.10%
17	5.00%	47	2.00%
18	5.00%	48	1.90%
19	5.00%	49	1.80%
20	5.00%	50	1.70%
21	5.00%	51	1.60%
22	5.00%	52	1.50%
23	5.00%	53	1.50%
24	5.00%	54	1.50%
25	5.00%	55	1.50%
26	5.00%	56	1.50%
27	5.00%	57	1.50%
28	4.80%	58	1.50%
29	4.60%	59	1.50%
30	4.40%	60	1.50%
31	4.20%	61	1.50%
32	4.00%	62	1.50%
33	3.80%	63	1.50%
34	3.60%	64	1.50%
35	3.40%	65	1.50%
36	3.20%	66	1.50%
37	3.00%	67	1.50%
38	2.90%	68	1.50%
39	2.80%	69	1.50%
40	2.70%	70+	1.50%
41	2.60%		
42	2.50%		
43	2.40%		
44	2.30%		

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 5

Disability Rates

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

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, Part V—Summary of Plan Provisions

History of the Plan

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

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

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

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

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

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

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

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

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

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

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
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Effective January 1, 2012, the plan was amended to implement a 2.25% modified career average benefit formula for the portion of pension benefit service on or after that date. The current benefit formula was frozen for benefit service and average annual earnings through December 31, 2011.

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

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
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Effective Date	June 1, 1950. Amended and restated January 1, 2015.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither a New Hire nor a Post-2008 Rehire is eligible to participate.
Employee Contributions	Contributions, if any, made by a Participant under a Previous Plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a Participant attains age 65 or the fifth anniversary of the Participant's commencement of employment.
Service	Age 50 with 25 years of Eligibility Service, age 55 with 20 years of Eligibility Service, age 60 with 15 years of Eligibility Service, age 65 with 10 years of Eligibility Service or any age with 30 years of Eligibility Service. Only participants who meet these requirements while still in active service are eligible for a Service Retirement.
Early	The same as Service Retirement. Age 55 with 20 years of Eligibility Service or age 50 with 25 years of Eligibility Service for the purpose of a deferred vested pension.
Disability	Fifteen years of Eligibility Service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of Eligibility Service.

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

Retirement Benefits
Normal

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

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

$\{[(a) \times (b)] / 12\} + (c)$ where

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

(b) equals 2.25%

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

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

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

(a) equals the employee's Average Earnings

(b) equals 2.0%

(c) equals Benefit Service as of retirement

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

III. For Retirements on or after October 1, 1993, but prior to December 18, 2000:

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

(d) equals the employee's Average Earnings.

(e) equals 1.5%

(f) equals Benefit Service as of retirement

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

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

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

Early

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

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

Disability

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

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

Vesting

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

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

Preretirement Spouse's Benefits

Eligibility

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

Benefit

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

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

Death Benefit

Eligibility

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

Benefit

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

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

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
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Return of Employee Contributions

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

Normal Form of Payment

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

Optional Forms of Payment

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

Actuarial Equivalence

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

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
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Cost Of Living Increases

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

Effective Date	Increase %	Proration Period
Oct. 1, 1982	7.50%	18 months after Mar. 31, 1981
Jan. 1, 1985	5.00%	27 months after Sept. 30, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
July 1, 1991	5.00% ²	42 months after Dec. 31, 1987
July 1, 1991	6.50% ³	N/A
Jan. 1, 1996	6.00%	Retired Prior to 1991
	4.00%	Retired in 1991
	2.00%	Retired in 1992
	0.00%	Retired after 1992
Participants Eligible⁴		
Oct. 1, 2000	18.00%	Retired Prior to 1983
	17.00%	Retired in 1983
	Graded down	through 1997
	3.00%	
	0.00%	Retired after 1997
Jan. 1, 2002	15.00% ⁵	N/A ⁶

Transferred Service

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

² Applies to retirees and survivors whose original date of retirement falls between October 1, 1980 and January 1, 1991.

³ Applies to retirees and survivors whose original date of retirement falls before October 1, 1980.

⁴ Applies to retirees (and survivors) who retire with a service or disability pension. Also retired participants eligible with at least 20 years of service are subject to a minimum monthly benefit of \$500 (\$300 for survivors). The minimum monthly benefit is prorated if service is less than 20 years.

⁵ Plus an increase due to change in QJSA reductions.

⁶ Applies to retirees (and survivors) who retire with a service or disability pension.

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
EIN: 85-0097942 PN: 006

Definitions

Pensionable Pay

Only an Eligible Employee's base salary or, in the case of an hourly paid Eligible Employee, wages calculated at the applicable base rate for their standard work schedule (without including special circumstances).

Notwithstanding the foregoing, Pensionable Pay includes non-base compensation awards including Individual Performance Awards, Advancement Awards, Sandia Awards for Excellence, Special Recognition Awards, promotion and appointment awards, and sign on bonuses. In addition, Pensionable Pay includes incentive compensation awards under the Sandia Corporation Management Incentive Compensation Plan. These awards are recognized in the year such compensation is awarded whether or not deferred.

Average Earnings

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

For periods of determination on or after October 1, 1993, but prior to December 18, 2000: the highest average of five consecutive 12 months of Pensionable Pay during the ten-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount.

Eligibility Service

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

Benefit Service

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

Administrative Expenses

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

Schedule SB Attachment (Form 5500)—2016 Plan Year
Sandia Corporation Retirement Income Plan
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Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

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

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

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

◆ 5% Report - Part A

Page 1 of 2

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition	Disposition	Lease	Expenses	Cost	Current Value on	Net
			Price	Price	Rental	Incurred		Transaction Date	

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-15 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

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

◆ 5% Report - Part A

Page 2 of 2

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition	Disposition	Lease	Expenses	Cost	Current Value on	Net
			Price	Price					
					Rental	Incurred		Transaction Date	Gain/Loss

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-15 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

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

◆ 5% Report - Part B

Page 1 of 2

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

Account ID SINDNOP
Account Name TOTAL FUNDINO PRUDENTIAL ACCT.

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

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

◆ 5% Report - Part C Summary

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of		Transaction Aggregate		Lease		Expenses		Cost of Asset	Value of Asset on Transaction
	Transactions	—	Acquisition Price	Disposition Price	Rental	Incurred				
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TIS9	Total acquisitions	383	1,076,977,453.36			0.00		1,076,977,453.36		1,076,977,453.36
	Total dispositions	304		1,056,504,927.93		0.00		1,062,430,448.59		1,056,504,927.93
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG CUSIP: 912810RNO	Total acquisitions	201	258,929,278.05			0.00		258,929,278.05		258,929,278.05
	Total dispositions	153		341,603,309.41		0.00		338,745,338.76		341,603,309.41
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WUJ0	Total acquisitions	186	564,272,589.06			0.00		564,272,589.06		564,272,589.06
	Total dispositions	136		526,082,909.56		0.00		530,995,923.01		526,082,909.56
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 CUSIP: 912810RH3	Total acquisitions	53	323,474,707.30			0.00		323,474,707.30		323,474,707.30
	Total dispositions	54		336,831,783.68		0.00		331,838,739.98		336,831,783.68
UNITED STATES TREAS BDS DTD 00246 3% DUE 11-15-2045 REG CUSIP: 912810RP5	Total acquisitions	289	604,274,478.29			0.00		604,274,478.29		604,274,478.29
	Total dispositions	321		627,256,303.05		0.00		617,132,126.81		627,256,303.05
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG SEDOL: BZ56WTO	Total acquisitions	338	847,179,295.25			0.00		847,179,295.25		847,179,295.25
	Total dispositions	273		843,542,809.22		0.00		840,557,857.92		843,542,809.22
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP: 912810FT0	Total acquisitions	76	151,873,084.74			0.00		151,873,084.74		151,873,084.74
	Total dispositions	79		160,135,162.92		0.00		160,144,272.55		160,135,162.92

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

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

◆ 5% Report - Part C Summary

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of		Transaction Aggregate		Lease		Expenses		Cost of Asset	Value of Asset on Transaction
	Transactions	—	Acquisition Price	Disposition Price	Rental	Incurred				
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026 SEDOL: BYZZXV0	Total acquisitions	114	186,216,837.82			0.00			186,216,837.82	186,216,837.82
	Total dispositions	83		185,904,861.84		0.00			185,691,978.93	185,904,861.84
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG SEDOL: BZ56WS6	Total acquisitions	65	119,643,438.71			0.00			119,643,438.71	119,643,438.71
	Total dispositions	65		133,520,955.71		0.00			133,279,096.31	133,520,955.71
UNITED STATES TREAS NTS DTD 02-15-2026 REG SEDOL: BD2C0G0	Total acquisitions	162	203,487,362.10			0.00			203,487,362.10	203,487,362.10
	Total dispositions	118		202,908,966.79		0.00			202,941,112.69	202,908,966.79
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	418	281,015,221.22			0.00			281,015,221.22	281,015,221.22
	Total dispositions	345		285,161,870.81		0.00			285,161,870.81	285,161,870.81
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	Total acquisitions	15	265,532,815.76			0.00			265,532,815.76	265,532,815.76
	Total dispositions	12		287,500,000.00		0.00			287,621,189.83	287,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

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

◆ 5% Report - Part C Summary

Page 3 of 3

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of		Transaction Aggregate		Lease		Expenses		Value of Asset on Transaction
	Transactions	Acquisition Price	Disposition Price	Rental	Incurring	Cost of Asset			

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 4,974,946,198.92

DOL 5500 Reporting

01 JAN 16 - 31 DEC 16

Account ID SINDNOP
Account Name TOTAL FUNDING PRUDENTIAL ACCT.

◆ 5% Report - Part D

Page 1 of 1

Series of Transactions with Same Party in Excess of 5%

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

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 4,974,346,198.92

SCHEDULE H (Form 5500) 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
		2016
		This Form is Open to Public Inspection

For calendar plan year 2016 or fiscal plan year beginning		and ending	
A Name of plan		B Three-digit plan number (PN) ►	
C Plan sponsor's name as shown on line 2a of Form 5500		D Employer Identification Number (EIN)	

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)		
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)		

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

Liabilities

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

Net Assets

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

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

Income

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

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

Expenses

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

Net Income and Reconciliation

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

Part III Accountant's Opinion

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

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

	Yes	No	Amount
4a			
4b			

	Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)			
4c			
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)			
4d			
e Was this plan covered by a fidelity bond?			
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)			
4i			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)			
4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k			
l Has the plan failed to provide any benefit when due under the plan?			
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?			
4o			

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
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year . (See instructions.)

Part V Trust Information

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

Attachment to 2016 Form 5500
Schedule H, line 4i - Schedule of Assets (Held at End of Year)

Plan Name SANDIA CORPORATION RETIREMENT INCOME PLAN **EIN:** 85-0097942
Plan Sponsor's Name NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, INC.

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value.	(d) Cost	(e) Current value
*	PRUDENTIAL INSURANCE	SHORT TERM FUND INTEREST-BEARING CASH ACCOUNT, VARIABLE INTEREST, 1,653,325 UNITS AT 12/31/16	22,239,079	22,239,079
	PRUDENTIAL INSURANCE	CONSERVATIVE STOCK FUND COMMON STOCK ACCOUNT, 20,765 UNITS AT 12/31/16	597,156	2,473,218
*	PRUDENTIAL INSURANCE	UNALLOCATED INSURANCE CONTRACT VARIABLE RATE, 6.86% AT 12/31/16	16,898,595	16,898,595
	INVESTMENTS HELD AT NORTHERN TRUST	SEE ATTACHED SCHEDULE	4,825,205,225	5,357,179,732