

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 ☐ special extension (enter description)	☐ automatic extension ☐ the DFVC program

Part II	Basic Plan Information —enter all requested information		
1a	Name of plan <u>HESS CORPORATION EMPLOYEES' PENSION PLAN</u>	1b	Three-digit plan number (PN) ▶ <u>333</u>
		1c	Effective date of plan <u>02/01/1972</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>HESS CORPORATION</u> <u>1501 MCKINNEY STREET</u> <u>HOUSTON, TX 77010</u>	2b	Employer Identification Number (EIN) <u>13-4921002</u>
		2c	Plan Sponsor's telephone number <u>713-496-5500</u>
		2d	Business code (see instructions) <u>324110</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.	10/13/2017	BRENT SCHWARTZ
	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

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

3a Plan administrator's name and address ☐ Same as Plan Sponsor HESS CORPORATION EMPLOYEE BENEFIT PLANS COMMITTEE 1501 MCKINNEY STREET HOUSTON, TX 77010	3b Administrator's EIN 13-2857739 3c Administrator's telephone number 713-496-5500
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 15470
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) 2018 6a(2) 1758 6b 5519 6c 6512 6d 13789 6e 91 6f 13880 6g 6h 90
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ 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 HESS CORPORATION EMPLOYEES' PENSION PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 HESS CORPORATION	D Employer Identification Number (EIN) 13-4921002

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

AXA EQUITABLE LIFE INSURANCE COMPANY

(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
13-5570651	62944	AC0580	6	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	(b) Total amount of fees paid

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	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	
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	29122
c	Additions: (1) Contributions deposited during the year	7c(1)	
	(2) Dividends and credits.....	7c(2)	
	(3) Interest credited during the year.....	7c(3)	385
	(4) Transferred from separate account	7c(4)	
	(5) Other (specify below)	7c(5)	401
	▶ MARKET VALUE ADJUSTMENT		
	(6) Total additions	7c(6)	786
d	Total of balance and additions (add lines 7b and 7c(6))	7d	29908
e	Deductions:		
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	3807
	(2) Administration charge made by carrier.....	7e(2)	3626
	(3) Transferred to separate account	7e(3)	
	(4) Other (specify below)	7e(4)	
	▶		
	(5) Total deductions	7e(5)	7433
f	Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	22475

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)	0
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)	0
(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)	0
(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>HESS CORPORATION EMPLOYEES' PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>333</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>HESS CORPORATION</u>	D Employer Identification Number (EIN) <u>13-4921002</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>1646969587</u>
b Actuarial value	2b <u>1671005470</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>5347</u> <u>712129237</u> <u>712129237</u>
b For terminated vested participants.....	<u>8105</u> <u>348427152</u> <u>348427152</u>
c For active participants.....	<u>2018</u> <u>195058477</u> <u>226830598</u>
d Total.....	<u>15470</u> <u>1255614866</u> <u>1287386987</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>6.18 %</u>
6 Target normal cost.....	6 <u>23818039</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>09/29/2017</u>
	Signature of actuary	Date
<u>ANTONIS ANTONIOU</u>	Type or print name of actuary	<u>17-07361</u>
		Most recent enrollment number
<u>MERCER</u>	Firm name	<u>212-345-7000</u>
<u>1166 AVENUE OF THE AMERICAS</u> <u>NEW YORK, NY 10036</u>	Address of the firm	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)	181953578	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	181953578	0
10	Interest on line 9 using prior year's actual return of 0.84%	1528410	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		29243975
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.37%		1862841
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		31106816
d	Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	183481988	0

Part III Funding Percentages			
14	Funding target attainment percentage	14	115.54%
15	Adjusted funding target attainment percentage	15	129.79%
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	139.10%
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
01/04/2016	1700000	0	07/01/2016	1700000	0
02/01/2016	1700000	0	08/01/2016	1700000	0
03/01/2016	1700000	0	09/01/2016	1600000	0
04/01/2016	1700000	0	10/03/2016	1600000	0
05/02/2016	1700000	0	11/01/2016	1600000	0
06/01/2016	1700000	0	12/01/2016	1600000	0
Totals ►			18(b)	20110000	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 19571742
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 II		Beginning of Year Carryover and Prefunding Balances	
		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)		
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)		
10	Interest on line 9 using prior year's actual return of _____ %		
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		
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 _____ %		
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		
c	Total available at beginning of current plan year to add to prefunding balance		
d	Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)		

Part III		Funding Percentages	
14	Funding target attainment percentage	14	%
15	Adjusted funding target attainment percentage	15	%
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	%
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
01/03/2017	110000	0			
Totals ▶			18(b)	18(c)	

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:	
a Contributions allocated toward unpaid minimum required contributions from prior years	19a
b Contributions made to avoid restrictions adjusted to valuation date	19b
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c
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:	<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	60			
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	23818039			
b	Excess assets, if applicable, but not greater than line 31a	31b	23818039			
32	Amortization installments:	Outstanding Balance	Installment			
a	Net shortfall amortization installment	0	0			
b	Waiver amortization installment	0	0			
33	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33				
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0			
	Carryover balance	Prefunding balance	Total balance			
35	Balances elected for use to offset funding requirement	0	0			
36	Additional cash requirement (line 34 minus line 35)	36	0			
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	19571742			
38	Present value of excess contributions for current year (see instructions)					
a	Total (excess, if any, of line 37 over line 36)	38a	19571742			
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 HESS CORPORATION EMPLOYEES' PENSION PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 HESS CORPORATION	D Employer Identification Number (EIN) 13-4921002

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 NORTHERN TRUST CORPORATION
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36-2723087

(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)

WESTWOOD MANAGEMENT CORP

13-3160186

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	895309	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DENVER INVESTMENT ADVISORS LLC

84-1284659

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	747509	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WINSLOW CAPITAL MANAGEMENT, INC.

90-0860898

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	744866	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	647452	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE 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?
21 50 62	NONE	643461	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

WCM INVESTMENT MANAGEMENT

95-3046237

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	612902	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	518928	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LOOMIS SAYLES

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	484682	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

VAUGHAN NELSON

04-3304963

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	480077	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MORGAN STANLEY

26-4310632

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	452658	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TOWERS WATSON DELAWARE, INC.

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	417017	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TIMESQUARE CAPITAL MANAGEMENT LLC

20-1665304

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	376920	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BARROW HANLEY MEWHINNEY&STRAUSS LLC

75-2403190

(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?
27 50	NONE	316351	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	299563	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WEDGE CAPITAL MANAGEMENT LLP

56-1557450

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	283292	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MERCER

13-2834414

(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 17 50 70	NONE	236000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DEMARCHE ASSOCIATES

43-1493130

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50 70	NONE	220000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GROOM LAW GROUP

52-1219029

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	36991	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="border: 1px solid black; text-align: center; padding: 10px; font-weight: bold; font-size: 1.2em;">2016</div> 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>HESS CORPORATION EMPLOYEES' PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>333</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>HESS CORPORATION</u>	D Employer Identification Number (EIN) <u>13-4921002</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)		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LSV INTERNATIONAL VALUE</u>			
b Name of sponsor of entity listed in (a): <u>LSV ASSET MANAGEMENT</u>			
c EIN-PN <u>20-0726879-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>85891383</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ADAMS STREET PART FD - 2006 US</u>			
b Name of sponsor of entity listed in (a): <u>ADAMS STREET PARTNERS, LLC</u>			
c EIN-PN <u>20-3654598-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>8574790</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WESTERN ASSET FRN HIGH INCOME FUND</u>			
b Name of sponsor of entity listed in (a): <u>WESTERN ASSET MANAGEMENT COMPANY</u>			
c EIN-PN <u>20-0219988-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>4261327</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WESTERN ASSET OP US HIGH INCOME</u>			
b Name of sponsor of entity listed in (a): <u>WESTERN ASSET MANAGEMENT COMPANY</u>			
c EIN-PN <u>04-3500652-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3215714</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WESTERN ASSET OPP NON DOLLAR HEDGED</u>			
b Name of sponsor of entity listed in (a): <u>WESTERN ASSET MANAGEMENT COMPANY</u>			
c EIN-PN <u>04-3399188-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1303692</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WESTERN ASSET MBS PORT</u>			
b Name of sponsor of entity listed in (a): <u>WESTERN ASSET MANAGEMENT COMPANY</u>			
c EIN-PN <u>20-1575792-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>26510881</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NTGI COLLECTIVE GOVERNMENT STIF</u>			
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, N.A.</u>			
c EIN-PN <u>45-6138589-068</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>22072788</u>	

a Name of MTIA, CCT, PSA, or 103-12 IE: **ADAMS STREET PART FD - 2006 NON-US**

b Name of sponsor of entity listed in (a): **ADAMS STREET PARTNERS, LLC**

c EIN-PN 20-3654916-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 4391869
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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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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

<div>SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration</div>	<div>Financial Transaction Schedules</div> <div>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).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2016</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016	
<div>A Name of plan HESS CORPORATION EMPLOYEES' PENSION PLAN</div>	<div>B Three-digit plan number (PN) ► 333</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500 HESS CORPORATION</div>	<div>D Employer Identification Number (EIN) 13-4921002</div>

<div>Part I</div>	<div>Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible</div> <div>Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.</div>
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(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NY 10020	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
77765					

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NY 10020	ESC CB LEHMAN BROS SUB NTS D07/19/07 6.5JJ17 ESCROW

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
156499					

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NY 10020	ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW

		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
30500					

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NM 10020	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
209845					

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NY 10020	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
74945					

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	LEHMAN BROTHERS 1271 AVENUE OF THE AMERICAS NEW YORK, NY 10020	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
60000					

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

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 01/01/2016 and ending 12/31/2016		
A Name of plan HESS CORPORATION EMPLOYEES' PENSION PLAN	B Three-digit plan number (PN) ►	333
C Plan sponsor's name as shown on line 2a of Form 5500 HESS CORPORATION	D Employer Identification Number (EIN) 13-4921002	

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	502362	5813652
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	3727423	4330528
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	8738509	46046171
(2) U.S. Government securities	1c(2)	204922885	209111275
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	9613860	12354543
(B) All other.....	1c(3)(B)	217099585	216481388
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	946623	542287
(B) Common.....	1c(4)(B)	700494442	665953222
(5) Partnership/joint venture interests	1c(5)	259057449	276951854
(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)	24732527	22072788
(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)	126741954	134149656
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	763683	2194443
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	29122	22475
(15) Other.....	1c(15)	112022813	119542423

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	1669393237	1715566705

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	1818725	2122663
i Acquisition indebtedness	1i		
j Other liabilities	1j	23132317	52607802
k Total liabilities (add all amounts in lines 1g through 1j)	1k	24951042	54730465

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	1644442195	1660836240
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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)	20000000	
(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)		20000000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	182829	
(B) U.S. Government securities	2b(1)(B)	4289615	
(C) Corporate debt instruments	2b(1)(C)	8860775	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	3545263	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		16878482
(2) Dividends: (A) Preferred stock	2b(2)(A)	34600	
(B) Common stock	2b(2)(B)	11770640	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	26759	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		11831999
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	2763676632	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	2768202751	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-4526119
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	58723929	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		58723929

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		94332
(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)		6854308
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		731612
c Other income.....	2c		-2505630
d Total income. Add all income amounts in column (b) and enter total.....	2d		108082913

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	81775044	
(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)		81775044
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)	1553469	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees.....	2i(3)	7153842	
(4) Other	2i(4)	1206513	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		9913824
j Total expenses. Add all expense amounts in column (b) and enter total	2j		91688868

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		16394045
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: ERNST & YOUNG

(2) EIN: 34-6565596

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		609554

		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		100000000
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		216004817
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			
o 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 4015730. (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>HESS CORPORATION EMPLOYEES' PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>333</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>HESS CORPORATION</u>	D Employer Identification Number (EIN) <u>13-4921002</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>36-1561860</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>1534</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.)
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4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☒ No	☐ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☒ N/A

Part III	Amendments
-----------------	-------------------

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

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

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

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>59.0</u> % Investment-Grade Debt: <u>26.0</u> % High-Yield Debt: <u>2.0</u> % Real Estate: <u>3.0</u> % Other: <u>10.0</u> % 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 / / .	

FINANCIAL STATEMENTS AND SUPPLEMENTAL SCHEDULES

Hess Corporation Employees' Pension Plan
As of December 31, 2016 and 2015,
and for the Year Ended December 31, 2016
With Report of Independent Auditors

Hess Corporation
Employees' Pension Plan

Financial Statements
and Supplementary Information

As of December 31, 2016 and 2015 and for the Year Ended December 31, 2016

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Report of Independent Auditors

Hess Corporation Employee Benefit Plans Committee and
Participants in the Hess Corporation Employees' Pension Plan

We have audited the accompanying financial statements of Hess Corporation Employees' Pension Plan, which comprise the statements of net assets available for benefits and statements of accumulated plan benefits as of December 31, 2016 and 2015, and the related statement of changes in net assets available for benefits and the statement of changes in accumulated plan 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 conformity with U.S. generally accepted accounting principles; this includes the design, implementation and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free of material misstatement, whether due to fraud or error.

Auditor's Responsibility

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

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

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

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the financial status of Hess Corporation Employees' Pension Plan at December 31, 2016 and 2015, and the changes in its financial status for the year ended December 31, 2016, in conformity with U.S. generally accepted accounting principles.

Supplemental Schedules

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The accompanying supplemental schedules of loans or fixed income obligations in default or classified as uncollectible, and of assets (held at end of year) as of December 31, 2016, and reportable transactions for the year then ended, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements as a whole.

Ernst & Young LLP

October 11, 2017

**Hess Corporation
Employees' Pension Plan**

Statements of Net Assets Available for Benefits

	At December 31,	
	2016	2015
ASSETS		
Investments:		
Common Stocks	\$ 683,988,932	\$ 715,990,707
Commingled Funds	329,855,884	310,140,329
Government Securities	224,895,270	217,765,388
Corporate Bonds	195,765,478	188,518,211
Limited Partnerships	170,572,903	162,198,434
Short-term securities	78,782,136	31,909,083
Mortgages	25,585,826	36,931,029
Convertible Bonds	982,159	1,158,971
Preferred Convertible Stock	513,886	918,034
Fixed Income Derivatives	242,826	77,917
Preferred Stock	28,402	28,589
Immediate participation guarantee fund	<u>22,475</u>	<u>29,122</u>
Total investments	1,711,236,177	1,665,665,814
Receivables:		
Accrued interest and dividends receivable	<u>4,330,528</u>	<u>3,727,423</u>
Total Assets	<u>1,715,566,705</u>	<u>1,669,393,237</u>
LIABILITIES		
Payable to brokers	(52,607,802)	(23,132,317)
Accrued administrative fees	<u>(2,122,663)</u>	<u>(1,818,725)</u>
Total Liabilities	<u>(54,730,465)</u>	<u>(24,951,042)</u>
Net assets available for benefits	<u>\$ 1,660,836,240</u>	<u>\$ 1,644,442,195</u>

See accompanying notes to financial statements.

**Hess Corporation
Employees' Pension Plan**

**Statement of Changes in Net Assets Available for Benefits
Year Ended December 31, 2016**

Investment income:	
Net appreciation in fair value of investments	\$ 59,278,100
Interest	16,253,380
Dividends	<u>12,551,433</u>
Total investment income	88,082,913
Company contributions	20,000,000
Benefits paid	(81,775,044)
Administrative fees	<u>(9,913,824)</u>
Increase in net assets available for benefits	16,394,045
Net assets available for benefits at beginning of year	<u>1,644,442,195</u>
Net assets available for benefits at end of year	<u>\$ 1,660,836,240</u>

See accompanying notes to financial statements.

**Hess Corporation
Employees' Pension Plan**

Statements of Accumulated Plan Benefits

	<u>2016</u>	<u>2015</u>
Components of actuarial present value of accumulated plan benefits at December 31:		
Vested benefits:		
Participants currently receiving payments	\$ 935,626,597	\$ 871,748,623
Other participants	<u>844,367,938</u>	<u>838,177,473</u>
Total vested benefits	1,779,994,535	1,709,926,096
Nonvested benefits	<u>38,740,209</u>	<u>46,715,001</u>
Total actuarial present value of accumulated plan benefits at end of year	<u>\$ 1,818,734,744</u>	<u>\$1,756,641,097</u>

See accompanying notes to financial statements.

**Hess Corporation
Employees' Pension Plan**

**Statement of Changes in Accumulated Plan Benefits
Year Ended December 31, 2016**

Actuarial present value of accumulated plan benefits at beginning of year	\$1,756,641,097
Increase (decrease) attributable to:	
Benefits accumulated, actuarial experience and other	43,953,676
Increase for interest due to decrease in discount period	72,152,472
Changes in actuarial assumptions	27,762,543
Benefits paid	<u>(81,775,044)</u>
Net increase	<u>62,093,647</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$1,818,734,744</u>

See accompanying notes to financial statements.

Hess Corporation Employees' Pension Plan

Notes to Financial Statements

1. Description of Plan

The following description of the Hess Corporation Employees' Pension Plan, (the "Plan") is provided for general information only. For more detailed information, participants should refer to the summary plan description, which can be obtained from the Hess Corporation Benefits Center.

The Plan is a non-contributory defined benefit pension plan covering substantially all employees of Hess Corporation and domestic subsidiaries (the "Company"), except those covered by union pension plans. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA"). The Plan, which was established February 1, 1972, is the successor to several prior pension plans of the Company. For the purpose of carrying out the Plan, a discretionary trust was created, effective February 1, 1972. The trustee is the Northern Trust Company ("Trustee"). Effective June 2017, the Plan changed its recordkeeper from Xerox HR Solutions, LLC to Fidelity Investments Institutional Operations.

Administrative costs, including premium payments to the Pension Benefit Guaranty Corporation and payments to the Plan Trustee, investment managers and actuary are made from Plan assets.

Generally, employees with five or more years of service with the Company are vested in the Plan and entitled to annual pension benefits beginning at normal retirement age (65) based on 1.6% of their final average compensation for each year of credited service. The Plan was amended effective January 1, 2007, to define final average compensation as the average of the three calendar years with the highest compensation during the 10 calendar years prior to retirement, provided that (A) the applicable 10 calendar years shall include the calendar year containing the retirement date and the nine full calendar years immediately preceding such calendar year, and (B) in no event shall final average compensation be less than the amount of final average compensation as of December 31, 2006. Through December 31, 2006, final average compensation was defined as the greater of (1) 12 times a member's average monthly compensation in the 36 consecutive calendar months of highest compensation during the last 120 calendar months prior to retirement or (2) the average of the three calendar years with the highest compensation during the 10 calendar years prior to retirement. The amount calculated is reduced by 1.5% of the annual primary Social Security amount at the time of retirement for each year of credited service, subject to a maximum reduction of 50% of such annual primary Social Security amount.

The Plan permits reduced early retirement benefits commencing at age 55 for employees who have completed 10 or more years of service. Also full retirement benefits at age 60 are available to employees who terminate from active service at or after age 55 with 10 or more years of service. Employees may elect optional forms of pension benefits at reduced rates. Death and disability benefits also are provided by the Plan.

Parties-In-Interest: The Plan holds investments managed by Northern Trust, the Trustee for the Plan. These transactions qualify as party-in-interest transactions; however, they are exempt from the prohibited transaction rules under ERISA.

Hess Corporation
Employees' Pension Plan

Notes to Financial Statements (continued)

2. Summary of Significant Accounting Policies

Basis of Accounting: The accompanying financial statements for the Plan have been prepared in conformity with accounting principles generally accepted in the United States of America on the accrual basis of accounting.

Valuation of Investments: The Plan's investments are stated at fair value in accordance with the provisions of the accounting standard on fair value measurements (ASC 820 – Fair Value Measurements and Disclosures). As permitted under this accounting standard, the Plan estimates the fair value of applicable alternative investments using the unadjusted net asset value per share (or its equivalent) as of the measurement date. Net asset value per share is calculated in accordance with the reporting principles and guidelines established for investment assets held by investment companies. See note 3, Fair Value Measurements, for further disclosure.

Investment Income: Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded as earned. Dividends are recorded on the ex-dividend date. Net appreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year. Gains or losses on sales of mutual funds in the Plan are based on average cost of the fund sold.

Actuarial Present Value of Accumulated Plan Benefits: Accumulated plan benefits are those estimated future periodic payments that are attributable to service that both vested and nonvested employees have rendered through the valuation date (December 31, 2016). Such benefits include amounts expected to be paid to retired or terminated employees or their beneficiaries, beneficiaries of employees who have died, and present employees or their beneficiaries, including disability benefits. The actuarial present value of accumulated plan benefits is estimated by independent actuaries based on various actuarial assumptions determined by the Plan's management.

The significant actuarial assumptions used to determine the actuarial present value of accumulated plan benefits at December 31, 2016 and 2015 were (1) mortality of participants (based on the RP-2014 no collar mortality table rolled back to 2006 with the MP-2016 generational mortality improvements projection scale for December 31, 2016 and the MP-2015 generational mortality improvements projection scale for December 31, 2015 to reflect the basis issued by the Society of Actuaries), (2) assumed retirement age (retirement assumed based on past and anticipated future experience), (3) assumed employee turnover based on historical and anticipated future experience, and (4) an adjustment for the time value of money (an assumed discount rate of 4.0% at year-end 2016 and 4.2% at year-end 2015). Estimated future salary increases are not considered in the determination of the actuarial present value of accumulated plan benefits in accordance with generally accepted accounting principles in the United States. These actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Hess Corporation
Employees' Pension Plan

Notes to Financial Statements (continued)

Payment of Benefits: Benefit payments to participants are recorded as paid.

Estimates and Assumptions: In preparing financial statements, management makes estimates and assumptions that affect the amounts reported in the financial statements, accompanying notes, and supplemental schedules. Actual results could differ from those estimates. Estimates made by the Plan relate primarily to fair value measurements for Plan investments and actuarial assumptions for accumulated Plan benefits.

Recent Accounting Pronouncement:

In May 2015, the Financial Accounting Standards Board ("FASB") issued Accounting Standards Update ("ASU") No. 2015-07, "Disclosures for Investments in Certain Entities that Calculate Net Asset Value Per Share (or its Equivalent)." The ASU removes the requirement to categorize within the fair value hierarchy investments for which fair values are estimated using the net asset value practical expedient provided by Accounting Standards Codification 820, Fair Value Measurement. This guidance is effective for annual reporting periods beginning after December 15, 2016, with early adoption permitted. The Plan has adopted ASU 2015-07 in 2016 and has applied its provisions retrospectively, as required. The Plan presents the investment disclosure required by this new guidance in Note 3, Fair Value Measurements.

In July 2015, the FASB issued ASU 2015-12, Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Benefit Plans (Topic 962), and Health and Welfare Benefit Plans (Topic 965). This pronouncement is a three-part update with the objective of simplifying benefit plan reporting to make the information presented more useful to the reader. It also simplifies the level of disaggregation of investments that are measured using fair value. Plans will continue to disaggregate investments that are measured using fair value by general type; however, plans are no longer required to also disaggregate investments by nature, characteristics and risks. Further, the disclosure of information about fair value measurements shall be provided by general type of plan asset. Parts I and Part III do not apply to the Plan. Part II simplifies the investment disclosure requirements for employee benefit plans. This guidance is effective for fiscal years beginning after December 15, 2015 with early adoption permitted. The Plan has adopted ASU 2015-12 in 2016 and has applied its provisions retrospectively, as required.

Subsequent Events: Subsequent events have been evaluated through October 11, 2017, the date the financial statements were available to be issued.

3. Fair Value Measurements

The Plan determines fair value in accordance with the fair value measurements accounting standard (Accounting Standards Codification Topic 820: Fair Value Measurements and Disclosures), which established a hierarchy that categorizes the sources of inputs, which generally range from quoted prices for identical instruments in a principal trading market (Level 1) to estimates determined using related market data (Level 3). Measurements derived indirectly from observable inputs or from quoted prices from markets that are less liquid are considered Level 2.

Hess Corporation
Employees' Pension Plan

Notes to Financial Statements (continued)

The following table provides the fair value of the Plan's financial assets in accordance with the fair value measurement hierarchy described above as of December 31, 2016 and 2015:

2016	Level 1	Level 2	Level 3	Total
Common Stock	\$ 683,988,932	\$ -	\$ -	\$ 683,988,932
Government Securities	-	224,407,738	487,532	224,895,270
Corporate Bonds	-	195,661,512	103,966	195,765,478
Short-term securities	231,263	29,244,114	-	29,475,377
Mortgages	-	24,078,716	1,507,110	25,585,826
Convertible Bonds	-	982,159	-	982,159
Preferred Convertible Stock	511,092	2,794	-	513,886
Fixed Income Derivatives	(30,813)	273,639	-	242,826
Preferred Stock	28,402	-	-	28,402
Immediate participation guarantee fund	-	-	22,475	22,475

Investments measured at net asset value
practical expedient

-	-	-	549,735,546
<u>\$ 684,728,876</u>	<u>\$ 474,650,672</u>	<u>\$ 2,121,083</u>	<u>\$ 1,711,236,177</u>

2015	Level 1	Level 2	Level 3	Total
Common Stock	\$ 715,990,707	\$ -	\$ -	\$ 715,990,707
Government Securities	-	217,274,388	491,000	217,765,388
Corporate Bonds	-	188,165,288	352,923	188,518,211
Short-term securities	251,023	339,413	-	590,436
Mortgages	-	35,030,866	1,900,163	36,931,029
Convertible Bonds	-	1,158,971	-	1,158,971
Preferred Convertible Stock	777,692	140,342	-	918,034
Fixed Income Derivatives	57,959	19,958	-	77,917
Preferred Stock	28,589	-	-	28,589
Immediate participation guarantee fund	-	-	29,122	29,122

Investments measured at net asset value
practical expedient

-	-	-	503,657,410
<u>\$ 717,105,970</u>	<u>\$ 442,129,226</u>	<u>\$ 2,773,208</u>	<u>\$ 1,665,665,814</u>

Hess Corporation Employees' Pension Plan

Notes to Financial Statements (continued)

Common, Preferred Stock and Preferred Convertible Stock investments consist of equity securities issued by corporations domiciled within and outside of the United States (U.S.). Individually held equity securities are traded actively on exchanges and price quotes for these shares are readily available. These equity securities are predominantly classified as Level 1.

Government Securities, Corporate Bonds, Convertible Bonds, Fixed Income Derivatives and Mortgages consist of fixed income securities issued by the U.S. government, governmental agencies, municipalities, corporations, as well as agency and non-agency mortgage backed securities. These securities are generally priced on the basis of evaluated prices from independent pricing services. Such prices are monitored and provided by an independent, third-party custodial firm safekeeping plan assets. These fixed income securities are predominantly classified as Level 2.

The immediate participation guarantee fund is a group annuity contract. The fair value reported reflects information reported by the underwriter. The immediate participation guarantee fund is classified as Level 3.

Cash and short-term securities consist of cash on hand and short-term investment funds. The short-term investment funds provide for daily investments and redemptions and are valued and carried at a \$1 NAV per fund share. Cash and short-term investment funds are classified as Level 1 or 2.

The following table provides changes in financial assets that are measured at fair value based on Level 3 inputs:

2016	Beginning balance	Realized gains (losses), net*	Unrealized gains (losses), net*	Purchases	Sales	Other settlements	Transfers into Level 3	Transfers out of Level 3	Balance at December 31
Government securities	491,000	-	(3,468)	-	-	-	-	-	487,532
Corporate Bonds	352,923	2,125	(17,077)	-	-	(12,879)	-	(221,126)	103,966
Mortgages	1,900,163	11,656	103,284	443,901	(543,223)	(219,367)	-	(189,304)	1,507,110
Immediate participation fund	29,122	-	(6,647)	-	-	-	-	-	22,475
	<u>\$ 2,773,208</u>	<u>\$ 13,781</u>	<u>\$ 76,092</u>	<u>\$ 443,901</u>	<u>\$ (543,223)</u>	<u>\$ (232,246)</u>	<u>\$ -</u>	<u>\$ (410,430)</u>	<u>\$ 2,121,083</u>

2015	Beginning balance	Realized gains (losses), net*	Unrealized gains (losses), net*	Purchases	Sales	Other settlements	Transfers into Level 3	Transfers out of Level 3	Balance at December 31
Government securities	548,764	-	(57,764)	-	-	-	-	-	491,000
Corporate Bonds	406,015	2,241	(41,752)	-	-	(13,581)	-	-	352,923
Mortgages	661,732	6,586	(73,164)	1,846,250	-	(366,206)	-	(175,035)	1,900,163
Immediate participation fund	35,859	-	(6,737)	-	-	-	-	-	29,122
	<u>\$ 1,652,370</u>	<u>\$ 8,827</u>	<u>\$ (179,417)</u>	<u>\$ 1,846,250</u>	<u>\$ -</u>	<u>\$ (379,787)</u>	<u>\$ -</u>	<u>\$ (175,035)</u>	<u>\$ 2,773,208</u>

* Reflected in Net appreciation in fair value of investments in the Statements of Changes in Net Assets Available for Benefits.

The Plan's policy is to recognize transfers in and transfers out as of the end of the reporting period.

Hess Corporation Employees' Pension Plan

Notes to Financial Statements (continued)

Fair Value of Investments in Entities that use NAV practical expedient and Investment Strategies

The following table summarizes investments where the plan has used net asset value (NAV) as a practical expedient to estimate fair values as of December 31, 2016:

Investment Category	Description of Investment	Fair Value 2016	Fair Value 2015	Redemption Notice Period	Funds Availability
Commingled Funds	Investment Trust Funds and LLCs (a)	\$ 284,542,237	\$ 267,923,900	1 to 90 days	1 to 60 days
	Private Equity Funds – Real Estate (b)	45,313,647	41,853,899	45 days	1 to 60 days
	Cash and Cash Equivalents	-	362,529	Daily	Daily
Limited Partnership	Funds of Funds (c)	85,959,531	85,364,235	20 to 90 days	25 to 45 days
	Private Equity Funds - Diversified (d)	75,797,530	65,608,743	Not applicable	10 Years
	Investment Trust Funds and LLCs (e)	6,813,026	9,318,671	1 to 90 days	1 to 60 days
	Cash and Cash Equivalents	2,002,816	1,906,786	Daily	Daily
Short-term Securities	Cash and Cash Equivalents	49,306,759	31,318,647	Daily	Daily

(a) Includes investments in 1) Emerging Markets Equity, with the objective to outperform MSCI Emerging Markets Index, 2) International Equity, with the objective to outperform MSCI EAFE index, and 3) Fixed Income, with the objective to outperform Barclays Capital Aggregate Bond Index

(b) Objective is to outperform NCREIF Property Index

(c) Objective is to outperform HFRI Fund of Funds Index

(d) Objective to maximize total return by investing in a diversified portfolio of private equity limited partnerships

(e) Objective is to outperform NCREIF Property Index

4. Funding Policy

The Company's funding policy is to make annual cash contributions to the Plan which are at least equal to the minimum amount required by ERISA. The Company at its discretion may also make

Hess Corporation Employees' Pension Plan

Notes to Financial Statements (continued)

additional contributions. Minimum funding is based on the rules under the Pension Protection Act (PPA).

Under PPA, changes in past service liability by reason of plan amendment or actuarial experience different from assumed are amortized over seven years in accordance with ERISA minimum funding standard requirements. The Plan has met the minimum funding requirements as set forth in ERISA as amended by PPA.

5. Plan Termination

Although it has not expressed any intention to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA.

In the unlikely event that the Plan terminates and there are insufficient assets available to provide for pension benefits, a certain portion of unfunded benefits would be insured by the Pension Benefit Guaranty Corporation ("PBGC"), a U.S. governmental agency. Generally, the PBGC guarantees most vested normal retirement age benefits, early retirement benefits and certain disability and survivor's pensions subject to restrictions and limitations. The net assets would be allocated as prescribed by Section 4044 of ERISA in priority order as follows: (1) benefits attributable to employee contributions, (2) continuation of benefits which have been received for at least three years by former employees or their beneficiaries, (3) vested benefits insured by the PBGC, (4) other vested benefits, and (5) nonvested benefits.

6. Tax Status

The Plan has received its most recent determination letter from the Internal Revenue Service dated August 23, 2013, 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 and restated. Subsequent to this determination by the Internal Revenue Service, the plan was amended. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualification. The plan administrator believes the Plan, as amended and restated, is being operated in compliance with the applicable requirements of the Code and, therefore, believes the Plan is qualified and the related trust is tax exempt.

Accounting principles generally accepted in the United States require plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 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 regulatory authorities and there are currently no open audits for any periods.

Hess Corporation
Employees' Pension Plan

Notes to Financial Statements (continued)

7. HOVENSA Legacy Employees' Pension Plan

HOVENSA L.L.C. ("HOVENSA"), a former joint venture between Hess Corporation and Petroleos de Venezuela, S. A. was formed in 1998. Certain employees previously employed by Hess Corporation, were subsequently employed by HOVENSA, and credited service accumulated for participants under the Plan through October 31, 1998 was frozen. These employees will receive pension payments from the HOVENSA Legacy Employees' Pension Plan and the Plan. The pension payments these employees will receive from the Plan will be based on their final average compensation calculated when their employment is terminated from the Hess Plan. HOVENSA was sold in January 2016.

8. Risks and Uncertainties

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

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates, projected mortality rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported and disclosed in the financial statements.

9. Commitments and Contingencies

As of December 31, 2016, the Plan has the following commitments to private equity funds: \$10 million with Abbott Capital Private Equity – ACE V, \$30 million with Abbott Capital Private Equity – ACE VI, \$30 million with Abbott Capital Private Equity – ACE VII, \$30 million with Adams Street Partnership Funds, and \$30 million with NB Crossroads Fund XX. The timing of the capital calls is at the discretion of the individual investment managers. Through December 31, 2016, \$9.5 million, \$27.0 million, \$14.0 million, \$28.5 million and \$16.4 million have been called in ACE V, ACE VI, ACE VII, the Adams Street Partnership Funds and NB Crossroads Fund XX, respectively.

10. Subsequent Events

Effective January 1, 2017, the Plan converted its traditional pension plan benefit to a new cash balance benefit for newly hired or rehired employees. The Plan was amended whereby employees hired on or after January 1, 2017, will automatically participate under a new benefit formula, referred to as a Cash Accumulation Plan. The decision to implement an alternative pension benefit formula for new hires and rehires was driven by a thorough review of the future cost and appropriateness of the

Hess Corporation
Employees' Pension Plan

Notes to Financial Statements (continued)

Company's U.S. benefits programs. Participants earning benefits in the Cash Accumulation Plan will have a notional account that the Company manages and the benefit will be based on participant age and pensionable wages. Current employees hired prior to January 1, 2017, are grandfathered and remain subject to the terms of the traditional pension plan benefit. This amendment has no impact on the valuation of the Accumulated Plan Benefit obligation as of December 31, 2016, as it is only applicable to employees hired on or after January 1, 2017.

Supplemental Schedules

Hess Corporation
Employees' Pension Plan

EIN 13-4921002, Plan 333

Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or
Classified as Uncollectible

Year Ended December 31, 2016

Identity of Obligor	Description of Loan	Original Loan Amount
LEHMAN BROTHERS	ESC CB LEHMAN BROS SUB NTS D07/19/07 6.5JJ17 ESCROW	\$ 156,499
LEHMAN BROTHERS	ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW	\$ 30,500
LEHMAN BROTHERS	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	\$ 209,845
LEHMAN BROTHERS	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	\$ 74,945
LEHMAN BROTHERS	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	\$ 60,000
LEHMAN BROTHERS	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	\$ 77,765

Hess Corporation Employees' Pension Plan

EIN 13-4921003

Schedule H, Line 4i - Schedule of Assets (Held at End of Year) December 31, 2016

(a)	(b)	(c) Description of Investment Shares	(d) Cost	(e) Current Value
Identity of issue, borrower, lessor or similar party				
<u>Non-Interest Bearing Cash</u>				
Australian dollar		25,395.08	25,395.08	25,395.08
Brazilian real		49,255.69	49,255.69	49,255.69
British pound sterling		126,001.45	126,001.45	126,001.45
Canadian dollar		2,522.17	2,522.17	2,522.17
Danish krone		-	-	-
Euro		177,300.09	177,300.09	177,300.09
Japanese yen		5,451,701.29	5,451,701.29	5,451,701.29
Mexican peso		0.04	0.04	0.04
Russian ruble		22,246.20	22,246.20	22,246.20
South African rand		15,165.83	15,165.83	15,165.83
Swiss franc		(553.86)	(553.86)	(553.86)
United States dollar		(55,382.15)	(55,382.15)	(55,382.15)
Total Non-Interest Bearing Cash		5,813,651.83	5,813,651.83	5,813,651.83
<u>U.S. Government Securities</u>				
FARMER MAC GTD NTS TR 2007-1 GTD NT 5.125% DUE 04-19-2017 REG		300,000.00	297,249.00	303,984.60
FED HOME LN MTG CORP GOLD POOL# V80169 3DUE 07-01-2043		776,991.10	750,373.07	776,032.29
FEDERAL HOME LN BKS 4 DUE 09-01-2028 REG		365,000.00	364,197.00	400,094.02
FEDERAL HOME LN MTG CORP 2014-DN1 CL M2 FLT RT 02-25-2024 REG		500,000.00	502,666.02	511,513.00
FEDERAL HOME LN MTG CORP GOLD POOL V60840 3.0%06-01-2030		276,525.53	287,197.69	284,447.99
FEDERAL HOME LN MTG CORP GOLD POOL V60902 2.5% DUE 08-01-2030		83,751.84	85,060.48	84,024.37
FEDERAL HOME LN MTG CORP MULTICLASS SER 15-DNA1 CL M2 FLTG DUE 10-25-2027		250,000.00	250,000.00	253,579.75
FEDERAL HOME LN MTG CORP POOL #2B0646 FLTG RT DUE 07-01-2042 BEO		32,009.89	32,857.67	33,426.39
FEDERAL HOME LN MTG CORP POOL #A90196 4.5% 12-01-2039 BEO		24,758.48	26,878.42	26,713.66
FEDERAL HOME LN MTG CORP POOL #A93534 4%08-01-2040 BEO		27,918.19	29,558.39	29,330.57
FEDERAL HOME LN MTG CORP POOL #C03608 3.5% 12-01-2040 BEO		123,407.27	127,552.99	127,115.66
FEDERAL HOME LN MTG CORP POOL #C03811 3.5% 04-01-2042 BEO		140,308.60	141,980.25	144,543.11
FEDERAL HOME LN MTG CORP POOL #C04320 3%12-01-2042 BEO		267,428.27	277,791.12	267,318.62
FEDERAL HOME LN MTG CORP POOL #G01838 5%07-01-2035 BEO		140,855.27	152,695.93	154,720.50
FEDERAL HOME LN MTG CORP POOL #G01840 5%07-01-2035 BEO		109,032.04	118,197.55	119,861.65
FEDERAL HOME LN MTG CORP POOL #G04680 5.5% 08-01-2038 BEO		33,378.83	33,764.79	37,635.30
FEDERAL HOME LN MTG CORP POOL #G07550 3%08-01-2043 BEO		440,194.76	427,057.70	440,015.16
FEDERAL HOME LN MTG CORP POOL #G07553 5.5% 06-01-2041 BEO		282,911.67	308,373.72	315,118.90
FEDERAL HOME LN MTG CORP POOL #G07613 6%04-01-2039 BEO		106,540.01	121,122.69	123,998.72
FEDERAL HOME LN MTG CORP POOL #G07642 5%10-01-2041 BEO		51,529.31	56,327.99	56,241.15
FEDERAL HOME LN MTG CORP POOL #G07786 4%08-01-2044 BEO		226,371.09	241,085.23	239,783.35
FEDERAL HOME LN MTG CORP POOL #G07962 5%11-01-2041 BEO		492,787.26	546,223.90	537,675.25
FEDERAL HOME LN MTG CORP POOL #G08655 4%07-01-2045 BEO		2,291,844.04	2,405,048.60	2,408,292.64
FEDERAL HOME LN MTG CORP POOL #G08672 4%10-01-2045 BEO		256,536.29	272,853.19	269,568.33
FEDERAL HOME LN MTG CORP POOL #G08688 4%01-01-2046 BEO		1,712,103.12	1,800,450.32	1,799,223.49
FEDERAL HOME LN MTG CORP POOL #G08694 4%02-01-2046 BEO		465,432.69	489,449.75	489,107.85
FEDERAL HOME LN MTG CORP POOL #G08706 3.5% 05-01-2046 BEO		194,169.47	203,142.22	198,990.31

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FEDERAL HOME LN MTG CORP POOL #G08711 3.5% 06-01-2046 BEO	198,062.77	207,292.79	202,991.56
	FEDERAL HOME LN MTG CORP POOL #G08723 4%09-01-2046 BEO	984,153.20	1,038,243.18	1,035,714.95
	FEDERAL HOME LN MTG CORP POOL #G08728 4%10-01-2046 BEO	598,764.90	631,860.70	629,950.37
	FEDERAL HOME LN MTG CORP POOL #G0-8738 3.5% 12-01-2046 BEO	900,393.03	925,997.96	922,848.83
	FEDERAL HOME LN MTG CORP POOL #G0-8742 3.5% 01-01-2047 BEO	1,570,197.00	1,606,127.98	1,609,354.57
	FEDERAL HOME LN MTG CORP POOL #G1-4989 2.5% 02-01-2024 BEO	9,968.99	10,081.15	10,148.23
	FEDERAL HOME LN MTG CORP POOL #G15520 3%07-01-2030 BEO	125,764.31	130,814.52	129,339.79
	FEDERAL HOME LN MTG CORP POOL #G60018 4.5% 12-01-2043 BEO	196,920.87	213,951.45	212,873.43
	FEDERAL HOME LN MTG CORP POOL #G60198 4.5% 09-01-2044 BEO	288,435.12	312,478.91	310,001.41
	FEDERAL HOME LN MTG CORP POOL #G60718 3%09-01-2046 BEO	103,691.75	107,077.94	103,102.78
	FEDERAL HOME LN MTG CORP POOL #J31418 2.5% 05-01-2030 BEO	72,308.51	73,093.75	72,543.51
	FEDERAL HOME LN MTG CORP POOL #J31689 3%05-01-2030 BEO	145,894.51	151,639.11	150,147.33
	FEDERAL HOME LN MTG CORP POOL #J32181 3%07-01-2030 BEO	14,483.73	15,099.31	14,907.23
	FEDERAL HOME LN MTG CORP POOL #J32204 2.5% 07-01-2030 BEO	26,984.34	27,262.61	27,068.26
	FEDERAL HOME LN MTG CORP POOL #J32209 2.5% 07-01-2030 BEO	25,834.35	26,108.84	25,918.31
	FEDERAL HOME LN MTG CORP POOL #J32436 3%08-01-2030 BEO	16,802.40	17,477.13	17,280.43
	FEDERAL HOME LN MTG CORP POOL #J32491 2.5% 07-01-2030 BEO	5,797.12	5,888.62	5,814.28
	FEDERAL HOME LN MTG CORP POOL #Q00804 4.5% 05-01-2041 BEO	78,122.75	84,836.43	84,075.70
	FEDERAL HOME LN MTG CORP POOL #Q1-1750 3.5% 10-01-2042 BEO	39,391.21	40,431.39	40,566.64
	FEDERAL HOME LN MTG CORP POOL #Q11909 3.5% 10-01-2042 BEO	14,568.73	15,192.46	14,954.95
	FEDERAL HOME LN MTG CORP POOL #Q12162 3.5% 08-01-2042 BEO	25,843.90	26,962.45	26,624.39
	FEDERAL HOME LN MTG CORP POOL #Q14866 3%01-01-2043 BEO	151,351.51	147,236.62	151,289.46
	FEDERAL HOME LN MTG CORP POOL #Q16403 3%03-01-2043 BEO	77,023.80	74,887.59	76,992.22
	FEDERAL HOME LN MTG CORP POOL #Q16567 3%03-01-2043 BEO	155,169.70	149,235.63	155,106.08
	FEDERAL HOME LN MTG CORP POOL #Q1-8718 3.5% 06-01-2043 BEO	28,893.11	29,723.79	29,747.77
	FEDERAL HOME LN MTG CORP POOL #Q20021 3.5% 07-01-2043 BEO	77,974.60	78,918.82	80,473.69
	FEDERAL HOME LN MTG CORP POOL #Q20206 3.5% 07-01-2043 BEO	75,278.11	76,113.20	77,523.66
	FEDERAL HOME LN MTG CORP POOL #Q24894 4.5% 02-01-2044 BEO	117,025.78	127,100.98	125,725.48
	FEDERAL HOME LN MTG CORP POOL #Q25643 4%04-01-2044 BEO	72,233.28	77,786.23	76,237.89
	FEDERAL HOME LN MTG CORP POOL #Q27843 3.5% 08-01-2044 BEO	75,653.01	77,828.04	77,904.44
	FEDERAL HOME LN MTG CORP POOL #Q28604 3.5% 09-01-2044 BEO	32,873.18	33,936.41	33,878.44
	FEDERAL HOME LN MTG CORP POOL #Q28605 3.5% 09-01-2044 BEO	78,803.75	81,217.10	81,155.25
	FEDERAL HOME LN MTG CORP POOL #V60796 2.5% 05-01-2030 BEO	100,072.36	102,433.45	100,368.47
	FEDERAL HOME LN MTG CORP V60886 2.5% DUE 08-01-2030	111,733.82	113,479.68	112,097.51
	FEDERAL HOME LN MTG CORP V60908 3.0% DUE 08-01-2030	169,932.43	176,862.49	174,806.09
	FEDERAL HOME LN MTG CORP V60909 3.0% DUE 08-01-2030	26,324.75	27,398.32	27,080.27
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0006 4% 12-01-2040 BEO	23,872.30	25,487.42	25,195.30
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0946 4% 12-01-2040 BEO	157,198.66	168,638.57	165,858.73
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6276 5% 04-01-2041 BEO	67,944.00	73,289.29	74,350.44
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6283 5% 04-01-2041 BEO	56,704.30	61,165.34	62,034.50
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6958 ADJ RT DUE 02-01-2041 BEO	35,610.82	37,374.68	37,229.76
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH7036 4.5% 03-01-2041 BEO	68,747.30	75,278.31	74,339.21
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1186 4% 04-01-2041 BEO	210,170.32	223,700.04	221,843.18
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI5228 4% 09-01-2041 BEO	38,023.64	40,768.48	39,988.32
	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1541 4% 09-01-2041 BEO	433,274.32	461,301.75	455,691.93
	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7684 4% 12-01-2041 BEO	28,235.03	31,182.07	30,011.58
	FEDERAL NATL MTG ASSN GTD MTG POOL #AK7510 3.5% 04-01-2042 BEO	14,617.36	15,028.47	15,077.22
	FEDERAL NATL MTG ASSN GTD MTG POOL #AK9225 3.5% 06-01-2042 BEO	7,996.37	8,221.27	8,247.46
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0533 ADJ RT DUE 07-01-2041 BEO	85,943.22	89,394.38	90,981.90
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1472 4.5% DUE 05-01-2039 BEO	64,962.04	71,224.79	70,239.56
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1704 6.5% 05-01-2040 BEO	29,007.05	32,619.33	32,955.05
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1938 4% 12-01-2026 BEO	104,991.83	111,603.04	110,118.79
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2003 4% 06-01-2042 BEO	58,436.41	62,499.59	61,681.97
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2168 3.5% 06-01-2042 BEO	18,703.75	19,209.33	19,290.22
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2242 4% 08-01-2042 BEO	398,486.42	424,138.98	419,327.26
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2482 4.5% 09-01-2042 BEO	114,372.65	124,487.48	123,142.74
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2607 4% 07-01-2042 BEO	46,344.20	49,552.10	48,756.88
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2683 4% 09-01-2026 BEO	179,004.31	192,170.92	189,058.27
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2901 4% 09-01-2042 BEO	59,369.53	63,455.85	62,666.91
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2935 3.5% 02-01-2043 BEO	70,166.60	72,013.95	72,361.41
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3162 3% 02-01-2043 BEO	426,800.76	439,604.76	426,679.12
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3759 3% 05-01-2043 BEO	71,550.87	72,037.19	71,530.48
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4009 3.5% 07-01-2043 BEO	592,381.22	586,688.77	611,751.49

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4010 3.5% 07-01-2043 BEO	178,998.19	184,545.34
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4014 3.5% 07-01-2043 BEO	578,328.18	596,328.64
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4141 6% 04-01-2040 BEO	202,022.72	228,790.33
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4142 6% 06-01-2041 BEO	37,190.93	42,179.42
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4244 4% 07-01-2042 BEO	490,066.73	520,901.73
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4682 3.5% 12-01-2043 BEO	229,494.57	237,038.06
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4922 3.5% 02-01-2029 BEO	135,272.48	141,883.25
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5097 4.5% 09-01-2043 BEO	408,953.71	440,695.06
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5231 4.5% 09-01-2042 BEO	220,104.54	237,017.15
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5241 3.5% 04-01-2029 BEO	750,718.01	787,383.08
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5601 4% 08-01-2044 BEO	931,474.52	990,110.84
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5884 3.5% 08-01-2029 BEO	518,332.26	543,730.54
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5956 4% 05-01-2027 BEO	426,198.34	449,886.44
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6055 4% 12-01-2042 BEO	132,095.00	140,403.78
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6144 3% 01-01-2030 BEO	495,872.84	509,920.92
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6161 3.5% 12-01-2029 BEO	804,956.08	846,596.46
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6302 4.5% 10-01-2041 BEO	350,325.11	377,836.14
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6583 3% 03-01-2030 BEO	99,471.46	102,329.28
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6584 3% 04-01-2030 BEO	85,799.08	88,229.77
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6626 4% 12-01-2042 BEO	68,703.24	72,533.45
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6761 3% 05-01-2030 BEO	49,557.54	50,980.34
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6887 4.5% 04-01-2044 BEO	1,287,483.23	1,388,653.66
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7139 3% 07-01-2030 BEO	67,227.59	69,145.59
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7167 4% 01-01-2041 BEO	48,699.81	51,693.39
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7225 3% 08-01-2030 BEO	123,832.67	127,368.09
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7226 3% 08-01-2030 BEO	108,931.78	111,965.53
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7227 3% 08-01-2030 BEO	111,882.74	115,049.02
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7369 4% 01-01-2043 BEO	91,969.71	96,894.69
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7442 4% 10-01-2045 BEO	55,519.13	58,974.64
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7443 4% 10-01-2045 BEO	76,528.50	81,088.83
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7521 5% 06-01-2039 BEO	1,662,154.79	1,823,350.56
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7524 5% 07-01-2041 BEO	139,139.75	152,552.82
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7567 3.5% 07-01-2029 BEO	54,150.33	56,647.20
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7577 4% 10-01-2043 BEO	69,403.04	73,274.34
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7660 4.5% 11-01-2045 BEO	159,840.23	174,408.07
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7661 4.5% 10-01-2045 BEO	100,174.60	108,777.59
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7747 4.5% 11-01-2045 BEO	29,462.12	31,985.26
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7777 5% 12-01-2043 BEO	204,782.02	223,863.61
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9031 3% 08-01-2046 BEO	11,177.21	11,156.76
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9045 3% 09-01-2046 BEO	103,718.55	103,328.57
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9214 3% 09-01-2046 BEO	139,741.90	139,009.65
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9215 3% 10-01-2046 BEO	291,097.27	289,662.16
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9227 3% 10-01-2036 BEO	10,507.58	10,644.49
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9266 3% 10-01-2046 BEO	229,660.53	228,457.11
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9325 3% 11-01-2046 BEO	298,943.42	298,486.04
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9357 4% 10-01-2046 BEO	5,202.37	5,515.71
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9405 3.5% 06-01-2044 BEO	959,486.01	989,671.44
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9481 3% 11-01-2046 BEO	50,880.94	50,787.83
	FHLMC GOLD POOL# V80355 3.5 DUE 08-01-2043	153,443.81	154,930.32	158,361.68
	FHLMC GOLD Q00093 4 04-01-2041	1,612.46	1,722.82	1,702.15
	FHLMC GOLD Q0-0959 Q00959 4.5 05-01-2041	82,167.25	89,202.83	88,198.33
	FHLMC GOLD Q16673 3 03-01-2043	143,763.89	148,267.71	143,704.95
	FHLMC GOLD Q17095 3 04-01-2043	75,382.84	77,414.65	75,351.93
	FHLMC GOLD Q36302 3.5 09-01-2045	18,511.26	19,386.19	19,086.03
	FHLMC GOLD Q36972 4 10-01-2045	161,235.51	173,290.38	170,335.64
	FHLMC GOLD Q37955 4 12-01-2045	24,301.51	25,958.96	25,701.76
	FHLMC GOLD Q37957 4 12-01-2045	30,873.93	32,902.43	32,589.59
	FHLMC GOLD Q44853 3 12-01-2046	99,330.00	99,213.60	98,796.60
	FHLMC GOLD Q45064 3 12-01-2046	96,335.00	96,192.00	95,787.82
	FHLMC GOLD Q45080 3 12-01-2046	48,482.00	48,440.34	48,281.77
	FHLMC GOLD Q45083 3 12-01-2046	25,353.00	25,374.79	25,295.45
	FHLMC GOLD SINGLE FAMILY 3 MAT 15 YEARS SETTLES JANUARY	(821,000.00)	(842,422.97)	(842,427.28)
	FHLMC GOLD SINGLE FAMILY 3% 30 YEARS SETTLES JANUARY	(2,269,000.00)	(2,253,571.58)	(2,253,058.01)
	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JANUARY	1,343,915.00	1,374,970.99	1,376,092.36
	FHLMC GOLD SINGLE FAMILY 30 YEARS SETTLES JAN	200,000.00	222,437.50	221,750.00
	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES FEBRUARY	(4,518,020.00)	(4,696,313.16)	(4,739,773.46)

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JANUARY	-	-	-
	FHLMC GOLD SINGLE FAMILY 4.5 30 YEARS SETTLES JAN	891,000.00	960,519.84	956,375.34
	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUARY	(300,000.00)	(326,908.75)	(326,648.40)
	FHLMC GOLD TBA 15Y 2.5 15 YEARS SETTLES JAN	(656,000.00)	(657,153.13)	(657,178.83)
	FHLMC GOLD V60696 3 01-01-2030	33,281.03	34,617.47	34,223.22
	FHLMC GOLD V60724 3 01-01-2030	46,719.40	48,595.48	48,042.96
	FHLMC GOLD V60770 2.5 03-01-2030	66,247.19	66,982.13	66,503.57
	FHLMC GOLD V60903 2.5 08-01-2030	81,904.88	83,223.03	82,159.60
	FHLMC GOLD V60904 2.5 09-01-2030	169,490.38	172,165.13	169,992.07
	FHLMC GOLD V60905 2.5 07-01-2030	7,852.98	7,976.92	7,876.22
	FHLMC GOLD V82848 3 12-01-2046	403,413.00	403,192.38	401,746.90
	FHLMC MULTICLASS SER 4316 CL XZ 4.5 03-15-2044	305,497.15	375,302.02	343,799.47
	FHLMC MULTICLASS TRANCHE 2.356 08-25-2022	100,000.00	101,996.60	99,219.50
	FHLMC POOL #1B8062 ADJ RT 03-01-2041	21,797.92	22,945.71	22,886.25
	FHLMC Q45079 3.0% 12-01-2046	41,857.00	41,860.27	41,710.08
	FNMA . POOL #AO6482 ADJ RT DUE 07-01-2042 BEO	10,311.25	10,653.61	10,784.28
	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	143,000.00	162,014.53	161,925.19
	FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN	(100,000.00)	(111,234.38)	(111,164.10)
	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG	100,000.00	54,404.50	94,830.30
	FNMA POOL #254548 5.5% DUE 12-01-2032 REG	469,241.09	474,666.47	526,313.48
	FNMA POOL #555424 5.5% 05-01-2033 BEO	97,356.94	105,084.66	109,052.82
	FNMA POOL #555531 5.5% 06-01-2033 BEO	126,516.37	139,395.33	141,722.37
	FNMA POOL #555591 5.5% DUE 07-01-2033 REG	69,796.29	68,291.32	78,185.80
	FNMA POOL #674592 5.5% 12-01-2017 BEO	50,032.56	52,798.03	50,597.43
	FNMA POOL #735226 5% 02-01-2035 BEO	108,511.20	119,972.69	118,943.47
	FNMA POOL #889466 6% 05-01-2038 BEO	45,358.73	50,688.37	52,275.30
	FNMA POOL #889529 6% 03-01-2038 BEO	13,966.02	15,607.03	16,036.37
	FNMA POOL #889787 ADJ RT DUE 08-01-2038 BEO	45,653.52	44,703.01	48,442.49
	FNMA POOL #889983 6% DUE 10-01-2038 BEO	32,385.61	35,760.78	36,683.02
	FNMA POOL #983353 ADJ RT DUE 08-01-2038 BEO	44,123.80	42,979.34	46,628.27
	FNMA POOL #987347 ADJ RT DUE 10-01-2038 BEO	45,465.42	46,200.68	48,191.07
	FNMA POOL #995113 5.5% DUE 09-01-2036 REG	190,200.76	203,812.01	213,320.61
	FNMA POOL #AB0686 4% 01-01-2036 BEO	121,979.89	131,204.62	129,166.95
	FNMA POOL #AB1226 4.5% 07-01-2040 BEO	36,037.11	39,201.63	38,840.80
	FNMA POOL #AB1614 4% 10-01-2040 BEO	490,112.48	534,873.54	518,818.37
	FNMA POOL #AB3314 4.5 07-01-2041	20,897.61	22,719.63	22,565.03
	FNMA POOL #AB4054 4% 12-01-2041 BEO	83,147.00	91,825.47	88,371.96
	FNMA POOL #AB4530 4% 02-01-2042 BEO	100,248.98	106,733.84	105,878.96
	FNMA POOL #AB5919 3% 08-01-2042 BEO	484,425.07	498,106.30	484,289.43
	FNMA POOL #AB6512 3.5% 10-01-2042 BEO	96,072.49	99,067.25	99,059.38
	FNMA POOL #AB7271 3% DUE 12-01-2042 REG	90,616.03	88,343.52	90,590.66
	FNMA POOL #AB7425 3% 12-01-2042 BEO	72,821.90	70,995.64	72,801.51
	FNMA POOL #AB7458 3% 01-01-2043 BEO	206,206.90	196,863.16	206,148.13
	FNMA POOL #AB7497 3% 01-01-2043 BEO	209,390.95	199,902.93	209,331.27
	FNMA POOL #AB7565 3% 01-01-2043 BEO	122,154.35	122,822.37	122,120.15
	FNMA POOL #AB7567 3% 01-01-2043 BEO	281,237.12	268,493.56	281,156.97
	FNMA POOL #AB7755 3% 01-01-2043 BEO	149,396.46	145,591.52	149,354.63
	FNMA POOL #AB7762 3% 02-01-2043 BEO	82,208.15	80,172.19	82,185.13
	FNMA POOL #AB8558 3% 02-01-2043 BEO	82,823.17	80,771.99	82,799.98
	FNMA POOL #AB8701 3 DUE 03-01-2043 BEO	199,902.63	207,227.19	199,845.66
	FNMA POOL #AB8712 3% 03-01-2043 BEO	26,658.23	27,634.98	26,650.63
	FNMA POOL #AB8830 3% 03-01-2043 BEO	69,547.63	72,095.89	69,527.74
	FNMA POOL #AB8923 3% 04-01-2043 BEO	76,520.64	79,294.49	76,498.45
	FNMA POOL #AB8924 3% 04-01-2043 BEO	74,026.71	76,750.64	74,005.98
	FNMA POOL #AB9016 3% 04-01-2043 BEO	219,496.81	227,299.22	219,435.35
	FNMA POOL #AB9173 3% 05-01-2043 BEO	148,335.41	154,477.38	148,293.13
	FNMA POOL #AB9462 3% 05-01-2043 BEO	98,152.00	98,688.78	98,123.93
	FNMA POOL #AB9567 3.5% 06-01-2043 BEO	28,934.97	30,646.22	29,823.56
	FNMA POOL #AB9662 3% 06-01-2043 BEO	121,324.78	121,988.27	121,290.08
	FNMA POOL #AB9940 3% 07-01-2043 BEO	1,087,180.44	1,093,125.95	1,086,876.03
	FNMA POOL #AC9312 4% 10-01-2041 BEO	26,436.77	28,146.90	27,831.05
	FNMA POOL #AD7992 4.5% 07-01-2040 BEO	103,777.52	112,533.75	111,811.98
	FNMA POOL #AD8036 4.5% 08-01-2040 BEO	257,682.15	278,558.42	278,237.46
	FNMA POOL #AD9136 4% 08-01-2040 BEO	2,891.52	3,087.61	3,049.83
	FNMA POOL #AE0028 6% 10-01-2039 BEO	82,169.47	88,852.15	93,101.21
	FNMA POOL #AE0113 4% 07-01-2040 BEO	107,788.59	115,632.74	113,408.15

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

(a)	(b)	(c) Description of Investment Shares	(d) Cost	(e) Current Value
Identity of issue, borrower, lessor or similar party				
	FNMA POOL #AE0216 4% 08-01-2040 BEO	192,513.60	206,523.49	202,776.50
	FNMA POOL #AE0823 6% 09-01-2040 BEO	19,151.43	21,147.37	21,675.97
	FNMA POOL #AE7535 4% 10-01-2040 BEO	125,212.59	133,273.17	131,870.52
	FNMA POOL #AE8407 4% 11-01-2040 BEO	34,763.99	37,154.02	36,600.92
	FNMA POOL #AL8153 3% 03-01-2031 BEO	62,405.31	65,532.91	64,143.30
	FNMA POOL #AL8776 3.5% 07-01-2046 BEO	790,156.56	834,479.41	810,605.81
	FNMA POOL #AL8803 3.5% 06-01-2046 BEO	1,318,444.92	1,391,783.42	1,352,487.17
	FNMA POOL #AN2713 2.24% DUE 09-01-2026 BEO	119,472.55	119,472.55	113,269.30
	FNMA POOL #AO2114 4% 05-01-2042 BEO	51,699.02	55,317.95	54,486.63
	FNMA POOL #AO2881 3.5% 05-01-2042 BEO	4,695.64	4,827.71	4,824.72
	FNMA POOL #AO2961 4 05-01-2042 BEO	161,303.93	172,746.44	170,362.27
	FNMA POOL #AO3048 3.5% 06-01-2042 BEO	5,023.88	5,165.18	5,181.78
	FNMA POOL #AO9707 3.5% 07-01-2042 BEO	10,573.27	10,870.65	10,904.85
	FNMA POOL #AP0006 ADJ RT DUE 07-01-2042 BEO	41,135.47	42,208.85	43,342.80
	FNMA POOL #AP4100 3.5% 09-01-2042 BEO	119,352.89	123,073.35	123,057.60
	FNMA POOL #AP9726 3% 10-01-2042 BEO	221,465.71	227,720.39	221,403.70
	FNMA POOL #AR7568 3% DUE 03-01-2043 REG	40,570.44	41,996.73	40,559.08
	FNMA POOL #AR7576 3% DUE 03-01-2043 REG	67,702.62	70,130.37	67,683.66
	FNMA POOL #AR8630 3% DUE 04-01-2043 REG	75,694.61	78,379.44	75,673.42
	FNMA POOL #AR9194 3% DUE 03-01-2043 REG	209,796.41	217,647.37	209,736.62
	FNMA POOL #AR9218 3% DUE 03-01-2043 REG	64,280.17	66,590.23	64,262.17
	FNMA POOL #AS0209 3.5% DUE 08-01-2043 REG	214,004.63	215,743.41	220,606.46
	FNMA POOL #AS1453 3.5% 01-01-2044 BEO	28,466.23	28,871.00	29,401.91
	FNMA POOL #AS1539 3.5% 01-01-2044 BEO	45,807.33	46,437.18	47,236.52
	FNMA POOL #AS2593 3.5% 06-01-2044 BEO	38,788.74	40,097.84	40,067.60
	FNMA POOL #AS2676 3% 06-01-2029 BEO	215,956.03	223,902.54	222,069.75
	FNMA POOL #AS3220 3% 09-01-2029 BEO	144,180.94	149,475.09	148,268.47
	FNMA POOL #AS3355 3% 09-01-2029 BEO	66,651.88	69,172.16	68,564.79
	FNMA POOL #AS3642 4% 10-01-2044 BEO	116,187.60	127,661.13	123,476.05
	FNMA POOL #AS4067 4% 12-01-2044 BEO	207,268.36	227,736.12	220,166.67
	FNMA POOL #AS4308 4% 02-01-2045 BEO	93,876.54	102,120.08	99,414.32
	FNMA POOL #AS4349 4% 01-01-2045 BEO	146,276.45	160,881.24	155,363.14
	FNMA POOL #AS5548 2.5% 08-01-2030 BEO	51,972.73	52,541.18	52,121.37
	FNMA POOL #AS5614 2.5% 08-01-2030 BEO	67,284.21	68,411.75	67,486.06
	FNMA POOL #AS5616 2.5% 08-01-2030 BEO	130,001.95	132,139.87	130,356.86
	FNMA POOL #AS5622 3% 08-01-2030 BEO	92,534.97	96,388.20	95,178.69
	FNMA POOL #AS5623 3% 08-01-2030 BEO	93,848.22	97,704.79	96,508.82
	FNMA POOL #AS5707 3.5% 08-01-2030 BEO	17,843.87	18,904.08	18,707.87
	FNMA POOL #AS5708 3.5% 08-01-2030 BEO	73,277.23	77,905.74	77,171.18
	FNMA POOL #AS5714 3% 09-01-2030 BEO	64,401.24	66,846.46	66,243.76
	FNMA POOL #AS5728 3% 09-01-2030 BEO	87,142.10	90,532.48	89,668.35
	FNMA POOL #AS5786 2.5% 09-01-2030 BEO	62,997.49	64,033.52	63,178.29
	FNMA POOL #AS5872 2.5% 09-01-2030 BEO	74,159.01	75,395.96	74,381.49
	FNMA POOL #AS5949 4% 10-01-2045 BEO	262,643.22	284,885.81	278,299.38
	FNMA POOL #AS5952 4.5% 10-01-2045 BEO	138,968.33	154,472.00	150,975.19
	FNMA POOL #AS6008 4% 10-01-2045 BEO	171,891.09	186,998.71	182,593.03
	FNMA POOL #AS6009 4% 10-01-2045 BEO	126,492.09	137,609.55	134,367.49
	FNMA POOL #AS6115 2.5% 11-01-2030 BEO	73,530.95	75,228.48	73,733.90
	FNMA POOL #AS6116 2.5% 11-01-2030 BEO	74,204.75	75,883.06	74,387.29
	FNMA POOL #AS6141 2.5% 11-01-2030 BEO	71,687.91	72,542.00	71,902.97
	FNMA POOL #AS6142 2.5% 11-01-2030 BEO	63,116.66	63,863.71	63,299.70
	FNMA POOL #AS6230 4.5% 11-01-2045 BEO	127,607.30	141,285.21	138,661.92
	FNMA POOL #AS6233 4.5% 11-01-2045 BEO	12,140.67	13,287.41	13,149.07
	FNMA POOL #AS6234 4.5% 11-01-2045 BEO	109,404.86	121,507.78	119,493.08
	FNMA POOL #AS6347 4% 12-01-2045 BEO	246,589.46	268,975.17	261,229.48
	FNMA POOL #AS6662 4% 02-01-2046 BEO	156,632.81	170,888.86	165,977.52
	FNMA POOL #AS7320 2.5% 06-01-2031 BEO	77,145.59	79,902.94	77,381.66
	FNMA POOL #AS7362 3% 06-01-2046 BEO	40,254.50	41,389.82	40,130.92
	FNMA POOL #AS7365 3% 06-01-2046 BEO	5,040.63	5,169.42	5,014.12
	FNMA POOL #AS7370 3% 06-01-2046 BEO	23,147.90	23,817.03	23,105.54
	FNMA POOL #AS7605 2.5% 07-01-2031 BEO	91,718.87	94,997.11	91,999.53
	FNMA POOL #AS7617 2.5% 07-01-2031 BEO	142,469.21	147,561.38	142,905.17
	FNMA POOL #AS7878 3% 09-01-2046 BEO	103,177.06	108,206.95	102,860.31
	FNMA POOL #AS7889 3% 09-01-2046 BEO	52,497.49	55,126.46	52,401.42
	FNMA POOL #AS7999 3% 09-01-2046 BEO	101,351.71	106,181.75	100,977.72
	FNMA POOL #AS8009 2.5% 10-01-2031 BEO	129,721.12	134,317.10	130,101.20

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FNMA POOL #AS8193 2.5% 10-01-2031 BEO	175,773.85	182,028.93	176,288.87
	FNMA POOL #AS8195 2.5% 10-01-2031 BEO	60,137.25	62,242.06	60,359.76
	FNMA POOL #AS8208 2.5% 10-01-2031 BEO	222,869.92	230,870.61	223,558.59
	FNMA POOL #AS8240 2.5% 11-01-2031 BEO	127,806.20	132,139.63	128,201.12
	FNMA POOL #AS8241 2.5% 11-01-2031 BEO	115,861.52	119,735.64	116,200.99
	FNMA POOL #AS8245 2.5% 11-01-2031 BEO	96,773.78	100,115.50	97,132.81
	FNMA POOL #AS8348 3% 11-01-2036 BEO	73,686.26	74,664.91	74,646.39
	FNMA POOL #AS8349 3% 11-01-2036 BEO	30,857.73	31,267.56	31,259.81
	FNMA POOL #AS8374 4% 11-01-2046 BEO	63,407.67	69,094.55	67,285.68
	FNMA POOL #AS8375 4% 11-01-2046 BEO	110,686.54	120,440.80	117,353.19
	FNMA POOL #AS8461 3.5% 12-01-2046 BEO	1,525,809.07	1,570,748.92	1,565,327.52
	FNMA POOL #AS8486 3% 12-01-2046 BEO	313,872.00	313,798.44	312,713.81
	FNMA POOL #AS8531 3.5% 10-01-2046 BEO	174,114.00	179,221.80	178,710.61
	FNMA POOL #AS8553 3% 12-01-2036 BEO	87,578.00	87,619.05	88,719.14
	FNMA POOL #AS8589 3% 01-01-2047 BEO	36,000.00	36,000.00	35,889.48
	FNMA POOL #AT2037 3% DUE 04-01-2043 REG	28,037.80	29,091.41	28,029.67
	FNMA POOL #AT2040 3% DUE 04-01-2043 REG	134,201.74	139,538.35	134,164.16
	FNMA POOL #AT2043 3% DUE 04-01-2043 REG	76,397.94	79,468.79	76,376.55
	FNMA POOL #AT2719 3% DUE 05-01-2043 REG	211,131.85	216,871.99	211,071.68
	FNMA POOL #AT4327 3.5% 07-01-2043 BEO	80,481.62	81,173.28	83,123.83
	FNMA POOL #AT6144 4% 05-01-2042 BEO	67,010.83	69,599.67	71,222.46
	FNMA POOL #AT6321 3.5% 06-01-2043 BEO	222,134.35	223,349.17	228,986.75
	FNMA POOL #AT6654 3% DUE 05-01-2043 REG	71,604.38	74,311.92	71,584.33
	FNMA POOL #AT7267 3.5% 09-01-2043 BEO	16,861.51	17,317.30	17,387.76
	FNMA POOL #AT7676 3 06-01-2043 REG	35,429.90	35,396.66	35,419.80
	FNMA POOL #AT7940 3.5% 07-01-2043 BEO	271,351.33	280,954.62	280,259.79
	FNMA POOL #AT8464 3.5% 07-01-2043 BEO	70,789.49	71,370.17	73,009.45
	FNMA POOL #AU0570 3.5% DUE 08-01-2043 REG	73,731.70	74,348.07	76,006.32
	FNMA POOL #AU0613 3.5% DUE 08-01-2043 REG	81,305.29	81,984.92	83,813.56
	FNMA POOL #AU1633 3.5% 07-01-2043 BEO	424,449.26	438,873.91	437,713.30
	FNMA POOL #AU6963 3.5% 10-01-2028 BEO	698,485.54	736,902.24	732,629.61
	FNMA POOL #AU7247 3.5% 10-01-2043 BEO	18,746.94	19,274.19	19,365.59
	FNMA POOL #AV2357 4% 01-01-2044 BEO	15,585.76	17,061.54	16,520.13
	FNMA POOL #AV2421 4% 01-01-2045 BEO	-	-	-
	FNMA POOL #AV7743 ADJ RT DUE 01-01-2044 BEO	179,645.02	185,406.28	185,041.20
	FNMA POOL #AV8876 4% 12-01-2044 BEO	76,059.57	82,037.37	80,404.85
	FNMA POOL #AW0391 3.5% 04-01-2029 BEO	213,812.95	225,706.30	224,247.66
	FNMA POOL #AW0937 3% 04-01-2029 BEO	206,248.78	213,032.43	212,077.37
	FNMA POOL #AW1247 3% 05-01-2029 BEO	149,136.19	154,134.58	153,413.42
	FNMA POOL #AW7055 4% 07-01-2044 BEO	38,893.06	41,761.41	41,081.96
	FNMA POOL #AX1321 3.5% 09-01-2029 BEO	153,711.56	163,750.86	161,268.02
	FNMA POOL #AX3298 3% 08-01-2030 BEO	17,592.65	18,343.08	18,103.54
	FNMA POOL #AX8713 4% 01-01-2045 BEO	90,239.27	97,740.41	95,605.80
	FNMA POOL #AX9700 3% 07-01-2030 BEO	23,048.90	23,992.49	23,717.32
	FNMA POOL #AX9701 3% 07-01-2030 BEO	71,895.96	74,771.81	73,952.18
	FNMA POOL #AY0828 2.5% 05-01-2030 BEO	34,667.47	35,079.13	34,793.31
	FNMA POOL #AY3416 2.5% 04-01-2030 BEO	69,482.61	70,291.44	69,694.53
	FNMA POOL #AY8218 4% 05-01-2045 BEO	43,075.55	46,252.37	45,495.10
	FNMA POOL #AY9770 4% 05-01-2045 BEO	87,552.86	94,447.65	93,020.54
	FNMA POOL #AZ1097 4% 10-01-2045 BEO	20,809.13	22,234.88	21,897.03
	FNMA POOL #AZ2170 2.5% 07-01-2030 BEO	30,745.61	31,101.10	30,837.85
	FNMA POOL #AZ2297 3% 07-01-2030 BEO	14,103.44	14,627.91	14,495.23
	FNMA POOL #AZ2670 4% 10-01-2045 BEO	85,169.46	90,945.03	89,588.65
	FNMA POOL #AZ5719 3% 09-01-2030 BEO	39,273.97	40,734.49	40,363.43
	FNMA POOL #AZ7833 3% 08-01-2030 BEO	19,825.05	20,670.74	20,400.77
	FNMA POOL #AZ8597 3% 08-01-2030 BEO	8,543.93	8,908.41	8,791.87
	FNMA POOL #AZ8885 4% 10-01-2045 BEO	277,849.91	296,886.94	292,286.99
	FNMA POOL #AZ9243 4% 10-01-2045 BEO	23,467.74	25,372.67	24,928.84
	FNMA POOL #AZ9244 4% 10-01-2045 BEO	26,748.36	28,844.36	28,342.83
	FNMA POOL #BA2877 4% 10-01-2045 BEO	30,007.73	32,353.26	31,739.48
	FNMA POOL #BA2878 4% 10-01-2045 BEO	29,962.26	32,219.96	31,727.94
	FNMA POOL #BA2879 4% 10-01-2045 BEO	30,416.25	32,608.37	32,218.11
	FNMA POOL #BA2904 4% 11-01-2045 BEO	85,158.45	91,475.47	89,915.40
	FNMA POOL #BA2905 4% 11-01-2045 BEO	137,319.70	147,141.27	145,439.41
	FNMA POOL #BA2924 4% 12-01-2045 BEO	37,466.20	39,935.16	39,514.85
	FNMA POOL #BA3107 4% 01-01-2046 BEO	146,200.98	155,726.89	153,785.89

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FNMA POOL #BA3523 4% 11-01-2045 BEO	34,531.01	36,936.03	36,321.79
	FNMA POOL #BA4736 4% 12-01-2045 BEO	72,555.56	77,356.70	77,085.93
	FNMA POOL #BA4737 4% 12-01-2045 BEO	84,058.07	89,400.35	89,101.55
	FNMA POOL #BA4781 4% 01-01-2046 BEO	97,041.40	103,758.47	103,139.48
	FNMA POOL #BC2628 2.5% 11-01-2031 BEO	11,712.58	12,093.70	11,756.03
	FNMA POOL #BC2629 2.5% 11-01-2031 BEO	12,681.61	13,086.84	12,720.80
	FNMA POOL #BC2631 2.5% 11-01-2031 BEO	24,042.15	24,795.36	24,108.99
	FNMA POOL #BC5646 3.5% 07-01-2046 BEO	83,196.82	87,785.66	85,352.45
	FNMA POOL #BC5660 3.5% 07-01-2046 BEO	69,292.00	73,113.90	71,086.66
	FNMA POOL #BC5981 3.5% 04-01-2046 BEO	91,435.62	94,507.29	93,897.98
	FNMA POOL #BD8962 3% 11-01-2046 BEO	18,934.75	19,518.32	18,848.41
	FNMA POOL #BD8963 3% 11-01-2046 BEO	13,973.57	14,399.87	13,906.36
	FNMA POOL #BE1895 3% 12-01-2036 BEO	376,548.18	383,196.61	381,454.60
	FNMA POOL #BE1896 3% 12-01-2036 BEO	72,438.77	73,400.86	73,382.65
	FNMA POOL #BF0056 6% 07-01-2039 BEO	243,922.07	277,842.49	277,677.27
	FNMA POOL #MA2578 3.5% 04-01-2046 BEO	703,584.54	737,334.61	721,692.70
	FNMA POOL #MA2864 3.5% DUE 01-01-2047 BEO	1,496,919.00	1,535,948.76	1,535,689.20
	FNMA PREASSIGN 00533 3.31 02-25-2032	8,133.26	7,648.30	8,153.55
	FNMA PRIN STRIP PRIN PMT ON 7.25% 2030 DEB 05-15-2030 (UNDDATE) REG	390,000.00	201,786.00	250,792.23
	FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES JANUARY	500,000.00	486,914.06	486,885.00
	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JANUARY	1,124,000.00	1,123,360.88	1,125,778.17
	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY	400,000.00	381,687.50	380,540.00
	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JANUARY	563,000.00	578,658.44	577,734.84
	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JANUARY	1,988,000.00	1,945,727.50	1,974,907.03
	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY	(3,365,000.00)	(3,503,737.98)	(3,505,710.84)
	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	(2,256,500.00)	(2,291,099.75)	(2,312,736.49)
	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY	(372,000.00)	(387,361.02)	(390,563.54)
	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	(366,000.00)	(384,698.91)	(384,779.09)
	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES FEBRUARY	(1,063,000.00)	(1,135,711.88)	(1,142,039.37)
	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	(712,000.00)	(768,529.89)	(765,817.23)
	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	(1,470,000.00)	(1,606,058.13)	(1,601,381.25)
	GNMA 2010-H28 REMIC PASSTHRU CTF CL FLTG RT DUE 12-20-2060	60,088.07	59,712.50	59,612.71
	GNMA 2011-H08 CL FG FLTG 03-20-2061	68,786.06	68,700.30	68,429.89
	GNMA 2011-H09 CL AF VAR 03-20-2061	70,801.78	70,801.77	70,475.95
	GNMA 4% DUE 01-20-2045	545,169.96	631,711.79	578,676.11
	GNMA I SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JANUARY	400,000.00	403,375.00	404,234.40
	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	600,000.00	624,468.75	623,881.80
	GNMA I SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	368,000.00	391,088.75	390,712.59
	GNMA I SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	200,000.00	217,312.50	216,273.40
	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	300,000.00	329,437.50	327,657.00
	GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY	4,820,000.00	4,883,833.41	4,880,346.40
	GNMA II JUMBOS 3.5% 30 YEARS SETTLES JAN	6,716,000.00	6,974,994.65	6,981,362.59
	GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY	859,000.00	912,553.28	912,234.81
	GNMA POOL #4223 6.5% 08-20-2038 BEO	64,360.36	72,485.84	73,180.30
	GNMA POOL #4292 6.5% 11-20-2038 BEO	39,756.45	44,775.71	45,471.00
	GNMA POOL #4559 5% 10-20-2039 BEO	112,130.87	123,904.62	124,282.94
	GNMA POOL #4598 4.5% 12-20-2039 BEO	8,455.23	9,202.99	9,141.03
	GNMA POOL #4617 4.5% 01-20-2040 BEO	10,390.48	11,309.39	11,239.26
	GNMA POOL #4636 4.5% 02-20-2040 BEO	8,303.02	9,037.33	8,948.75
	GNMA POOL #4771 4.5% 08-20-2040 BEO	20,338.30	22,136.96	22,008.22
	GNMA POOL #4800 4% 09-20-2040 BEO	7,696.47	8,217.18	8,254.77
	GNMA POOL #4833 4% 10-20-2040 BEO	112,089.29	118,957.18	120,220.47
	GNMA POOL #4853 4% 11-20-2040 BEO	202,515.07	218,969.43	217,205.92
	GNMA POOL #4882 4% 12-20-2040 BEO	214,193.22	228,614.13	229,732.08
	GNMA POOL #5018 5% 04-20-2041 BEO	9,544.59	10,476.68	10,497.14
	GNMA POOL #5083 5% 06-20-2041 BEO	20,694.27	22,715.18	22,759.54
	GNMA POOL #5115 4.5% 07-20-2041 BEO	365,046.40	398,528.02	392,370.12
	GNMA POOL #5116 5% 07-20-2041 BEO	10,835.41	11,893.56	11,916.78
	GNMA POOL #5234 4.5% 11-20-2041 BEO	146,645.49	159,202.02	158,315.54
	GNMA POOL #5258 3.5% 12-20-2041 BEO	364,623.19	383,324.37	380,444.19
	GNMA POOL #615516 4.5% 09-15-2033 BEO	17,587.77	19,500.46	19,182.10
	GNMA POOL #697927 6.5% 03-15-2039 BEO	108,821.06	123,613.91	124,303.03
	GNMA POOL #728627 4.5% 01-15-2040 BEO	18,470.57	20,389.78	20,008.61
	GNMA POOL #738019 4.5% 02-15-2041 BEO	39,420.79	43,584.61	42,771.52
	GNMA POOL #745793 4.5% 07-15-2040 BEO	58,793.50	64,994.38	63,732.80
	GNMA POOL #759138 4% 01-15-2041 BEO	133,584.76	142,664.34	142,323.87

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	GNMA POOL #762838 4.0% DUE 03-15-2041 REG	94,719.24	101,097.98	100,515.11
	GNMA POOL #782557 5% 01-15-2039 BEO	250,922.47	277,779.00	277,161.93
	GNMA POOL #782561 6.5% 10-15-2038 BEO	50,906.21	57,358.97	58,148.64
	GNMA POOL #782619 5% 04-15-2039 BEO	162,535.68	176,909.92	179,316.03
	GNMA POOL #782696 5% 06-15-2039 BEO	25,923.06	28,863.71	28,587.41
	GNMA POOL #782958 5% 05-15-2040 BEO	69,874.82	77,495.55	77,103.23
	GNMA POOL #783571 5 DUE 12-15-2033	61,580.51	68,412.09	68,060.01
	GNMA POOL #783584 4.5% 07-20-2041 BEO	40,618.40	44,245.50	43,778.11
	GNMA POOL #783590 4.5% 06-20-2041 BEO	79,764.30	86,905.71	85,923.70
	GNMA POOL #783609 SER 2040 4.5% DUE 10-15-2040 REG	137,224.35	151,311.25	148,743.79
	GNMA POOL #783610 0 DUE 11-15-2041 REG	98,661.53	108,604.75	106,949.69
	GNMA POOL #AQ0542 4% 10-20-2046 BEO	24,928.40	26,883.73	26,595.11
	GNMA POOL #AX4341 3.5% 10-20-2046 BEO	28,903.83	31,236.47	30,236.30
	GNMA POOL #AX4342 3.5% 10-20-2046 BEO	27,446.50	29,532.87	28,674.46
	GNMA POOL #AX4343 3.5% 10-20-2046 BEO	24,116.72	25,852.00	25,159.04
	GNMA POOL #AX4344 3.5% 10-20-2046 BEO	69,923.30	74,812.47	72,897.84
	GNMA POOL #AX4345 3.5% 10-20-2046 BEO	59,576.96	63,444.81	62,060.13
	GNMA POOL #MA2305 4.5% 10-20-2044 BEO	153,769.90	165,422.78	164,278.53
	GNMA POOL #MA2373 4.5% 11-20-2044 BEO	531,985.81	572,092.31	568,341.72
	GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG	477.98	520.26	514.88
	GNMAII POOL #4922 SER 2041 4% DUE 01-20-2041 BEO	160,870.27	171,575.28	172,530.95
	GNMAII POOL #MA0392 SER 2042 3.5 DUE 09-20-2042 REG	74,694.01	79,347.80	78,004.45
	GNMAII POOL #MA0699 3.5 DUE 12-20-2042 REG	71,833.47	76,331.49	75,017.27
	I/O FHLMC MULTICLASS FHMS K008 X1 VAR RT06-25-2020	169,144.09	17,381.63	6,891.44
	I/O FHLMC MULTICLASS SER K015 X1 FLTG RT07-25-2021	108,950.90	12,278.66	6,658.43
	I/O FHLMC MULTICLASS SER KAIV CL X1 VAR RT 06-25-2021	116,968.57	10,543.06	5,258.56
	I/O FNMA REMIC TR 2010-100 CL-SV VAR RATE 09-25-2040	416,047.08	91,140.31	81,972.09
	I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024	3,350,458.29	110,067.78	81,814.84
	I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045	1,074,189.94	12,728.08	8,986.67
	I/O GNMA 2013-057 REMIC PASSTHRU SER 2013-57 CL IO VARRT DUE 06-16-2054 REG	3,467,033.48	187,165.69	137,665.50
	I/O GNMA 2013-178 MTG PASS THRU CTF CL IO 06-16-2055	203,369.92	13,655.95	8,225.70
	SMALL BUSINESS 2.77999997139% DUE 01-01-2036	24,506.09	24,506.09	24,462.35
	TENNESSEE VY AUTH 2011 GLOBAL PWR BD SERA 3.875% DUE 02-15-2021 REG	110,000.00	109,150.80	118,361.76
	TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG	30,000.00	29,664.60	37,679.82
	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045	440,000.00	397,147.77	424,964.71
	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042	250,000.00	267,343.91	253,177.13
	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	5,000.00	4,430.47	4,453.71
	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	2,790,000.00	2,635,299.36	2,479,394.88
	UNITED STATES OF AMER TREAS NOTES .75% DUE 08-31-2018	1,155,000.00	1,152,871.12	1,147,871.34
	UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026	960,000.00	939,113.28	936,100.29
	UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	1,603,000.00	1,492,468.24	1,474,322.38
	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	732,000.00	645,600.87	615,480.24
	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	2,820,000.00	2,704,614.86	2,722,622.58
	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	4,460,000.00	4,928,488.49	4,526,378.18
	UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	170,000.00	241,214.06	221,258.91
	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	1,870,000.00	2,624,835.78	2,510,839.65
	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	2,670,000.00	2,833,108.21	2,569,354.35
	UNITED STATES TREAS BDS 1.375 02-15-2044 REG	370,000.00	413,808.60	418,773.57
	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	1,840,000.00	1,885,141.67	1,777,252.32
	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	3,015,000.00	3,107,195.64	2,974,249.26
	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	495,000.00	597,964.46	500,993.96
	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	1,665,000.00	2,071,014.39	1,887,758.69
	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	970,000.00	1,194,508.35	1,092,500.33
	UNITED STATES TREAS BDS DTD 00246 3% DUE 11-15-2045 REG	3,250,000.00	3,401,854.62	3,205,566.00
	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	1,423,100.00	1,401,522.57	1,264,558.12
	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	1,100,000.00	1,288,587.29	1,116,199.70
	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	1,270,000.00	1,199,058.60	1,199,504.84
	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	190,000.00	188,651.16	194,639.99
	UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG	2,730,000.00	2,798,189.07	2,657,057.13
	UNITED STATES TREAS NTS 1.25 DUE 11-30-2018 REG	2,551,000.00	2,567,726.96	2,554,686.20

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	UNITED STATES TREAS NTS 1.375 BDS 31/08/23 USD100 1.375 DUE 08-31-2023 REG	984,000.00	980,511.56	932,301.62
	UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	620,000.00	617,089.77	578,150.00
	UNITED STATES TREAS NTS 2.125% 12-31-2021	1,775,000.00	1,824,727.22	1,790,185.13
	UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG	10,000.00	10,436.33	10,335.94
	UNITED STATES TREAS NTS DTD 01/31/2016 .75% DUE 01-31-2018 REG	515,000.00	515,040.24	513,913.87
	UNITED STATES TREAS NTS DTD 02/29/2016 1.5% DUE 02-28-2023 REG	2,130,000.00	2,121,814.89	2,048,627.61
	UNITED STATES TREAS NTS DTD 03/31/2015 1.375% DUE 03-31-2020 REG	230,000.00	232,488.34	228,796.18
	UNITED STATES TREAS NTS DTD 03/31/2016 .875% DUE 03-31-2018 REG	1,325,000.00	1,325,359.25	1,323,292.08
	UNITED STATES TREAS NTS DTD 04/15/2016 04-15-2021	770,000.00	785,444.73	789,770.94
	UNITED STATES TREAS NTS DTD 04/30/2016 .75% DUE 04-30-2018 REG	2,000,000.00	2,001,171.88	1,993,438.00
	UNITED STATES TREAS NTS DTD 04/30/2016 1.625% DUE 04-30-2023 REG	2,815,000.00	2,776,653.00	2,722,634.22
	UNITED STATES TREAS NTS DTD 06/30/2015 1.625% DUE 06-30-2020 REG	310,000.00	313,892.19	310,145.39
	UNITED STATES TREAS NTS DTD 06/30/2016 1.125% DUE 06-30-2021 REG	7,780,000.00	7,756,931.31	7,529,888.56
	UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG	10,000.00	10,068.75	10,069.92
	UNITED STATES TREAS NTS DTD 07/31/2016 1.125% DUE 07-31-2021 REG	2,600,000.00	2,556,942.79	2,513,266.60
	UNITED STATES TREAS NTS DTD 07/31/2016 1.25% DUE 07-31-2023 REG	6,750,000.00	6,687,834.36	6,354,490.50
	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG	270,000.00	266,420.62	261,541.44
	UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE 08-31-2018 REG	730,000.00	725,294.92	734,562.50
	UNITED STATES TREAS NTS DTD 10/31/2015 1.375% DUE 10-31-2020 REG	120,000.00	118,232.81	118,528.08
	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG	1,759,000.00	1,840,331.14	1,816,992.47
	UNITED STATES TREAS NTS DTD 11/15/2016 1% DUE 11-15-2019 REG	12,665,000.00	12,522,617.80	12,512,627.39
	UNITED STATES TREAS NTS DTD 11/30/2012 .625% DUE 11-30-2017 REG	20,000.00	19,893.36	19,953.12
	UNITED STATES TREAS NTS DTD 11/30/2015 .875% DUE 11-30-2017 REG	1,360,000.00	1,358,087.50	1,360,106.08
	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG	420,000.00	429,564.85	421,952.16
	UNITED STATES TREAS NTS TIPS .375 07-15-2023	550,000.00	543,756.18	576,367.56
	UNITED STATES TREAS NTS TREASURY NOTE 1.25% DUE 12-31-2018 REG	5,725,000.00	5,721,300.29	5,730,816.60
	UNITED STATES TREAS NTS US TREASURY N/B 1.75 11-30-2021 1.75 DUE 11-30-2021 REG	3,472,500.00	3,423,340.48	3,446,591.68
	UNITED STATES TREAS NTS WI TREASURY NOTE.875% DUE 09-15-2019 REG	11,630,000.00	11,546,326.68	11,477,809.82
	UNITED STATES TREAS NTS WI TREASURY NOTE2% DUE 11-15-2026 REG	2,757,000.00	2,644,438.04	2,652,642.04
	UNITED STATES TREAS NTS WI TREASURY NOTE2.125% DUE 11-30-2023 REG	9,245,000.00	9,110,062.87	9,183,603.96
	UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG	2,670,000.00	2,586,231.54	2,589,066.96
	US TREASURY DTD 02/15/2010 02-15-2040	50,000.00	76,039.73	69,251.29
	US TSY INFL IX TREAS BD 0.625 01-15-2024	360,000.00	370,214.47	379,480.31
	UTD STATES TREAS 1.5% DUE 03-31-2023	6,570,000.00	6,535,642.36	6,312,843.63
	UTD STATES TREAS 2% DUE 09-30-2020	1,045,000.00	1,072,104.69	1,056,837.76
	UTD STATES TREAS 2.25% DUE 07-31-2021	3,000,000.00	3,101,530.73	3,046,992.00
	Total U.S. Government Securities	216,742,278.21	212,966,665.92	209,111,275.16

Corporate Debt Instruments - Preferred

ACE INA HLDGS INC 2.3% DUE 11-03-2020	20,000.00	19,988.80	19,995.42
ACE INA HLDGS INC 3.35% DUE 05-03-2026	20,000.00	19,938.60	20,258.22
ACE INA HLDGS INC 4.35% DUE 11-03-2045	80,000.00	81,337.60	84,504.24
AMERN HONDA FIN 2.25% DUE 08-15-2019	61,000.00	61,603.29	61,593.96
BERKSHIRE HATHAWAY 2.75% DUE 03-15-2023	55,000.00	54,850.40	54,793.53
BHP BILLITON FIN 2.875% DUE 02-24-2022	10,000.00	10,038.40	10,080.91
BHP BILLITON FIN 3.25% DUE 11-21-2021	170,000.00	168,464.90	175,147.60
BHP BILLITON FIN 5% DUE 09-30-2043	60,000.00	59,991.00	67,017.60
BK MONTREAL MEDIUM 1.3% DUE 07-14-2017	770,000.00	769,976.90	770,312.62
BK NEW YORK INC FIXED 3% DUE 02-24-2025	125,000.00	124,732.50	122,921.00
BK NEW YORK MELLON 2.8% DUE 05-04-2026	30,000.00	29,893.50	28,890.33
BOEING CAP CORP 4.7% DUE 10-27-2019	30,000.00	29,978.70	32,364.45
BOEING CO FIXED 3.5% DUE 03-01-2045	15,000.00	14,442.90	13,925.49
BOEING CO SR NT 4.875 DUE 02-15-2020	70,000.00	69,270.60	76,102.95
BURL NORTHN SANTA 4.15% DUE 04-01-2045	35,000.00	34,885.55	35,493.71
BURLINGTON NORTHN SANTA 4.55 09-01-2044	41,000.00	41,553.91	43,593.17
CIGNA CORP 3.25% DUE 04-15-2025 REG	105,000.00	104,934.90	102,264.33
DEERE JOHN CAP CORP 1.7 01-15-2020	20,000.00	18,926.40	19,770.52
DEERE JOHN CAP CORP 2.25 DUE 04-17-2019	30,000.00	30,053.23	30,322.89
DISNEY WALT CO NEW 3.15% DUE 09-17-2025	95,000.00	99,638.85	96,353.37
DUKE ENERGY 2.95% DUE 12-01-2026	330,000.00	329,201.40	324,634.20
FL PWR & LT CO 5.95% DUE 02-01-2038	200,000.00	198,912.00	256,339.60

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	GEN DYNAMICS CORP 2.125% DUE 08-15-2026	35,000.00	34,634.60	32,332.58
	GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG	10,000.00	9,962.00	10,858.12
	GEN ELEC CAP CORP 5.3% DUE 02-11-2021	50,000.00	57,524.00	55,452.90
	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	191,000.00	227,960.24	269,298.92
	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-2020	10,000.00	9,921.70	10,748.51
	GENERAL ELEC CO 4.5% DUE 03-11-2044	310,000.00	306,467.68	332,777.25
	GLAXOSMITHKLINE 2.85 DUE 05-08-2022	70,000.00	69,524.00	70,562.31
	HSBC USA INC NEW 2.75% DUE 08-07-2020	310,000.00	309,727.20	310,615.35
	MANULIFE FINL CORP 4.9% DUE 09-17-2020	180,000.00	181,953.00	193,093.74
	MEDTRONIC INC 2.5% DUE 03-15-2020	150,000.00	155,961.00	151,678.65
	MEDTRONIC INC 3.5% DUE 03-15-2025 REG	410,000.00	415,784.44	422,182.74
	MEDTRONIC INC 3.625 DUE 03-15-2024	75,000.00	78,339.24	78,048.90
	MEDTRONIC INC 4.375% DUE 03-15-2035	120,000.00	133,030.80	126,951.36
	MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025	40,000.00	39,934.00	39,274.48
	MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	100,000.00	93,580.00	121,159.50
	OCCIDENTAL PETE 3% DUE 02-15-2027	40,000.00	39,869.30	38,703.00
	OCCIDENTAL PETE 3.125% DUE 02-15-2022	50,000.00	49,727.57	51,105.10
	OCCIDENTAL PETE 4.1% DUE 02-15-2047	40,000.00	39,925.34	38,961.64
	OCCIDENTAL PETE 4.625% DUE 06-15-2045	20,000.00	19,902.60	20,810.14
	ORACLE CORP 1.2% DUE 10-15-2017	100,000.00	99,827.00	100,023.70
	ORACLE CORP 3.4% DUE 07-08-2024	73,000.00	73,604.02	74,380.14
	ORACLE CORP 4% DUE 07-15-2046	110,000.00	110,016.45	105,214.56
	ORACLE CORP 4.375% DUE 05-15-2055	270,000.00	268,782.30	268,547.40
	ORACLE CORP 4.5% DUE 07-08-2044	80,000.00	79,869.60	81,679.36
	PEPSICO INC 1.35% DUE 10-04-2019	1,020,000.00	1,019,847.00	1,012,245.96
	PEPSICO INC 2.375% DUE 10-06-2026	70,000.00	69,987.40	66,267.04
	PEPSICO INC 3.45% DUE 10-06-2046	70,000.00	69,430.20	63,769.09
	PEPSICO INC SR NT 4 DUE 03-05-2042	20,000.00	18,191.40	19,850.80
	PFIZER INC 3.4% DUE 05-15-2024	60,000.00	60,924.00	62,017.86
	PFIZER INC 4.4% DUE 05-15-2044	135,000.00	139,102.59	142,594.56
	PHILIP MORRIS INTL 2.5% DUE 08-22-2022	40,000.00	39,548.80	39,138.60
	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	30,000.00	29,266.50	30,612.78
	PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021	90,000.00	88,790.40	91,207.08
	PVTPL CMO COMM 2013-WWP MTG TO CL A-2 144A 3.4244 DUE 03-10-2031 BEO	100,000.00	105,546.88	102,707.80
	RAYTHEON CO 3.125% DUE 10-15-2020	30,000.00	29,839.50	30,971.82
	ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTTRANCHE # SR 235 2.5% DUE 01-19-2021	210,000.00	209,764.80	210,513.66
	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	50,000.00	49,900.50	50,648.85
	SHELL INTL FIN B V 2.125% DUE 05-11-2020	90,000.00	89,809.20	89,892.45
	SHELL INTL FIN B V 4.125% DUE 05-11-2035	155,000.00	152,877.94	158,264.46
	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	20,000.00	23,345.90	25,170.58
	STATE STREET CORPORATION BND 2.55% DUE 08-18-2020 REG	145,000.00	144,669.40	146,462.76
	STRYKER CORP 3.5% DUE 03-15-2026	20,000.00	19,869.60	20,188.80
	TJX COS INC NEW 2.25% DUE 09-15-2026	20,000.00	19,403.80	18,419.70
	TOYOTA MTR CR CORP 1.55% DUE 10-18-2019	1,030,000.00	1,030,423.55	1,017,532.88
	TOYOTA MTR CR CORP MEDIUM TERM NTS 1.25 DUE 10-05-2017	110,000.00	109,936.20	109,985.48
	TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK ENTRY MTN 2.125% DUE 07-18-2019	40,000.00	40,241.20	40,173.56
	UNITEDHEALTH GROUP 2.7% DUE 07-15-2020	65,000.00	64,961.00	65,977.93
	UNITEDHEALTH GROUP 3.35% DUE 07-15-2022	45,000.00	44,944.65	46,363.77
	UNITEDHEALTH GROUP 3.75% DUE 07-15-2025	30,000.00	29,918.70	31,057.02
	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	26,000.00	26,259.74	26,533.42
	UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	102,000.00	102,544.68	111,183.98
	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	20,000.00	19,917.80	22,032.36
	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	10,000.00	10,267.20	12,168.90
	UNITEDHEALTH GROUP 6% DUE 02-15-2018	30,000.00	28,736.10	31,455.33
	UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021	10,000.00	9,945.30	10,377.26
	US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026	84,103.06	84,103.06	89,149.24
	VISA INC 3.15% DUE 12-14-2025	170,000.00	169,377.80	170,745.62
	VISA INC 4.15% DUE 12-14-2035	253,000.00	262,053.31	264,886.70
	VISA INC 4.3% DUE 12-14-2045	173,000.00	178,020.10	182,603.92
	WAL-MART STORES 4% DUE 04-11-2043	80,000.00	84,537.60	80,365.84
	WAL-MART STORES INC 1.125 DUE 04-11-2018	1,545,000.00	1,548,120.90	1,541,403.24

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	WELLPOINT INC 3.7% DUE 08-15-2021	20,000.00	19,976.80	20,678.58
	WELLPOINT INC 5.875% DUE 06-15-2017	10,000.00	9,924.60	10,202.36
	WELLPOINT INC 7% DUE 02-15-2019	10,000.00	9,984.00	10,960.34
	WELLS FARGO & CO 2.6% 07-22-2020	123,000.00	122,931.12	123,710.94
	WELLS FARGO & CO 2.55% DUE 12-07-2020	35,000.00	34,962.55	35,040.01
	WELLS FARGO & CO 3% DUE 10-23-2026	290,000.00	289,615.40	276,195.13
	WELLS FARGO & CO 3.9% DUE 05-01-2045	90,000.00	89,699.40	85,365.63
	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 2.1 05-08-2017	20,000.00	19,984.00	20,056.66
	WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000	10,000.00	10,739.60	10,745.40
	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	60,000.00	59,592.60	75,506.82
	Total Corporate Debt Instruments - Preferred	12,082,103.06	12,170,277.18	12,354,543.43
<u>Corporate Debt Instruments - Other</u>				
	#REORG/LIBERTY MEDIA MANDATORY EXCHANGE LIBERTY MEDIA 3H2VAAK 08-18-2017	80,000.00	80,000.00	84,300.00
	1ST INVS AUTO 3.59% DUE 01-18-2022	100,000.00	99,988.99	100,143.70
	21ST CENTY FOX 3.7% DUE 10-15-2025	115,000.00	114,725.15	116,397.71
	21ST CENTY FOX 6.2% DUE 12-15-2034	20,000.00	20,553.40	23,495.60
	21ST CENTY FOX 6.65% DUE 11-15-2037	10,000.00	9,855.00	12,305.55
	ABBOTT LABS 3.75% DUE 11-30-2026	80,000.00	79,404.80	79,447.28
	ABBOTT LABS 4.75% DUE 11-30-2036	50,000.00	49,680.00	50,831.10
	ABBOTT LABS 4.9% DUE 11-30-2046	60,000.00	59,551.20	61,580.10
	ABBVIE INC 3.6% 05-14-2025	10,000.00	9,982.50	9,904.88
	ABBVIE INC 4.3% DUE 05-14-2036	10,000.00	10,028.30	9,529.10
	ABBVIE INC 4.4% DUE 11-06-2042	166,000.00	164,262.27	156,164.00
	ABBVIE INC FIXED 4.7% DUE 05-14-2045	50,000.00	49,976.00	49,056.50
	ACTAVIS FDG SCS 3% DUE 03-12-2020	580,000.00	589,417.55	588,040.54
	ACTAVIS FDG SCS 3.45% DUE 03-15-2022	30,000.00	29,957.40	30,450.27
	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	20,000.00	20,042.95	19,795.84
	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	20,000.00	20,539.04	19,634.68
	ACTAVIS FDG SCS FIXED 2.35% DUE 03-12-2018	590,000.00	589,710.90	593,410.79
	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025	710,000.00	709,806.30	710,836.38
	AERCAP IRELAND CAP 4.5% DUE 05-15-2021	820,000.00	851,701.54	849,807.00
	AETNA INC 2.75% DUE 11-15-2022	65,000.00	63,529.05	63,855.74
	AETNA INC NEW 1.9% DUE 06-07-2019	65,000.00	64,951.25	64,850.96
	AETNA INC NEW 2.4% DUE 06-15-2021	60,000.00	59,994.00	59,728.32
	AETNA INC NEW 2.8% DUE 06-15-2023	280,000.00	285,630.30	275,802.52
	AETNA INC NEW 3.2% DUE 06-15-2026	875,000.00	873,300.31	865,610.38
	AETNA INC NEW 3.5% DUE 11-15-2024 REG	33,000.00	32,791.07	33,480.18
	AETNA INC NEW 4.375% DUE 06-15-2046	20,000.00	19,713.80	20,082.94
	AGRIUM INC RT 4.125% DUE 03-15-2035	60,000.00	59,466.00	55,013.58
	AIR LEASE CORP 2.125% DUE 01-15-2020	100,000.00	99,643.00	98,507.70
	AIR LEASE CORP 3% DUE 09-15-2023	170,000.00	164,022.26	162,415.62
	AIR LEASE CORP 3.375% DUE 06-01-2021	70,000.00	69,341.30	70,969.85
	AIR LEASE CORP 4.25% DUE 09-15-2024	345,000.00	343,206.20	350,417.88
	AIRCATTLE LTD 5% DUE 04-01-2023	40,000.00	41,000.00	40,800.00
	AIRSPEED 07-1 FR A/BKD 15/06/2032 USD 144	132,864.24	110,941.63	103,966.27
	AJAX MORTGAGE LOAN TRUST SER 16-C CL A 144A SETUP 10-25-2057	261,467.53	261,467.53	262,022.10
	ALLY FINL INC 4.625% DUE 03-30-2025	205,000.00	200,662.56	201,925.00
	ALLY FINL INC 5.5 DUE 02-15-2017	400,000.00	395,704.00	401,500.00
	ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG	275,000.00	275,533.45	275,336.88
	ALTRIA GROUP INC 4 DUE 01-31-2024 REG	23,000.00	24,982.56	24,302.19
	ALTRIA GROUP INC 4.75% DUE 05-05-2021	110,000.00	109,814.60	119,877.78
	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	76,000.00	85,344.90	87,789.27
	ALTRIA GROUP INC 9.25% DUE 08-06-2019	10,000.00	12,328.20	11,799.72
	AMAZON COM INC 3.8% DUE 12-05-2024	50,000.00	55,277.25	52,541.45
	AMAZON COM INC 4.8% DUE 12-05-2034	124,000.00	145,176.46	136,481.84
	AMAZON COM INC 4.95% DUE 12-05-2044	122,000.00	131,845.22	139,146.61
	AMER MOVIL S A B DE C V 5.625 DUE 11-15-2017 BEO	30,000.00	29,867.65	30,975.54
	AMER MOVIL SAB DE 5% DUE 03-30-2020	100,000.00	99,356.00	106,935.60
	AMER MOVIL SAB DE CV 6.45% BDS 05/12/22 MXN10000	7,000,000.00	540,982.38	309,625.51
	AMERICA MOVIL SAB 8.46% BDS 18/12/36 MXN10000	2,000,000.00	184,808.72	85,443.49

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027	599,351.27	599,351.27	590,361.00
	AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 2012-4 CL A FLT RT 05-15-2020 BEO	285,000.00	284,899.80	285,001.71
	AMERICREDIT 1.07% DUE 01-08-2019	252,248.80	252,242.62	252,190.03
	AMERICREDIT 1.6% DUE 11-09-2020	210,000.00	209,997.17	209,616.54
	AMERICREDIT 2.15% DUE 03-09-2020	495,000.00	494,838.83	497,795.27
	AMERICREDIT 2.18% DUE 06-08-2020	720,000.00	721,434.38	724,493.52
	AMERICREDIT 2.86% DUE 12-09-2019	375,000.00	374,987.33	379,662.00
	AMERICREDIT 3.31% DUE 10-08-2019	20,000.00	19,996.97	20,345.38
	AMERICREDIT 3.65% DUE 05-09-2022	25,000.00	24,992.77	25,478.38
	AMERICREDIT 3.72% DUE 12-08-2021	75,000.00	74,989.01	76,632.15
	AMERIQUEST MTG FLTG RT 1.99444% DUE 09-25-2033	52,708.53	49,480.13	48,923.74
	AMERN AIRLINES INC 4.1% DUE 07-15-2029	189,422.30	189,422.30	193,210.75
	AMERN AIRLS 2013-1A PASS THRU CTF CL A 407-15-2025	255,146.60	250,043.67	262,801.00
	AMERN AIRLS 2015-2 3.6% DUE 03-22-2029	234,323.19	234,323.19	232,858.67
	AMERN CR ACCEP 1.43% DUE 08-12-2019	20,518.92	20,517.27	20,518.92
	AMERN INTL GROUP 3.9% DUE 04-01-2026	295,000.00	294,852.50	300,186.69
	AMERN INTL GROUP 4.375% DUE 01-15-2055	40,000.00	39,820.00	36,646.92
	AMERN INTL GROUP 4.5% DUE 07-16-2044	105,000.00	107,364.60	103,537.88
	AMERN INTL GROUP 4.875% DUE 06-01-2022	130,000.00	132,524.60	142,060.75
	AMERN INTL GROUP FLTG RT 6.25% DUE 03-15-2087	100,000.00	99,516.00	100,500.00
	AMERN TOWER CORP 3.3% DUE 02-15-2021	167,000.00	167,307.23	168,902.13
	AMERN TOWER CORP 4.4% DUE 02-15-2026	167,000.00	167,905.94	170,649.45
	AMERN TOWER CORP FIXED 4% DUE 06-01-2025	57,000.00	56,559.96	57,145.52
	AMGEN INC 2.6% DUE 08-19-2026	45,000.00	44,972.55	41,388.17
	AMGEN INC 3.875 DUE 11-15-2021	50,000.00	51,367.50	52,340.85
	ANADARKO PETE CORP 4.85% DUE 03-15-2021	90,000.00	90,989.00	96,501.42
	ANADARKO PETE CORP 5.55% DUE 03-15-2026	20,000.00	21,376.80	22,385.20
	ANADARKO PETE CORP 6.45% DUE 09-15-2036	40,000.00	46,000.40	47,606.64
	ANADARKO PETE CORP 6.6% DUE 03-15-2046	40,000.00	49,887.70	49,334.36
	ANALOG DEVICES INC 3.5% DUE 12-05-2026	75,000.00	74,524.50	74,305.88
	ANHEUSER BUSCH 2.5% DUE 07-15-2022	90,000.00	89,566.20	88,578.54
	ANHEUSER BUSCH 3.75% DUE 07-15-2042	100,000.00	94,877.90	89,939.30
	ANHEUSER BUSCH 5% DUE 04-15-2020	50,000.00	49,690.50	54,347.30
	ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020	70,000.00	69,541.50	76,348.58
	ANHEUSER-BUSCH 2.65% DUE 02-01-2021	195,000.00	194,389.65	196,120.28
	ANHEUSER-BUSCH 3.3% DUE 02-01-2023	256,000.00	255,029.76	260,539.39
	ANHEUSER-BUSCH 3.65% DUE 02-01-2026	614,000.00	617,221.02	623,326.66
	ANHEUSER-BUSCH 4.7% DUE 02-01-2036	100,000.00	99,166.00	105,186.80
	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	549,000.00	550,919.64	593,397.63
	ANZ NEW ZEALAND INTL LTD DISC COML PAPER4/2 YRS 1&2 CPN 08-07-2017	490,000.00	483,264.68	486,206.04
	AON PLC 3.875% DUE 12-15-2025	105,000.00	104,970.60	107,024.93
	AON PLC 4.75% DUE 05-15-2045	50,000.00	49,841.50	50,539.15
	APACHE CORP 3.25 DUE 04-15-2022 REG	73,000.00	73,971.63	74,146.76
	APACHE CORP 4.75% DUE 04-15-2043	70,000.00	75,026.50	72,101.96
	APACHE CORP 5.1% DUE 09-01-2040	56,000.00	50,594.42	58,586.14
	APACHE CORP 6% DUE 01-15-2037	55,000.00	54,755.82	63,258.47
	APACHE CORP FIXED 4.25% DUE 01-15-2044	10,000.00	9,903.90	9,858.23
	APPLE INC 1% DUE 05-03-2018	405,000.00	404,819.75	403,481.25
	APPLE INC 1.1% DUE 08-02-2019	335,000.00	333,248.70	329,995.10
	APPLE INC 2.1% DUE 05-06-2019	275,000.00	280,830.00	277,608.93
	APPLE INC 2.45% DUE 08-04-2026	120,000.00	119,672.40	112,625.64
	APPLE INC 3.25% DUE 02-23-2026	51,000.00	52,521.33	51,027.08
	APPLE INC 3.45% DUE 02-09-2045	90,000.00	89,201.70	79,438.32
	APPLE INC 3.85% DUE 05-04-2043	114,000.00	104,420.58	109,011.82
	APPLE INC 3.85% DUE 08-04-2046	135,000.00	133,973.30	129,349.04
	APPLE INC 4.65% DUE 02-23-2046	105,000.00	112,194.60	113,384.15
	ARCH CAP FIN LLC 4.011% DUE 12-15-2026	45,000.00	45,129.20	45,647.60
	AT&T INC 2.625 DUE 12-01-2022	57,000.00	54,810.06	54,652.68
	AT&T INC 3% DUE 06-30-2022	280,000.00	279,916.00	274,850.80
	AT&T INC 3.4% DUE 05-15-2025	170,000.00	170,566.83	163,849.91
	AT&T INC 4.125% DUE 02-17-2026	925,000.00	986,706.75	936,623.55
	AT&T INC 4.3 DUE 12-15-2042	80,000.00	72,816.80	71,614.00
	AT&T INC 4.35% DUE 06-15-2045	107,000.00	101,096.93	95,340.42
	AT&T INC 4.45% DUE 04-01-2024	160,000.00	169,322.64	166,789.76

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	AT&T INC 4.45% DUE 05-15-2021	20,000.00	22,436.40	21,151.50
	AT&T INC 4.5% DUE 03-09-2048	217,000.00	206,531.43	194,990.34
	AT&T INC 4.5% DUE 05-15-2035	75,000.00	74,783.25	72,462.45
	AT&T INC 4.6% DUE 02-15-2021	189,000.00	206,887.12	199,901.14
	AT&T INC 4.75% DUE 05-15-2046	30,000.00	30,265.60	28,422.57
	AT&T INC 4.8% DUE 06-15-2044	83,000.00	84,694.03	78,427.86
	AT&T INC 5.35% DUE 09-01-2040	33,000.00	35,919.18	33,890.90
	AT&T INC 5.5% DUE 02-01-2018	100,000.00	112,049.12	103,899.20
	AT&T INC 5.55% DUE 08-15-2041	80,000.00	87,848.00	83,291.76
	AT&T INC 5.8% DUE 02-15-2019	10,000.00	11,399.90	10,752.28
	AUTODESK INC FIXED 4.375% DUE 06-15-2025	720,000.00	724,556.80	739,625.76
	AVIS BUDGET RENT 2.5% DUE 02-20-2021	200,000.00	199,951.00	199,179.80
	AVNET INC 4.625% DUE 04-15-2026	565,000.00	562,584.20	550,497.02
	BAE SYS HLDGS INC 3.85% DUE 12-15-2025	40,000.00	39,528.00	40,795.08
	BAMLL COML MTG 3.49% DUE 04-14-2033	595,000.00	612,816.09	596,492.86
	BANC OF AMERICA MERRILL LYNCH LARGE LO SERIES 2015-200P CLASS A 3.218% 4-14-33	110,000.00	113,297.47	110,405.24
	BANK AMER CORP 1.95% DUE 05-12-2018	119,000.00	119,166.60	119,167.08
	BANK AMER CORP 3.3% DUE 01-11-2023	350,000.00	348,726.80	351,169.00
	BANK AMER CORP 3.5% DUE 04-19-2026	90,000.00	89,849.70	88,800.48
	BANK AMER CORP 3.875% DUE 03-22-2017	20,000.00	19,941.60	20,113.26
	BANK AMER CORP 3.875% DUE 08-01-2025	200,000.00	200,487.46	203,366.20
	BANK AMER CORP 3.95% DUE 04-21-2025	321,000.00	318,377.30	319,551.97
	BANK AMER CORP 4% DUE 01-22-2025	415,000.00	412,265.55	415,521.24
	BANK AMER CORP 4.183% DUE 11-25-2027	40,000.00	40,000.00	40,025.56
	BANK AMER CORP 4.25% DUE 10-22-2026	305,000.00	308,101.25	308,692.33
	BANK AMER CORP 4.45% DUE 03-03-2026	257,000.00	263,704.34	264,848.27
	BANK AMER CORP 4.875% DUE 04-01-2044	80,000.00	79,987.64	86,805.68
	BANK AMER CORP 5% DUE 01-21-2044	170,000.00	174,536.06	186,165.81
	BANK AMER CORP 5.42% DUE 03-15-2017	70,000.00	68,339.60	70,507.22
	BANK AMER CORP 5.65% DUE 05-01-2018	200,000.00	213,858.00	209,552.40
	BANK AMER CORP 5.75% DUE 12-01-2017	10,000.00	11,167.90	10,358.49
	BANK AMER CORP 8% DUE 12-29-2049	15,000.00	12,450.00	15,412.50
	BANK AMER CORP BDS 4 04-01-2024	380,000.00	401,294.00	391,908.82
	BANK AMER CORP FLTGT RT 6.25% DUE 09-29-2049	90,000.00	90,000.00	90,000.00
	BANK AMER CORP FLTGT RT 6.3% DUE 12-29-2049	180,000.00	191,925.00	188,100.00
	BANK NOVA SCOTIA COVERED BD PROGRAM BOOK1.95 DUE 01-30-2017	1,000,000.00	1,024,235.00	1,001,760.00
	BANK NOVA SCOTIA CPN 08-28-2017	960,000.00	946,002.67	951,375.42
	BANK OF AMER CORP FLTGT RT 6.1% DUE 12-29-2049	407,000.00	407,000.00	409,238.50
	BANK OF AMER CORP MTN 2 DUE 01-11-2018	154,000.00	155,113.72	154,354.35
	BANK OF AMERICA CORP 2.6 DUE 01-15-2019	90,000.00	89,984.70	90,769.32
	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	390,000.00	389,776.20	397,294.56
	BANK OF AMERICA CORPORATION SR NT 2.503%DUE 10-21-2022/10-22-2017	520,000.00	520,000.00	502,906.04
	BANK OF NEW YORK MELLON CORP FLTGT DUE 12-29-2049	360,000.00	352,237.50	330,235.20
	BARCLAYS BANK PLC 6.0% 14/01/2021	300,000.00	405,333.85	367,404.85
	BARCLAYS PLC 4.375% DUE 01-12-2026	400,000.00	409,276.00	405,128.80
	BARCLAYS PLC 4.375% DUE 09-11-2024	600,000.00	599,088.00	595,129.20
	BARCLAYS PLC 5.2% DUE 05-12-2026	370,000.00	369,970.40	376,123.50
	BARRICK GOLD CORP 4.1% DUE 05-01-2023	13,000.00	12,973.61	13,335.93
	BARRICK NA FINANCE LLC 4.4% 05-30-2021	39,000.00	40,366.84	40,983.35
	BAXALTA INC 2.875% DUE 06-23-2020	90,000.00	88,968.40	89,977.50
	BAXALTA INC 4% DUE 06-23-2025	788,000.00	782,289.20	790,301.75
	BAXALTA INC 5.25% DUE 06-23-2045	38,000.00	37,592.92	40,561.81
	BBCCRE TR 2015-GTP FLTGT RT 4.714687% DUE08-10-2033	460,000.00	386,867.19	425,784.28
	BECTON DICKINSON & 2.675% DUE 12-15-2019	31,000.00	31,000.00	31,452.94
	BECTON DICKINSON & 3.734% DUE 12-15-2024	24,000.00	24,000.00	24,542.93
	BERKSHIRE HATHAWAY 1.3% DUE 08-15-2019	280,000.00	279,728.40	276,599.68
	BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026	40,000.00	39,962.40	39,740.20
	BIOGEN INC 3.625% DUE 09-15-2022	60,000.00	64,391.28	61,587.96
	BIOGEN INC 5.2% DUE 09-15-2045	30,000.00	36,017.40	32,104.38
	BIOMARIN PHARMACEUTICAL INC 1.5 10-15-2020	155,000.00	189,044.93	181,640.63
	BK NEW YORK MELLON 3% DUE 10-30-2028	50,000.00	49,945.00	47,541.65
	BK NEW YORK MELLON 4.95% DUE 12-29-2049	486,000.00	485,156.52	488,430.00
	BK OF MONTREAL 1.95 30 JAN 2017	1,000,000.00	1,024,235.00	1,000,610.00
	BMW US CAP LLC 1.5% DUE 04-11-2019	140,000.00	138,692.86	138,671.54
	BNP PARIBAS / BNP US MEDIUM TERM NTS 2.375 DUE 09-14-2017	50,000.00	49,934.50	50,333.85

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	BP CAP MKTS P L C 2.5% DUE 11-06-2022	21,000.00	20,906.13	20,583.95
	BP CAP MKTS P L C 3.119% DUE 05-04-2026	30,000.00	30,112.00	29,300.04
	BP CAP MKTS P L C 3.216% DUE 11-28-2023	90,000.00	90,000.00	90,899.01
	BP CAP MKTS P L C 3.245 DUE 05-06-2022	40,000.00	40,000.00	40,845.32
	BP CAP MKTS P L C 3.506% DUE 03-17-2025	70,000.00	70,000.00	70,669.20
	BPCE DISC COML PAPER 4/2 YRS 1&2 CPN 08-14-2017	560,000.00	551,745.13	555,384.84
	BPCE DISC COML PAPER 4/2 YRS 1&2 CPN 09-20-2017	815,000.00	802,180.05	806,943.46
	BRF GMBH 4.35% DUE 09-29-2026	225,000.00	220,090.50	207,562.50
	BRF SA 7.75% SNR 22/05/18 BRL1000	300,000.00	147,936.30	86,643.93
	BRF SA FORMERLY 3.95% DUE 05-22-2023	200,000.00	172,000.00	190,400.00
	BRIXMOR OPER 3.875% DUE 08-15-2022	310,000.00	307,165.70	316,028.26
	BRIXMOR OPER 4.125% DUE 06-15-2026	100,000.00	99,328.00	99,697.50
	BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000	210,000.00	209,249.80	206,789.31
	BROOKDALE SR LIVING INC SR NT CONV 2.75%DUE 06-15-2018 REG	60,000.00	59,239.44	58,387.50
	BRUCE MANSFIELD 6.85% DUE 06-01-2034	31,275.65	30,337.37	9,382.70
	BSTN PPTYS LTD 2.75% DUE 10-01-2026	60,000.00	59,562.60	54,859.62
	BSTN SCIENTIFIC 3.85% DUE 05-15-2025	80,000.00	79,888.00	80,157.44
	BWAY 2013-1515 MTG 2.8093% DUE 03-10-2033	661,616.85	669,396.02	665,573.32
	CA INST TECH 4.321% DUE 08-01-2045	85,000.00	85,000.00	89,353.96
	CALAMP CORP SR NT CONV 1.625% DUE 05-15-2020 REG	40,000.00	37,490.90	38,550.00
	CANADIAN NAT RES LTD 3.9% DUE 02-01-2025	54,000.00	52,296.12	54,159.62
	CAP 1 FINL CORP 3.2% DUE 02-05-2025	183,000.00	182,200.29	177,370.01
	CAP 1 FINL CORP 3.5% DUE 06-15-2023	63,000.00	63,982.98	63,238.39
	CAP 1 FINL CORP 3.75% DUE 07-28-2026	185,000.00	184,343.25	179,338.08
	CAP 1 FINL CORP 4.2% DUE 10-29-2025	161,000.00	160,133.53	161,535.49
	CAP 1 MULTI-ASSET 1.33% DUE 06-15-2022	930,000.00	929,775.59	917,524.98
	CAP AUTO 1.72% DUE 01-22-2019	955,000.00	954,829.44	957,309.19
	CARNOW AUTO 3.88% DUE 04-15-2020	225,000.00	224,988.19	226,605.15
	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	10,000.00	8,901.80	8,882.50
	CBRE SVCS INC 4.875% DUE 03-01-2026	675,000.00	669,870.00	672,553.13
	CC HLDGS GS V LLC 3.849% DUE 04-15-2023	129,000.00	129,645.00	131,093.67
	CCO HLDGS LLC / 5.125% DUE 02-15-2023	30,000.00	29,925.00	30,825.00
	CD 2016-CD1 MTG TR 2.724% DUE 08-10-2049	100,000.00	100,687.50	96,093.90
	CDN NAT RES LTD 6.25% DUE 03-15-2038	110,000.00	119,179.10	125,143.04
	CDP FINL INC 4.4% DUE 11-25-2019	405,000.00	403,995.60	432,059.27
	CELGENE CORP 3.875% DUE 08-15-2025	20,000.00	19,815.60	20,286.20
	CELGENE CORP 5% DUE 08-15-2045	50,000.00	49,771.94	51,986.50
	CELGENE CORP 5.25% DUE 08-15-2043	20,000.00	20,508.00	21,097.52
	CELULOSA ARAUCO Y CONSTITUCION S A NT 4.75 DUE 01-11-2022	50,000.00	50,587.50	52,017.10
	CF INDS INC 3.45% DUE 06-01-2023	109,000.00	99,547.74	97,991.00
	CF INDS INC 5.375% DUE 03-15-2044	125,000.00	119,865.82	103,163.75
	CHARTER 4.464% DUE 07-23-2022	220,000.00	220,000.00	229,906.82
	CHARTER 4.908% DUE 07-23-2025	36,000.00	36,000.00	37,941.48
	CHARTER 6.384% DUE 10-23-2035	260,000.00	260,000.00	296,876.32
	CHARTER 6.484% DUE 10-23-2045	430,000.00	449,565.37	497,113.97
	CHARTER 6.834% DUE 10-23-2055	65,000.00	65,000.00	76,200.93
	CHASE ISSUANCE TR 1.27% DUE 07-15-2021	865,000.00	864,761.87	853,465.23
	CHASE ISSUANCE TR CHASESERIES 2013-3 NT CL A-1 04-15-2020 REG	465,000.00	464,564.07	465,738.89
	CHASE ISSUANCE TRUST 2013-A9 A 11-16-2020 REG	875,000.00	875,000.00	877,613.63
	CHES ENERGY CORP 5.75% DUE 03-15-2023	42,000.00	44,053.80	39,480.00
	CHES ENERGY SR NT 6.625 DUE 08-15-2020	2,000.00	2,200.00	2,020.00
	CHEVRON CORP NEW 2.954% DUE 05-16-2026	130,000.00	130,000.00	127,877.36
	CHOICE HOTELS INTL 5.75% DUE 07-01-2022	425,000.00	457,937.50	453,687.50
	CIMAREX ENERGY CO 4.375% DUE 06-01-2024	155,000.00	147,672.00	161,191.94
	CISCO SYS INC 1.85% DUE 09-20-2021	49,000.00	47,484.43	47,822.33
	CISCO SYS INC 2.2% BNDS 09-20-2016	60,000.00	57,618.60	57,717.24
	CISCO SYS INC 2.2% DUE 02-28-2021	291,000.00	290,343.53	290,372.90
	CISCO SYS INC 2.5% DUE 09-20-2026	60,000.00	56,737.80	57,066.60
	CIT GROUP INC NEW 4.25% DUE 08-15-2017	155,000.00	157,325.00	157,131.25
	CITIBANK CR CARD ISSUANCE TR CR CARD NT CL 2013-A2 FLTG RATE 05-26-2020 REG	300,000.00	300,000.00	300,298.20
	CITIGROUP INC 1.8% DUE 02-05-2018	535,000.00	533,416.40	534,700.94
	CITIGROUP INC 2.05% DUE 12-07-2018	201,000.00	201,904.50	200,977.49
	CITIGROUP INC 3.3% DUE 04-27-2025	530,000.00	529,014.20	519,253.19
	CITIGROUP INC 3.5% DUE 05-15-2023	50,000.00	48,195.28	49,838.60
	CITIGROUP INC 4.3% DUE 11-20-2026	30,000.00	30,395.10	30,273.84

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	CITIGROUP INC 4.4% DUE 06-10-2025	100,000.00	99,592.00	102,305.00
	CITIGROUP INC 4.45% DUE 09-29-2027	120,000.00	120,678.20	121,901.52
	CITIGROUP INC 4.65% DUE 07-30-2045	140,000.00	140,302.34	147,566.72
	CITIGROUP INC 4.75% DUE 05-18-2046	10,000.00	10,047.50	10,011.54
	CITIGROUP INC 5.3 DUE 05-06-2044	31,000.00	32,400.04	33,392.43
	CITIGROUP INC 5.35% DUE 12-31-2049	40,000.00	40,000.00	37,700.00
	CITIGROUP INC 5.5% DUE 09-13-2025	70,000.00	70,054.10	76,930.77
	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	10,000.00	11,698.90	12,130.94
	CITIGROUP INC 6.675% DUE 09-13-2043	20,000.00	22,688.68	25,350.14
	CITIGROUP INC 8.125% DUE 07-15-2039	10,000.00	14,349.30	14,859.34
	CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049	40,000.00	40,000.00	40,550.00
	CITIGROUP INC FLTGT RT 5.9% DUE 12-29-2049	10,000.00	10,000.00	10,112.50
	CITIGROUP INC NT VAR RATE 12-31-2049 REG	324,000.00	323,975.00	320,014.80
	CITIGROUP MTG LN FLTGT RT .97833% DUE 06-25-2047	168,974.76	155,456.79	146,572.59
	CITIZENS FINL 2.375% DUE 07-28-2021	15,000.00	14,992.20	14,709.65
	CLEV ELEC ILLUM CO 7.88% DUE 11-01-2017	155,000.00	186,082.15	163,026.99
	CMO ADJBL RATE MTG TR 2004-4 MTG BKD PASSTHRU CTF 3-A-1 DUE 03-25-2035 REG	43,088.14	40,745.22	41,459.88
	CMO BANC AMER COML MTG TR 2007-2 CL A4 DUE 04-10-2049/01-10-2017 BEO	12,041.75	9,526.63	12,032.68
	CMO BANC AMER COML MTG TR 2007-2 MTG PASSTHRU CTF CL A-M DUE 04-10-2049 REG	280,000.00	280,000.00	280,801.64
	CMO BEAR STEARNS ALT-A TR 2004-12 MTG PASSTHRU CTF I-A-3 FLTGT DUE 01-25-2035	71,179.88	65,585.59	69,728.31
	CMO BEAR STEARNS ARM TR SER 2004-10 CL I2A3 DUE 01-25-2035 BEO	35,059.85	34,824.30	34,226.23
	CMO BEAR STEARNS COML MTG SECS MTG PASS THRU CTF CL A-1A DUE 06-11-2050 REG	382,049.87	428,253.99	389,067.74
	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR15 CL A-1A 5.317 02-11-2044 REG	345,298.95	381,852.09	345,712.27
	CMO BEAR STEARNS COML MTG SECS TR SER 2007-PWR16 CL A-M FLTGT RT 06-11-2040	260,000.00	268,145.31	263,402.36
	CMO COML MTG PASS THRU CTF SER 2007-C DUE 09-15-2039 REG	60,487.20	32,599.28	61,361.42
	CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG	100,000.00	113,164.06	108,795.90
	CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG	10,000.00	10,299.56	10,751.29
	CMO COMM 2014-UBS6 MTG TR MTG PASS THRU CTF CL A-M 4.048% DUE 12-10-2047 REG	20,000.00	20,599.32	20,486.88
	CMO COMM 2015-LC19 MTG TR MTG PASS THRU CTF CL C VAR DUE 02-01-2048 REG	90,000.00	92,532.89	90,062.91
	CMO CR SUISSE COML MTG TR 2008-C1 COML MTG PASSTHRU CTF CL A-3 2-15-2041 REG	110,000.00	99,017.19	112,225.74
	CMO CR SUISSE COML MTG TR SER 2007-C3 MTG PASSTHRU CTF CL A-4 06-15-2039 BEO	88,017.00	77,372.44	88,356.04
	CMO CR SUISSE COML MTG TR SER 2007-C5 DUE 09-15-2040 REG	204,592.18	187,805.11	207,516.01
	CMO CR SUISSE FIRST BOSTON MTG SECS CORP2003-27 CL IV-A-4 5.75 11-25-2033	41,087.68	42,506.90	42,921.14
	CMO CSAIL COMMERCIAL MORTGAGE TRUST SER 2015-C1 CL C 4.4453% 04-15-2050	560,000.00	565,361.44	562,686.88
	CMO CWALT ALTERNATIVE LN TR 2006-OC9 MTGPASSTHRU CTF CL A-1 FLTGT 12-25-46	1.00	-	1.00
	CMO CWMBS INC 2003-59 MTG PASSTHRU CTF 1-A-1 ALT LN TR 5.75% DUE 12-25-2033 REG	151,326.43	153,215.59	154,851.43
	CMO GREENWICH CAPITAL COML FDG CORP SER 2007-GG11 CL A4 5.736 DUE 12-10-2049REG	490,524.13	357,451.83	497,542.06
	CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO	106,266.24	102,679.77	106,360.39
	CMO GS MTG SECS TR 2011-GC5 MTG PASS THRU CTF CL D 144A DUE 08-10-2044 BEO	65,000.00	64,875.59	64,572.56
	CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046	30,000.00	30,898.00	32,962.32
	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG PASS THRU CTF-CL A-4 6-15-49	57,254.41	37,194.21	57,599.43
	CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG	100,000.00	108,093.75	104,382.80
	CMO J P MORGAN CHASE COML MTG SECS TR SER 2007-L CL A-3 5.42 01-15-2049	30,504.74	19,748.96	30,512.67

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	CMO J P MORGAN MTG TR 2003-A2 MTG PASSTHRU CTF CL 3-A-1 DUE 11-25-2033 REG	94,442.13	94,338.84	89,550.12
	CMO J P MORGAN MTG TR 2004-A3 CL 1-A-1 DUE 07-25-2034 REG	29,127.56	28,907.94	28,870.57
	CMO J P MORGAN MTG TR 2005-A3 MTG PASSTHRU CTF 4-A-1 DUE 06-25-2035 REG	36,171.02	36,046.58	36,304.53
	CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REG	10,000.00	10,181.98	10,859.85
	CMO JPMBB COMM MTG SECS TST SER 2015-C31 CL A3 3.8014% 08-15-2048	320,000.00	329,599.36	333,064.64
	CMO JPMCC COML MTG SECS TR SER 2016-JP3 CL A5 2.8704% 08-15-2049	130,000.00	133,899.35	126,093.50
	CMO LB COML MTG TR 2007-C3 CL AM DUE 07-15-2044/06-16-2017 REG	400,000.00	441,843.75	405,561.20
	CMO MASTR ALTERNATIVE LN TR 2004-5 CL 1A1 5.5 DUE 06-25-2034 REG	87,965.29	90,054.46	90,146.39
	CMO MASTR ALTERNATIVE LN TR 2004-5 2A1 6DUE 06-25-2034 REG	39,686.23	41,273.75	40,480.31
	CMO MASTR ALTERNATIVE LN TR SER 2003-9 CL 4-A-1 5.25% DUE 11-25-2033 BEO	32,215.62	33,000.85	33,262.40
	CMO MERRILL LYNCH MTG INVS INC SER 2004-A3 CL IV-A3 FLT RT 5-25-2034 BEO	5,497.50	5,229.50	5,452.46
	CMO NATL BK OF DUBAI PJSC SER 2004-CB2 CL II-A 5.5 DUE 07-25-2034	40,278.05	41,436.05	42,316.28
	CMO SER 15-DNA3 CL M2 DUE 04-25-2028 BEO	120,000.00	120,000.00	123,463.08
	CMO WELLS FARGO COML MTG TR 2016-C37 3.794% DUE 12-15-2049 REG	100,000.00	102,995.40	103,734.00
	CMO WELLS FARGO COML MTG TR SER 2016-NXS6 CL B 3.811% 11-15-2049	100,000.00	102,999.90	96,753.30
	CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046	10,000.00	10,384.38	10,580.75
	CMO WELLS FARGO MTG BACKED SECS 2005-AR10 TR CL II-A-4 05-01-2035	33,855.11	34,246.55	34,817.04
	CMO WELLS FARGO MTG BACKED SER 03-L CL I-A-4 FLTGT RT 11-25-2033	73,187.82	73,371.14	73,277.11
	CMO WFRBS COML MTG TR 2014-C24 MTG PASS THRU CTF CL A-S 3.931 DUE 11-15-2047 REG	100,000.00	102,997.20	101,201.00
	CMS ENERGY CORP 3% DUE 05-15-2026	35,000.00	34,867.70	33,685.51
	CMS ENERGY CORP 4.875 DUE 03-01-2044	170,000.00	178,281.65	182,246.46
	COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM NTS BOOK ENTRY 7.75% DUE 07-15-2036	100,000.00	105,610.00	105,750.00
	COLUMBIA 7.5% DUE 12-15-2023	5,000.00	5,062.50	5,537.50
	COMCAST CABLE 8.875% DUE 05-01-2017	60,000.00	70,440.60	61,509.24
	COMCAST CORP NEW 2.35% DUE 01-15-2027	165,000.00	153,212.80	152,101.95
	COMCAST CORP NEW 3.15% DUE 03-01-2026	246,000.00	255,359.30	242,721.56
	COMCAST CORP NEW 3.4% DUE 07-15-2046	550,000.00	496,590.30	480,321.60
	COMCAST CORP NEW 4.6% DUE 08-15-2045	57,000.00	57,013.50	59,751.28
	COMCAST CORP NEW 5.875% DUE 02-15-2018	20,000.00	20,113.20	20,970.08
	COMCAST CORP NEW 6.4% DUE 03-01-2040	30,000.00	38,679.30	39,047.70
	COMCAST CORP NEW 6.5% DUE 11-15-2035	90,000.00	106,643.70	115,252.02
	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	30,000.00	36,198.40	39,137.01
	COMM MTG TRUST SER 2015-LC19 CL A-M 3.527% 02-10-2048 REG	90,000.00	92,697.78	91,342.26
	COMM 2013-300P MTG 4.353 DUE 08-10-2030	450,000.00	503,367.19	486,974.25
	COMM 2013-CCRE12 4.3% DUE 10-10-2046	10,000.00	10,299.31	10,605.67
	COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046	10,000.00	10,136.86	10,343.53
	COMM 2014-CCRE20 3.59% DUE 11-10-2047	180,000.00	185,386.17	186,080.94
	CONCHO RES INC 4.375% DUE 01-15-2025	30,000.00	30,000.00	29,940.30
	CONCHO RES INC 6.5% DUE 01-15-2022	33,000.00	33,000.00	34,145.10
	CONOCO INC 6.95% DUE 04-15-2029	45,000.00	54,723.76	56,590.11
	CONOCOPHILLIPS CO 4.95% DUE 03-15-2026	289,000.00	288,525.60	319,056.58
	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	10,000.00	9,861.50	12,659.14
	CONTINENTAL AIRLS PASS THRU TR 2007-1A 5.983% DUE 04-19-2023	150,889.77	146,363.08	166,733.20
	CONTL AIRLS INC 4% DUE 04-29-2026	55,068.00	55,068.00	56,307.03
	CONTL RES INC 4.5 DUE 04-15-2023	355,000.00	344,393.90	347,900.00
	CONTL RES INC FIXED 3.8% DUE 06-01-2024	185,000.00	178,920.00	170,662.50
	COOPERATIEVE 2.5% DUE 01-19-2021	390,000.00	389,126.40	389,937.60
	CORE INDL TR 3.292% DUE 02-10-2037	290,000.00	298,680.42	290,458.20
	COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO	135,000.00	112,477.80	114,316.65
	CPS AUTO 3.77% DUE 08-17-2020	100,000.00	99,988.94	99,718.50
	CR ACCEP AUTO LN 1.88% DUE 03-15-2022	596,712.26	596,603.90	597,544.08
	CR ACCEP AUTO LN 2.42% DUE 11-15-2023	560,000.00	559,869.86	559,375.04
	CR ACCEP AUTO LN 2.67% DUE 09-15-2022	770,000.00	769,862.32	773,100.02
	CR ACCEP AUTO LN 3.3% DUE 07-17-2023	560,000.00	559,996.58	556,672.48
	CR SUISSE ABS 2.5% DUE 01-25-2030	205,173.54	187,220.85	191,053.50
	CR SUISSE GROUP 3.8% DUE 06-09-2023	500,000.00	500,602.50	499,449.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	CREDIT AGRICOLE S A UNDATED DEEPLY FIXED TO 144A FLTG RATE NT 8.375 15 AUG 39	130,000.00	130,000.00	142,612.60
	CROWN CASTLE 3.663% DUE 05-15-2025	460,000.00	460,000.00	461,246.60
	CROWN CASTLE INTL 2.25% DUE 09-01-2021	55,000.00	54,984.60	53,209.59
	CROWN CASTLE INTL 3.4% DUE 02-15-2021	10,000.00	10,263.70	10,147.51
	CROWN CASTLE INTL 3.7% DUE 06-15-2026	105,000.00	104,679.75	103,060.76
	CROWN CASTLE INTL 4.45% DUE 02-15-2026	180,000.00	179,650.45	186,226.38
	CROWN CASTLE INTL 4.875% DUE 04-15-2022	275,000.00	273,625.00	292,820.00
	CSAIL 2015-C2 COML FLTG RT 4.350383% DUE 06-15-2057	101,000.00	100,021.21	95,515.20
	CSAIL SER 2015-C1 CL B 4.0437% 04-15-2050	70,000.00	72,100.00	72,107.00
	CSMC SER 2010-8R 3.22962% DUE 02-26-2037	172,232.32	174,169.95	171,301.58
	CSMC TR 2016-BDWN FLTG RT 4.13444% DUE 02-15-2029	120,000.00	120,000.00	120,021.61
	CVS CAREMARK CORP 5.3 DUE 12-05-2043	55,000.00	59,472.05	62,319.68
	CVS HEALTH CORP 3.875% DUE 07-20-2025	36,000.00	35,637.84	37,137.60
	CVS HEALTH CORP 5.125% DUE 07-20-2045	300,000.00	324,052.32	334,334.10
	CVS HEALTH CORP 6.943% DUE 01-10-2030	83,816.55	83,816.55	98,307.68
	CWHEQ REVOLVING HOME EQUITY LN TR SER 2006-I AST BKD NT CL 2-A 01-15-2037 BEO	362,879.81	328,179.44	322,735.14
	DANONE 2.077% DUE 11-02-2021	200,000.00	200,000.00	194,219.40
	DDR CORP 3.625% 02-01-2025	376,000.00	374,235.29	363,726.98
	DEERE JOHN CAP 2.8% DUE 03-06-2023	210,000.00	208,609.80	210,005.67
	DELHAIZE GROUP SA 5.7 DUE 10-01-2040	310,000.00	312,397.75	343,508.83
	DELPHI AUTOMOTIVE 4.25% DUE 01-15-2026	450,000.00	452,415.10	465,897.15
	DELPHI AUTOMOTIVE 4.4% DUE 10-01-2046	15,000.00	14,918.10	13,781.85
	DELPHI CORP DEL 4.15% DUE 03-15-2024	21,000.00	22,558.40	21,645.27
	DELTA AIR LINES 6.821% DUE 02-10-2024	105,480.40	91,240.55	121,302.46
	DEUTSCHE BK AG 1.4% DUE 02-13-2017	390,000.00	389,575.88	389,874.81
	DEVON ENERGY CORP 3.25% DUE 05-15-2022	60,000.00	53,653.50	59,619.30
	DEVON ENERGY CORP 5.6 DUE 07-15-2041	50,000.00	50,124.00	51,499.80
	DEVON ENERGY CORP 5.85% DUE 12-15-2025	80,000.00	80,042.80	90,890.96
	DEVON FING CORP U 7.875% DUE 09-30-2031	20,000.00	29,023.80	25,376.88
	DIAGEO CAP PLC GTD NT 4.828 DUE 07-15-2020	170,000.00	143,501.65	184,377.07
	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021	260,000.00	272,669.80	269,033.70
	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023	75,000.00	74,967.75	79,555.43
	DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	20,000.00	19,985.40	23,791.64
	DISCOVER BK FIXED 2.6% DUE 11-13-2018	250,000.00	249,845.00	252,168.00
	DISCOVER BK NEW 3.1% DUE 06-04-2020	250,000.00	249,942.50	252,996.50
	DISCOVER FINL SVCS 3.75% DUE 03-04-2025	125,000.00	125,831.80	122,207.63
	DISCOVERY 4.875% DUE 04-01-2043	119,000.00	99,617.72	109,967.19
	DISCOVERY 4.9% DUE 03-11-2026	45,000.00	44,834.85	47,385.81
	DISCOVERY 5.05% DUE 06-01-2020	4,000.00	4,237.76	4,293.41
	DISCOVERY FIXED 3.45% DUE 03-15-2025	145,000.00	140,952.35	138,409.03
	DISH DBS CORP 5.875% DUE 07-15-2022	10,000.00	10,762.50	10,525.00
	DISNEY WALT CO NEW 1.85% DUE 07-30-2026	180,000.00	168,939.00	162,052.92
	DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044	117,000.00	112,095.38	116,411.37
	DOW CHEMICAL CO 4.375% DUE 11-15-2042	20,000.00	20,974.60	19,414.40
	DR AUTO 2.76% DUE 07-15-2021	650,000.00	649,909.91	654,141.15
	DT AUTO OWNER TR 3.77% DUE 10-17-2022	55,000.00	54,989.66	54,081.39
	DT AUTO OWNER TR 4.26% DUE 02-15-2022	155,000.00	154,980.98	157,178.22
	DTE ELEC CO 3.7% DUE 03-15-2045	150,000.00	145,702.38	143,416.05
	DUKE ENERGY CORP 3.75% DUE 04-15-2024	95,000.00	95,879.70	97,966.57
	DUKE ENERGY CORP 4.8% DUE 12-15-2045	290,000.00	289,025.60	306,521.59
	DUKE UNIV 4.077% DUE 10-01-2048	75,000.00	75,000.00	76,789.50
	EASTMAN CHEM CO 3.8% DUE 03-15-2025	53,000.00	52,738.18	53,449.92
	EATON CORP OHIO 1.5 DUE 11-02-2017	20,000.00	19,978.20	20,016.64
	EATON CORP OHIO 2.75% DUE 11-02-2022	291,000.00	289,935.88	288,216.29
	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	290,000.00	278,201.31	283,467.46
	ECOLAB INC 4.35% DUE 12-08-2021	10,000.00	9,993.60	10,806.58
	ECOPETROL S A 4.125% DUE 01-16-2025	145,000.00	134,314.00	135,792.50
	ECOPETROL S A 5.375% DUE 06-26-2026	75,000.00	75,555.00	74,625.00
	ECOPETROL S A 5.875 DUE 09-18-2023	80,000.00	79,226.40	84,680.00
	ECOPETROL S A 5.875% DUE 05-28-2045	225,000.00	223,506.00	194,400.00
	EL PASO CORP 7% DUE 06-15-2017	475,000.00	538,840.00	486,020.48
	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	60,000.00	72,000.00	74,407.38
	EL PASO PIPELN 4.7% DUE 11-01-2042	5,000.00	3,192.95	4,658.46
	EMBRAER S A 5.15% DUE 06-15-2022	345,000.00	344,525.00	358,168.65

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	EMERA US FIN LP 2.15% DUE 06-15-2019	20,000.00	19,992.60	19,966.94
	ENBRIDGE ENERGY 5.875% DUE 10-15-2025	27,000.00	27,104.49	30,102.84
	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	16,000.00	16,457.44	19,845.54
	ENBRIDGE INC BNDS 3.5 DUE 06-10-2024	30,000.00	28,634.70	29,217.48
	ENERGY TRANSFER 4.05% DUE 03-15-2025	273,000.00	271,920.36	270,244.88
	ENERGY TRANSFER 4.75% DUE 01-15-2026	436,000.00	428,549.36	450,755.11
	ENERGY TRANSFER 4.9% DUE 03-15-2035	310,000.00	309,411.00	289,704.30
	ENERGY TRANSFER 5.15% DUE 03-15-2045	50,000.00	46,748.00	47,954.00
	ENERGY TRANSFER PARTNERS 5.2 2-1-2022	130,000.00	129,685.40	139,195.55
	ENLINK MIDSTREAM 4.15% DUE 06-01-2025	30,000.00	25,350.00	29,119.92
	ENLINK MIDSTREAM 4.4% DUE 04-01-2024	95,000.00	92,022.50	94,390.77
	ENSCO PLC FORMERLY 4.7% DUE 03-15-2021	20,000.00	18,212.50	19,238.40
	ENTERGY CORP NEW 2.95% DUE 09-01-2026	40,000.00	39,910.00	37,417.68
	ENTERGY CORP NEW 4.0% 07-15-2022	165,000.00	164,767.35	172,536.71
	ENTERPRISE PRODS 6.125% DUE 10-15-2039	85,000.00	86,433.10	96,621.20
	EOG RES INC 4.15% DUE 01-15-2026	48,000.00	51,377.97	50,231.76
	EOG RES INC FIXED 3.9% DUE 04-01-2035	40,000.00	39,828.40	37,881.24
	EQUITABLE RES INC 6.5% DUE 04-01-2018	295,000.00	292,996.95	310,593.11
	EVOLENT HEALTH INC 2% DUE 12-01-2021	105,000.00	105,000.00	100,734.38
	EXELON CORP 2.45% DUE 04-15-2021	5,000.00	4,998.80	4,939.91
	EXELON CORP 2.85% DUE 06-15-2020	55,000.00	54,989.55	55,587.13
	EXELON CORP 3.4% DUE 04-15-2026	15,000.00	14,991.00	14,717.67
	EXELON CORP 4.95% DUE 06-15-2035	36,000.00	39,633.48	38,192.69
	EXELON CORP 5.625% DUE 06-15-2035	139,000.00	145,722.00	153,806.00
	EXPRESS SCRIPTS 3.4% DUE 03-01-2027	625,000.00	625,406.15	585,569.38
	EXPRESS SCRIPTS 4.5% DUE 02-25-2026	345,000.00	343,161.15	355,168.19
	EXXON MOBIL CORP 3.043% DUE 03-01-2026	90,000.00	90,083.50	89,878.05
	FEDEX CORP 4.1% DUE 02-01-2045	102,000.00	93,000.16	95,506.68
	FEDEX CORP 4.55% DUE 04-01-2046	80,000.00	79,929.50	80,616.72
	FID NATL 5% DUE 10-15-2025	69,000.00	73,700.97	75,150.25
	FIFTH THIRD BK CINCINNATI OHIO 2.15% 08-20-2018	206,000.00	209,015.84	207,301.51
	FIRSTENERGY CORP 4.25 DUE 03-15-2023	120,000.00	117,652.93	124,055.40
	FIRSTENERGY CORP 7.375% DUE 11-15-2031	290,000.00	321,036.87	373,780.42
	FL PWR & LT CO 4.95% DUE 06-01-2035	90,000.00	86,091.30	102,678.93
	FLAGSHIP CR AUTO 3.76% DUE 06-15-2021	160,000.00	159,991.52	159,512.00
	FLAGSHIP CR AUTO 3.95% DUE 12-15-2020	65,000.00	64,985.10	65,106.02
	FLEXTRONICS INTL 4.75% DUE 06-15-2025	130,000.00	128,976.90	137,542.73
	FORD CR AUTO OWNER 1.06% DUE 05-15-2019	46,174.29	46,181.51	46,147.14
	FORD CR AUTO OWNER 1.28% DUE 09-15-2019	34,820.12	34,885.41	34,833.91
	FORD CR AUTO OWNER TR 2015-B CL A3 1.16% DUE 11-15-2019	39,233.25	39,257.77	39,197.43
	FORD CR FLOORPLAN 1.77% DUE 08-15-2020	705,000.00	704,990.69	706,032.12
	FORD CR FLOORPLAN 1.95% DUE 11-15-2021	1,105,000.00	1,104,780.22	1,101,069.52
	FORD MOTOR CREDIT CO LLC 5 DUE 05-15-2018	445,000.00	444,973.30	462,457.35
	FORD MTR CO DEL NT 4.75 01-15-2043	90,000.00	89,526.81	85,446.63
	FORD MTR CR CO LLC 1.724% DUE 12-06-2017	275,000.00	275,000.00	274,792.10
	FREEMPORT-MCMORAN 4.55% DUE 11-14-2024	170,000.00	161,818.70	159,375.00
	FREEMPORT-MCMORAN 5.45% DUE 03-15-2043	10,000.00	7,850.00	8,275.20
	FREEMPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022	25,000.00	24,560.27	23,250.00
	GEN MOTORS FINL FIXED 3.45% DUE 04-10-2022	275,000.00	274,458.25	271,957.13
	GEN MTRS FINL CO 3.2% DUE 07-06-2021	244,000.00	243,553.48	241,964.31
	GEN MTRS FINL CO 3.7% DUE 05-09-2023	315,000.00	314,190.45	309,955.91
	GEN MTRS FINL CO 4% DUE 01-15-2025	670,000.00	666,502.60	653,679.47
	GEN MTRS FINL CO 4% DUE 10-06-2026	200,000.00	199,722.00	192,304.20
	GEN MTRS FINL CO 5.25% DUE 03-01-2026	155,000.00	156,013.95	162,826.11
	GENERAL ELEC CO FLTGT RT 5% DUE 12-29-2049	745,000.00	597,984.73	773,086.50
	GENERAL MOTORS FINANCIAL CO INC NTS 3.5 DUE 07-10-2019	350,000.00	350,000.00	356,389.25
	GENERAL MTRS CO 3.5% DUE 10-02-2018	70,000.00	70,000.00	71,393.07
	GENERAL MTRS CO 5.2% DUE 04-01-2045	280,000.00	277,474.65	269,895.36
	GENERAL MTRS CO 6.25% DUE 10-02-2043	210,000.00	228,850.60	232,150.59
	GENERAL MTRS CO 6.6% DUE 04-01-2036	300,000.00	299,760.00	342,902.10
	GEORGIA PAC CORP 8.875% DUE 05-15-2031	20,000.00	31,315.60	29,633.28
	GILEAD SCIENCES 2.5% DUE 09-01-2023	20,000.00	19,929.20	19,286.42
	GILEAD SCIENCES 2.95% DUE 03-01-2027	50,000.00	47,580.00	47,852.95
	GILEAD SCIENCES 3.65% DUE 03-01-2026	210,000.00	209,578.90	212,926.77
	GILEAD SCIENCES 4.15% DUE 03-01-2047	95,000.00	94,318.85	90,231.29
	GILEAD SCIENCES 4.75% DUE 03-01-2046	100,000.00	103,859.70	103,467.10

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	GILEAD SCIENCES 4.8% DUE 04-01-2044	90,000.00	96,073.20	93,452.94
	GOLDCORP INC NEW 3.625% DUE 06-09-2021	175,000.00	174,774.25	177,783.55
	GOLDMAN SACHS 2.3% DUE 12-13-2019	50,000.00	49,966.80	49,943.25
	GOLDMAN SACHS 2.6% DUE 04-23-2020	180,000.00	179,586.63	180,188.64
	GOLDMAN SACHS 2.9% DUE 07-19-2018	407,000.00	409,459.71	412,620.67
	GOLDMAN SACHS 3.5% DUE 01-23-2025	45,000.00	44,981.10	44,401.46
	GOLDMAN SACHS 3.5% DUE 11-16-2026	60,000.00	59,518.20	58,619.10
	GOLDMAN SACHS 3.75% DUE 02-25-2026	90,000.00	89,792.10	90,264.42
	GOLDMAN SACHS 3.75% DUE 05-22-2025	195,000.00	193,715.94	195,507.20
	GOLDMAN SACHS 4% DUE 03-03-2024	90,000.00	89,732.70	93,367.71
	GOLDMAN SACHS 4.25% DUE 10-21-2025	75,000.00	75,589.10	76,188.08
	GOLDMAN SACHS 4.75% DUE 10-21-2045	120,000.00	118,900.80	126,677.16
	GOLDMAN SACHS 5.15% DUE 05-22-2045	360,000.00	354,421.53	378,597.60
	GOLDMAN SACHS 5.25% DUE 07-27-2021	20,000.00	20,119.00	21,919.80
	GOLDMAN SACHS 5.3% DUE 12-29-2049	60,000.00	60,000.00	57,525.00
	GOLDMAN SACHS 6 DUE 06-15-2020	20,000.00	21,163.20	22,178.82
	GOLDMAN SACHS 6.25% DUE 02-01-2041	140,000.00	140,321.10	173,539.38
	GOLDMAN SACHS 6.75% DUE 10-01-2037	510,000.00	497,081.65	629,771.97
	GOLDMAN SACHS FLTGT RT 5.375% DUE 12-29-2049	370,000.00	370,000.00	373,700.00
	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	10,000.00	11,929.90	11,917.72
	GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1	130,000.00	153,322.00	144,115.53
	GOLDMAN SACHS GROUP INC SR NT 2.375 01-22-2018	540,000.00	543,917.20	543,210.30
	GS MTG SECS CORP VAR RT 5.95% DUE 02-15-2033	160,000.00	160,000.00	165,363.52
	GS MTG SECS TR FLTGT RT 5.979357% DUE 08-10-2045	74,415.32	82,252.17	75,174.95
	GS MTG-BACKED SECS FLTGT RT 2.46815% DUE 07-25-2044	190,867.63	188,239.64	189,304.42
	HALLIBURTON CO 3.8% DUE 11-15-2025	121,000.00	121,801.02	122,923.54
	HALLIBURTON CO 5% DUE 11-15-2045	100,000.00	109,559.56	107,844.50
	HARBORVIEW MTG LN TR 2004-3 CL 1-A FLT RATE 05-19-2034	98,746.53	95,784.12	99,127.30
	HARRIS CORP DEL 2.7% DUE 04-27-2020	35,000.00	35,000.00	34,961.50
	HARRIS CORP DEL 4.854% DUE 04-27-2035	140,000.00	140,624.40	147,089.60
	HARRIS CORP DEL 5.054% DUE 04-27-2045	142,000.00	144,820.83	149,926.16
	HARTFORD FINL SVCS GROUP INC JR SUB DEB DUE 06-15-2068/06-06-2008 BEO	475,000.00	561,306.25	508,725.00
	HCA INC 4.5% DUE 02-15-2027	40,000.00	40,000.00	39,300.00
	HCA INC 5.25% DUE 04-15-2025	283,000.00	283,000.00	295,381.25
	HCA INC 5.375% DUE 02-01-2025	70,000.00	70,000.00	70,175.00
	HCA INC 5.875% DUE 02-15-2026	340,000.00	340,000.00	350,200.00
	HCA INC 7.5% DUE 11-06-2033	85,000.00	79,218.75	90,100.00
	HCP INC 3.4% DUE 02-01-2025	225,000.00	223,817.05	215,285.18
	HCP INC 3.875% DUE 08-15-2024	160,000.00	159,408.00	159,920.16
	HCP INC FIXED 4% DUE 06-01-2025	120,000.00	118,951.20	119,286.96
	HEALTHSOUTH CORP 5.75 DUE 11-01-2024	45,000.00	44,662.50	45,562.50
	HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2025 12-23-2016	505,000.00	496,486.70	519,551.07
	HEWLETT PACKARD ENTERPRISE CO STEP-UP DUE 10-15-2020	235,000.00	234,934.20	239,068.79
	HEWLETT PACKARD STEP CPN 2.85% DUE 10-05-2018	205,000.00	204,737.60	206,982.56
	HLTH CARE REIT INC 4% DUE 06-01-2025	150,000.00	147,913.75	153,298.65
	HONDA AUTO 1.04% DUE 02-21-2019	98,426.78	98,442.16	98,321.96
	HONDA AUTO 1.16% DUE 05-18-2020	445,000.00	444,938.10	442,467.51
	HONDA AUTO 1.23% DUE 09-23-2019	135,000.00	135,105.47	134,670.47
	HONDA AUTO 1.27% DUE 04-18-2019	55,000.00	55,107.42	54,982.24
	HONDA AUTO 1.39% DUE 04-15-2020	50,000.00	50,019.53	49,922.50
	HONDA AUTO RECEIVABLES 2014-2 CL A4 1.1805-18-2020	170,000.00	170,265.63	169,891.37
	HONDA AUTO RECEIVABLES OWNER SER 2015-1 CL A3 1.05% DUE 10-15-2018	84,363.92	84,384.13	84,315.07
	HONEYWELL INTL INC 2.5% DUE 11-01-2026	180,000.00	178,003.80	170,377.20
	HOST HOTELS & 3.75% DUE 10-15-2023	60,000.00	55,430.40	58,902.90
	HOST HOTELS & 4.75 DUE 03-01-2023	160,000.00	160,260.80	166,650.72
	HOST HOTELS & RESORTS L P 4.0% 06-15-2025	100,000.00	99,838.00	98,492.00
	HOST HOTELS & RESORTS L P SR NT SER B 5.25 03-15-2022	120,000.00	125,056.80	129,798.48
	HSBC FIN CORP 6.676% DUE 01-15-2021	50,000.00	48,544.50	56,202.05
	HSBC HLDGS PLC 3.4% DUE 03-08-2021	200,000.00	199,544.00	203,375.80
	HSBC HLDGS PLC 4.3% DUE 03-08-2026	360,000.00	359,478.00	373,272.12
	HSBC HLDGS PLC 4.375% DUE 11-23-2026	320,000.00	319,756.55	322,375.68
	HSBC USA INC NEW 2.35% DUE 03-05-2020	595,000.00	594,416.90	590,347.10
	HUMANA INC 3.15 DUE 12-01-2022	70,000.00	68,947.81	69,947.01
	HUMANA INC 4.625 DUE 12-01-2042	20,000.00	20,319.40	19,188.10
	HYUNDAI CAP AMER 2.5% DUE 03-18-2019	40,000.00	39,972.40	40,106.96

Hess Corporation Employees' Pension Plan

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	I/O JPMBB COML MTG VAR RT DUE 09-15-2047	6,945,160.85	490,661.72	358,877.30
	I/O CITIGROUP COML MTG VAR RT 2.051014 DUE 04-10-2046	1,759,333.90	166,724.38	98,577.24
	I/O CMO BK AMER MERRILL LYNCH COML MTG TR 2015 MTG PASS THRU CL X-A 09-15-48	5,936,760.07	390,720.15	340,544.43
	I/O CMO CITIGROUP COML MTG TR 2015-P1 MTG PASS THRU CTF CL X-A 09-15-2048 REG	8,452,927.52	493,767.62	427,540.62
	I/O CMO COML MTG PASSTHRU CTF CL X-A 10-15-2048 REG	4,968,505.41	404,949.11	350,915.60
	I/O CMO COMM 2014-CCRE16 MTG TR COML SR 2014-CR16 CL X-A VAR RT 04-10-2047	1,237,508.97	100,411.85	68,001.12
	I/O CMO COMM MORTGAGE TR SER 2013-LC6 CLX-A 1.82%01-10-2046 REG	4,041,420.34	455,185.24	222,936.87
	I/O CMO WELLS FARGO COML TR 2016-LC25 CTF CL X-A 12-15-2059	6,200,000.00	429,040.00	424,638.00
	I/O CMO WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF X-A 144A 12-15-2045 BEO	351,560.82	36,872.69	24,706.29
	I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO	397,589.67	42,496.00	24,010.44
	I/O WFRBS COML MTG TR FLTGT RT 1.36% DUE 08-15-2047	1,043,262.12	86,565.72	62,207.63
	ICAHN ENTERPRISES L P SR NT 3.5 DUE 03-15-2017	100,000.00	100,000.00	100,187.50
	IHEARTCOMMUNICATIONS INC 9% BDS 09-15-2022 USD 1000	190,000.00	140,030.00	139,650.00
	ING U S INC 2.9 DUE 02-15-2018 REG	46,000.00	46,478.48	46,569.76
	INGRAM MICRO INC STEP CPN 4.95% DUE 12-15-2024	145,000.00	149,519.60	136,443.12
	INTEL CORP 3.7% DUE 07-29-2025	30,000.00	29,955.30	31,642.65
	INTEL CORP 4.9% 07-29-2045	10,000.00	10,304.75	11,186.83
	INTL BUSINESS 2.875% DUE 11-09-2022	170,000.00	169,294.50	171,097.18
	INTL LEASE FIN 5.875% DUE 08-15-2022	120,000.00	131,550.00	130,200.00
	INTL LEASE FIN 8.625% DUE 01-15-2022	50,000.00	60,437.50	60,062.50
	INVISTA FIN LLC 4.25% DUE 10-15-2019	380,000.00	380,000.00	376,730.10
	ISIS PHARMACEUTICALS INC DEL SR NT CONV 1% DUE 11-15-2021 REG	160,000.00	132,180.01	161,300.00
	J P MORGAN CHASE & CO MEDIUM TERM SR NTS 1.7% DUE 03-01-2018	640,000.00	639,833.60	639,941.76
	J P MORGAN CHASE COML MTG SECS TR 2014-FL6 VAR 144A DUE 11-15-2031 BEO	100,000.00	99,000.00	97,925.90
	J P MORGAN CHASE FLTGT RT 4.724008% DUE 07-15-2047	100,000.00	104,656.25	99,100.90
	JABIL CIRCUIT INC 4.7% DUE 09-15-2022	520,000.00	536,232.50	530,400.00
	JEFFERIES GROUP 5.125% DUE 01-20-2023	135,000.00	134,623.35	141,283.04
	JEFFERIES GROUP 6.25% DUE 01-15-2036	115,000.00	112,581.25	117,283.79
	JEFFERIES GROUP 6.45% DUE 06-08-2027	75,000.00	71,287.50	82,253.78
	JOHNSON & JOHNSON 3.7% DUE 03-01-2046	30,000.00	29,800.80	29,560.89
	JPMBB COML MTG 3.8218% DUE 07-15-2048	290,000.00	298,698.55	302,279.47
	JPMBB COML MTG 4.0651% DUE 11-15-2047	80,000.00	82,400.00	83,647.04
	JPMBB COML MTG FLTGT RT 5.250237% DUE 11-15-2045	20,000.00	20,099.68	21,041.36
	JPMORGAN CHASE 3.9% 07-15-2025	301,000.00	304,814.19	309,511.98
	JPMORGAN CHASE & 2% DUE 08-15-2017	330,000.00	334,869.50	331,222.98
	JPMORGAN CHASE & 2.2% DUE 10-22-2019	300,000.00	299,364.00	301,204.80
	JPMORGAN CHASE & 2.75% DUE 06-23-2020	15,000.00	14,974.20	15,135.66
	JPMORGAN CHASE & 2.95% DUE 10-01-2026	655,000.00	656,016.20	625,189.64
	JPMORGAN CHASE & 3.25% DUE 09-23-2022	45,000.00	45,645.30	45,508.05
	JPMORGAN CHASE & 4.35% DUE 08-15-2021	10,000.00	10,224.50	10,697.95
	JPMORGAN CHASE & 4.5% DUE 01-24-2022	50,000.00	55,543.00	53,921.55
	JPMORGAN CHASE & 4.95% DUE 06-01-2045	110,000.00	109,643.30	117,293.99
	JPMORGAN CHASE & 5.3% DUE 12-29-2049	250,000.00	256,562.50	255,140.00
	JPMORGAN CHASE & CO 3.875 09-10-2024	60,000.00	60,975.44	60,710.22
	JPMORGAN CHASE & CO 4.25% 10-01-2027	308,000.00	308,439.20	316,447.82
	JPMORGAN CHASE & CO FORMERLY J P MORGAN 6 DUE 01-15-2018 BEO	300,000.00	346,059.00	312,937.50
	JPMORGAN CHASE & CO FORMERLY J P MORGAN SUB NT 6.125 DUE 06-27-2017 BEO	200,000.00	199,598.40	204,379.20
	JPMORGAN CHASE & FIXED 2.25% DUE 01-23-2020	129,000.00	127,751.39	128,696.33
	JPMORGAN CHASE & FLTGT RT 2.5425% DUE 10-24-2023	105,000.00	105,000.00	107,096.75
	JUNIPER NETWORKS 4.35% DUE 06-15-2025	20,000.00	20,847.40	20,167.48
	KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO	20,000.00	22,182.90	23,595.86
	KERR MCGEE CORP 7.875% DUE 09-15-2031	85,000.00	98,589.26	108,844.29
	KEYCORP MEDIUM TERM SR NTS 2.9% DUE 09-15-2020	100,000.00	99,982.00	101,185.30
	KINDER MORGAN 3.45% DUE 02-15-2023	15,000.00	11,793.75	14,879.37
	KINDER MORGAN 4.25% DUE 09-01-2024	40,000.00	35,437.20	40,849.76
	KINDER MORGAN 5.4% DUE 09-01-2044	280,000.00	272,169.41	279,087.48
	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	20,000.00	19,532.53	19,114.38
	KINDER MORGAN ENERGY PARTNERS L P 3.5 DUE 09-01-2023	45,000.00	36,735.00	44,383.50
	KINDER MORGAN INC 4.3% DUE 06-01-2025	360,000.00	358,552.80	370,644.12

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	KINDER MORGAN INC 5.05% DUE 02-15-2046	55,000.00	51,704.40	54,444.78
	KINDER MORGAN INC 5.3% DUE 12-01-2034	20,000.00	15,660.00	20,296.90
	KLA-TENCOR CORP 4.125% DUE 11-01-2021	305,000.00	304,948.15	318,057.05
	KLA-TENCOR CORP 4.65% DUE 11-01-2024	7,000.00	7,578.06	7,410.28
	KRAFT FOODS GROUP 5.375% DUE 02-10-2020	79,000.00	78,694.20	85,565.30
	KRAFT HEINZ FOODS 3% DUE 06-01-2026	85,000.00	80,050.45	79,801.15
	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	20,000.00	21,409.20	18,819.58
	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	80,000.00	79,684.80	83,744.96
	LAB CORP AMER 3.6% DUE 02-01-2025	205,000.00	204,692.50	204,102.31
	LADDER CAP FIN 5.875% DUE 08-01-2021	180,000.00	180,000.00	171,000.00
	LAM RESH CORP 2.8% DUE 06-15-2021	19,000.00	19,090.22	18,897.67
	LAM RESH CORP 3.8% DUE 03-15-2025	33,000.00	33,064.68	33,035.97
	LEVEL 3 5.75% DUE 12-01-2022	50,000.00	50,000.00	51,375.00
	LEVEL 3 FING INC 6.125% DUE 01-15-2021	40,000.00	40,000.00	41,500.00
	LIBERTY PPTY LTD 3.75% DUE 04-01-2025	500,000.00	498,220.00	502,610.00
	LLOYDS BKG GROUP 4.5% DUE 11-04-2024	675,000.00	690,774.25	686,913.08
	LLOYDS BKG GROUP 4.65% DUE 03-24-2026	201,000.00	200,537.70	203,591.29
	LOCKHEED MARTIN 3.1% DUE 01-15-2023	35,000.00	35,079.35	35,382.66
	LOCKHEED MARTIN 3.55% DUE 01-15-2026	375,000.00	390,429.29	383,142.00
	LOCKHEED MARTIN 4.5% DUE 05-15-2036	109,000.00	117,320.31	115,886.62
	LOCKHEED MARTIN 4.7% DUE 05-15-2046	87,000.00	93,137.85	94,632.16
	LONG BEACH MTG LN FLTG RT 1.85444% DUE 08-25-2033	151,198.28	133,432.48	138,532.55
	LOWES COS INC 2.5% DUE 04-15-2026	55,000.00	54,749.20	52,231.52
	LOWES COS INC 3.7% DUE 04-15-2046	54,000.00	53,699.76	50,406.08
	LOWES COS INC 4.25% DUE 09-15-2044	16,000.00	15,956.80	16,227.55
	LUCENT 6.45% DUE 03-15-2029	265,000.00	274,400.00	276,262.50
	LUCENT 6.5% DUE 01-15-2028	190,000.00	194,275.00	196,175.00
	LYB INTL FIN B V 4.875% DUE 03-15-2044	64,000.00	61,865.60	66,277.57
	MA INST TECH 4.678% DUE 07-01-2114	180,000.00	180,000.00	181,194.84
	MARATHON PETE CORP 4.75% DUE 09-15-2044	180,000.00	178,226.20	159,571.26
	MARRIOTT INTL INC 3.75% DUE 10-01-2025	625,000.00	617,975.00	625,831.25
	MARSH & MCLENNAN 3.5% DUE 03-10-2025	7,000.00	7,271.18	7,047.68
	MARSH & MCLENNAN FIXED 3.75% DUE 03-14-2026	24,000.00	24,428.55	24,450.05
	MASCO CORP 4.45% DUE 04-01-2025	307,000.00	307,000.00	311,605.00
	MCDONALDS CORP 2.75% DUE 12-09-2020	5,000.00	4,990.75	5,055.74
	MCDONALDS CORP 3.7% DUE 01-30-2026	95,000.00	94,692.20	96,719.22
	MCDONALDS CORP 4.7% DUE 12-09-2035	20,000.00	19,935.80	21,158.32
	MCDONALDS CORP 4.875% DUE 12-09-2045	25,000.00	25,000.00	26,776.85
	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	50,000.00	49,984.00	51,627.95
	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017	30,000.00	34,236.00	30,919.95
	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00677 6.875% DUE 04-25-2018	355,000.00	386,287.80	377,333.05
	MERRILL LYNCH MTG FLTG RT 6.007819% DUE 06-12-2050	411,916.43	444,322.66	415,742.72
	MET LIFE GLOBAL 1.55% DUE 09-13-2019	1,015,000.00	1,013,548.55	999,652.19
	METLIFE INC 4.875% DUE 11-13-2043	50,000.00	49,688.00	54,133.00
	METLIFE INC 6.4% DUE 12-15-2066	130,000.00	126,694.53	140,400.00
	MICROSOFT CORP 1.1% DUE 08-08-2019	1,030,000.00	1,026,580.90	1,016,149.59
	MICROSOFT CORP 1.55% DUE 08-08-2021	100,000.00	99,895.00	96,991.20
	MICROSOFT CORP 2% DUE 08-08-2023	130,000.00	129,611.30	124,254.39
	MICROSOFT CORP 2.4% DUE 08-08-2026	375,000.00	369,869.78	354,261.38
	MICROSOFT CORP 2.65% DUE 11-03-2022	220,000.00	219,929.60	221,279.74
	MICROSOFT CORP 3.125% DUE 11-03-2025	110,000.00	109,971.40	111,228.59
	MICROSOFT CORP 3.7% DUE 08-08-2046	225,000.00	219,731.35	211,829.63
	MICROSOFT CORP 3.95% DUE 08-08-2056	100,000.00	97,505.00	94,448.20
	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	10,000.00	13,316.00	13,016.80
	MITSUBISHI UFJ TR & CORP N Y BRH DISC COML PAPER 4/2 YRS 1&2 CPN 06-06-2017	450,000.00	445,260.75	447,742.58
	MIZUHO BK LTD NEW YORK CPN 08-16-2017	530,000.00	522,805.25	525,384.57
	MOLSON COORS 3% DUE 07-15-2026	50,000.00	49,922.50	47,265.60
	MOLSON COORS 3.5 DUE 05-01-2022	10,000.00	10,021.60	10,293.71
	MOLSON COORS 4.2% DUE 07-15-2046	35,000.00	34,774.95	32,631.38
	MONSANTO CO NEW 3.375% DUE 07-15-2024	70,000.00	70,473.20	69,696.13
	MONSANTO CO NEW 4.4% DUE 07-15-2044	40,000.00	37,198.24	38,659.84
	MONTPELIER RE 4.7% DUE 10-15-2022	615,000.00	612,195.30	643,117.19
	MORGAN STANLEY 2.2% DUE 12-07-2018	105,000.00	104,919.15	105,386.61

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	MORGAN STANLEY 2.5% DUE 04-21-2021	55,000.00	54,815.20	54,402.04
	MORGAN STANLEY 2.625% DUE 11-17-2021	315,000.00	313,390.35	311,208.03
	MORGAN STANLEY 2.65% DUE 01-27-2020	115,000.00	114,898.80	115,541.65
	MORGAN STANLEY 2.8% DUE 06-16-2020	600,000.00	599,280.00	604,910.40
	MORGAN STANLEY 3.75% DUE 02-25-2023	290,000.00	286,611.78	297,871.76
	MORGAN STANLEY 3.95% DUE 04-23-2027	120,000.00	121,397.00	118,789.08
	MORGAN STANLEY 4.35 DUE 09-08-2026	350,000.00	377,830.37	358,661.80
	MORGAN STANLEY 4.75% DUE 03-22-2017	10,000.00	9,982.00	10,075.32
	MORGAN STANLEY 5% DUE 11-24-2025	375,000.00	373,293.75	400,607.63
	MORGAN STANLEY 5.45 DUE 12-29-2049	280,000.00	275,450.00	277,200.00
	MORGAN STANLEY 8% DUE 05-09-2017	300,000.00	310,455.01	221,125.59
	MORGAN STANLEY BK 3.214% DUE 02-15-2046	10,000.00	10,299.39	10,052.44
	MORGAN STANLEY BK FLTGT RT 4.10449% DUE 07-15-2046	455,000.00	459,536.03	483,073.50
	MORGAN STANLEY CAP FLTGT RT 5.665% DUE 04-15-2049	267,916.61	291,254.64	269,825.25
	MORGAN STANLEY FIXED 1.875% DUE 01-05-2018	150,000.00	150,976.50	150,223.50
	MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007	100,000.00	102,490.00	101,323.50
	MOTOROLA SOLUTIONS 4% DUE 09-01-2024	33,000.00	32,434.38	33,038.45
	MYLAN INC 5.4 DUE 11-29-2043	70,000.00	76,423.20	65,551.71
	N.W AIRLS PASS THRU TRS 1999-2 MTG PASSTHRU CTF CL A 7.575 03-01-19 BEO	14,044.40	14,483.28	14,606.18
	NABORS IND INC 4.625% DUE 09-15-2021	38,000.00	34,914.40	38,627.76
	NATL COLLEGIATE FLTGT RT 1.27056% DUE 04-25-2029	86,901.49	78,863.10	86,526.42
	NATL SEMICONDUCTOR 6.6% DUE 06-15-2017	10,000.00	10,444.10	10,248.50
	NBCUNIVERSAL MEDIA 5.15% DUE 04-30-2020	55,000.00	60,429.05	60,143.82
	NEWELL BRANDS INC 3.85% DUE 04-01-2023	185,000.00	195,047.56	191,901.80
	NEWELL BRANDS INC 4% DUE 12-01-2024	125,000.00	124,865.00	127,842.25
	NEWELL BRANDS INC 4.2% DUE 04-01-2026	90,000.00	96,510.81	93,940.20
	NEWFIELD EXPL CO 5.375% DUE 01-01-2026	70,000.00	70,000.00	71,372.00
	NEWFIELD EXPL CO 5.625% DUE 07-01-2024	410,000.00	402,431.25	427,425.00
	NEWFIELD EXPL CO 5.75% DUE 01-30-2022	35,000.00	33,862.50	36,881.25
	NISSAN AUTO 1.05% DUE 04-15-2019	90,000.00	89,950.78	89,911.98
	NISSAN AUTO 1.05% DUE 10-15-2019	21,301.20	21,292.87	21,267.50
	NISSAN AUTO 1.32% DUE 01-15-2021	345,000.00	346,148.43	342,921.72
	NISSAN AUTO 1.37% DUE 05-15-2020	185,000.00	185,676.57	184,714.55
	NISSAN MTR ACCEP 2% DUE 03-08-2019	53,000.00	52,821.92	52,883.08
	NOBLE ENERGY INC 4.15% DUE 12-15-2021	40,000.00	40,085.20	41,627.48
	NOBLE ENERGY INC 5.25% DUE 11-15-2043	30,000.00	29,700.00	30,558.42
	NOBLE ENERGY INC 8.25% DUE 03-01-2019	60,000.00	59,717.40	67,398.30
	NOMURA HLDGS INC 2.75% DUE 03-19-2019	40,000.00	40,463.08	40,378.56
	NORFOLK SOUTHN 2.9% DUE 06-15-2026	61,000.00	58,732.47	58,700.18
	NORTHERN TR CORP 4.6% DUE 12-29-2049	200,000.00	200,000.00	190,250.00
	NORTHROP GRUMMAN 3.25% DUE 08-01-2023	230,000.00	233,357.20	234,474.42
	NVIDIA CORP 2.2% DUE 09-16-2021	105,000.00	104,792.10	102,490.82
	NVIDIA CORP 3.2% DUE 09-16-2026	235,000.00	234,591.60	225,942.63
	OCCIDENTAL PETE 3.4% DUE 04-15-2026	60,000.00	59,863.20	60,452.64
	OCCIDENTAL PETE 4.4% DUE 04-15-2046	20,000.00	19,815.00	20,352.70
	OLD REP INTL CORP 3.875% DUE 08-26-2026	310,000.00	309,438.90	294,876.65
	OLD REP INTL CORP FIXED 4.875% DUE 10-01-2024	403,000.00	410,336.69	419,887.72
	ONEMAIN FINANCIAL ISSUANCE TRUST 3.1% 07-18-2025 BEO	230,000.00	229,931.02	227,233.79
	OSAT 2016-NPL1 TR FLTGT RT 3.75% DUE 07-25-2056	497,583.65	497,583.65	498,244.44
	OWENS CORNING NEW 3.4% DUE 08-15-2026	85,000.00	84,648.95	80,744.31
	OWENS CORNING NEW 4.2 DUE 12-15-2022	105,000.00	107,336.05	109,046.18
	OWENS CORNING NEW 7% DUE 12-01-2036	425,000.00	394,375.00	503,902.95
	OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024	110,000.00	107,978.20	112,681.80
	PAC GAS & ELEC CO 5.8% DUE 03-01-2037	30,000.00	29,790.15	36,599.13
	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	160,000.00	197,293.60	200,234.88
	PAC GAS & ELEC CO 8.25% DUE 10-15-2018	30,000.00	36,717.10	33,303.93
	PACIFICORP 4.1 DUE 02-01-2042	225,000.00	231,450.75	225,954.90
	PETROBRAS GLOBAL 4.375% DUE 05-20-2023	135,000.00	132,628.56	117,949.50
	PETROBRAS GLOBAL 4.875% DUE 03-17-2020	105,000.00	86,727.50	103,813.50
	PETROBRAS GLOBAL 5.625% DUE 05-20-2043	485,000.00	367,437.50	358,512.00
	PETROBRAS GLOBAL 6.25% DUE 03-17-2024	235,000.00	237,668.70	225,412.00
	PETROBRAS INTL FIN 5.375% DUE 01-27-2021	385,000.00	362,568.75	376,530.00
	PETROBRAS INTL FIN 5.75% DUE 01-20-2020	32,000.00	32,302.70	32,400.00
	PETROBRAS INTL FIN 6.75% DUE 01-27-2041	145,000.00	123,645.00	121,800.00
	PETROBRAS INTL FIN CO 6.875 DUE 01-20-2040 REG	40,000.00	36,400.00	34,328.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	PETRO-CDA 6.8% DUE 05-15-2038	76,000.00	82,356.71	98,554.67
	PETROLEOS 6% DUE 03-05-2020	69,000.00	80,488.50	72,777.75
	PETROLEOS MEXICANO 7.19%GBL DEP NTS PETRO MEXI	54,806.00	264,970.49	226,805.30
	PETROLEOS MEXICANO 7.47% BDS 12/11/2026	63,500.00	428,310.95	254,390.84
	PFIZER INC 4.125% DUE 12-15-2046	170,000.00	169,704.20	172,934.54
	PIONEER NAT RES CO 4.45% DUE 01-15-2026	29,000.00	26,656.22	30,727.33
	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025	120,000.00	119,815.20	123,975.96
	PLAINS ALL AMERN 3.6% DUE 11-01-2024	5,000.00	4,844.60	4,787.53
	PNC BK N A PITT PA MEDIUM TERM SR 2.15% 04-29-2021	250,000.00	249,847.50	246,696.25
	PNC FINANCIAL SERVICES 5.0% BNDS DUE 12-31-2049	370,000.00	358,502.50	357,050.00
	POTASH CORP SASK 4.875% DUE 03-30-2020	20,000.00	21,344.00	21,262.86
	PRESIDENT & 3.3% DUE 07-15-2056	70,000.00	69,480.60	61,560.52
	PRESIDENT & FELLOWS HARVARD COLLEGE 3.15% BDS 07-15-2046 USD1000	33,000.00	32,943.90	29,525.10
	PRIDE INTL INC DEL 6.875% DUE 08-15-2020	10,000.00	9,175.00	10,675.00
	PRIDE INTL INC DEL 8.5% DUE 06-15-2019	40,000.00	39,350.00	44,600.00
	PRIN FINL GROUP 3.1% DUE 11-15-2026	30,000.00	29,956.20	28,996.47
	PRIN FINL GROUP 3.125% DUE 05-15-2023	40,000.00	40,333.60	39,781.64
	PRIN FINL GROUP 4.625% DUE 09-15-2042	10,000.00	10,896.30	10,357.07
	PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019	175,000.00	206,673.25	193,450.95
	PTT EXPL & PRODTN VAR RT 4.875% DUE 12-29-2049	370,000.00	370,000.00	373,298.18
	PUGET ENERGY INC NEW 5.625 07-15-2022	300,000.00	323,867.75	332,199.00
	PUGET ENERGY INC NEW SR SECD NT 6 9-1-2021	25,000.00	27,009.25	27,998.48
	PVPTL CAM MTG LLC SER 2015-1 CL A STEP 07-15-2064	1,463.35	1,463.35	1,463.27
	PVPTL UBS GROUP FDG JERSEY LTD 2.95% DUE 09-24-2020 BEO	200,000.00	199,658.00	200,088.20
	PVTPL 1211 AVE OF THE AMERS TR 2015-1211 CL A-1A2 3.9005% DUE 08-10-2035 BEO	535,000.00	551,046.79	560,275.01
	PVTPL 1ST INVS AUTO OWNER TR SER 2014-1ACL D 3.28 DUE 04-15-2021	55,000.00	54,994.84	55,138.05
	PVTPL AIM AVIATION FIN LTD/AIM AVIATION FIN SER 2015 FXD RATE CL A-1 02-15-2040	378,035.63	378,035.63	375,200.36
	PVTPL AIR CDA 2013-1 PASS THRU 4.125 DUE 11-15-2026 BEO	111,399.22	111,399.22	114,596.38
	PVTPL AIR CDA PASS THRU CTFS SER 2015-2 AIR CDA 2015-2A 4.125 DUE 06-15-2029BEO	717,276.68	717,276.68	735,208.60
	PVTPL AMGEN INC SR NT 144A 4.563% DUE 06-15-2048/06-14-2016 BEO	99,000.00	98,351.67	95,758.34
	PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO	99,000.00	91,228.44	95,149.69
	PVTPL AMPLIT TR 2015-A AST BACKED NT CL A 144A 5 DUE 09-15-2021/09-15-2017 BEO	130,159.56	130,159.56	130,696.08
	PVTPL AVIATION CAP GROUP CORP SR NT 2.875% DUE 09-17-2018	230,000.00	228,971.90	232,875.00
	PVTPL AVIS BUDGET RENT CAR FDG LLCRENT 2.97 SER 2013-2A CL A DUE2-20-20	110,000.00	109,981.30	111,138.06
	PVTPL BANC AMER RE-REMIC TR 2010-UB4 CL A4B VAR RT DUE 12-20-2041	9,811.70	9,095.76	9,744.22
	PVTPL BAYVIEW FINL AST TR 2007-SSR1 CL M-2 FLT RT 144A VAR RT 3-25-2037 BEO	103,244.71	51,488.12	85,435.51
	PVTPL BAYVIEW OPPORTUNITY MASTER FD TR SER 16-RPL3 CL A1 144A 3.4748% 07-28-31	94,324.57	94,324.57	93,772.39
	PVTPL BLACKBIRD CAP AIRCRAFT LEASE SECURITIZAT NT SER 2016 12-16-2041	250,000.00	249,998.90	248,125.00
	PVTPL BNP PARIBAS SUB NT 144A 4.375% DUE05-12-2026 BEO	200,000.00	202,472.00	197,120.00
	PVTPL BRAMBLES USA INC SR NT 144A 4.125%DUE 10-23-2025/10-23-2015 BEO	150,000.00	149,635.50	152,711.25
	PVTPL BXHTL 2015-JWRZ CL A FLTG RT DUE 05-15-2029	330,000.00	329,685.12	330,931.92
	PVTPL CAM MTG LLC 2016-1 ASSET BACKED NT CL A 144A STEP UP 4.0 % DUE 01-15-2056	61,285.54	61,161.34	60,993.09
	PVTPL CARNOW AUTO RECEIVABLES TR 2014-1 NT CL C 144A 2.81% DUE 11-15-2018 BEO	40,434.69	40,431.83	40,456.20
	PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE 05-01-2026	705,000.00	705,000.00	719,100.00
	PVTPL CHASE ISSUANCE TR 2013-6 CL A NT 1.65444% DUE 07-15-2020 REG	700,000.00	700,000.00	702,357.60
	PVTPL CIT GROUP INC NEW SR NT 144A 5% DUE 05-15-2018/05-15-2017 BEO	180,000.00	180,000.00	182,250.00
	PVTPL CMO BAYVIEW OPPORTUNITY MASTER SER 16-LT CL A1 STEP UP 10-28-2031	161,547.49	161,547.49	160,909.22
	PVTPL CMO CITIGROUP COML MTG TR 2015-GC29 3.11% DUE 04-10-2048 BEO	210,000.00	167,732.18	144,880.89
	PVTPL CMO COMM 2016-SAVA MTG TR MTG CTF CL C FLTG RT 10-15-2034	300,000.00	300,000.00	300,708.30
	PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2015-GLPB CL A 3.6393% 11-15-2034	620,000.00	638,599.38	646,137.96
	PVTPL CMO CSMC TR 2016-NYRT COML MTG PASSTHRU CTF CL A VAR RT12-20-2017	350,000.00	348,687.50	349,930.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	PVTPL CMO DBRR SER 2013-EZ3 CL A VAR RT DUE 12-18-2049	35,062.57	35,008.78	35,073.97
	PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASSTHRU CTF CL E 144A VAR 11-10-2046	250,000.00	237,612.47	261,506.50
	PVTPL CMO EQTY 2014-INNS MTG TR CTF CL D144A FLTG VAR RT DUE 05-08-2031 BEO	100,000.00	100,000.00	98,870.20
	PVTPL CMO HILTON USA TR 2013-HLT CL DFX 4.4065 11-05-2030 BEO	303.38	304.90	302.12
	PVTPL CMO J P M CHASE COML MTG PASS THRU CTF 3.9054 DUE 05-05-2022 BEO	344,111.29	374,221.02	357,523.03
	PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO	200,000.00	196,000.00	183,896.40
	PVTPL CMO MORGAN STANLEY BAML TRUST SER 2012-C6 CL E FLTG RT 11-15-2045	100,000.00	99,191.41	96,026.40
	PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4B 144A VAR RT 8-12-2045	200,000.00	184,175.78	201,126.60
	PVTPL CMO MORGAN STANLEY RE-REMIC TR 2010-GG10 CL A4B VAR 08-12-2045	100,000.00	91,867.19	100,367.30
	PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO	100,000.00	101,796.86	98,999.90
	PVTPL CMO NEW RESIDENTIAL MTG LN TR SER 16-3A CL A1B 144A VAR 09-01-2056	282,831.46	290,914.95	285,047.44
	PVTPL CMO RBSCF TR DTD 12-01-2009 2009-RR2 CL WBB VAR RT DUE 07-16-2017	100,000.00	88,515.63	99,991.80
	PVTPL CMO SFAVE COML MTG CTF CL A-2B VAR RT DUE 01-05-2043	415,000.00	431,553.94	412,193.36
	PVTPL CMO STRPS 2012-1 LTD SR 2012-1A CLS A 1.5 DUE 12-25-2044 BEO	6,196.26	6,123.91	6,177.71
	PVTPL CMO UBS-BARCLAYS COML MTG TR 2012-C2 CTF CL D FLT DUE 05-10-2063	235,000.00	239,875.59	230,483.30
	PVTPL CMO VOLT LI LLC SER 16-NPL11 CL A1 STEP UP 10-25-2046	301,745.83	301,745.83	301,053.32
	PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00081 5% DUE 10-15-2019 BEO	20,000.00	19,889.60	21,486.16
	PVTPL CORPORACION FINANCIERA DE DESARROLLO S ANT 4.75% DUE 07-15-2025	200,000.00	198,056.00	208,250.00
	PVTPL COX COMMUNICATIONS INC NEW NT 3.85% DUE 02-01-2025 BEO	405,000.00	404,299.35	397,203.75
	PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/06-15-2026 BEO	115,000.00	114,805.65	109,817.87
	PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO	120,000.00	117,317.10	104,345.52
	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	10,000.00	8,779.10	9,314.76
	PVTPL CREDIT AGRICOLE S A SUB NT 144A 4.375% DUE 03-17-2025 BEO	703,000.00	690,763.48	689,425.07
	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040	253,000.00	253,000.00	274,115.63
	PVTPL CROWN CASTLE TOWERS LLC/ C-2020 SRREV NT CL C 4.883 08-15-20	200,000.00	200,000.00	212,974.20
	PVTPL CVS CAREMARK CORP PASSTHRU CTF 5.926% DUE 01-10-2034 BEO	711,995.96	711,995.96	813,330.07
	PVTPL CVS LEASE BACKED PASS THRU SER 2013 TR 4.704 01-10-2036	147,021.05	161,279.15	154,737.45
	PVTPL DAIMLER FINANCE NA LLC NT 144A 1.5% DUE 07-05-2019 BEO	306,000.00	301,321.26	301,065.75
	PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO	560,000.00	560,000.00	534,398.48
	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	20,000.00	19,984.00	24,625.76
	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02	1,000,000.00	1,001,546.70	1,083,296.00
	PVTPL DNA ALPHA LTD 2013-1 5.25 05-30-2023	186,935.87	186,935.87	194,880.64
	PVTPL DRIVE AUTO RECEIVABLES TR 2015-A SER B 2.28% 06-17-2019	264,404.49	264,399.45	264,777.30
	PVTPL DT AUTO OWNER TR 2014-3 SR 2014-3ACL D 4.47% DUE 11-15-2021 BEO	175,000.00	174,998.86	178,459.75
	PVTPL DT AUTO OWNER TR 2016-1 DT AUTO OWNER TR 2016-1 4.66% DUE 12-15-2022 BEO	120,000.00	119,965.06	121,787.88
	PVTPL EDP FIN B V AMSTERDAM NT 144A 4.9%DUE 10-01-2019 BEO	300,000.00	266,000.00	314,364.00
	PVTPL EMERA US FIN LP SR NT 144A 3.55% DUE 06-15-2026/06-16-2016 BEO	15,000.00	14,958.75	14,745.45
	PVTPL EMERA US FIN LP SR NT 144A 4.75% DUE 06-15-2046/06-16-2016 BEO	20,000.00	19,857.60	20,168.90
	PVTPL EMPRESA DE TELECOMUNICACIONES DE BOGOTA S A SR NT 7 01-17-2023	100,000,000.00	56,562.37	25,005.10
	PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO	100,000.00	88,000.00	121,569.90
	PVTPL ERAC USA FIN CO GTD NT 144A 6.7% DUE 06-01-2034 REG	15,000.00	12,015.00	18,191.51
	PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	175,000.00	188,294.75	192,898.65
	PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE 12-01-2026/05-26-2016 BEO	515,000.00	513,321.10	494,151.77
	PVTPL FIRST INVS AUTO OWNER TR SER 14-3A CL D 3.85% DUE 02-15-2022	75,000.00	74,986.33	75,666.08
	PVTPL FLAGSHIP CR AUTO TR 2016-3 NT CL D144A 3.89% DUE 11-15-2022 BEO	145,000.00	144,960.97	142,160.18
	PVTPL FOREST LABS INC SR NT 4.375 DUE 02-01-2019 BEO	420,000.00	446,237.50	436,437.96
	PVTPL FOREST LABS INC SR NT 5 DUE 12-15-2021	550,000.00	603,625.00	594,650.65
	PVTPL FREEPORT-MCMORAN INC 6.875% DUE 02-15-2023/12-27-2016 BEO	20,000.00	22,913.58	21,000.00

Hess Corporation Employees' Pension Plan

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	PVTPL FREEPORT-MCMORAN INC SR NT 144A 6.5% DUE 11-15-2020/12-27-2016 BEO	6,000.00	6,396.01	6,165.00
	PVTPL GAHR COML MTG TRUST SER 2015-NRF CL D-FX FLTG RT 12-15-2034	785,000.00	765,432.31	780,627.55
	PVTPL GE BUS LN TR 2007-1 P THRU CTF SER2007-1 CL 144A 5.78125 DUE 4-16-35 BEO	131,341.89	125,267.32	123,809.70
	PVTPL GREAT WOLF SER 2015-WOLF CL-A FLTG RT 5-15-2034	745,000.00	743,835.94	750,126.35
	PVTPL HERO FDG TR 2014-2 NT CL A 144A 3.99% DUE 09-21-2040 BEO	74,027.98	73,977.58	74,106.97
	PVTPL HILTON DOMESTIC OPER CO INC SR NT 144A 4.25% DUE 09-01-2024/09-16-2016 BEO	90,000.00	90,000.00	87,300.00
	PVTPL HOME PARTNERS OF AMERICA TRUST SER 2016-1 CL D FLTG RT 03-17-2033	235,000.00	224,731.44	237,497.58
	PVTPL HYUNDAI CAP AMER 2.4% DUE 10-30-2018 BEO	90,000.00	89,989.20	90,375.48
	PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 3% DUE 10-30-2020 BEO	237,000.00	236,857.80	237,020.15
	PVTPL HYUNDAI CAP AMER SR NT 2.125% DUE 10-02-2017 BEO	20,000.00	19,972.60	20,037.72
	PVTPL IMPAX LABORATORIES INC SR NT CONV 2% DUE 06-15-2022 REG	355,000.00	284,745.30	280,228.13
	PVTPL ING BK N V SUB NT 144A 5.8% DUE 09-25-2023 BEO	550,000.00	573,258.50	604,333.95
	PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG	700,000.00	700,678.72	646,929.50
	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	200,000.00	200,000.00	190,855.80
	PVTPL INVITATION HOMES 2014-SFR1 TR CL BFLT RT 06-17-2031 BEO	100,000.00	99,367.19	100,030.20
	PVTPL INVITATION HOMES 2014-SFR1 TR VAR RT DUE 06-17-2031 BEO	100,000.00	98,593.75	100,001.00
	PVTPL INVITATION HOMES TRUST SER 2015-SFR3 CL A DUE 08-17-2032 BEO	355,502.30	355,502.30	356,377.90
	PVTPL J J P MORGAN CHASE COML MTG SECS TR SER 2010-C1 C VAR 06-15-2043 BEO	143,000.00	155,054.92	136,657.66
	PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043	10,000.00	10,182.50	10,037.38
	PVTPL MMRERLIN AVIATION HLDGS DAC SER 2016-1 CL A STEP UP 12-15-2032	200,000.00	192,309.92	192,309.92
	PVTPL MORGAN STANLEY RE-REMIC TR 2012-XACL A 2 DUE 07-27-2049	54,009.09	54,165.20	53,700.16
	PVTPL MORGAN STANLEY RESECURITIZATION TR 2015 R2 CL 1-A1 144A 12-26-2046 BEO	475,981.29	461,701.87	459,146.85
	PVTPL MORGAN STANLEY RESECURITIZATION TR SER 2015-R2 CL 1-A2 VAR 12-26-2046 BEO	480,000.00	420,000.00	441,821.28
	PVTPL MORGAN STANLEY RESECURITIZATION TR SER 2015-R2 CL 2-A2 VAR 12-26-2035	290,000.00	247,950.00	253,805.96
	PVTPL MYLAN N V SR NT 144A 2.5% DUE 06-07-2019 BEO	80,000.00	79,910.40	79,567.04
	PVTPL MYLAN N V SR NT 144A 3.15% DUE 06-15-2021/06-09-2016 BEO	190,000.00	191,941.30	186,463.53
	PVTPL MYLAN N V SR NT 144A 3.95% DUE 06-15-2026/06-09-2016 BEO	304,000.00	307,436.43	284,497.79
	PVTPL MYLAN N V SR NT 144A 5.25% DUE 06-15-2046/06-09-2016 BEO	65,000.00	64,989.60	59,949.05
	PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	120,000.00	118,179.60	105,000.00
	PVTPL NAVIENT PRIVATE ED LN TR 2015-A CL A-1 144A FLTG RATE 12-15-2021	123,024.73	123,024.73	123,040.23
	PVTPL NAVIENT PRIVATE ED LN TR SER 2014-CT CL B FLTG RT 10-17-2044	480,000.00	468,168.00	455,609.28
	PVTPL NAVIENT PVT ED LN PVT ED LN BACKEDNT A-2A 144A 3.91 DUE 12-15-2045 BEO	600,000.00	599,720.52	622,825.20
	PVTPL NAVIENT PVT ED LN TR 2015-B NT CL A-1 FLTG RATE 144A VAR RT DUE 05-15-2023	3,142.93	3,138.77	3,142.61
	PVTPL NBCUNIVERSAL ENTERPRISE INC 5.25%12-31-2049	690,000.00	716,568.75	724,500.00
	PVTPL NBCUNIVERSAL ENTERPRISE INC GTD SRNT 144A 1.974% DUE 04-15-2019 BEO	100,000.00	100,869.00	100,361.20
	PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.5% DUE 10-24-2019 BEO	1,010,000.00	1,009,737.40	996,469.03
	PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRUST SER 2014-1A CL A 1.92%10-15-2019	590,000.00	589,895.04	589,999.41
	PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRUST SER 2015-1A CL B FLTG RT 7-15-19	605,000.00	605,000.00	605,264.39
	PVTPL NYMT RESIDENTIAL 2016-RP1 LLC NT CL A 144A VAR RT DUE 03-25-2021 BEO	78,481.01	78,073.37	77,894.05
	PVTPL ONEMAIN FINL ISSUANCE TR 2014-1 CLA 2.43 06-18-2024	225,300.10	226,368.89	225,311.37
	PVTPL ONEMAIN FINL ISSUANCE TR 2015-1 CL A 3.19% DUE 03-18-2026	1,670,000.00	1,669,600.94	1,681,851.99
	PVTPL ONEMAIN FINL ISSUANCE TR 2015-1A CL B RT 3.85% DUE 03-18-2026	180,000.00	179,957.32	180,147.96
	PVTPL ONEMAIN FINL ISSUANCE TR 2015-3 CL B 4.16% DUE 11-20-2028 BEO	225,000.00	224,952.10	216,352.35
	PVTPL ONEMAIN FINL ISSUANCE TR SER 2014-2 CL B 3.02 09-18-2024	100,000.00	99,999.91	99,959.50
	PVTPL ONEMAIN FINL ISSUANCE TR SER 2016-2 CL A144A 4.1% 03-20-2028	380,000.00	379,923.16	400,123.28
	PVTPL ONEMAIN FINL ISSUANCE TR SER 2016-2 CL B 5.94% DUE 03-20-2028	260,000.00	259,955.52	265,068.96
	PVTPL PACIFIC LIFECORP 6.0% DUE 02-10-2020	460,000.00	456,793.80	497,025.40

Hess Corporation Employees' Pension Plan

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 3.4% 11-15-2026	135,000.00	134,588.25	129,164.36
	PVTPL PFS FING CORP 2016-B ASSET BACKED NT CL A 144A 1.87% DUE 10-15-2021 BEO	140,000.00	139,997.23	138,600.00
	PVTPL PRESTIGE AUTO RECEIVABLES TRUST SER 2015-1 CL D 3.05% 04-15-2021 BEO	60,000.00	59,996.75	58,888.74
	PVTPL PROGRESS RESIDENTIAL SER 2015-SFR3 CL D 4.673% DUE 11-12-2032 BEO	140,000.00	139,994.46	142,876.86
	PVTPL PVTPL BRITISH AWYS PASS THRU TR 2013-1A 4.625 DUE 06-20-2024 BEO	293,442.81	293,442.81	312,149.79
	PVTPL QUICKEN LOANS INC 5.75% DUE 05-01-2025 BEO	15,000.00	14,487.50	14,587.50
	PVTPL RCO MORTGAGE LLC SER 15-2A CL A STEP UP 12-31-2049	104,192.66	103,755.81	104,075.44
	PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO	200,000.00	209,072.00	203,464.80
	PVTPL SCHLUMBERGER HLDGS CORP SR NT 144A4% DUE 12-21-2025/12-21-2015 BEO	50,000.00	49,967.50	52,399.50
	PVTPL SFR GROUP SA BNDS 144A 7.375% 05-01-2026	200,000.00	200,000.00	205,000.00
	PVTPL SHENTON AIRCRAFT INVT I LTD AI 2015-1A NT 144A 4.75 10-15-2042	200,893.98	198,965.39	201,838.38
	PVTPL SIRIUS INTL GROUP LTD SR NT 144A 4.6% DUE 11-01-2026/11-01-2016 BEO	438,000.00	429,846.67	412,771.20
	PVTPL SLM PRIVATE ED LN TR 2012-D NT CL A-2 2.95% DUE 02-15-2046 BEO	345,799.34	345,692.27	348,985.19
	PVTPL SLM PVT ED LN TR 2012-A STUD LN CLA-1 FLTG DUE 08-15-2025 BEO	28,566.85	28,566.85	28,599.70
	PVTPL SLM STUDENT LN EDC REPACKAGING TR 2013-M NT CL M 3C7 3.5 DUE 10-28-2029	96,092.83	94,591.38	93,869.83
	PVTPL SMB PRIVATE ED LN TR 2016-C NT CL A-2A 144A 2.34% DUE 09-15-2034 BEO	510,000.00	509,747.75	501,512.07
	PVTPL SMB PRIVATE EDUCATION LOAN TRUST SER 2015-C CL B 3.5% 09-15-2043	520,000.00	477,836.74	500,973.72
	PVTPL SMB PVT ED LN TR 2016-B LN BACKED NT CL A-2A 144A 2.43 DUE 02-17-2032 BEO	131,000.00	130,995.35	128,176.56
	PVTPL SOCIAL PROFESSIONAL LN PROGRAM 2014-B ABS 2.55% DUE 08-27-2029	41,133.94	41,121.59	41,276.76
	PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LLC SER 2015-C CLS B 3.58% 08-25-2036	100,000.00	98,328.13	98,834.60
	PVTPL SOCIETE GENERALE 5 DUE 01-22-2024	500,000.00	495,465.00	507,725.00
	PVTPL SOCIETE GENERALE SUB NT 144A 4.25%DUE 04-14-2025 BEO	1,001,000.00	985,471.89	971,069.10
	PVTPL SOFI PROFESSIONAL LN PROGRAM 2014-A LLC 3.02 DUE 10-25-2027 BEO	88,312.51	89,835.02	89,353.27
	PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-C LLC 1.68% DUE 05-25-2031	499,243.17	499,048.17	498,285.62
	PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-C LLC CL B 144A 3.42 5-25-2037 BEO	100,000.00	99,950.41	96,618.20
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-B CL B 3.8% 144A 04-25-2037	100,000.00	99,946.17	98,423.20
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-D CL 144A 2.34% 04-25-2033	100,000.00	99,987.56	97,955.60
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-D CL B 144A VAR 01-25-2039	100,000.00	99,997.64	95,493.90
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-E CLS A2B 2.49% DUE 01-25-2036	450,000.00	449,102.07	446,458.05
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2015-A CL A2 2.42% DUE 03-25-2030	561,797.25	561,712.98	560,133.20
	PVTPL SOLVAY FIN AMER LLC GTD NT 144A 4.45% DUE 12-03-2025/12-03-2015 BEO	400,000.00	398,452.00	415,050.00
	PVTPL SOUTHERN NAT GAS CO SOUTHERN NAT GAS 5.9% DUE 04-01-2017/03-26-2007 BEO	30,000.00	30,015.70	30,312.42
	PVTPL SPRINGCASTLE AMER FDG LLC ABS NT 2016-A CL A 3.05% 04-25-2029	287,090.34	287,079.34	288,525.79
	PVTPL SPRINGLEAF FDG TR 2014-A NT CL A 144A 2.41% DUE 12-15-2022/02-15-2017 BEO	71,059.93	71,048.22	71,086.08
	PVTPL SPRINGLEAF FDG TR 2014-AA CL B 3.45 12-15-2022	100,000.00	99,969.14	100,210.80
	PVTPL SPRINGLEAF FDG TR 2015-A AST BACKED NT CL A 144A 3.16 DUE 11-15-2024 BEO	940,000.00	939,812.38	947,426.00
	PVTPL SR SECD NT 144A 6.75% DUE 11-01-2020/11-01-2016 BEO	205,000.00	216,787.50	212,687.50
	PVTPL SWISS RE TREAS US CORP SR NT 144A 2.875% DUE 12-06-2022 BEO	230,000.00	233,115.00	226,851.30
	PVTPL TAL ADVANTAGE V LLC SER 2014-3 CL A 3.27% 11-21-2039	241,458.25	241,376.11	230,492.42
	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	105,000.00	114,808.40	113,584.49

Hess Corporation Employees' Pension Plan

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	PVTPL TESORO CORP SR NT 144A 4.75% DUE 12-15-2023/12-22-2016 BEO	205,000.00	205,000.00	206,409.38
	PVTPL TESORO CORP TESORO CORP 5.125% DUE 12-15-2026/12-22-2016 BEO	255,000.00	255,000.00	257,907.00
	PVTPL TRANCHE # TR 00015 1.875% DUE 09-17-2018 BEO	200,000.00	199,444.00	199,901.40
	PVTPL TRINITY RAIL LEASING 2012 LLC SER 2012-1 CL A-1 2.266 DUE 01-15-2043	54,436.84	54,436.83	52,039.71
	PVTPL TRINITY RAIL LEASING VII LLC SECD NT 144A 6.657% DUE 11-16-2039 BEO	217,169.38	217,169.38	225,556.03
	PVTPL U.S. RESIDENTIAL OPPORTUNITY FD III TR 2 ABS CL A 3.4747% 07-27-2036	152,019.73	152,019.73	151,389.76
	PVTPL UBS GROUP FUNDING (SWITZERLAND) AGSR NT 144A 2.65% DUE 02-01-2022 BEO	200,000.00	199,880.00	194,379.00
	PVTPL UNITED BUSINESS MEDIA LT 5.75 DUE 11-03-2020	40,000.00	39,318.00	42,052.20
	PVTPL UNIVERSAL HEALTH SVCS INC SR SECD NT 144A 3.75% DUE 08-01-2019 BEO	79,000.00	79,000.00	79,395.00
	PVTPL UNIVERSAL HEALTH SVCS INC SR SECD NT 144A 5% DUE 06-01-2026/06-03-2016 BEO	335,000.00	333,600.00	326,625.00
	PVTPL UNIVERSAL HLTH SVCS INC SR SECD NT 144A 4.75 DUE 08-01-2022/08-01-2017 BEO	599,000.00	613,931.25	606,487.50
	PVTPL VALEANT PHARMACEUTICAL 5.875 DUE 5-15-23	115,000.00	95,743.75	86,825.00
	PVTPL VALEANT PHARMACEUTICALS 5.625% DUE 01/12/2021	10,000.00	7,875.00	7,750.00
	PVTPL VALEANT PHARMACEUTICALS INTL INC CDA SR NT 144A 5.5% DUE 03-01-2023	15,000.00	12,862.50	11,250.00
	PVTPL VALEANT PHARMACEUTICALS INTL SR NT 7.25% DUE 07-15-2022/07-15-2017 BEO	85,000.00	81,471.89	69,487.50
	PVTPL VERICREST OPPORTUNITY LN TRANSFEREE ABS SER 2014-NPL10 CL A-110-25-2054	84,817.17	85,002.71	84,852.11
	PVTPL VERICREST OPPORTUNITY LOAN TRANSFEREE SER 2015-NPL1 CL A1 DUE 10-25-2057	70,735.12	70,994.84	70,741.56
	PVTPL VIRGIN AUSTRALIA HLDGS LTD 2013-1 144A CL A 5 DUE 10-23-23 BEO	114,812.98	114,812.98	119,979.56
	PVTPL VOLT XLIX LLC SER 16-NPL9 CL A1 144A STEP 09-25-2046	500,153.52	499,789.34	498,987.16
	PVTPL VOLT XXII LLC SER 2015-NPL4 CL A-1 VARDUE 02-25-2055	169,193.26	169,055.83	169,323.03
	PVTPL VOLT XXVI LLC SER 2014-NPL6 CL A-1 FLTGT RT 09-25-2043	83,516.83	83,490.73	83,398.82
	PVTPL VOLT XXXI LLC ASSET BACKED NT SER 2015-NPL2 CL A-1 DUE 02-25-2055 BEO	106,403.88	106,725.55	106,660.42
	PVTPL VOLT XXXIII LLC SER 2015-NPL5 CL A-1 STEP UP 03-25-2055	119,290.50	118,433.11	119,633.58
	PVTPL VOLT XXXIX LLC ASSET BACKED CTF CLA-1 144A VAR RT DUE 10-25-2045 BEO	68,221.60	68,158.43	68,632.36
	PVTPL VOLT XXXVI LLC SER 15-NP10 CL A1 STEP-UP DUE 07-25-2045	112,900.48	112,675.66	113,037.99
	PVTPL VOTORANTIM CIMENTOS S A GTD SR NT 144A 7.25% DUE 04-05-2041 BEO	400,000.00	392,514.67	372,200.00
	PVTPL VRX ESCROW CORP USD SR NT 144A 5.375% DUE 03-15-2020/03-15-2017 BEO	70,000.00	70,000.00	59,150.00
	PVTPL WESTLAKE CHEM CORP SR NT 144A 3.6% DUE 08-15-2026/08-10-2016 BEO	315,000.00	313,425.00	302,976.45
	PVTPL WFRBS COML MTG TR 2012-C7 CTF CL A-FL FLTGT RT DUE 06-15-2045 BEO	800,000.00	813,000.00	814,331.20
	PVTPL WRIGLEY WM JR CO NT 144A 2.4% DUE 10-21-2018/09-21-2018 BEO	20,000.00	19,962.60	20,178.94
	PVTPL WRIGLEY WM JR CO NT 2.9 DUE 10-21-2019	50,000.00	50,189.10	50,873.10
	PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO	700,000.00	578,143.00	782,026.00
	PVTPLFIRST INVS AUTO OWNER TR SER 2014-2 CL D 3.47% 02-15-2021	90,000.00	89,987.35	90,572.94
	QEP RES INC 6.875% DUE 03-01-2021	10,000.00	10,325.00	10,625.00
	QUALCOMM INC 3.45% DUE 05-20-2025	92,000.00	91,668.80	93,612.21
	QUALCOMM INC 4.8% DUE 05-20-2045	94,000.00	92,090.99	100,451.13
	RABOBANK NEDERLAND UTREC 3.375 19 JAN 2017	210,000.00	223,344.31	210,191.52
	RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022	30,000.00	31,426.80	31,674.42
	RBSSP VAR RT 5.5% DUE 02-26-2035	11,857.38	12,331.68	11,927.35
	RCO MTG LLC 2016-1 ASSET BACKED NT CL A 144A 11-25-2047/06-25-2017 BEO	92,602.64	93,195.86	93,078.43
	REPUBLIC SVCS INC 2.9% DUE 07-01-2026	50,000.00	49,892.50	47,932.50
	REPUBLICA ORIENT URUGUAY 4.5% 08-14-2024	135,000.00	143,381.21	140,737.50
	RETAIL OPPORTUNITY 4% DUE 12-15-2024	230,000.00	223,288.00	220,545.85
	RETAIL OPPORTUNITY INVT PARTNERSHIP LP 5 DUE 12-15-2023	145,000.00	142,578.50	148,532.93
	REYNOLDS AMERN INC 3.25% DUE 06-12-2020	38,000.00	37,993.16	38,937.23
	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	40,000.00	43,985.40	48,264.92
	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	273,000.00	284,245.84	288,236.40

Hess Corporation Employees' Pension Plan

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	290,000.00	319,346.23	343,396.54
	RIO TINTO FIN USA 3.75% DUE 09-20-2021	80,000.00	79,894.35	84,014.16
	ROCK-TENN CO 4.9% DUE 03-01-2022	43,000.00	47,327.52	46,678.13
	ROGERS 6.8% DUE 08-15-2018	20,000.00	19,992.50	21,564.94
	ROYAL BK SCOTLAND 4.8% DUE 04-05-2026	200,000.00	199,638.00	200,225.80
	ROYAL BK SCOTLAND 6.1% DUE 06-10-2023	110,000.00	108,993.70	115,138.10
	ROYAL BK SCOTLAND 6.125% DUE 12-15-2022	625,000.00	629,071.15	664,583.13
	ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	230,000.00	234,046.70	238,901.92
	RWT HLDGS INC 5.625% DUE 11-15-2019	130,000.00	120,970.06	130,975.00
	RYLAND GROUP INC .25% DUE 06-01-2019	5,000.00	4,542.06	4,656.25
	SANTANDER 5.179% DUE 11-19-2025	200,000.00	198,126.00	201,880.60
	SANTANDER DR AUTO 1.5% DUE 08-17-2020	330,000.00	329,959.51	328,540.08
	SANTANDER DR AUTO 2.36% DUE 04-15-2020	569,808.72	569,713.85	572,217.30
	SANTANDER DR AUTO 3.02% DUE 04-15-2021	205,000.00	204,993.05	207,247.42
	SANTANDER DR AUTO 3.1% DUE 11-16-2020	145,000.00	144,995.19	146,836.72
	SANTANDER DR AUTO 3.78% DUE 10-15-2019	400,000.00	399,938.68	407,462.00
	SANTANDER DR AUTO FIXED 1.12% DUE 12-17-2018	130,769.54	130,764.83	130,773.33
	SANTANDER HLDGS 2.65% DUE 04-17-2020	70,000.00	69,720.70	69,379.17
	SANTANDER HLDGS 2.7% DUE 05-24-2019	180,000.00	179,964.00	179,863.02
	SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	748,000.00	747,700.80	743,322.01
	SANTANDER UK GROUP 2.875% DUE 08-05-2021	250,000.00	249,737.50	244,463.75
	SANTANDER UK GROUP 2.875% DUE 10-16-2020	80,000.00	79,874.40	79,279.28
	SASOL FING INTL 4.5% DUE 11-14-2022	200,000.00	198,096.00	198,500.00
	SCHLUMBERGER HLDGS CORP 144A 3.0% 12-21-2020 BEO	70,000.00	69,841.80	71,480.71
	SCHWAB CHARLES FLTGT RT 4.625% DUE 12-31-2049	330,000.00	330,000.00	310,200.00
	SHELL INTL FIN B V 2.875% DUE 05-10-2026	120,000.00	119,516.74	116,015.04
	SHELL INTL FIN B V 4% DUE 05-10-2046	30,000.00	31,490.80	28,687.77
	SHELL INTL FIN B V GTD NT 4.375 DUE 03-25-2020	90,000.00	89,575.20	96,143.13
	SHIRE ACQUISITIONS 1.9% DUE 09-23-2019	170,000.00	169,862.30	167,844.74
	SHIRE ACQUISITIONS 2.4% DUE 09-23-2021	190,000.00	189,794.80	183,537.53
	SHIRE ACQUISITIONS 3.2% DUE 09-23-2026	100,000.00	99,881.00	93,433.50
	SLC STUDENT LN TR 2008-2 ASSET BACKED NTCL A-3 FLTGT RATE 09-15-2018 REG	294,539.43	293,434.91	292,737.44
	SLM CORP 8 DUE 03-25-2020	50,000.00	54,375.00	55,470.00
	SLM STUD LN TR FLTGT RT 3.01444% DUE 07-25-2023	157,164.52	158,932.62	158,039.77
	SLM STUDENT LN TR FLTGT RT 1.60444% DUE 01-25-2044	206,549.36	173,759.65	180,835.41
	SM ENERGY CO 5 DUE 01-15-2024	45,000.00	34,825.00	42,412.50
	SM ENERGY CO 5.625% DUE 06-01-2025	25,000.00	20,737.50	24,125.00
	SMB PVT ED LN TR FLTGT RT 1.93444% DUE 05-15-2023	208,497.06	208,497.06	208,621.74
	SOCIETE GENERALE 4/A2 DISC COML PAPER YRS 1&2 CPN 08-10-2017	575,000.00	566,432.50	570,526.37
	SOFI PROFESSIONAL LN PROGRAM SER 2015-D LLC BNDS 3.59% 10-25-2037	261,462.02	260,964.38	261,692.37
	SOFI PROFESSIONAL LN PROGRAM SER 2015-B CL A2 2.51% 09-27-2032	538,137.03	536,119.02	536,536.07
	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	140,000.00	137,489.80	128,265.20
	SOUTHN NAT GAS CO 8% DUE 03-01-2032	20,000.00	23,250.00	25,040.84
	SOUTHWESTN ENERGY STEP CPN 6.7% DUE 01-23-2025	195,000.00	194,574.90	199,387.50
	SOUTHWESTN PUB SVC 3.3 DUE 06-15-2024	200,000.00	200,596.00	202,494.00
	SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026	30,000.00	29,977.20	29,596.80
	SPRINT CAP CORP 6.875% DUE 11-15-2028	10,000.00	7,725.00	9,875.00
	SPRINT CAP CORP 8.75% DUE 03-15-2032	10,000.00	9,475.00	11,000.00
	SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	835,000.00	836,068.28	836,561.45
	ST JUDE MED INC 3.875% DUE 09-15-2025	15,000.00	14,942.40	15,111.92
	ST JUDE MED INC 4.75% DUE 04-15-2043	16,000.00	17,173.80	15,660.82
	STANDARD CHARTERED BK US CPN 08-03-2017	650,000.00	640,250.00	644,477.60
	STATE STR CORP 5.25% DUE 12-29-2049	481,000.00	498,139.50	491,822.50
	STATE STR CORP STEP CPN 4.956% DUE 03-15-2018	100,000.00	102,514.27	103,312.10
	STRYKER CORP 4.625% DUE 03-15-2046	35,000.00	34,612.90	35,688.70
	SUMITOMO MITSUI TR BK LTD NY BRH DISC COML PAPER 4/2 YRS 1&2 CPN 07-21-2017	1,000,000.00	982,548.61	993,176.94
	SUNOCO LOGISTICS 4.25% DUE 04-01-2024	135,000.00	134,694.90	136,043.28
	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	52,000.00	45,643.84	50,214.27
	SYNCHRONY CR CARD 2.04% DUE 03-15-2022	910,000.00	909,808.90	913,810.17
	SYNCHRONY FINL 4.5% DUE 07-23-2025	60,000.00	59,780.40	61,629.96
	TARGA RES INC / 4.125% DUE 11-15-2019	35,000.00	31,612.50	35,437.50
	TARGA RES PARTNERS 5.25% DUE 05-01-2023	35,000.00	34,575.00	35,350.00
	TARGA RES PARTNERS 6.375% DUE 08-01-2022	80,000.00	85,687.50	82,800.00
	TARGA RES PARTNERS 6.75% DUE 03-15-2024	75,000.00	74,825.00	80,437.50

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	TARGA RES PARTNERS LP CORP BD 4.25 DUE 11-15-2023	5,000.00	4,875.00	4,781.25
	TEACHERS INS & 6.85% DUE 12-16-2039	120,000.00	134,913.73	155,726.88
	TELEFONICA EMISIONES S A U 6.221 DUE 07-03-2017	20,000.00	19,250.00	20,448.84
	TELEFONICA SA 5.877% DUE 07-15-2019	40,000.00	40,234.40	43,353.52
	TESORO LOGISTICS 5.25% DUE 01-15-2025	50,000.00	50,000.00	51,062.50
	TEVA 1.4% DUE 07-20-2018	150,000.00	149,871.00	148,776.90
	TEVA 2.2% DUE 07-21-2021	140,000.00	138,661.60	133,936.18
	TEVA 2.8% DUE 07-21-2023	145,000.00	143,800.50	137,255.70
	TEVA 2.95% DUE 12-18-2022	155,000.00	156,023.80	149,357.69
	TEVA 3.15% DUE 10-01-2026	690,000.00	682,083.40	636,129.63
	TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000	160,000.00	150,456.86	137,097.92
	THERMO FISHER 2.95% DUE 09-19-2026	30,000.00	29,636.10	28,327.50
	THERMO FISHER 3% DUE 04-15-2023	35,000.00	34,829.20	34,400.35
	THERMO FISHER 3.6% DUE 08-15-2021	30,000.00	29,942.70	31,005.39
	TIME WARNER CABLE 4.5% DUE 09-15-2042	440,000.00	423,062.15	398,488.64
	TIME WARNER CABLE 5.5% DUE 09-01-2041	90,000.00	97,314.10	91,494.99
	TIME WARNER CABLE 5.875% DUE 11-15-2040	70,000.00	75,345.88	74,651.15
	TIME WARNER CABLE 6.55% DUE 05-01-2037	30,000.00	37,486.60	33,961.56
	TIME WARNER CABLE 6.75% DUE 06-15-2039	20,000.00	19,426.20	23,251.62
	TIME WARNER CABLE 7.3% DUE 07-01-2038	50,000.00	60,504.30	61,507.10
	TIME WARNER CABLE INC 8.25 DUE 04-01-2019 REG	100,000.00	114,603.34	112,370.00
	TIME WARNER ENTMT 8.375% DUE 07-15-2033	30,000.00	39,015.00	39,306.33
	TIME WARNER INC 3.875% DUE 01-15-2026	293,000.00	313,231.65	293,315.56
	TIME WARNER INC 6.1 07-15-2040	10,000.00	10,062.50	11,415.31
	TIME WARNER INC 6.25% DUE 03-29-2041	10,000.00	10,405.30	11,667.81
	TIME WARNER INC FIXED 3.6% DUE 07-15-2025	151,000.00	158,003.38	150,154.40
	TIME WARNER INC NEW NT 4.75 DUE 03-29-2021	50,000.00	51,153.90	53,565.05
	TORONTO DOMINION HLDGS USA INC DISC COMLPAPER 4/2 YRS 1&2 CPN 08-09-2017	528,000.00	521,097.87	523,656.50
	TOYOTA AUTO .93% DUE 07-16-2018	61,556.33	61,553.67	61,518.53
	TOYOTA AUTO 1.12% DUE 02-15-2019	64,162.04	64,196.35	64,127.84
	TOYOTA AUTO 1.23% DUE 10-15-2020	285,000.00	284,964.32	282,874.19
	TOYOTA MTR CR CORP TRANCHE # TR 00077 1.4% DUE 05-20-2019	20,000.00	19,771.40	19,773.08
	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	90,000.00	90,719.90	113,486.94
	TUPPERWARE BRANDS 4.75% DUE 06-01-2021	100,000.00	103,781.00	106,939.70
	TYSON FOODS INC 5.15% DUE 08-15-2044	20,000.00	20,774.20	20,737.50
	U S BANCORP MEDIUM 2.375% DUE 07-22-2026	100,000.00	98,214.00	92,576.70
	UBS-BARCLAYS COML VAR RT 5.05130004883 DUE 07-12-2022	200,000.00	201,859.38	190,794.80
	UN PAC RR CO 3.227% DUE 05-14-2026	121,056.29	121,056.29	119,412.35
	UNION PAC CORP 3.875% DUE 02-01-2055	88,000.00	81,608.68	80,831.61
	UNITEDHEALTH GROUP 2.875% DUE 12-15-2021	115,000.00	114,875.80	116,569.29
	US AWYS 2013-1 3.95 DUE 05-15-2027	415,339.48	406,288.01	425,764.50
	US BANCORP 3.1% DUE 04-27-2026	35,000.00	34,973.05	34,074.60
	USAA AUTO OWNER TR 1.2% DUE 06-15-2020	230,000.00	229,962.17	229,072.64
	UTD AIRLS 2014-1 4% DUE 10-11-2027	251,684.08	251,684.08	256,717.76
	UTD AIRLS 2014-2 FIXED 3.75% DUE 03-03-2028	353,371.03	353,371.03	355,137.89
	UTD AIRLS PASS 9.75 DUE 01-15-2017	14,031.35	15,088.08	14,076.11
	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	30,000.00	29,888.45	32,112.12
	UTD TECHNOLOGIES STEP CPN 1.778% DUE 05-04-2018	472,000.00	473,120.69	472,102.90
	VA ELEC & PWR CO 3.15% DUE 01-15-2026	15,000.00	14,998.65	14,892.21
	VA ELEC & PWR CO 4.2% DUE 05-15-2045	200,000.00	201,900.00	203,515.80
	VA ELEC & PWR CO 6% DUE 05-15-2037	70,000.00	91,587.30	86,614.01
	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	95,000.00	94,557.97	93,575.00
	VENTAS REALTY LP 3.5% DUE 02-01-2025	265,000.00	264,106.95	260,899.39
	VENTAS RLTY LTD PARTNERSHIP 3.75 DUE 05-01-2024	120,000.00	119,164.80	121,460.28
	VERICREST OPPORTUNITY LOAN TRANSFEREE SERIES 2015-NPL7 CLS A1 02-25-55	67,902.52	67,838.87	67,724.14
	VERIZON 4.272% DUE 01-15-2036	361,000.00	351,871.47	345,522.49
	VERIZON 4.672% DUE 03-15-2055	90,000.00	77,003.10	84,519.90
	VERIZON 4.862% DUE 08-21-2046	291,000.00	298,538.17	294,868.55
	VERIZON 5.012% DUE 08-21-2054	292,000.00	281,363.38	290,470.50
	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	316,000.00	314,877.16	311,887.58
	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG	40,000.00	45,510.49	44,229.72
	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	35,000.00	36,065.49	42,227.99
	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	165,000.00	206,840.89	206,081.21
	VERIZON COMMUNICATIONS INC 4.5 DUE 09-15-2020	200,000.00	218,154.20	214,022.60

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	VERIZON FIXED 3% DUE 11-01-2021	175,000.00	180,505.85	176,275.93
	VIACOM INC NEW 3.45% DUE 10-04-2026	25,000.00	24,870.25	23,104.98
	VIACOM INC NEW 3.875% DUE 04-01-2024	10,000.00	9,356.80	9,705.22
	VIACOM INC NEW 4.25% DUE 09-01-2023	20,000.00	19,692.29	20,015.90
	VIACOM INC NEW 4.375% DUE 03-15-2043	355,000.00	280,856.25	282,777.03
	VIACOM INC NEW 4.85% DUE 12-15-2034	130,000.00	126,053.20	115,891.36
	VIAVI SOLUTIONS INC .625% DUE 08-15-2033/08-20-2018 BEO	70,000.00	68,903.26	72,362.50
	VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043	50,000.00	50,910.70	49,394.60
	WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG	140,000.00	133,344.43	137,382.00
	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	25,000.00	28,340.00	27,681.25
	WALDORF ASTORIA BOCA RATON TRUST 2016-BOCA SER 2016-BOCA CLS A FLT 144A 06-15-29	100,000.00	100,000.00	100,359.20
	WALGREENS BOOTS 3.45% DUE 06-01-2026	350,000.00	363,025.26	343,560.35
	WALGREENS BOOTS 4.65% DUE 06-01-2046	55,000.00	59,677.30	55,812.46
	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	90,000.00	82,038.60	92,502.81
	WASTE MGMT INC DEL 3.5% DUE 05-15-2024	40,000.00	39,899.20	41,241.56
	WASTE MGMT INC DEL 7.375% DUE 05-15-2029	30,000.00	37,542.00	39,167.91
	WELLPOINT INC 3.125% DUE 05-15-2022	30,000.00	29,846.40	30,015.21
	WELLS FARGO & CO 4.1% DUE 06-03-2026	110,000.00	116,474.60	111,450.79
	WELLS FARGO & CO 4.4% DUE 06-14-2046	135,000.00	134,787.20	129,202.29
	WELLS FARGO & CO 4.48% DUE 01-16-2024	362,000.00	355,976.28	381,062.92
	WELLS FARGO & CO 4.75% DUE 12-07-2046	170,000.00	169,677.00	172,525.52
	WELLS FARGO & CO 4.9% DUE 11-17-2045	115,000.00	114,569.50	118,118.92
	WELLS FARGO & CO 5.375% DUE 11-02-2043	50,000.00	49,852.00	55,182.45
	WELLS FARGO & CO FLTG RT 5.875% DUE 12-29-2049	220,000.00	245,025.00	230,978.00
	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	30,000.00	29,972.00	29,526.93
	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	365,000.00	365,428.00	375,429.51
	WELLS FARGO & CO TRANCHE # SR 00129 3.45% DUE 02-13-2023	40,000.00	40,245.53	40,143.96
	WELLS FARGO CAP X 5.95% DUE 12-01-2086	40,000.00	39,960.00	41,600.00
	WELLS FARGO COML 0% DUE 12-15-2049	405,000.00	417,140.28	417,753.45
	WELLS FARGO COML 2.918% DUE 11-15-2049	310,000.00	319,285.74	299,139.15
	WELLS FARGO COML 3.362% DUE 05-01-2048	150,000.00	154,499.85	154,054.35
	WELLS FARGO COML 3.467% DUE 04-30-2050	100,000.00	102,994.70	100,189.30
	WELLS FARGO COML MTG TR 2015-C26 CL AS 3.58% DUE 02-15-2048	100,000.00	102,999.30	101,040.70
	WELLS FARGO MTG FLTG RT 3.134364% DUE 02-25-2034	63,084.61	64,504.02	63,511.57
	WELLTOWER INC 4% SNR 01/06/2025 USD	175,000.00	174,870.50	179,158.88
	WELLTOWER INC 4.25% DUE 04-01-2026	155,000.00	153,801.85	160,670.99
	WESTLAKE 2.24% DUE 04-15-2020	21,242.35	21,238.47	21,278.70
	WESTLAKE 3.29% DUE 09-15-2021	30,000.00	29,994.78	30,304.86
	WESTVACO CORP DEL 8.2% DUE 01-15-2030	140,000.00	191,746.00	182,766.64
	WFRBS COML MTG TR 2.029% DUE 03-15-2045	474,195.25	480,419.07	476,200.15
	WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF A-S 3.241 DUE 12-15-2045	140,000.00	145,419.53	140,186.76
	WFRBS COML MTG TR FLTG RT 4.980954% DUE 06-15-2045	100,000.00	98,080.08	93,836.40
	WF-RBS COML MTG TR VAR RT 5.6474% DUE 02-15-2044	415,000.00	446,217.77	424,837.99
	WILLIAMS COS INC 7.5% DUE 01-15-2031	15,000.00	16,656.16	16,912.50
	WILLIAMS COS INC 7.75% DUE 06-15-2031	16,000.00	17,470.89	18,240.00
	WILLIAMS COS INC 7.875% DUE 09-01-2021	73,000.00	87,363.49	83,402.50
	WORLD FINL NETWORK 2.03% DUE 04-15-2025	780,000.00	779,769.20	763,948.38
	WPP FIN 2010 5.125% DUE 09-07-2042	30,000.00	28,301.70	30,008.79
	XSTRATA FIN CDA LTD NT 144A STEP UP 10-25-2022	605,000.00	603,469.35	618,612.50
	XSTRATA FIN CDA STEP CPN 2.7% DUE 10-25-2017	200,000.00	197,927.40	201,530.00
	ZF N AMER CAP INC 4.75% DUE 04-29-2025	225,000.00	222,795.00	228,937.50
	ZOETIS INC 1.875% DUE 02-01-2018	335,000.00	334,979.90	334,999.00
	Total Corporate Debt Instruments - Other	362,340,793.44	216,419,992.38	216,481,388.26
Corporate Stock - Preferred				
	ALLERGAN PLC. CONV PREFERRED STOCK	224.00	220,980.01	170,791.04
	BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L	67.00	59,240.50	78,175.60
	CHESAPEAKE ENERGY CORP PFD CONV 5.75% 144A CONV PFD STK	5.00	3,678.37	2,793.75
	CITIGROUP CAP XIII 7.875% TR PFD SECS FIXED/FLTG	1,100.00	28,236.73	28,402.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	TEVA PHARMACEUTICAL INDUSTRIES	185.00	164,601.84	119,325.00
	WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%	120.00	124,181.25	142,800.00
	Total Corporate Stock - Preferred	1,701.00	600,918.70	542,287.39
	Corporate Stock - Common			
	#REORG/ ALBANY MOLECULAR CASH MERGER 09-01-2017	21,625.00	361,883.70	405,685.00
	#REORG/ALLIED WORLD CASH AND STOCK MERGER FAIRFAX FINL 3566041 08-22-2017	4,500.00	156,760.79	241,695.00
	#REORG/CLUBCORP HLDGS INC CASH MERGER 09-19-2017	28,900.00	563,867.46	414,715.00
	#REORG/COMPUTER SCIENCES CORP STOCK MERGER DXC TECHNOLOGY CO 2F1XA12 04-03-17	8,327.00	181,672.55	494,790.34
	#REORG/FMC TECHNOLOGIES STOCK MERGER TECHNIPFMC INC 2E1WAA2 01-17-2017	15,300.00	501,667.48	543,609.00
	#REORG/L-3 COMMUNICATIONS NAME CHANGE L3 TECHNOLOGIES 2E19A92 01-03-2017	4,450.00	448,018.40	676,889.50
	#REORG/MULTI PACKAGING CASH MERGER 06-06-2017	36,000.00	547,248.07	513,360.00
	#REORG/SBA COMMUNICATIONS NAME CHANGE SBA 2E14AG2 01-17-2017	16,375.00	995,234.54	1,690,882.50
	3P LEARNING LTD NPV	1,752,418.00	2,064,452.19	1,459,264.78
	5TH 3RD BANCORP COM	34,600.00	657,124.13	933,162.00
	ABBOTT LAB COM	57,700.00	1,995,709.58	2,216,257.00
	ACCENTURE PLC SHS CL A NEW	32,491.00	3,737,341.78	3,805,670.83
	ADIDAS AG	12,010.00	1,879,356.68	1,902,032.19
	ADOBE SYS INC COM	26,050.00	2,040,104.62	2,681,847.50
	ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS	22,200.00	1,860,995.14	1,949,382.00
	ADR AMBEV SA SPONSORED ADR	263,307.00	1,544,316.04	1,292,837.37
	ADR BP P L C SPONSORED ADR	85,140.00	3,455,765.36	3,182,533.20
	ADR CTRIP COM INTL LTD ADS	94,243.00	4,466,356.78	3,769,720.00
	ADR HDFC BK LTD ADR REPSTG 3 SHS	33,870.00	1,921,131.34	2,055,231.60
	ADR RYANAIR HLDGS PLC SPONSORED ADR NEW	6,900.00	422,500.16	574,494.00
	ADR TEVA PHARMACEUTICAL INDS	49,734.00	2,056,539.60	1,802,857.50
	ADVANSIX INC COM	8,575.00	135,311.61	189,850.50
	AERCAP HOLDINGS N.V. EUR0.01	13,200.00	604,431.83	549,252.00
	AETNA INC	14,550.00	1,296,140.01	1,804,345.50
	AIA GROUP LTD NPV	43,490.00	246,925.48	245,408.32
	AIR PROD & CHEM INC COM	20,600.00	2,587,502.19	2,962,692.00
	ALBEMARLE CORP COM	9,501.00	597,368.35	817,846.08
	ALEXION PHARMACEUTICALS INC COM	17,400.00	2,190,869.50	2,128,890.00
	ALLIANCE DATA SYS CORP COM	12,400.00	2,463,985.26	2,833,400.00
	ALLIANT ENERGY CORP COM	24,200.00	830,328.04	916,938.00
	ALLSTATE CORP COM	43,500.00	2,195,654.24	3,224,220.00
	ALLY FINL INC COM	69,500.00	1,282,160.17	1,321,890.00
	ALPHABET INC CAP STK USD0.001 CL C	6,245.00	3,176,799.97	4,820,015.90
	ALPHABET INC CAPITAL STOCK USD0.001 CL A	5,720.00	2,592,866.83	4,532,814.00
	ALTRIA GROUP INC COM	40,247.00	1,171,194.52	2,721,502.14
	AMAZON COM INC COM	9,215.00	3,908,122.20	6,910,052.05
	AMC NETWORKS INC CL A	8,308.00	542,502.26	434,840.72
	AMDOCS ORD GBP0.01	60,675.00	2,268,016.98	3,534,318.75
	AMERICAN EXPRESS CO	26,304.00	1,352,962.10	1,948,600.32
	AMERICAN INTERNATIONAL GROUP INC COM	73,487.00	3,403,393.36	4,799,435.97
	AMERN WOODMARK CORP COM	6,775.00	497,604.48	509,818.75
	AMETEK INC NEW COM	11,800.00	457,849.50	573,480.00
	AMN HEALTHCARE SVCS INC COM	9,075.00	350,815.35	348,933.75
	AMPHENOL CORP NEW CL A	8,000.00	413,289.07	537,600.00
	ANTHEM INC COM	17,480.00	1,792,662.99	2,513,099.60
	APPLE INC COM STK	60,865.00	5,839,392.01	7,049,384.30
	APPLIED MATERIALS INC COM	45,600.00	1,033,404.65	1,471,512.00
	ARCLAND SERVICE HO NPV	95,139.00	2,008,236.15	2,342,686.23
	ASHLAND GLOBAL HLDGS INC COM	10,500.00	1,292,760.00	1,147,545.00
	ASPEN INSURANCE HLDGS COM	15,350.00	613,282.94	844,250.00
	ASSURED GUARANTY LTD COMMON STK	16,000.00	312,278.93	604,320.00
	AT&T INC COM	94,239.00	3,545,888.33	4,007,984.67
	ATKORE INTL GROUP INC COM	25,950.00	539,806.86	620,464.50
	AUTOMATIC DATA PROCESSING INC COM	9,800.00	942,699.90	1,007,244.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	AVIS BUDGET GROUP INC COM STK	12,900.00	540,174.75	473,172.00
	AVNET INC COM	17,332.00	711,014.66	825,176.52
	AZIMUT HLDG S.P.A NPV	135,033.00	2,761,812.58	2,258,877.18
	BANK OF AMERICA CORP	247,303.00	3,737,453.29	5,465,396.30
	BB&T CORP COM	20,700.00	919,974.58	973,314.00
	BECTON DICKINSON & CO COM	10,200.00	1,229,757.58	1,688,610.00
	BIO RAD LABS INC CL A	2,000.00	352,897.35	364,560.00
	BOEING CO COM	13,050.00	1,225,053.01	2,031,624.00
	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	118,025.00	3,280,274.58	4,257,161.75
	BOSTON SCIENTIFIC CORP COM	120,000.00	2,044,650.65	2,595,600.00
	BOYD GROUP INCOME TRUST UNITS	34,691.00	2,219,461.64	2,213,311.93
	BROADCOM LIMITED COM NPV	17,700.00	2,501,927.54	3,128,829.00
	BROADRIDGE FINL SOLUTIONS INC COM STK	12,400.00	683,814.25	822,120.00
	BROADSOFT INC COM	8,875.00	272,621.74	366,093.75
	BROCADE COMMUNICATIONS SYS INC COM NEW STK	-	-	-
	BROWN & BROWN INC COM	22,450.00	727,289.92	1,007,107.00
	BROWN-FORMAN INC CL B NON-VTG COM	9,300.00	422,463.71	417,756.00
	BRUNSWICK CORP COM	13,891.00	359,915.63	757,615.14
	CABLE ONE INC COM	1,425.00	602,872.68	885,965.25
	CACI INTL INC CL A CL A	6,550.00	538,731.19	814,165.00
	CAESARSTONE LTD	62,500.00	2,843,496.87	1,790,625.00
	CALLON PETE CO DEL COM	28,450.00	429,217.23	437,276.50
	CANADIAN PAC RY LTD COM NPV	24,697.00	3,364,773.97	3,525,990.69
	CANCOM SE NPV	17,121.00	780,095.52	812,897.71
	CAPITAL ONE FINL CORP COM	10,186.00	478,059.87	888,626.64
	CARDINAL HLTH INC	26,900.00	2,045,960.07	1,935,993.00
	CARDTRONICS PLC CARDTRONICS PLC	7,936.00	320,693.76	433,067.52
	CARNIVAL CORP COM PAIRED	28,379.00	1,169,536.33	1,477,410.74
	CBRE GROUP INC CL A CL A	22,800.00	713,329.49	717,972.00
	CELGENE CORP COM	44,610.00	3,731,957.67	5,163,607.50
	CELLAVISION AB NPV	183,829.00	1,316,095.66	1,740,230.06
	CENTENE CORP DEL COM	7,500.00	489,468.56	423,825.00
	CETIP SA MERCADOS ORGANIZADOS	140,819.00	1,532,641.01	1,929,679.36
	CHARTER COMMUNICATIONS INC NEW CL A CL A	6,698.00	1,511,006.49	1,928,488.16
	CHEMICAL FINL CORP COM	15,426.00	679,056.18	835,626.42
	CHEVRON CORP COM	29,900.00	2,710,259.83	3,519,230.00
	CHINA MEDICAL SYS USD0.005	1,633,161.00	1,721,848.46	2,586,718.57
	CHR. HANSEN HLDG DKK10	38,104.00	1,896,218.32	2,113,961.09
	CHUBB LTD ORD CHF24.15	46,160.00	4,743,243.84	6,098,659.20
	CHURCH & DWIGHT INC COM	11,250.00	358,826.65	497,137.50
	CIGNA CORPORATION	13,125.00	1,205,226.85	1,750,743.75
	CIMAREX ENERGY CO COM	2,425.00	218,943.30	329,557.50
	CIT GROUP INC NEW COM NEW COM NEW	31,600.00	1,290,115.17	1,348,688.00
	CITIGROUP INC COM NEW COM NEW	39,122.00	1,687,266.96	2,325,020.46
	COLGATE-PALMOLIVE CO COM	24,400.00	1,432,669.06	1,596,736.00
	COLOPLAST DKK1 B	37,169.00	2,524,346.34	2,511,308.48
	COLUMBIA SPORTSWEAR CO COM	7,000.00	406,833.39	408,100.00
	COMCAST CORP NEW-CL A	70,850.00	3,681,406.53	4,892,192.50
	COMMERCEHUB INC COM SER A COM SER A	10,550.00	159,222.71	158,355.50
	COMMUNITY TR BANCORP INC COM	3,275.00	151,109.99	162,440.00
	COMPASS GROUP PLC ORD GBP0.10625	170,034.00	2,748,747.29	3,153,638.54
	CONOCOPHILLIPS COM	58,263.00	2,816,939.21	2,921,306.82
	CONSTELLATION SOFT COM STK NPV	10,557.00	4,305,159.91	4,802,980.38
	CONTINENTAL BLDG PRODS INC COM	16,975.00	340,293.87	392,122.50
	CONVERGYS CORP DE COM	13,155.00	166,524.89	323,086.80
	COOPER COS INC COM NEW COM NEW	4,800.00	650,232.88	839,664.00
	COPART INC COM	6,900.00	224,358.16	382,329.00
	CORE LABORATORIES NV NLG0.03	25,176.00	2,867,277.64	3,022,127.04
	CORPORATE TRAVEL MANAGEMENT LTD, BRISBANE QLD	186,059.00	1,426,276.15	2,468,167.93
	CORPORATE TRAVEL MANAGEMENT RIGHTS 20 17/01/2017	8,859.00	-	22,066.92
	COSTAR GROUP INC COM	12,235.00	2,094,913.64	2,306,175.15
	COSTCO WHOLESALE CORP NEW COM	17,550.00	2,337,004.56	2,809,930.50
	COTIVITI HLDGS INC COM	11,875.00	252,171.00	408,500.00
	CREDIT CORP GROUP NPV	181,260.00	1,547,046.55	2,354,631.60
	CSL LTD NPV	48,542.00	3,341,728.79	3,529,337.47
	CSRA INC COM	14,627.00	279,339.60	465,723.68

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

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party		Description of Investment Shares	Cost	Current Value
CTS EVENTIM AG & C NPV		59,598.00	1,600,327.98	1,882,686.60
CULLEN / FROST BANKERS INC COM		11,200.00	634,014.00	988,176.00
CURTISS WRIGHT CORP COM		5,625.00	557,967.52	553,275.00
CVS HEALTH CORP COM		61,000.00	5,296,776.67	4,813,510.00
D R HORTON INC COM		31,000.00	743,985.97	847,230.00
DANA INC COM		45,900.00	975,577.26	871,182.00
DANAHER CORP COM		32,500.00	1,763,020.01	2,529,800.00
DAVITA INC COM		21,800.00	1,105,458.50	1,399,560.00
DEERE & CO COM		8,200.00	713,500.01	844,928.00
DELPHI AUTOMOTIVE PLC		12,800.00	680,783.15	862,080.00
DESCARTES SYSTEMS COM NPV		104,100.00	2,214,332.82	2,222,424.97
DIAMONDBACK ENERGY INC COM		24,900.00	2,188,798.38	2,516,394.00
DIPLOMA ORD GBP0.05		189,581.00	1,956,282.80	2,433,917.24
DOLBY LABORATORIES INC CL A COM STK		10,300.00	503,251.19	465,457.00
DOLLAR TREE INC COM STK		43,700.00	3,454,065.70	3,372,766.00
DOMINO'S PIZZA GROUP PLC ORD	GBP0.00520833	511,768.00	2,254,150.72	2,281,576.87
DOMINOS PIZZA INC COM		3,000.00	339,551.22	477,720.00
DOVER CORP COM		11,400.00	653,998.37	854,202.00
DR PEPPER SNAPPLE GROUP INC COM STK		21,900.00	2,079,003.02	1,985,673.00
DUN & BRADSTREET CORP DEL NEW COM		5,650.00	592,190.28	685,458.00
EAGLE MATLS INC COM		6,000.00	528,931.51	591,180.00
EASTMAN CHEM CO COM		10,900.00	885,458.18	819,789.00
ECOLAB INC COM STK USD1		20,600.00	1,684,412.79	2,414,732.00
ECONOCOM GROUP NPV		120,920.00	1,549,807.17	1,777,912.69
EDGEWELL PERS CARE CO COM		5,000.00	120,518.29	364,950.00
EDWARDS LIFESCIENCES CORP COM		21,520.00	2,368,047.92	2,016,424.00
EL PASO ELEC CO COM NEW		2,300.00	97,043.27	106,950.00
ELECTR ARTS COM		4,900.00	329,880.34	385,924.00
ELI LILLY & CO COM		17,650.00	1,432,903.58	1,298,157.50
EMIS GROUP PLC ORD GBP0.01		125,615.00	1,676,031.05	1,497,059.93
ENERGIZER HLDGS INC NEW COM		17,950.00	779,510.82	800,749.50
ENGILITY HLDGS INC NEW COM		15,050.00	406,970.96	507,185.00
ENTERGY CORP NEW COM		9,217.00	662,683.52	677,172.99
ENVISION HEALTHCARE CORP COM		14,450.00	1,010,199.50	914,540.50
EOG RESOURCES INC COM		22,900.00	2,022,391.16	2,315,190.00
EPR PPTYS COM SH BEN INT COM SH BEN INT		12,300.00	660,515.16	882,771.00
EQT CORP COM		37,300.00	2,429,733.79	2,439,420.00
EQUIFAX INC COM		13,200.00	771,040.27	1,560,636.00
ESSILOR INTL EUR0.18		19,943.00	2,586,040.66	2,258,094.20
EUROFINS SCIENTIFI EUR0.10		2,930.00	1,133,190.77	1,251,619.04
EXPEDIA INC DEL COM NEW		18,915.00	2,430,180.82	2,142,691.20
EXPERIAN ORD USD0.10		151,792.00	2,537,157.71	2,952,222.33
EXPRESS SCRIPTS HLDG CO COM		28,919.00	2,077,999.77	1,989,338.01
EXXON MOBIL CORP COM		26,800.00	2,319,403.18	2,418,968.00
FACEBOOK INC CL A CL A		49,900.00	4,423,603.52	5,740,995.00
FEDEX CORP COM		9,800.00	1,454,279.75	1,824,760.00
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK		32,300.00	1,004,423.66	1,096,908.00
FIDELITY NATL INFORMATION SVCS INC COM STK		35,800.00	2,529,107.94	2,707,912.00
FIRST AMERN FINL CORP COM STK		25,100.00	914,120.08	919,413.00
FIRST FINL BANCORP OHIO COM		32,425.00	596,831.35	922,491.25
FIRST MERCHANTS CORP COM		23,725.00	613,700.19	893,246.25
FIRSTCASH INC COM		16,650.00	697,173.97	782,550.00
FISERV INC COM		17,300.00	1,807,736.81	1,838,644.00
FLEETCOR TECHNOLOGIES INC COM		21,600.00	3,080,838.54	3,056,832.00
FLIR SYS INC COM		22,700.00	669,420.68	821,513.00
FLOWERS FOODS INC COM		25,700.00	490,771.18	513,229.00
FOOT LOCKER INC COM		5,700.00	382,206.44	404,073.00
FORD MTR CO DEL COM FRAC CUSIP 345370860		42,000.00	-	-
FORTIVE CORP COM MON STOCK		37,450.00	1,603,680.40	2,008,443.50
FORUM ENERGY TECH COM USD0.01		20,650.00	399,205.74	454,300.00
FRANKLIN ELEC INC COM		11,000.00	325,300.25	427,900.00
FS INVT CORP COM		66,825.00	617,466.02	688,297.50
G8 EDUCATION LTD NPV		668,016.00	1,507,977.67	1,736,520.31
GARTNER INC COM		7,300.00	378,480.60	737,811.00
GENERAL DYNAMICS CORP COM		34,163.00	4,553,173.68	5,898,583.58
GENERAL MILLS INC COM		31,475.00	1,505,408.54	1,944,210.75

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	GENESEE & WYO INC CL A CL A	13,425.00	1,003,722.70	931,829.25
	GLOBAL BRASS & COPPER HLDGS INC COM	3,600.00	108,608.45	123,480.00
	GLOBAL PMTS INC COM	12,500.00	565,433.84	867,625.00
	GRAPHIC PACKAGING HLDG CO COM STK	62,975.00	635,338.12	785,928.00
	GREAT PLAINS ENERGY INC COM	52,800.00	1,245,377.85	1,444,080.00
	GREAT WESTN BANCORP INC COM	19,800.00	693,064.01	863,082.00
	GROUP 1 AUTOMOTIVE INC COM	7,025.00	416,141.50	547,528.50
	HANESBRANDS INC COM STK	38,400.00	840,610.01	828,288.00
	HELEN TROY LTD COM STK	9,000.00	837,758.12	760,050.00
	HENRY SCHEIN INC COMMON STOCK	2,100.00	326,213.91	318,591.00
	HERMES INTL NPV	4,943.00	1,785,959.08	2,033,315.33
	HEXCEL CORP NEW COM	8,900.00	366,496.66	457,816.00
	HILLENBRAND INC COM STK	25,250.00	696,295.22	968,337.50
	HOME BANCSHARES INC COM	30,400.00	617,993.05	844,208.00
	HOME DEPOT INC COM	48,750.00	5,462,133.52	6,536,400.00
	HONEYWELL INTL INC COM STK	55,953.00	4,421,814.71	6,482,155.05
	HOPE BANCORP INC COM	23,700.00	390,443.60	518,793.00
	HOSTESS BRANDS INC CL A CL A	25,425.00	329,317.71	330,525.00
	HUBBELL INC COM	10,200.00	1,082,910.88	1,190,340.00
	HUNT J B TRANS SVCS INC COM	5,475.00	450,183.56	531,458.25
	HUNTINGTON INGALLS INDS INC COM	4,500.00	565,889.40	828,855.00
	ICF INTL INC COM STK	14,150.00	407,859.33	781,080.00
	ICON PLC COM	25,877.00	1,960,681.14	1,945,950.40
	IDACORP INC COM	11,422.00	884,812.87	920,042.10
	INC RESH HLDGS INC CL A CL A	5,100.00	262,837.68	268,260.00
	INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)	39,455.00	1,280,869.45	1,349,579.63
	INGENICO GROUP EUR1	24,900.00	2,809,157.18	1,992,594.60
	INTEGRA LIFESCIENCES HLDG CORP COM DESP	3,225.00	140,334.48	276,672.75
	INTEGRATED DEVICE TECHNOLOGY INC COM	13,375.00	336,616.86	315,115.00
	INTERCONTINENTAL EXCHANGE INC COM	71,900.00	3,995,846.05	4,056,598.00
	INTERFACE INC COM	33,364.00	546,943.64	618,902.20
	INTL FLAVORS & FRAGRANCES INC COM	-	-	-
	INTUIT COM	19,175.00	2,217,177.61	2,197,646.75
	INTUITIVE SURGICAL INC COM NEW STK	3,410.00	2,014,754.29	2,162,519.70
	IOMART GROUP ORD GBP0.01	287,068.00	1,129,444.81	1,081,882.44
	J & J SNACK FOODS CORP COM STK NPV	4,804.00	533,206.77	640,997.72
	J2 GLOBAL INC COM	13,100.00	418,227.73	1,071,580.00
	JAPAN PROPERTY MAN NPV	211,926.00	2,845,760.16	2,363,919.29
	JOHNSON & JOHNSON COM USD1	45,062.00	3,478,245.23	5,191,593.02
	JOHNSON CTLS INTL PLC COM USD0.01	65,353.00	3,115,345.26	2,691,890.07
	JPMORGAN CHASE & CO COM	97,434.00	4,686,876.89	8,407,579.86
	KAKAKU.COM. INC NPV	140,310.00	2,214,902.94	2,326,570.41
	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK	34,000.00	614,797.75	749,700.00
	KAR AUCTION SVCS INC COM STK	20,300.00	427,543.48	865,186.00
	KEYENCE CORP NPV	4,400.00	2,053,506.87	3,025,506.92
	KEYSIGHT TECHNOLOGIES INC COM	20,300.00	698,501.22	742,371.00
	KIRBY CORP COM	4,525.00	284,749.98	300,912.50
	LA Z BOY INC COM	18,775.00	486,738.52	582,963.75
	LAKELAND FINL CORP COM STK	8,575.00	255,593.08	406,112.00
	LAM RESH CORP COM	8,850.00	859,778.59	935,710.50
	LAMAR ADVERTISING CO NEW CL A CL A	15,385.00	834,977.90	1,034,487.40
	LAREDO PETROLEUM INC	48,100.00	477,124.23	680,134.00
	LINCOLN ELEC HLDGS INC COM	8,200.00	480,943.45	628,694.00
	LINX SA COM NPV	398,157.00	1,577,416.02	2,122,476.40
	LITTELFUSE INC COM	2,350.00	224,961.50	356,659.50
	LOWES COS INC COM	19,300.00	1,414,441.77	1,372,616.00
	LULULEMON ATHLETICA INC COM	23,900.00	1,473,985.25	1,553,261.00
	LUXOTTICA GROUP EUR0.06	36,990.00	1,907,868.28	1,993,676.77
	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	13,776.00	2,229,301.82	2,635,784.71
	M & T BK CORP COM	4,300.00	423,349.60	672,649.00
	MADDEN STEVEN LTD COM	12,925.00	457,816.63	462,068.75
	MAGIC SOFTWARE ENTERPRISES LTD ORD ORD	339,315.00	2,397,180.39	2,256,444.75
	MARATHON PETE CORP COM	16,400.00	598,194.36	825,740.00
	MARTIN MARIETTA MATLS INC COM	2,975.00	443,445.33	659,051.75
	MARVELL TECH GROUP COM USD0.002	73,500.00	926,437.22	1,019,445.00

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(a)	(b)	(c)	(d)	(e)
		Description of		
	Identity of issue, borrower, lessor or similar party	Investment Shares	Cost	Current Value
	MASTERCARD INC CL A	35,300.00	2,357,772.84	3,644,725.00
	MC CORMICK & CO INC COM NON-VTG	19,900.00	1,403,967.99	1,857,267.00
	MEDNAX INC COM	20,300.00	1,415,203.54	1,353,198.00
	MEDTRONIC PLC COMMON STOCK STOCK	38,223.00	2,857,016.20	2,722,624.29
	MERCK & CO INC NEW COM	32,324.00	1,503,395.64	1,902,913.88
	MICRON TECH INC COM	96,500.00	1,660,754.82	2,115,280.00
	MICROSOFT CORP COM	128,298.00	5,675,741.80	7,972,437.72
	MILLER HERMAN INC COM	11,762.00	356,472.70	402,260.40
	MOBILEYE NV EUR0.01	44,900.00	1,742,072.50	1,711,588.00
	MOODYS CORP COM	17,910.00	1,710,284.71	1,688,375.70
	MORTGAGE ADVICE BUREAU (HLDGS) LTD ORD GBP0.1	130,309.00	539,969.70	557,518.96
	MTY FOOD GROUP INC COM NPV	53,386.00	1,529,286.38	2,012,748.34
	MULTI-COLOR CORP COM	7,250.00	406,900.32	562,600.00
	MURPHY OIL CORP COM	42,055.00	1,468,099.34	1,309,172.15
	NASDAQ INC	6,300.00	324,052.97	422,856.00
	NESTLE SA CHF0.10(REGD)	49,461.00	3,581,159.20	3,555,001.77
	NETFLIX INC COM STK	14,900.00	1,415,890.07	1,844,620.00
	NEXTERA ENERGY INC COM	15,800.00	1,289,515.98	1,887,468.00
	NIELSEN HOLDINGS PLC COMSTK	19,800.00	900,085.70	830,610.00
	NIHON M&A CENTER I NPV	77,966.00	1,611,516.60	2,172,499.68
	NIKE INC CL B	90,400.00	4,373,803.30	4,595,032.00
	NORFOLK SOUTHN CORP COM	6,600.00	581,746.42	713,262.00
	NORTHWESTERN CORP COM NEW COM NEW	25,475.00	1,448,950.09	1,448,763.25
	NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT	57,551.00	2,474,305.62	1,987,881.28
	NXP SEMICONDUCTORS N V COM STK	4,100.00	216,045.31	401,841.00
	O REILLY AUTOMOTIVE INC NEW COM USD0.01	11,885.00	2,655,197.58	3,308,902.85
	OASIS PETE INC NEW COM STK	39,575.00	371,731.35	599,165.50
	OCCIDENTAL PETROLEUM CORP	36,408.00	2,383,675.21	2,593,341.84
	OFX GROUP LTD NPV	752,727.00	1,312,221.86	915,683.38
	OLD NATL BANCORP IND COM	26,450.00	349,616.67	480,067.50
	OPEN TEXT CORP COM	5,200.00	317,465.96	321,412.00
	ORACLE CORP COM	114,082.00	4,671,194.23	4,386,452.90
	OSI SYS INC COM	7,900.00	555,307.79	601,348.00
	OWENS ILL INC COM NEW	45,200.00	1,252,866.91	786,932.00
	PAC PREMIER BANCORP COM	14,975.00	375,123.65	529,366.25
	PACKAGING CORP AMER COM ISIN US6951561090	12,500.00	779,086.66	1,060,250.00
	PARSLEY ENERGY INC CL A CL A	23,163.00	698,801.60	816,264.12
	PATHEON N V COM USD0.01	13,200.00	316,855.41	378,972.00
	PATTERSON COS INC COM	20,350.00	918,991.22	834,960.50
	PAX GLOBAL TECHNOLOGY LIMITED COMSTK	3,826,022.00	2,349,300.59	2,536,485.57
	PAYPAL HLDGS INC COM	127,000.00	4,492,987.90	5,012,690.00
	PEPSICO INC COM	34,550.00	3,206,852.12	3,614,966.50
	PERKINELMER INC COM	11,800.00	568,270.40	615,370.00
	PFIZER INC COM	79,378.00	1,681,904.45	2,578,197.44
	PHILIP MORRIS INTL COM STK NPV	29,008.00	1,594,706.44	2,653,941.92
	PHILLIPS 66 COM	19,101.00	963,682.26	1,650,517.41
	PINNACLE W. CAP CORP COM	16,100.00	759,224.59	1,256,283.00
	PIONEER NAT RES CO COM	10,260.00	1,381,059.58	1,847,518.20
	PNC FINANCIAL SERVICES GROUP COM STK	9,765.00	530,881.35	1,142,114.40
	POLYONE CORP COM	24,350.00	907,567.17	780,174.00
	POOL CORP COM STK	4,300.00	190,205.68	448,662.00
	PRA HEALTH SCIENCES INC COM	6,925.00	245,399.41	381,706.00
	PREMIER INC CL A CL A	36,900.00	1,153,563.08	1,120,284.00
	PROGRESSIVE CORP OH COM	17,000.00	562,055.67	603,500.00
	PROSPERITY BANCSHARES INC COM	19,675.00	904,939.41	1,412,271.50
	QUALCOMM INC COM	37,274.00	2,584,254.50	2,430,264.80
	QUALICORP SA EQUITY	233,400.00	1,283,561.62	1,380,449.81
	RANGE RES CORP COM	10,700.00	508,491.55	367,652.00
	RAYTHEON CO USD0.0			

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	ROYAL CARIBBEAN CRUISES COM STK	8,900.00	674,638.02	730,156.00
	RPM INTL INC	9,600.00	415,399.58	516,768.00
	RSP PERMIAN INC COM	19,800.00	535,635.40	883,476.00
	S&P GLOBAL INC COM	6,450.00	439,162.12	693,633.00
	S.W. AIRL CO COM	39,800.00	1,974,156.20	1,983,632.00
	SALESFORCE COM INC COM STK	52,300.00	3,381,642.10	3,580,458.00
	SANOFI SPONSORED ADR	45,324.00	2,017,469.11	1,832,902.56
	SAPIENS INTERNATIONAL CORP NV NLG1	170,566.00	1,896,977.57	2,445,916.44
	SCHLUMBERGER LTD COM COM	17,600.00	1,320,175.93	1,477,520.00
	SEACOR HLDGS INC COM	5,100.00	395,346.37	363,528.00
	SEALED AIR CORP NEW COM STK	12,800.00	595,405.65	580,352.00
	SENSIENT TECHNOLOGIES CORP COM	7,700.00	551,388.82	605,066.00
	SERVICEMASTER GLOBAL HLDGS INC COM	11,600.00	363,828.64	436,972.00
	SERVICENOW INC COM USD0.001	27,900.00	1,767,454.86	2,074,086.00
	SGS SA CHF1 (REGD)	1,220.00	2,124,366.64	2,487,174.69
	SHERWIN-WILLIAMS CO COM	14,375.00	3,801,931.40	3,863,137.50
	SHOPRITE HLDGS LTD ZAR0.01134	128,479.00	1,630,269.88	1,610,896.48
	SIGNATURE BK NY N Y COM	2,725.00	319,873.13	409,295.00
	SILGAN HLDGS INC COM	7,975.00	325,495.96	408,160.50
	SILICON LABORATORIES INC COM	13,100.00	657,419.29	851,500.00
	SINO BIOPHARMACEUT HKD0.025	1,985,417.00	1,400,779.61	1,398,190.00
	SMS CO LTD NPV	85,863.00	1,175,030.46	1,907,412.29
	SPIRE INC COM	5,475.00	314,859.17	353,411.25
	SPLUNK INC COMSTK COM USD0.001	38,700.00	2,125,047.57	1,979,505.00
	SPROUTS FMRS MKT INC COM	22,400.00	501,458.44	423,808.00
	SS&C TECHNOLOGIES HLDGS INC COM	14,700.00	437,355.34	420,420.00
	STARBUCKS CORP COM	74,830.00	3,453,371.84	4,154,561.60
	STATE STR CORP COM	15,457.00	759,233.07	1,201,318.04
	STEELCASE INC CL A COM	13,800.00	122,304.86	247,020.00
	STERIS PLC NEW STERIS LTD COMSTK	5,900.00	406,974.32	397,601.00
	SURGERY PARTNERS INC COM	9,100.00	155,655.36	144,235.00
	SVB FINANCIAL GROUP COMMON STOCK	2,500.00	242,744.12	429,150.00
	SYSMEX CORP NPV	31,900.00	1,914,184.19	1,851,614.01
	TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	108,205.00	2,113,492.53	3,110,893.75
	TARGET CORP COM STK	15,080.00	909,155.20	1,089,228.40
	TCF FNCL CORP COM	20,994.00	246,508.83	411,272.46
	TCP CAP CORP COM	31,250.00	504,795.78	528,125.00
	TEAM INC COM STK	7,150.00	248,216.69	280,637.50
	TELEFLEX INC COM	6,000.00	666,343.59	966,900.00
	TEMPUR SEALY INTL INC COM	5,000.00	282,186.38	341,400.00
	TENCENT HLDGS LIMITED COMMON STOCK	117,700.00	1,999,700.36	2,879,821.75
	TEXAS INSTRUMENTS INC COM	54,528.00	2,091,927.84	3,978,908.16
	THE PRICELINE GROUP INC	2,180.00	2,528,675.61	3,196,010.80
	THERMO FISHER CORP	14,400.00	2,213,524.44	2,031,840.00
	THERMON GROUP HLDGS INC	9,800.00	204,523.16	187,082.00
	TRACTOR SUPPLY CO COM	5,700.00	346,413.55	432,117.00
	TRANSDIGM GROUP INC COM	7,461.00	1,142,581.57	1,857,490.56
	TSURUHA HOLDINGS NPV	24,292.00	1,320,937.77	2,311,837.78
	TWENTY-FIRST CENTURY FOX INC CL A	44,400.00	1,142,092.12	1,244,976.00
	TYLER TECHNOLOGIES INC COM STK	2,500.00	404,724.88	356,925.00
	UGI CORP NEW COM	18,650.00	471,428.22	859,392.00
	UNION BANKSHARES CORP NEW COM	24,475.00	580,545.33	874,736.50
	UNION PAC CORP COM	39,150.00	2,914,192.24	4,059,072.00
	UNITED TECHNOLOGIES CORP COM	24,100.00	2,332,250.98	2,641,842.00
	UNITEDHEALTH GROUP INC COM	41,395.00	3,720,885.37	6,624,855.80
	UNVL HEALTH SERVICES INC CL B COM	18,000.00	2,088,987.40	1,914,840.00
	UTILITYWISE PLC ORD GBP0.001	491,119.00	1,354,563.71	1,210,668.07
	V F CORP COM	32,150.00	2,104,177.19	1,715,202.50
	VANTIV INC COM USD0.00001 A	9,500.00	254,615.22	566,390.00
	VECTREN CORP COM	11,675.00	526,022.47	608,851.25
	VERINT SYS INC COM	11,425.00	424,380.23	402,731.25
	VERISK ANALYTICS INC COM STK	5,200.00	344,083.01	422,084.00
	VERIZON COMMUNICATIONS COM	52,922.00	2,053,840.21	2,824,976.36
	VERTEX PHARMACEUTICALS INC COM	4,800.00	406,623.65	353,616.00
	VIRTUSA CORP COM	12,825.00	317,889.11	322,164.00
	VISA INC COM CL A STK	91,900.00	3,479,159.43	7,170,038.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	VISTA OUTDOOR INC COM	15,600.00	710,759.60	575,640.00
	VWR CORP COM	33,350.00	797,219.49	834,750.50
	VZ HOLDING AG CHF0.25 (REGD)	4,513.00	1,223,753.74	1,356,542.04
	WABCO HLDGS INC COM STK	5,000.00	391,695.91	530,750.00
	WAL-MART DE MEX COM NPV	509,993.00	1,223,971.40	917,177.91
	WEATHERFORD INTERNATIONAL LTD(IE)USD0.001	185,700.00	1,386,737.38	926,643.00
	WEBJET LTD NPV	294,107.00	1,006,318.81	2,257,406.55
	WEBSTER FNCL CORP WATERBURY CONN COM	2,825.00	72,769.56	153,341.00
	WEC ENERGY GROUP INC COM	32,800.00	1,527,907.74	1,923,720.00
	WELLS FARGO & CO NEW COM STK	120,257.00	4,220,355.47	6,627,363.27
	WERNER ENTERPRISES INC COM	16,931.00	357,314.70	456,290.45
	WESCO INTL INC COM	9,925.00	547,199.54	660,508.75
	WESTERN ALLIANCE BANCORPORATION COM	22,039.00	740,952.04	1,073,519.69
	WHITING PETE CORP COM STK	34,098.70	365,363.18	409,866.37
	WINTRUST FINL CORP COM	12,311.00	420,251.54	893,409.27
	WOODWARD INC COM	6,900.00	315,994.25	476,445.00
	WYNDHAM WORLDWIDE CORP COM STK	25,500.00	1,224,812.45	1,947,435.00
	XILINX INC COM	9,900.00	465,534.46	597,663.00
	XL GROUP LTD XL GROUP LTD COM NPV	55,322.00	1,905,765.66	2,061,297.72
	YANDEX N.V. COM USD0.01 CL 'A	81,738.00	1,037,945.51	1,645,385.94
	ZAYO GROUP HLDGS INC COM	13,100.00	374,622.19	430,466.00
	ZEBRA TECHNOLOGIES CORP CL A	6,975.00	398,486.19	598,176.00
	ZIMMER BIOMET HLDGS INC COM	14,200.00	1,424,491.44	1,465,440.00
	ZIONS BANCORP COM	15,500.00	449,201.57	667,120.00
	ZOETIS INC COM USD0.01 CL 'A'	74,400.00	3,325,004.27	3,982,632.00
	Total Corporate Stock - Common	26,469,450.70	558,930,095.15	665,953,222.06
<u>Partnership/Joint Venture Interests</u>				
	ABBOTT CAPITAL PRIVATE EQUITY FUND V, LP	4,722,328.53	4,722,328.53	3,640,689.00
	ABBOTT CAPITAL PRIVATE EQUITY FUND VI (OFFSHORE), LP	21,542,809.70	21,542,809.70	25,210,008.00
	ABBOTT CAPITAL PRIVATE EQUITY FUND VII (OFFSHORE), LP	13,215,447.47	13,215,447.47	13,899,243.00
	ADAMS STREET 2006 DIRECT FUND, LP	1,918,941.00	1,918,941.00	1,817,005.00
	CF INVESCO CORE REAL ESTATE USA LLC	269.36	36,974,223.69	45,313,647.00
	MESIROW INSTITUTIONAL MULTI-STRATEGY FUND, LP	66,706,711.00	66,706,711.00	85,959,531.08
	MLP APOLLO GLOBAL MGMT LLC CL A SHS	23,700.00	546,650.07	458,832.00
	MLP CEDAR FAIR L P UNIT LTD PARTNERSHIP INT	13,200.00	731,247.33	847,440.00
	MLP LAZARD LTD CL A	47,437.00	2,250,463.46	1,949,186.33
	NB CROSSROADS XX- PLAN ASSET ALLOCATION LP	16,350,000.00	16,350,000.00	18,263,926.00
	VONTOBEL GLOBAL EMERGING MARKETS FUND	80,000,000.00	80,000,000.00	79,592,347.00
	Total Partnership/Joint Venture Interests	204,540,844.06	244,958,822.25	276,951,854.41
<u>Value of Interest in 103-12 Investment Entities</u>				
	ADAMS STREET PARTNERSHIP FUND - 2006 NON-U.S. FUND, LP	4,609,358.00	4,609,358.00	4,391,869.00
	ADAMS STREET PARTNERSHIP FUND -2006 U.S.FUND, LP	8,811,903.00	8,811,903.00	8,574,790.00
	CF LSV INTERNATIONAL EQUITY TRUST	413,364.62	65,204,793.84	85,891,383.00
	CF WA OPPORTUNISTIC NON DOLLAR HEDGED PORTFOLIO LLC	41,109.08	954,119.35	1,303,692.32
	CF WA OPPORTUNISTIC US \$ HIGH YIELD SEC PORT LLC	102,336.33	2,403,628.53	3,215,714.43
	CF WESTERN AGRI INS WESTDALE 4245 NORTH CENTRAL LLC MORTGAGE BACKED SEC PORT	1,418,984.15	20,283,414.53	26,510,880.80
	CF WESTN AST FLOATING RATE HI INC FD LLC	211,459.24	3,435,165.50	4,261,326.66
	Total Value of Interest in 103-12 Investment Entities	15,608,514.42	105,702,382.75	134,149,656.21
<u>Value of Interest in Common/Collective Trusts</u>				
	NTGI COLTV GOVT STIF REGI STERED	19.65	19.65	19.65
	NTGI COLTV GOVT STIF REGI STERED	0.04	0.04	0.04
	NTGI COLTV GOVT STIF REGI STERED	5,537,391.31	5,537,391.31	5,537,391.31
	NTGI COLTV GOVT STIF REGI STERED	1,828,346.64	1,828,346.64	1,828,346.64

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	NTGI COLTV GOVT STIF REGI STERED	3,277,197.50	3,277,197.50	3,277,197.50
	NTGI COLTV GOVT STIF REGI STERED	2,013,809.38	2,013,809.38	2,013,809.38
	NTGI COLTV GOVT STIF REGI STERED	1,004,804.13	1,004,804.13	1,004,804.13
	NTGI COLTV GOVT STIF REGI STERED	3,644,330.15	3,644,330.15	3,644,330.15
	NTGI COLTV GOVT STIF REGI STERED	0.18	0.18	0.18
	NTGI COLTV GOVT STIF REGI STERED	32.72	32.72	32.72
	NTGI COLTV GOVT STIF REGI STERED	1,251,148.83	1,251,148.83	1,251,148.83
	NTGI COLTV GOVT STIF REGI STERED	601,515.51	601,515.51	601,515.51
	NTGI COLTV GOVT STIF REGI STERED	150,149.04	150,149.04	150,149.04
	NTGI COLTV GOVT STIF REGI STERED	1,547,658.87	1,547,658.87	1,547,658.87
	NTGI COLTV GOVT STIF REGI STERED	1,216,384.33	1,216,384.33	1,216,384.33
	Total Value of Interest in Common/Collective Trusts	22,072,788.28	22,072,788.28	22,072,788.28
<u>Interest Bearing Cash</u>				
	BANK TOKYO MITSUBISHI UFJ LTD N Y BRH INSTL DTD 08-18-2016 FLTG 08-17-2017	875,000.00	875,000.00	876,400.00
	BNP PARIBAS N Y BRH INSTL CTF DEP DTD 08-04-16 1.47% 08-04-17	720,000.00	720,000.00	720,685.22
	BNP PARIBAS N Y BRH INSTL CTF DEP PROGRADTD 08-18-2016 1.53% C/D 08-17-2017	785,000.00	785,000.00	785,997.00
	CREDIT INDUSTRIEL ET COML INSTL CTF DEP DTD 08-19-2016 FLTG 08-16-2017	855,000.00	855,000.00	856,992.15
	CREDIT SUISSE GROUP AG N Y BRH CTF DEP DTD 08-29-2016 VAR RT DUE 08-24-2017	980,000.00	980,000.00	981,411.20
	CREDIT SUISSE GROUP AG N Y BRH INSTL CTF DEP 08-17-2016 VAR RT DUE 08-16-2017	840,000.00	840,000.00	841,260.00
	CREDIT SUISSE GROUP AG N Y BRH INSTL CTFDEP 08-05-2016 1.6% 08-04-2017	566,000.00	566,000.00	566,196.04
	MIZUHO BANK INSTL CTF DEP 623 DTD 08-29-2016 VAR RT DUE 08-25-2017	625,000.00	625,000.00	626,300.00
	MIZUHO BK LTD NEW YORK BRH INSTL CTF DEP DTD 10-04-2016 VAR RT DUE 10-03-2017	1,280,000.00	1,280,000.00	1,282,188.80
	NATIXIS N Y BRH INSTL PROGRAM 3/DTD 08-24-2016 1.53 CD 09-01-2017	1,400,000.00	1,400,000.00	1,402,076.86
	NATIXIS N Y BRH INSTL CTF DEP DTD 09-19-2016 1.56 C/D 09-18-2017	850,000.00	850,000.00	851,428.63
	NORINCHUKIN BK NEW YORK CTF DEP 08-08-2016 1.47% 08-03-2017	930,000.00	930,000.00	930,887.79
	RABOBANK NEDERLAND NY BRH INSTL CTF DEP 691 DTD 08-19-2016 VAR RT DUE 08-16-2017	860,000.00	860,000.00	861,186.80
	SKANDINAVISKA ENSKILDA BANKEN CTF DEP 08-22-2016 VAR 08-17-2017	1,445,000.00	1,445,000.00	1,447,254.20
	SOCIETE GENERALE NY INSTL CTF DEP PROGRADTD 08-26-2016 1.6% 08-31-2017	1,405,000.00	1,405,000.00	1,407,782.18
	SUMITOMO MITSUI BKG CORP CTF DEP DTD 09/13/2016 1.6% 09-12-2017	900,000.00	900,000.00	902,284.44
	SUMITOMO MITSUI BKG CORP N Y BRH INSTL CDTD 08-19-2016 VAR RT DUE 08-18-2017	1,150,000.00	1,150,000.00	1,151,575.50
	SUMITOMO MITSUI TR BK LTD NY INSTL CTF DEP 09-30-2016 VAR RT DUE 09-27-2017	720,000.00	720,000.00	721,166.40
	SUMITOMO MITSUI TR BK NY BRH CTF DEP DTD 09-21-2016 FLTG 09-20-2017	1,190,000.00	1,190,000.00	1,191,987.30
	SWEDBANK SPARBANKEN SVENGE CTF DEP 08-22-2016 1.38% 08-18-2017	890,000.00	890,000.00	891,391.21
	TORONTO DOMINION BANK DTD 08-18-2016 FLTG 08-15-2017	560,000.00	560,000.00	561,002.40
	UBS AG STAMFORD BRH INSTL CTF DEP 08-19-2016 VAR 08-18-2017	1,155,000.00	1,155,000.00	1,157,321.55
	UBS AG STAMFORD BRH INSTL CTF DEP 09-12-2016 1.57% 09-08-2017	1,455,000.00	1,455,000.00	1,457,926.98
	United States dollar	6,500.43	6,500.43	6,500.43
	United States dollar	6,528,133.93	6,528,133.93	6,528,133.93
	United States dollar	2,990,923.38	2,990,923.38	2,990,923.38
	United States dollar	2.31	2.31	2.31
	United States dollar	1,076,364.85	1,076,364.85	1,076,364.85
	United States dollar	294,413.15	294,413.15	294,413.15
	United States dollar	322.40	322.40	322.40
	United States dollar	12,676,807.14	12,676,218.24	12,676,807.14
	Total Interest Bearing Cash	46,009,467.59	46,008,878.69	46,046,170.24

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
Other				
	JP MORGAN EURO SUB FD C LP	969.99	7,854,783.70	6,813,025.87
	AB SVENSK EXPORTKREDIT - SWEDISH EXPT CRTRANCHE # TR 00275 1.125 DUE 08-28-2019	1,030,000.00	1,027,373.50	1,013,280.01
	ALEXANDRIA REAL ESTATE EQUITIES INC COM	7,100.00	512,532.70	789,023.00
	AMERICAN TOWER CORP	17,500.00	1,406,822.11	1,849,400.00
	ARGENTINA REP BD SER B 144A 7.5% DUE 04-22-2026 REG	150,000.00	150,000.00	157,500.00
	AVALONBAY CMNTYS REIT	5,200.00	635,969.30	921,180.00
	BRANDYWINE RLTY TR SH BEN INT NEW REIT	52,000.00	774,939.58	858,520.00
	BRAZIL(FED REP OF) 10% GTD SNR 01/01/23 BRL'F	475.00	124,123.63	144,392.29
	BRAZIL(FED REP OF) 10% T-NTS 1/1/2021 BRL1000	3,255.00	973,959.54	1,011,302.21
	CALIFORNIA HEALTH FACS FING AUTH REV 5% 08-15-2052 BEO	90,000.00	93,816.90	96,922.80
	CALIFORNIA ST 5% 09-01-2042 BEO	175,000.00	184,595.25	193,019.75
	Canadian dollar	-	-	-
	CBL & ASSOC PPTYS INC COM	35,800.00	753,254.25	411,700.00
	CCP DUE FROM GOLDMAN SACHS	347,500.00	347,500.00	347,500.00
	CDS / STS CME_GOLDUS 12-20-2021 0WS022129	(320,000.00)	(14,408.89)	(20,280.19)
	CDS / STS CME_GOLDUS PURC PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 0WZ022121	320,000.00	-	-
	CDS CHASUS33 03-20-2024 0WP287410	(170,000.00)	(2,670.88)	(1,989.37)
	CDS CHASUS33 SELL PROT ON BERKSHIRE HATHAWAY I 03-20-2024 0WR287418	170,000.00	-	-
	CF MORGAN STANLEY INVESTMENT MANAGEMENT EMERGING MARKETS POOLED TRUST FD	1,300,263.30	80,000,000.00	83,766,862.58
	CME_IRS CME_GOLDUS USD P 1.27%/R 3M LIBOR 05/15/2023 LEGID:0WS021469-	-	1,510.76	185,845.63
	CME_IRS CME_GOLDUS USD P 1.58%/R 3M LIBOR 06/13/2026 LEGID:0WS019380-	-	-	103,551.84
	CME_IRS CME_GOLDUS USD P 1.9%/R 3M LIBOR 08/31/2022 LEGID:0WS014209-	-	-	30,052.08
	CME_IRS CME_GOLDUS USD P 1.9%/R 3M LIBOR 11/30/2022 LEGID:0WS015784-	-	12,339.72	26,879.11
	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.18% 06/13/2021 LEGID:0WS019281-	-	-	(50,389.30)
	COLOMBIA REP GLOBAL BD 4.5% DUE 01-28-2026/09-28-2015 REG	230,000.00	239,664.32	236,900.00
	CPPIB CAP INC CPPIB CAP INC SEC 144A 1.25 09-20-2019 1.25 DUE 09-20-2019 BEO	1,000,000.00	997,629.60	985,690.00
	Danish krone	-	-	-
	ESC CB LEHMAN BROS SUB NTS D07/19/07 6.5JJ17 ESCROW	175,000.00	156,499.00	915.25
	ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW	50,000.00	30,500.00	-
	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	285,000.00	284,789.10	1,490.55
	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	140,000.00	137,764.80	-
	Euro	-	-	-
	EUROPEAN BK RECON & DEV 6.4% DUE 04/03/2019	28,050,000.00	408,898.03	419,075.35
	FUT CALL FEB 17 CBT 5Y T-NOTE 1177	(36.00)	(6,281.46)	(12,937.50)
	FUT CALL FEB 17 CBT 5Y T-NOTE 1200	(22.00)	(4,959.79)	(343.75)
	FUT CALL FEB 17 T-NOTE OPTION 1245	4.00	2,763.00	2,250.00
	FUT CALL FEB 17 T-NOTE OPTION 1250	(8.00)	(4,224.04)	(2,875.04)
	FUT CALL FEB 17 T-NOTE OPTION 1260	(4.00)	(2,112.00)	(562.52)
	FUT CALL FEB 17 T-NOTE OPTION 1265	(4.00)	(1,549.52)	(375.00)
	FUT CALL FEB 17 T-NOTE OPTION 1275	(4.00)	(2,112.00)	(187.52)
	FUT CALL FEB 17 U.S. T-BONDS 1500	(5.00)	(6,796.25)	(10,156.25)
	FUT CALL FEB 17 U.S. T-BONDS 1510	(2.00)	(1,774.76)	(3,000.00)
	FUT CALL FEB 17 U.S. T-BONDS 1520	4.00	4,169.26	4,312.52
	FUT CALL MAR 17 CBT 5Y T-NOTE 1177	(4.00)	(1,580.76)	(2,218.75)
	FUT CALL MAR 17 T-NOTE OPTION 1260	(8.00)	(2,411.52)	(3,000.00)
	FUT CALL MAR 17 T-NOTE OPTION 1275	(7.00)	(4,024.16)	(1,093.75)
	FUT MAR 17 10 YR T-NOTES	-	-	-
	FUT MAR 17 CBT 5Y T-NOTE	-	-	-
	FUT MAR 17 CBT UL T-BONDS	-	-	-
	FUT MAR 17 CBT ULT TNOTE	-	-	-
	FUT MAR 17 EURO DOLLARS	-	-	-
	FUT MAR 17 EURX EUR-BUND	-	-	-
	FUT MAR 17 EUX EURO-BTP	-	-	-
	FUT MAR 17 OSE 10Y JGB	-	-	-
	FUT MAR 17 U.S. T-BONDS	-	-	-
	FUT MAR 17 US 2YR T-NOTE	-	-	-

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FUT PUT FEB 17 U.S. T-BONDS 1430	(5.00)	(3,655.65)	(625.00)
	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW	22,762.00	501,026.01	489,383.00
	HIGHWOODS PPTYS INC COM	12,595.00	683,895.28	642,470.95
	HUDSON PACIFIC PROPERTIES INC COM	11,571.00	392,742.71	402,439.38
	INDONESIA REP NOTES SERIES 4 REG S 4.875% DUE 05-05-2021 REG	200,000.00	200,000.00	211,722.20
	INDONESIA REP NT SER 4 144A 4.875% DUE 05-05-2021 BEO	200,000.00	200,000.00	211,722.00
	INTL BANK RECON&DV 5% NTS 24/05/17	16,400,000.00	264,918.33	241,226.31
	INTL BANK RECON&DV 5.625% 03/08/2017 COP	2,810,000,000.00	918,145.85	926,682.21
	INTL FIN CORP MEDIUM TERM NTS BOOK 7.8 06-03-2019 REG	31,650,000.00	534,988.32	487,532.17
	JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 4 DUE 01-13-2021 REG	100,000.00	99,170.00	105,183.90
	Japanese yen	-	-	-
	KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL NT 1.5% DUE 02-06-2019 REG	432,000.00	430,915.68	431,787.02
	LAS VEGAS VALLEY NEV WTR DIST 5% 06-01-2039 BEO	290,000.00	333,920.50	327,555.00
	MASSACHUSETTS ST SCH BLDG AUTH DEDICATEDSALES TAX REV 5% 10-15-2041 BEO	115,000.00	122,895.90	128,448.10
	METROPOLITAN ST LOUIS MO SWR DIST WASTEWTR SYS REV 5% 05-01-2042 BEO	120,000.00	132,056.40	134,385.60
	MEX BONOS DESARR 4.75% 14/06/18	76,035.00	450,707.60	358,510.11
	MEX BONOS DESARR FIX RT 6.5% 10/06/2021	22,000.00	176,673.40	104,229.48
	MEXICO(UNITED MEXICAN STATES) 6.5% BDS 09/06/22	59,404.00	468,922.08	278,706.88
	MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	96,555.00	840,513.49	462,653.89
	MEXICO(UNITED MEXICAN STATES) 10% 05/12/24	22,700.00	217,142.97	127,688.18
	MEXICO(UTD MEX ST) 5.75% SNR 05/03/2026 MXN	110,132.00	572,988.19	475,131.79
	MEXICO(UTD MEX ST) 8.5% SNR 18/11/2038 MXN	62,600.00	337,250.85	323,576.65
	MFA FINL INC	76,200.00	583,821.82	581,406.00
	MGM GROWTH PPTYS LLC CL A COM CL A COM	17,700.00	445,144.06	447,987.00
	NEW JERSEY HEALTH CARE FACS FING AUTH REV 5% 07-01-2044 BEO	110,000.00	121,707.30	119,293.90
	NEW JERSEY ST TRANSN TR FD AUTH 5% 06-15-2036 BEO	515,000.00	548,821.35	515,834.30
	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5% 06-15-2047 BEO	175,000.00	184,896.25	194,540.50
	NEW YORK ST URBAN DEV CORP REV 5% 03-15-2024 BEO	235,000.00	275,584.50	277,309.40
	ONTARIO PROV CDA BD 2 DUE 01-30-2019 REG	1,010,000.00	1,028,657.99	1,016,751.85
	PANAMA REP GLOBAL BD 4% DUE 09-22-2024/09-22-2014 REG	200,000.00	198,550.00	203,500.00
	PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG	90,000.00	93,327.30	88,650.00
	PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG	50,000.00	56,675.60	56,625.00
	PETROLEOS 3.5% DUE 01-30-2023	123,000.00	122,660.52	112,914.00
	PETROLEOS 5.625% DUE 01-23-2046	37,000.00	36,731.38	30,710.00
	PETROLEOS 6.5% DUE 06-02-2041	375,000.00	410,922.50	351,206.25
	PETROLEOS MEXICANOS 6.375% 01-23-2045	90,000.00	89,326.80	81,900.00
	POLAND(REP OF) 2% SNR 25/04/2021 PLN1000	10,000.00	2,492.50	2,319.91
	POLAND(REP OF) 2.5% SNR 25/07/2026 PLN1000	10,000.00	2,405.53	2,180.61
	Polish zloty	-	-	-
	PS BUSINESS PKS INC CALIF COM	7,148.00	690,759.08	832,884.96
	PUB STORAGE COM	8,280.00	2,063,100.16	1,850,580.00
	PVTPL PETROLEOS MEXICANOS 144A 6.875% DUE 08-04-2026 REG	60,000.00	59,889.00	63,300.00
	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT	25,000.00	478,844.18	414,500.00
	REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG	200,000.00	199,354.00	206,000.00
	REPUBLIC OF PORTUGAL 5.125 10-15-2024 REG	130,000.00	130,650.00	125,775.00
	REPUBLIC OF TURKEY 4.25% DUE 04-14-2026 REG	200,000.00	195,787.13	177,779.20
	REPUBLIC OF TURKEY 5.75% 03-22-2024 REG	270,000.00	297,112.79	270,780.30
	REPUBLICA ORIENTAL DEL URUGUAY BD 4.375%DUE 10-27-2027 REG	240,000.00	249,760.75	240,612.00
	RUSSIA GOVT BD - OFZ 7.05% 19/01/2028	22,770,000.00	302,064.05	342,407.83
	RUSSIAN FEDERATION 7% BDS 16/08/23 RUB1000	8,770,000.00	129,073.11	135,556.71
	RUSSIAN FEDERATION 7.75% BDS 16/09/26 RUB1000	2,650,000.00	39,934.34	42,055.75
	RUSSIAN FEDERATION MINISTRY FINANCE 8.15% BDS 03/02/2027	4,930,000.00	76,295.53	80,741.80
	SIMON PROPERTY GROUP INC COM	8,400.00	1,659,702.79	1,492,428.00
	STAG INDL INC COM	25,216.00	583,152.08	601,905.92
	STATE TREAS REP POLAND 4 DUE 01-22-2024 REG	210,000.00	208,307.40	214,779.18
	Swiss franc	-	-	-
	UNITED MEXICAN STS 3.5 01-21-2021 REG	70,000.00	71,810.67	71,120.00
	UNITED MEXICAN STS 5.55 01-21-2045	200,000.00	198,944.00	204,500.00
	UNITED MEXICAN STS MEDIUM TERM BOOK 3.625% 03-15-2022	164,000.00	168,994.45	164,328.00
	UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026	655,000.00	687,072.15	649,760.00

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party		Description of Investment Shares	Cost	Current Value
United States dollar		-	-	-
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE		82,000.00	81,125.91	78,048.42
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE		70,000.00	64,513.90	67,891.60
CURRENCY OPTION PUT GSILGB2X USD/MXN 17.95 European 01-23-2017 USMXP0081		(720,000.00)	(6,575.76)	(33.38)
Total Other		2,937,297,260.29	117,767,907.04	119,542,421.73
GAC AXA EQUITABLE CNTRCT #580 **INC		29,122.00	29,122.00	22,475.00
MFC ISHARES TR RUSSELL 2000 VALUE ETF		18,450.00	1,904,917.83	2,194,443.00
TOTAL INVESTMENTS			<u>1,545,346,420.00</u>	<u>1,711,236,177.00</u>

Hess Corporation Employees' Pension Plan

EIN 13-4921002, Plan 333

Schedule H, Line 4j – Schedule of Reportable Transactions

Year Ended December 31, 2016

During 2016 there were no non-exempt party-in-interest transactions, loans, obligations or leases involving the Plan.

Transactions during 2016 in excess of 5% of the fair value of the Plan assets at the beginning of the year are as follows:

Identity of Party Involved	Description of Asset	Purchase Price	Selling Price	Expenses Incurred with Transaction	Cost of Asset	Value on Transaction Date	Net Gain or (Loss)
Single Transactions							
Acquisitions:							
N/A							
Dispositions:							
N/A							
Series of Transactions							
Acquisitions:							
Northern Trust	NTGI COLTV STIF Registered (1,011 Transactions)	\$196,086,866	\$ —	\$ —	\$196,086,866	\$196,086,866	\$ —
United States Treasury	Semi annual 0.75% due 08/31/2018 (21 Transactions)	\$ 90,865,564	\$ —	\$ —	\$ 90,865,564	\$ 90,865,564	\$ —
United States Treasury	Semi annual 2.5% due 02/15/2046 (37 Transactions)	\$ 70,602,619	\$ —	\$ —	\$ 70,602,619	\$ 70,602,619	\$ —
United States Treasury	Semi annual 0.75% due 01/31/2018 (16 Transactions)	\$ 91,984,215	\$ —	\$ —	\$ 91,984,215	\$ 91,984,215	\$ —
United States Treasury	Semi annual 1.25% due 03/31/2021 (37 Transactions)	\$ 56,316,166	\$ —	\$ —	\$ 56,316,166	\$ 56,316,166	\$ —
United States Treasury	Semi annual 0.75% due 04/30/2018 (19 Transactions)	\$ 78,648,365	\$ —	\$ —	\$ 78,648,365	\$ 78,648,365	\$ —
United States Treasury	Semi annual 0.75% due 07/31/2018 (13 Transactions)	\$ 73,863,395	\$ —	\$ —	\$ 73,863,395	\$ 73,863,395	\$ —
United States Treasury	Semi annual 0.875% due 09/15/2019 (11 Transactions)	\$ 50,638,689	\$ —	\$ —	\$ 50,638,689	\$ 50,638,689	\$ —
United States Treasury	Semi annual 1.0% 12/31/2017 (4 Transactions)	\$ 44,602,728	\$ —	\$ —	\$ 44,602,728	\$ 44,602,728	\$ —

Dispositions:

Northern Trust	NTGI COLTV STIF Registered (694 Transactions)	\$198,746,604	\$	–	\$	–	\$198,746,604	\$198,746,604	\$	–
United States Treasury	Semi annual 0.75% due 08/31/2018 (17 Transactions)	\$ 89,688,913	\$	–	\$	–	\$ 89,688,913	\$ 89,688,913	\$	–
United States Treasury	Semi annual 2.5% due 02/15/2046 (35 Transactions)	\$ 69,215,055	\$	–	\$	–	\$ 69,215,055	\$ 69,215,055	\$	–
United States Treasury	Semi annual 0.75% due 01/31/2018 (14 Transactions)	\$ 91,460,075	\$	–	\$	–	\$ 91,460,075	\$ 91,460,075	\$	–
United States Treasury	Semi annual 1.25% due 03/31/2021 (34 Transactions)	\$ 56,391,064	\$	–	\$	–	\$ 56,391,064	\$ 56,391,064	\$	–
United States Treasury	Semi annual 0.75% due 04/30/2018 (17 Transactions)	\$ 76,669,659	\$	–	\$	–	\$ 76,669,659	\$ 76,669,659	\$	–
United States Treasury	Semi annual 0.75% due 07/31/2018 (12 Transactions)	\$ 73,762,840	\$	–	\$	–	\$ 73,762,840	\$ 73,762,840	\$	–
United States Treasury	Semi annual 0.875% due 09/15/2019 (5 Transactions)	\$ 39,044,493	\$	–	\$	–	\$ 39,044,493	\$ 39,044,493	\$	–
United States Treasury	Semi annual 1.0% 12/31/2017 (4 Transactions)	\$ 63,893,968	\$	–	\$	–	\$ 63,893,968	\$ 63,893,968	\$	–

Schedule SB, line 26 — Schedule of Active Participant Data

Attained age	Years of credited service										Total
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	
Under 25		42 95,470									42
25–29		143 112,573	35 135,228								178
30–34	1	164 123,782	99 150,263	4							268
35–39	2	158 159,309	107 166,256	23 177,863	5						295
40–44		147 169,144	87 173,329	28 181,123	13	2					277
45–49	2	98 172,056	70 168,832	24 189,120	17	13	7				231
50–54	1	91 168,440	82 163,457	14	11	26 179,108	20 158,003	8			253
55–59		85 188,922	87 209,744	24 219,067	17	26 182,491	32 190,084	26 177,956	3		300
60–64		37 190,226	39 202,601	12	8	14	9	11	9		139
65–69		6	11	3	2	3	1	2	1	1	30
70 & up		1	2					1		1	5
Total	6	972	619	132	73	84	69	48	13	2	2,018 164,131

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay for 2015 limited to \$265,000. Average pay is not shown for plans with less than 1,000 active participants or cells with fewer than 20 participants.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Actuarial Assumptions for January 1, 2016 Funding Valuation**

Discount rate sponsor elections

• Segment rates or full yield curve	Segment		
• Look-back months	4		
		Stabilized	Nonstabilized
• First 5 years		4.43%	1.34%
• Next 15 years		5.91%	4.03%
• Over 20 years		6.65%	5.06%

Mortality sponsor elections

• Healthy participants	Section 430(h)(3) prescribed separate generational annuitant and nonannuitant mortality tables. These tables are based on the RP-2000 mortality tables projected with mortality improvement.
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Other economic assumptions

• Salary increases	See table of sample rates
• Social security wage base	4.00% per year
• Expected investment return	6.70% for 2015
• Expenses	\$2,800,000 added to current year normal cost

Demographic assumptions

• Withdrawal	See table of sample rates.
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Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

- Retirement age

Attained age	Percentage
Under 55	0%
55	10%
56	10%
57	10%
58	10%
59	10%
60	20%
61	20%
62	20%
63	20%
64	20%
65	50%
66	50%
67	50%
68	50%
69	50%
70 and above	100%

The expected retirement age under this assumption is 60.5

- Benefit commencement age for

- Future vested deferred Age 65, or attained age if older
- Current vested deferred Age 65, or attained age if older (age 61 for participants who terminated employment, were eligible for early retirement and did not elect immediate commencement)

	<u>Male participants</u>	<u>Female Participants</u>
• Spouse assumptions		
— Percentage married	90%	90%
— Spouse age difference	3 years younger	3 years older

Form of payment	<u>Single Life</u>	<u>50% J&S</u>	<u>100% J&S</u>
• Active retirements	40%	30%	30%
• Future vested deferred	40%	30%	30%
• Future deaths	0%	100%	0%
• Current vested deferred	40%	30%	30%

Unpredictable contingent event assumptions Not applicable

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods***Table of Sample Rates*****Salary Increases:**

Age	Rate
20	10.85%
25	9.75
30	8.55
35	7.55
40	6.60
45	5.80
50	5.10
55	4.50
60	3.95

Withdrawal:

For employees with over 10 years of service	
Age	Rate
Under 40	5.0%
40	5.0%
41	4.9%
42	4.8%
43	4.7%
44	4.6%
45	4.5%
46	4.4%
47	4.3%
48	4.2%
49	4.1%
50	4.0%
51	3.8%
52	3.6%
53	3.3%
54	3.0%

For employees with less than 10 years of service	
Service	Rate
0	7.5%
1	7.5%
2	10.0%
3	10.0%
4	10.0%
5	15.0%
6	15.0%
7	15.0%
8	10.0%
9	10.0%

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods***Rationale for Significant Economic Assumptions***

- *Salary increases* – The salary scale assumption is an age based table of rates based on an experience study undertaken in 2014, that reflected pay data during the period 2009 through 2013, as well as the sponsor's expectation for future wage increases.
- *Expenses* – Expected administrative expenses is based on actual administrative expenses paid from the plan during the prior year, adjusted to reflect increases in PBGC premiums.
- *Expected investment return* – The return is the median (50th percentile) simulated investment return using capital market assumptions published in Mercer Investment Consulting's Capital Market Outlook dated July 2015 for the plan's target asset mix rounded to the nearest 10 basis points. The return is net of an adjustment of 20 basis points for investment expenses assumed to be paid from plan assets. The plan's target asset mix was based on that shown in a June 21, 2016 email from Hess Treasury.

Rationale for Significant Demographic Assumptions

- *Withdrawal, Retirement and Form of Payment*– The withdrawal rates, retirement rates and assumed form of payment were developed based on the results of an experience study undertaken in 2014, using data from 2009 through 2013, and the expectation that future withdrawal, retirement and form of payment patterns will not differ significantly from the period studied.

Actuarial Methods for Funding***Asset Methods***

The asset valuation method is a quarterly average of the adjusted market value over the last two quarters preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset valuation method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market.

For the 2015 plan year, assets are allocated to Hetco as required under IRC section 413(c) and the regulations thereunder. The basis used in the valuation is an approximation of the spin-off liability for Hetco at the valuation date using lump sum distribution amounts as provided in the Plan's procedure for plan termination by a participating employer. Since the Hetco portion is below 3% of the total, the de minimis rule of IRC section 414(l) and regulations thereunder has been applied such that allocation of the Plan's liability by priority category is not considered.

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

Participants or former participants are included or excluded from the valuation as described below:

- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.
- **Insurance contracts:** The plan does not have any insurance contracts which would require special treatment in the valuation.

Minimum Funding Methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual are the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Hess Corporation Employees' Pension Plan

EIN 13-4921002, Plan 333

Schedule H, Line 4j – Schedule of Reportable Transactions

Year Ended December 31, 2016

During 2016 there were no non-exempt party-in-interest transactions, loans, obligations or leases involving the Plan.

Transactions during 2016 in excess of 5% of the fair value of the Plan assets at the beginning of the year are as follows:

Identity of Party Involved	Description of Asset	Purchase Price	Selling Price	Expenses Incurred with Transaction	Cost of Asset	Value on Transaction Date	Net Gain or (Loss)
Single Transactions							
Acquisitions:							
N/A							
Dispositions:							
N/A							
Series of Transactions							
Acquisitions:							
Northern Trust	NTGI COLTV STIF Registered (1,011 Transactions)	\$196,086,866	\$ —	\$ —	\$196,086,866	\$196,086,866	\$ —
United States Treasury	Semi annual 0.75% due 08/31/2018 (21 Transactions)	\$ 90,865,564	\$ —	\$ —	\$ 90,865,564	\$ 90,865,564	\$ —
United States Treasury	Semi annual 2.5% due 02/15/2046 (37 Transactions)	\$ 70,602,619	\$ —	\$ —	\$ 70,602,619	\$ 70,602,619	\$ —
United States Treasury	Semi annual 0.75% due 01/31/2018 (16 Transactions)	\$ 91,984,215	\$ —	\$ —	\$ 91,984,215	\$ 91,984,215	\$ —
United States Treasury	Semi annual 1.25% due 03/31/2021 (37 Transactions)	\$ 56,316,166	\$ —	\$ —	\$ 56,316,166	\$ 56,316,166	\$ —
United States Treasury	Semi annual 0.75% due 04/30/2018 (19 Transactions)	\$ 78,648,365	\$ —	\$ —	\$ 78,648,365	\$ 78,648,365	\$ —
United States Treasury	Semi annual 0.75% due 07/31/2018 (13 Transactions)	\$ 73,863,395	\$ —	\$ —	\$ 73,863,395	\$ 73,863,395	\$ —
United States Treasury	Semi annual 0.875% due 09/15/2019 (11 Transactions)	\$ 50,638,689	\$ —	\$ —	\$ 50,638,689	\$ 50,638,689	\$ —
United States Treasury	Semi annual 1.0% 12/31/2017 (4 Transactions)	\$ 44,602,728	\$ —	\$ —	\$ 44,602,728	\$ 44,602,728	\$ —

Dispositions:

Northern Trust	NTGI COLTV STIF Registered (694 Transactions)	\$198,746,604	\$	–	\$	–	\$198,746,604	\$198,746,604	\$	–
United States Treasury	Semi annual 0.75% due 08/31/2018 (17 Transactions)	\$ 89,688,913	\$	–	\$	–	\$ 89,688,913	\$ 89,688,913	\$	–
United States Treasury	Semi annual 2.5% due 02/15/2046 (35 Transactions)	\$ 69,215,055	\$	–	\$	–	\$ 69,215,055	\$ 69,215,055	\$	–
United States Treasury	Semi annual 0.75% due 01/31/2018 (14 Transactions)	\$ 91,460,075	\$	–	\$	–	\$ 91,460,075	\$ 91,460,075	\$	–
United States Treasury	Semi annual 1.25% due 03/31/2021 (34 Transactions)	\$ 56,391,064	\$	–	\$	–	\$ 56,391,064	\$ 56,391,064	\$	–
United States Treasury	Semi annual 0.75% due 04/30/2018 (17 Transactions)	\$ 76,669,659	\$	–	\$	–	\$ 76,669,659	\$ 76,669,659	\$	–
United States Treasury	Semi annual 0.75% due 07/31/2018 (12 Transactions)	\$ 73,762,840	\$	–	\$	–	\$ 73,762,840	\$ 73,762,840	\$	–
United States Treasury	Semi annual 0.875% due 09/15/2019 (5 Transactions)	\$ 39,044,493	\$	–	\$	–	\$ 39,044,493	\$ 39,044,493	\$	–
United States Treasury	Semi annual 1.0% 12/31/2017 (4 Transactions)	\$ 63,893,968	\$	–	\$	–	\$ 63,893,968	\$ 63,893,968	\$	–

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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 HESS CORPORATION EMPLOYEES' PENSION PLAN	B Three-digit plan number (PN) ►	333
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF HESS CORPORATION	D Employer Identification Number (EIN) 13-4921002	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B ☐ Other		
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	1,646,969,587	
b Actuarial value	2b	1,671,005,470	
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	5,347	712,129,237	712,129,237
b For terminated vested participants	8,105	348,427,152	348,427,152
c For active participants	2,018	195,058,477	226,830,598
d Total	15,470	1,255,614,866	1,287,386,987
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	6.18%	
6 Target normal cost	6	23,818,039	

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	<div style="font-size: 2em; font-family: cursive;">APA</div> Signature of actuary	09/29/2017 Date
ANTONIS ANTONIOU Type or print name of actuary		1707361 Most recent enrollment number
MERCER Firm name		212-345-7000 Telephone number (including area code)
1166 AVENUE OF THE AMERICAS NEW YORK NY 10036 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).....	181,953,578	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8).....	181,953,578	0
10 Interest on line 9 using prior year's actual return of <u>0.84%</u>	1,528,410	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		29,243,975
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>6.37%</u>		1,862,841
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.....		31,106,816
d Portion of (c) to be added to prefunding balance.....		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d - line 12).....	183,481,988	0

Part III Funding Percentages

14 Funding target attainment percentage	14	115.54%
15 Adjusted funding target attainment percentage.....	15	129.79%
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	139.10%
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
01/04/2016	1,700,000	0			
02/01/2016	1,700,000	0			
03/01/2016	1,700,000	0			
04/01/2016	1,700,000	0			
05/02/2016	1,700,000	0			
06/01/2016	1,700,000	0			
07/01/2016	1,700,000	0			
08/01/2016	1,700,000	0			
09/01/2016	1,600,000	0			
10/03/2016	1,600,000	0			
11/01/2016	1,600,000	0			
12/01/2016	1,600,000	0			
01/03/2017	110,000	0			
Totals ▶			18(b)	20,110,000	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	19,571,742

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 60
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	23,818,039
b Excess assets, if applicable, but not greater than line 31a		31b	23,818,039
32 Amortization installments:			
		Outstanding Balance	Installment
a Net shortfall amortization installment		0	0
b Waiver amortization installment		0	0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)		34	0
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)		36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37	19,571,742
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	19,571,742
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, line 22 — Description of Weighted Average Retirement Age

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 60.

(A) Retirement age	(B) Retirement Percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	10.0%	10,000	1,000	55,000
56	10.0%	9,000	900	50,400
57	10.0%	8,100	810	46,170
58	10.0%	7,290	729	42,282
59	10.0%	6,561	656	38,704
60	20.0%	5,905	1,181	70,860
61	20.0%	4,724	945	57,645
62	20.0%	3,779	756	46,872
63	20.0%	3,023	605	38,115
64	20.0%	2,418	484	30,976
65	50.0%	1,934	967	62,855
66	50.0%	967	484	31,944
67	50.0%	484	242	16,214
68	50.0%	242	121	8,228
69	50.0%	121	60	4,140
70 and above	100.0%	60	60	4,200
Total			10,000	604,605
Average				60.46

Schedule SB, Part V — Summary of Plan Provisions

Effective date and plan year	Original plan: February 1, 1972 Restated plan: January 1, 2008 Plan year: January 1 – December 31
• Most recent amendment	Amendment Number 7: April 1, 2012
Definitions	
• Covered employees	All regular non-union employees of Hess Corporation are covered; for the valuation, we use the records as provided to us by the administrator
• Membership	A covered employee becomes a Member on the first of the month following his or her completion of 1 year of Vesting Service.
• Employee contributions	None
• Vesting service	Years of covered employment with 1,000 or more hours worked; special rules apply in special circumstances such as historic corporate acquisitions; for the valuation, we use the amount as provided to us by the administrator.
• Credited service	Years and months of covered employment; special rules apply in special circumstances such as historic corporate acquisitions; for the valuation, we use the amount as provided to us by the administrator.
• Current year earnings	Pay rate, bonus and overtime are included. The estimated earnings for the current year is either: <p>(a) for employees not eligible for a target bonus and are “hourly” the sum of (i) the pay rate plus (ii) the target bonus but not less than the previous year’s pensionable earnings increased by the assumed salary scale, or</p> <p>(b) for employees eligible for a target bonus, the current year pay rate plus the target bonus, or</p> <p>(c) for employees not eligible for a target bonus and are not “hourly” the sum of (i) pay rate plus (ii) the actual bonus.</p> <p>In any case as provided to us by Hess and the administrator.</p>
• Final average compensation	Highest average of any 3 calendar years (non-consecutive) of a Member’s Pensionable Earnings during the 10 calendar years immediately preceding the date of determination; historical earnings as provided to us by the administrator are used for this purpose.

Schedule SB, Part V — Summary of Plan Provisions

• Primary Social Security benefit	Amount payable by Social Security at the normal retirement date of the Member without regard to any reduction for early commencement. Pay history for the period, if any, prior to the availability of Hess employment records is imputed by estimating an historic pay progression at a 6% annual pay escalation rate, and no earnings are assumed for the period, if any, between the determination date and the Member's Normal Retirement Date. No allowance is made in the valuation for Member pay history which may result in a lower Primary Social Security Amount. In the case of a disability pension benefit, the Primary Social Security Amount is based on the Social Security disability award payable to the Member (or would be payable to the Member as if such Member qualified for such award).
• Accrued benefit	1.6% of Final Average Compensation multiplied by Credited Service minus 1.5% of Primary Social Security Amount multiplied by Credited Service (subject to a maximum offset of 50% of Primary Social Security Amount).
• Minimum benefit (annual)	Members who are not Highly-Compensated Employees have a minimum accrued benefit of 6% of Final Average Compensation at normal retirement date. Members who have become employed by Hovensa (unless accrued at the time of transfer) or were former Merit/Triton plan participants are not eligible.
• Merit/Triton benefits	These are frozen benefits from predecessor pension plans. We use the amounts provided to us by the administrator.
Normal retirement	
• Eligibility	Age 65.
• Benefit	Accrued Benefit.
Early retirement	
• Eligibility	Attainment of age 55 and completion of 10 years of Vesting Service.
• Benefit	If Member terminates while eligible to retire: Accrued benefit reduced 5% per year prior to age 60.
Late retirement	
• Eligibility	Termination after Member's normal retirement date.
• Benefit	The Member's accrued benefit at late retirement date.
Deferred vested	
• Eligibility	5 years of Vesting Service.
• Benefit	Accrued benefit payable at normal retirement date reduced on an actuarial equivalent basis for early commencement.
Disability	
• Eligibility	Completion of 10 years of service and the earlier of (a) six months of disability after age 55 or (b) following eligibility for and receipt of Social Security disability benefits.
• Benefit	Accrued Benefit at disability retirement date.

Schedule SB, Part V — Summary of Plan Provisions

Death Benefits	
• Eligibility Condition 1	Active Member dies with 5 years of Vesting Service but before attaining Early or Normal retirement eligibility.
• Benefit amount 1	Surviving spouse receives accrued benefit assuming the Member had terminated on date of death, survived and retired with an immediate qualified joint and 50% survivor annuity upon reaching earliest retirement age, and died on such date. Effective June 1, 2008, benefit may be paid to a non-spouse beneficiary only with the consent of the Spouse.
• Eligibility Condition 2	Active Member dies after attaining Early or Normal retirement eligibility.
• Benefit Amount 2	Surviving spouse receives accrued benefit assuming the Member had retired the day before date of death with an immediate qualified joint and 50% survivor annuity. Effective June 1, 2008, benefit may be paid to a non-spouse beneficiary only with the consent of the Spouse.
• Eligibility Condition 3	Active Member dies after attaining age 65 or retired Member dies after retiring directly from service due to Normal, Early, or Disability retirement.
• Benefit Amount 3	\$2,500 lump sum to the Member's beneficiary.
Form of benefits	
• Automatic form for unmarried participants	Single life annuity
• Automatic form for married participants	Joint and 50% survivor
• Optional forms	Single Life Annuity 5 year Certain and Life 10 year Certain and Life Joint and 50% Survivor Joint and 66-2/3% Survivor Joint and 75% Survivor Joint and 100% Survivor
• Actuarial equivalence	Mortality as designated by Internal Revenue Code section 417(e) for 2008 and an interest rate of 5.5%.
Miscellaneous	
• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2016, the limit is \$265,000.
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2016, the limit is \$210,000.
• Benefits not explicitly included in valuation	Disability (based on information provided by the plan administrator the disability incidence is assumed to be immaterial). Historic minimum benefits from 1972 and 1993 as defined in the plan document are ignored.

Schedule SB, Part V — Summary of Plan Provisions***Benefits Included or Excluded***

Unless noted below, all benefits provided by the plan are included in this valuation.

- **Plan amendments excluded:** Amendments adopted after the valuation date or effective after the current plan year are excluded from the valuation.
- **Late retirement increases:**
 - *Deferred vested participants:* Accrued benefits for current deferred vested participants over normal retirement age reflect an actuarial increase adjustment.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether the Hess Corporation Employees' Pension Plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

Plan Provision Changes Since Prior Valuation

Maximum compensation amounts and maximum benefit amounts under IRS rules were updated from 2015 to 2016.

Hess Corporation Employees' Pension Plan

EIN 13-4921003

Schedule H, Line 4i - Schedule of Assets (Held at End of Year) December 31, 2016

(a)	(b)	(c) Description of Investment Shares	(d) Cost	(e) Current Value
Identity of issue, borrower, lessor or similar party				
<u>Non-Interest Bearing Cash</u>				
Australian dollar		25,395.08	25,395.08	25,395.08
Brazilian real		49,255.69	49,255.69	49,255.69
British pound sterling		126,001.45	126,001.45	126,001.45
Canadian dollar		2,522.17	2,522.17	2,522.17
Danish krone		-	-	-
Euro		177,300.09	177,300.09	177,300.09
Japanese yen		5,451,701.29	5,451,701.29	5,451,701.29
Mexican peso		0.04	0.04	0.04
Russian ruble		22,246.20	22,246.20	22,246.20
South African rand		15,165.83	15,165.83	15,165.83
Swiss franc		(553.86)	(553.86)	(553.86)
United States dollar		(55,382.15)	(55,382.15)	(55,382.15)
Total Non-Interest Bearing Cash		5,813,651.83	5,813,651.83	5,813,651.83
<u>U.S. Government Securities</u>				
FARMER MAC GTD NTS TR 2007-1 GTD NT 5.125% DUE 04-19-2017 REG		300,000.00	297,249.00	303,984.60
FED HOME LN MTG CORP GOLD POOL# V80169 3DUE 07-01-2043		776,991.10	750,373.07	776,032.29
FEDERAL HOME LN BKS 4 DUE 09-01-2028 REG		365,000.00	364,197.00	400,094.02
FEDERAL HOME LN MTG CORP 2014-DN1 CL M2 FLT RT 02-25-2024 REG		500,000.00	502,666.02	511,513.00
FEDERAL HOME LN MTG CORP GOLD POOL V60840 3.0%06-01-2030		276,525.53	287,197.69	284,447.99
FEDERAL HOME LN MTG CORP GOLD POOL V60902 2.5% DUE 08-01-2030		83,751.84	85,060.48	84,024.37
FEDERAL HOME LN MTG CORP MULTICLASS SER 15-DNA1 CL M2 FLTG DUE 10-25-2027		250,000.00	250,000.00	253,579.75
FEDERAL HOME LN MTG CORP POOL #2B0646 FLTG RT DUE 07-01-2042 BEO		32,009.89	32,857.67	33,426.39
FEDERAL HOME LN MTG CORP POOL #A90196 4.5% 12-01-2039 BEO		24,758.48	26,878.42	26,713.66
FEDERAL HOME LN MTG CORP POOL #A93534 4%08-01-2040 BEO		27,918.19	29,558.39	29,330.57
FEDERAL HOME LN MTG CORP POOL #C03608 3.5% 12-01-2040 BEO		123,407.27	127,552.99	127,115.66
FEDERAL HOME LN MTG CORP POOL #C03811 3.5% 04-01-2042 BEO		140,308.60	141,980.25	144,543.11
FEDERAL HOME LN MTG CORP POOL #C04320 3%12-01-2042 BEO		267,428.27	277,791.12	267,318.62
FEDERAL HOME LN MTG CORP POOL #G01838 5%07-01-2035 BEO		140,855.27	152,695.93	154,720.50
FEDERAL HOME LN MTG CORP POOL #G01840 5%07-01-2035 BEO		109,032.04	118,197.55	119,861.65
FEDERAL HOME LN MTG CORP POOL #G04680 5.5% 08-01-2038 BEO		33,378.83	33,764.79	37,635.30
FEDERAL HOME LN MTG CORP POOL #G07550 3%08-01-2043 BEO		440,194.76	427,057.70	440,015.16
FEDERAL HOME LN MTG CORP POOL #G07553 5.5% 06-01-2041 BEO		282,911.67	308,373.72	315,118.90
FEDERAL HOME LN MTG CORP POOL #G07613 6%04-01-2039 BEO		106,540.01	121,122.69	123,998.72
FEDERAL HOME LN MTG CORP POOL #G07642 5%10-01-2041 BEO		51,529.31	56,327.99	56,241.15
FEDERAL HOME LN MTG CORP POOL #G07786 4%08-01-2044 BEO		226,371.09	241,085.23	239,783.35
FEDERAL HOME LN MTG CORP POOL #G07962 5%11-01-2041 BEO		492,787.26	546,223.90	537,675.25
FEDERAL HOME LN MTG CORP POOL #G08655 4%07-01-2045 BEO		2,291,844.04	2,405,048.60	2,408,292.64
FEDERAL HOME LN MTG CORP POOL #G08672 4%10-01-2045 BEO		256,536.29	272,853.19	269,568.33
FEDERAL HOME LN MTG CORP POOL #G08688 4%01-01-2046 BEO		1,712,103.12	1,800,450.32	1,799,223.49
FEDERAL HOME LN MTG CORP POOL #G08694 4%02-01-2046 BEO		465,432.69	489,449.75	489,107.85
FEDERAL HOME LN MTG CORP POOL #G08706 3.5% 05-01-2046 BEO		194,169.47	203,142.22	198,990.31

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FEDERAL HOME LN MTG CORP POOL #G08711 3.5% 06-01-2046 BEO	198,062.77	207,292.79	202,991.56
	FEDERAL HOME LN MTG CORP POOL #G08723 4%09-01-2046 BEO	984,153.20	1,038,243.18	1,035,714.95
	FEDERAL HOME LN MTG CORP POOL #G08728 4%10-01-2046 BEO	598,764.90	631,860.70	629,950.37
	FEDERAL HOME LN MTG CORP POOL #G0-8738 3.5% 12-01-2046 BEO	900,393.03	925,997.96	922,848.83
	FEDERAL HOME LN MTG CORP POOL #G0-8742 3.5% 01-01-2047 BEO	1,570,197.00	1,606,127.98	1,609,354.57
	FEDERAL HOME LN MTG CORP POOL #G1-4989 2.5% 02-01-2024 BEO	9,968.99	10,081.15	10,148.23
	FEDERAL HOME LN MTG CORP POOL #G15520 3%07-01-2030 BEO	125,764.31	130,814.52	129,339.79
	FEDERAL HOME LN MTG CORP POOL #G60018 4.5% 12-01-2043 BEO	196,920.87	213,951.45	212,873.43
	FEDERAL HOME LN MTG CORP POOL #G60198 4.5% 09-01-2044 BEO	288,435.12	312,478.91	310,001.41
	FEDERAL HOME LN MTG CORP POOL #G60718 3%09-01-2046 BEO	103,691.75	107,077.94	103,102.78
	FEDERAL HOME LN MTG CORP POOL #J31418 2.5% 05-01-2030 BEO	72,308.51	73,093.75	72,543.51
	FEDERAL HOME LN MTG CORP POOL #J31689 3%05-01-2030 BEO	145,894.51	151,639.11	150,147.33
	FEDERAL HOME LN MTG CORP POOL #J32181 3%07-01-2030 BEO	14,483.73	15,099.31	14,907.23
	FEDERAL HOME LN MTG CORP POOL #J32204 2.5% 07-01-2030 BEO	26,984.34	27,262.61	27,068.26
	FEDERAL HOME LN MTG CORP POOL #J32209 2.5% 07-01-2030 BEO	25,834.35	26,108.84	25,918.31
	FEDERAL HOME LN MTG CORP POOL #J32436 3%08-01-2030 BEO	16,802.40	17,477.13	17,280.43
	FEDERAL HOME LN MTG CORP POOL #J32491 2.5% 07-01-2030 BEO	5,797.12	5,888.62	5,814.28
	FEDERAL HOME LN MTG CORP POOL #Q00804 4.5% 05-01-2041 BEO	78,122.75	84,836.43	84,075.70
	FEDERAL HOME LN MTG CORP POOL #Q1-1750 3.5% 10-01-2042 BEO	39,391.21	40,431.39	40,566.64
	FEDERAL HOME LN MTG CORP POOL #Q11909 3.5% 10-01-2042 BEO	14,568.73	15,192.46	14,954.95
	FEDERAL HOME LN MTG CORP POOL #Q12162 3.5% 08-01-2042 BEO	25,843.90	26,962.45	26,624.39
	FEDERAL HOME LN MTG CORP POOL #Q14866 3%01-01-2043 BEO	151,351.51	147,236.62	151,289.46
	FEDERAL HOME LN MTG CORP POOL #Q16403 3%03-01-2043 BEO	77,023.80	74,887.59	76,992.22
	FEDERAL HOME LN MTG CORP POOL #Q16567 3%03-01-2043 BEO	155,169.70	149,235.63	155,106.08
	FEDERAL HOME LN MTG CORP POOL #Q1-8718 3.5% 06-01-2043 BEO	28,893.11	29,723.79	29,747.77
	FEDERAL HOME LN MTG CORP POOL #Q20021 3.5% 07-01-2043 BEO	77,974.60	78,918.82	80,473.69
	FEDERAL HOME LN MTG CORP POOL #Q20206 3.5% 07-01-2043 BEO	75,278.11	76,113.20	77,523.66
	FEDERAL HOME LN MTG CORP POOL #Q24894 4.5% 02-01-2044 BEO	117,025.78	127,100.98	125,725.48
	FEDERAL HOME LN MTG CORP POOL #Q25643 4%04-01-2044 BEO	72,233.28	77,786.23	76,237.89
	FEDERAL HOME LN MTG CORP POOL #Q27843 3.5% 08-01-2044 BEO	75,653.01	77,828.04	77,904.44
	FEDERAL HOME LN MTG CORP POOL #Q28604 3.5% 09-01-2044 BEO	32,873.18	33,936.41	33,878.44
	FEDERAL HOME LN MTG CORP POOL #Q28605 3.5% 09-01-2044 BEO	78,803.75	81,217.10	81,155.25
	FEDERAL HOME LN MTG CORP POOL #V60796 2.5% 05-01-2030 BEO	100,072.36	102,433.45	100,368.47
	FEDERAL HOME LN MTG CORP V60886 2.5% DUE 08-01-2030	111,733.82	113,479.68	112,097.51
	FEDERAL HOME LN MTG CORP V60908 3.0% DUE 08-01-2030	169,932.43	176,862.49	174,806.09
	FEDERAL HOME LN MTG CORP V60909 3.0% DUE 08-01-2030	26,324.75	27,398.32	27,080.27
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0006 4% 12-01-2040 BEO	23,872.30	25,487.42	25,195.30
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0946 4% 12-01-2040 BEO	157,198.66	168,638.57	165,858.73
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6276 5% 04-01-2041 BEO	67,944.00	73,289.29	74,350.44
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6283 5% 04-01-2041 BEO	56,704.30	61,165.34	62,034.50
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6958 ADJ RT DUE 02-01-2041 BEO	35,610.82	37,374.68	37,229.76
	FEDERAL NATL MTG ASSN GTD MTG POOL #AH7036 4.5% 03-01-2041 BEO	68,747.30	75,278.31	74,339.21
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1186 4% 04-01-2041 BEO	210,170.32	223,700.04	221,843.18
	FEDERAL NATL MTG ASSN GTD MTG POOL #AI5228 4% 09-01-2041 BEO	38,023.64	40,768.48	39,988.32
	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1541 4% 09-01-2041 BEO	433,274.32	461,301.75	455,691.93
	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7684 4% 12-01-2041 BEO	28,235.03	31,182.07	30,011.58
	FEDERAL NATL MTG ASSN GTD MTG POOL #AK7510 3.5% 04-01-2042 BEO	14,617.36	15,028.47	15,077.22
	FEDERAL NATL MTG ASSN GTD MTG POOL #AK9225 3.5% 06-01-2042 BEO	7,996.37	8,221.27	8,247.46
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0533 ADJ RT DUE 07-01-2041 BEO	85,943.22	89,394.38	90,981.90
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1472 4.5% DUE 05-01-2039 BEO	64,962.04	71,224.79	70,239.56
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1704 6.5% 05-01-2040 BEO	29,007.05	32,619.33	32,955.05
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1938 4% 12-01-2026 BEO	104,991.83	111,603.04	110,118.79
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2003 4% 06-01-2042 BEO	58,436.41	62,499.59	61,681.97
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2168 3.5% 06-01-2042 BEO	18,703.75	19,209.33	19,290.22
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2242 4% 08-01-2042 BEO	398,486.42	424,138.98	419,327.26
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2482 4.5% 09-01-2042 BEO	114,372.65	124,487.48	123,142.74
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2607 4% 07-01-2042 BEO	46,344.20	49,552.10	48,756.88
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2683 4% 09-01-2026 BEO	179,004.31	192,170.92	189,058.27
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2901 4% 09-01-2042 BEO	59,369.53	63,455.85	62,666.91
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL2935 3.5% 02-01-2043 BEO	70,166.60	72,013.95	72,361.41
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3162 3% 02-01-2043 BEO	426,800.76	439,604.76	426,679.12
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL3759 3% 05-01-2043 BEO	71,550.87	72,037.19	71,530.48
	FEDERAL NATL MTG ASSN GTD MTG POOL #AL4009 3.5% 07-01-2043 BEO	592,381.22	586,688.77	611,751.49

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4010 3.5% 07-01-2043 BEO	178,998.19	184,545.34
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4014 3.5% 07-01-2043 BEO	578,328.18	596,328.64
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4141 6% 04-01-2040 BEO	202,022.72	228,790.33
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4142 6% 06-01-2041 BEO	37,190.93	42,179.42
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4244 4% 07-01-2042 BEO	490,066.73	520,901.73
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4682 3.5% 12-01-2043 BEO	229,494.57	237,038.06
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL4922 3.5% 02-01-2029 BEO	135,272.48	141,883.25
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5097 4.5% 09-01-2043 BEO	408,953.71	440,695.06
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5231 4.5% 09-01-2042 BEO	220,104.54	237,017.15
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5241 3.5% 04-01-2029 BEO	750,718.01	787,383.08
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5601 4% 08-01-2044 BEO	931,474.52	990,110.84
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5884 3.5% 08-01-2029 BEO	518,332.26	543,730.54
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL5956 4% 05-01-2027 BEO	426,198.34	449,886.44
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6055 4% 12-01-2042 BEO	132,095.00	140,403.78
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6144 3% 01-01-2030 BEO	495,872.84	509,920.92
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6161 3.5% 12-01-2029 BEO	804,956.08	846,596.46
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6302 4.5% 10-01-2041 BEO	350,325.11	377,836.14
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6583 3% 03-01-2030 BEO	99,471.46	102,329.28
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6584 3% 04-01-2030 BEO	85,799.08	88,229.77
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6626 4% 12-01-2042 BEO	68,703.24	72,533.45
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6761 3% 05-01-2030 BEO	49,557.54	50,980.34
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL6887 4.5% 04-01-2044 BEO	1,287,483.23	1,388,653.66
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7139 3% 07-01-2030 BEO	67,227.59	69,145.59
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7167 4% 01-01-2041 BEO	48,699.81	51,693.39
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7225 3% 08-01-2030 BEO	123,832.67	127,368.09
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7226 3% 08-01-2030 BEO	108,931.78	111,965.53
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7227 3% 08-01-2030 BEO	111,882.74	115,049.02
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7369 4% 01-01-2043 BEO	91,969.71	96,894.69
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7442 4% 10-01-2045 BEO	55,519.13	58,974.64
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7443 4% 10-01-2045 BEO	76,528.50	81,088.83
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7521 5% 06-01-2039 BEO	1,662,154.79	1,823,350.56
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7524 5% 07-01-2041 BEO	139,139.75	152,552.82
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7567 3.5% 07-01-2029 BEO	54,150.33	56,647.20
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7577 4% 10-01-2043 BEO	69,403.04	73,274.34
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7660 4.5% 11-01-2045 BEO	159,840.23	174,408.07
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7661 4.5% 10-01-2045 BEO	100,174.60	108,777.59
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7747 4.5% 11-01-2045 BEO	29,462.12	31,985.26
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL7777 5% 12-01-2043 BEO	204,782.02	223,863.61
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9031 3% 08-01-2046 BEO	11,177.21	11,156.76
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9045 3% 09-01-2046 BEO	103,718.55	103,328.57
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9214 3% 09-01-2046 BEO	139,741.90	139,009.65
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9215 3% 10-01-2046 BEO	291,097.27	289,662.16
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9227 3% 10-01-2036 BEO	10,507.58	10,644.49
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9266 3% 10-01-2046 BEO	229,660.53	228,457.11
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9325 3% 11-01-2046 BEO	298,943.42	298,486.04
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9357 4% 10-01-2046 BEO	5,202.37	5,515.71
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9405 3.5% 06-01-2044 BEO	959,486.01	989,671.44
	FEDERAL NATL MTG ASSN GTD MTG POOL	#AL9481 3% 11-01-2046 BEO	50,880.94	50,787.83
	FHLMC GOLD POOL# V80355 3.5 DUE 08-01-2043	153,443.81	154,930.32	158,361.68
	FHLMC GOLD Q00093 4 04-01-2041	1,612.46	1,722.82	1,702.15
	FHLMC GOLD Q0-0959 Q00959 4.5 05-01-2041	82,167.25	89,202.83	88,198.33
	FHLMC GOLD Q16673 3 03-01-2043	143,763.89	148,267.71	143,704.95
	FHLMC GOLD Q17095 3 04-01-2043	75,382.84	77,414.65	75,351.93
	FHLMC GOLD Q36302 3.5 09-01-2045	18,511.26	19,386.19	19,086.03
	FHLMC GOLD Q36972 4 10-01-2045	161,235.51	173,290.38	170,335.64
	FHLMC GOLD Q37955 4 12-01-2045	24,301.51	25,958.96	25,701.76
	FHLMC GOLD Q37957 4 12-01-2045	30,873.93	32,902.43	32,589.59
	FHLMC GOLD Q44853 3 12-01-2046	99,330.00	99,213.60	98,796.60
	FHLMC GOLD Q45064 3 12-01-2046	96,335.00	96,192.00	95,787.82
	FHLMC GOLD Q45080 3 12-01-2046	48,482.00	48,440.34	48,281.77
	FHLMC GOLD Q45083 3 12-01-2046	25,353.00	25,374.79	25,295.45
	FHLMC GOLD SINGLE FAMILY 3 MAT 15 YEARS SETTLES JANUARY	(821,000.00)	(842,422.97)	(842,427.28)
	FHLMC GOLD SINGLE FAMILY 3% 30 YEARS SETTLES JANUARY	(2,269,000.00)	(2,253,571.58)	(2,253,058.01)
	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JANUARY	1,343,915.00	1,374,970.99	1,376,092.36
	FHLMC GOLD SINGLE FAMILY 30 YEARS SETTLES JAN	200,000.00	222,437.50	221,750.00
	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES FEBRUARY	(4,518,020.00)	(4,696,313.16)	(4,739,773.46)

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JANUARY	-	-	-
	FHLMC GOLD SINGLE FAMILY 4.5 30 YEARS SETTLES JAN	891,000.00	960,519.84	956,375.34
	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUARY	(300,000.00)	(326,908.75)	(326,648.40)
	FHLMC GOLD TBA 15Y 2.5 15 YEARS SETTLES JAN	(656,000.00)	(657,153.13)	(657,178.83)
	FHLMC GOLD V60696 3 01-01-2030	33,281.03	34,617.47	34,223.22
	FHLMC GOLD V60724 3 01-01-2030	46,719.40	48,595.48	48,042.96
	FHLMC GOLD V60770 2.5 03-01-2030	66,247.19	66,982.13	66,503.57
	FHLMC GOLD V60903 2.5 08-01-2030	81,904.88	83,223.03	82,159.60
	FHLMC GOLD V60904 2.5 09-01-2030	169,490.38	172,165.13	169,992.07
	FHLMC GOLD V60905 2.5 07-01-2030	7,852.98	7,976.92	7,876.22
	FHLMC GOLD V82848 3 12-01-2046	403,413.00	403,192.38	401,746.90
	FHLMC MULTICLASS SER 4316 CL XZ 4.5 03-15-2044	305,497.15	375,302.02	343,799.47
	FHLMC MULTICLASS TRANCHE 2.356 08-25-2022	100,000.00	101,996.60	99,219.50
	FHLMC POOL #1B8062 ADJ RT 03-01-2041	21,797.92	22,945.71	22,886.25
	FHLMC Q45079 3.0% 12-01-2046	41,857.00	41,860.27	41,710.08
	FNMA . POOL #AO6482 ADJ RT DUE 07-01-2042 BEO	10,311.25	10,653.61	10,784.28
	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	143,000.00	162,014.53	161,925.19
	FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN	(100,000.00)	(111,234.38)	(111,164.10)
	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG	100,000.00	54,404.50	94,830.30
	FNMA POOL #254548 5.5% DUE 12-01-2032 REG	469,241.09	474,666.47	526,313.48
	FNMA POOL #555424 5.5% 05-01-2033 BEO	97,356.94	105,084.66	109,052.82
	FNMA POOL #555531 5.5% 06-01-2033 BEO	126,516.37	139,395.33	141,722.37
	FNMA POOL #555591 5.5% DUE 07-01-2033 REG	69,796.29	68,291.32	78,185.80
	FNMA POOL #674592 5.5% 12-01-2017 BEO	50,032.56	52,798.03	50,597.43
	FNMA POOL #735226 5% 02-01-2035 BEO	108,511.20	119,972.69	118,943.47
	FNMA POOL #889466 6% 05-01-2038 BEO	45,358.73	50,688.37	52,275.30
	FNMA POOL #889529 6% 03-01-2038 BEO	13,966.02	15,607.03	16,036.37
	FNMA POOL #889787 ADJ RT DUE 08-01-2038 BEO	45,653.52	44,703.01	48,442.49
	FNMA POOL #889983 6% DUE 10-01-2038 BEO	32,385.61	35,760.78	36,683.02
	FNMA POOL #983353 ADJ RT DUE 08-01-2038 BEO	44,123.80	42,979.34	46,628.27
	FNMA POOL #987347 ADJ RT DUE 10-01-2038 BEO	45,465.42	46,200.68	48,191.07
	FNMA POOL #995113 5.5% DUE 09-01-2036 REG	190,200.76	203,812.01	213,320.61
	FNMA POOL #AB0686 4% 01-01-2036 BEO	121,979.89	131,204.62	129,166.95
	FNMA POOL #AB1226 4.5% 07-01-2040 BEO	36,037.11	39,201.63	38,840.80
	FNMA POOL #AB1614 4% 10-01-2040 BEO	490,112.48	534,873.54	518,818.37
	FNMA POOL #AB3314 4.5 07-01-2041	20,897.61	22,719.63	22,565.03
	FNMA POOL #AB4054 4% 12-01-2041 BEO	83,147.00	91,825.47	88,371.96
	FNMA POOL #AB4530 4% 02-01-2042 BEO	100,248.98	106,733.84	105,878.96
	FNMA POOL #AB5919 3% 08-01-2042 BEO	484,425.07	498,106.30	484,289.43
	FNMA POOL #AB6512 3.5% 10-01-2042 BEO	96,072.49	99,067.25	99,059.38
	FNMA POOL #AB7271 3% DUE 12-01-2042 REG	90,616.03	88,343.52	90,590.66
	FNMA POOL #AB7425 3% 12-01-2042 BEO	72,821.90	70,995.64	72,801.51
	FNMA POOL #AB7458 3% 01-01-2043 BEO	206,206.90	196,863.16	206,148.13
	FNMA POOL #AB7497 3% 01-01-2043 BEO	209,390.95	199,902.93	209,331.27
	FNMA POOL #AB7565 3% 01-01-2043 BEO	122,154.35	122,822.37	122,120.15
	FNMA POOL #AB7567 3% 01-01-2043 BEO	281,237.12	268,493.56	281,156.97
	FNMA POOL #AB7755 3% 01-01-2043 BEO	149,396.46	145,591.52	149,354.63
	FNMA POOL #AB7762 3% 02-01-2043 BEO	82,208.15	80,172.19	82,185.13
	FNMA POOL #AB8558 3% 02-01-2043 BEO	82,823.17	80,771.99	82,799.98
	FNMA POOL #AB8701 3 DUE 03-01-2043 BEO	199,902.63	207,227.19	199,845.66
	FNMA POOL #AB8712 3% 03-01-2043 BEO	26,658.23	27,634.98	26,650.63
	FNMA POOL #AB8830 3% 03-01-2043 BEO	69,547.63	72,095.89	69,527.74
	FNMA POOL #AB8923 3% 04-01-2043 BEO	76,520.64	79,294.49	76,498.45
	FNMA POOL #AB8924 3% 04-01-2043 BEO	74,026.71	76,750.64	74,005.98
	FNMA POOL #AB9016 3% 04-01-2043 BEO	219,496.81	227,299.22	219,435.35
	FNMA POOL #AB9173 3% 05-01-2043 BEO	148,335.41	154,477.38	148,293.13
	FNMA POOL #AB9462 3% 05-01-2043 BEO	98,152.00	98,688.78	98,123.93
	FNMA POOL #AB9567 3.5% 06-01-2043 BEO	28,934.97	30,646.22	29,823.56
	FNMA POOL #AB9662 3% 06-01-2043 BEO	121,324.78	121,988.27	121,290.08
	FNMA POOL #AB9940 3% 07-01-2043 BEO	1,087,180.44	1,093,125.95	1,086,876.03
	FNMA POOL #AC9312 4% 10-01-2041 BEO	26,436.77	28,146.90	27,831.05
	FNMA POOL #AD7992 4.5% 07-01-2040 BEO	103,777.52	112,533.75	111,811.98
	FNMA POOL #AD8036 4.5% 08-01-2040 BEO	257,682.15	278,558.42	278,237.46
	FNMA POOL #AD9136 4% 08-01-2040 BEO	2,891.52	3,087.61	3,049.83
	FNMA POOL #AE0028 6% 10-01-2039 BEO	82,169.47	88,852.15	93,101.21
	FNMA POOL #AE0113 4% 07-01-2040 BEO	107,788.59	115,632.74	113,408.15

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FNMA POOL #AE0216 4% 08-01-2040 BEO	192,513.60	206,523.49	202,776.50
	FNMA POOL #AE0823 6% 09-01-2040 BEO	19,151.43	21,147.37	21,675.97
	FNMA POOL #AE7535 4% 10-01-2040 BEO	125,212.59	133,273.17	131,870.52
	FNMA POOL #AE8407 4% 11-01-2040 BEO	34,763.99	37,154.02	36,600.92
	FNMA POOL #AL8153 3% 03-01-2031 BEO	62,405.31	65,532.91	64,143.30
	FNMA POOL #AL8776 3.5% 07-01-2046 BEO	790,156.56	834,479.41	810,605.81
	FNMA POOL #AL8803 3.5% 06-01-2046 BEO	1,318,444.92	1,391,783.42	1,352,487.17
	FNMA POOL #AN2713 2.24% DUE 09-01-2026 BEO	119,472.55	119,472.55	113,269.30
	FNMA POOL #AO2114 4% 05-01-2042 BEO	51,699.02	55,317.95	54,486.63
	FNMA POOL #AO2881 3.5% 05-01-2042 BEO	4,695.64	4,827.71	4,824.72
	FNMA POOL #AO2961 4 05-01-2042 BEO	161,303.93	172,746.44	170,362.27
	FNMA POOL #AO3048 3.5% 06-01-2042 BEO	5,023.88	5,165.18	5,181.78
	FNMA POOL #AO9707 3.5% 07-01-2042 BEO	10,573.27	10,870.65	10,904.85
	FNMA POOL #AP0006 ADJ RT DUE 07-01-2042 BEO	41,135.47	42,208.85	43,342.80
	FNMA POOL #AP4100 3.5% 09-01-2042 BEO	119,352.89	123,073.35	123,057.60
	FNMA POOL #AP9726 3% 10-01-2042 BEO	221,465.71	227,720.39	221,403.70
	FNMA POOL #AR7568 3% DUE 03-01-2043 REG	40,570.44	41,996.73	40,559.08
	FNMA POOL #AR7576 3% DUE 03-01-2043 REG	67,702.62	70,130.37	67,683.66
	FNMA POOL #AR8630 3% DUE 04-01-2043 REG	75,694.61	78,379.44	75,673.42
	FNMA POOL #AR9194 3% DUE 03-01-2043 REG	209,796.41	217,647.37	209,736.62
	FNMA POOL #AR9218 3% DUE 03-01-2043 REG	64,280.17	66,590.23	64,262.17
	FNMA POOL #AS0209 3.5% DUE 08-01-2043 REG	214,004.63	215,743.41	220,606.46
	FNMA POOL #AS1453 3.5% 01-01-2044 BEO	28,466.23	28,871.00	29,401.91
	FNMA POOL #AS1539 3.5% 01-01-2044 BEO	45,807.33	46,437.18	47,236.52
	FNMA POOL #AS2593 3.5% 06-01-2044 BEO	38,788.74	40,097.84	40,067.60
	FNMA POOL #AS2676 3% 06-01-2029 BEO	215,956.03	223,902.54	222,069.75
	FNMA POOL #AS3220 3% 09-01-2029 BEO	144,180.94	149,475.09	148,268.47
	FNMA POOL #AS3355 3% 09-01-2029 BEO	66,651.88	69,172.16	68,564.79
	FNMA POOL #AS3642 4% 10-01-2044 BEO	116,187.60	127,661.13	123,476.05
	FNMA POOL #AS4067 4% 12-01-2044 BEO	207,268.36	227,736.12	220,166.67
	FNMA POOL #AS4308 4% 02-01-2045 BEO	93,876.54	102,120.08	99,414.32
	FNMA POOL #AS4349 4% 01-01-2045 BEO	146,276.45	160,881.24	155,363.14
	FNMA POOL #AS5548 2.5% 08-01-2030 BEO	51,972.73	52,541.18	52,121.37
	FNMA POOL #AS5614 2.5% 08-01-2030 BEO	67,284.21	68,411.75	67,486.06
	FNMA POOL #AS5616 2.5% 08-01-2030 BEO	130,001.95	132,139.87	130,356.86
	FNMA POOL #AS5622 3% 08-01-2030 BEO	92,534.97	96,388.20	95,178.69
	FNMA POOL #AS5623 3% 08-01-2030 BEO	93,848.22	97,704.79	96,508.82
	FNMA POOL #AS5707 3.5% 08-01-2030 BEO	17,843.87	18,904.08	18,707.87
	FNMA POOL #AS5708 3.5% 08-01-2030 BEO	73,277.23	77,905.74	77,171.18
	FNMA POOL #AS5714 3% 09-01-2030 BEO	64,401.24	66,846.46	66,243.76
	FNMA POOL #AS5728 3% 09-01-2030 BEO	87,142.10	90,532.48	89,668.35
	FNMA POOL #AS5786 2.5% 09-01-2030 BEO	62,997.49	64,033.52	63,178.29
	FNMA POOL #AS5872 2.5% 09-01-2030 BEO	74,159.01	75,395.96	74,381.49
	FNMA POOL #AS5949 4% 10-01-2045 BEO	262,643.22	284,885.81	278,299.38
	FNMA POOL #AS5952 4.5% 10-01-2045 BEO	138,968.33	154,472.00	150,975.19
	FNMA POOL #AS6008 4% 10-01-2045 BEO	171,891.09	186,998.71	182,593.03
	FNMA POOL #AS6009 4% 10-01-2045 BEO	126,492.09	137,609.55	134,367.49
	FNMA POOL #AS6115 2.5% 11-01-2030 BEO	73,530.95	75,228.48	73,733.90
	FNMA POOL #AS6116 2.5% 11-01-2030 BEO	74,204.75	75,883.06	74,387.29
	FNMA POOL #AS6141 2.5% 11-01-2030 BEO	71,687.91	72,542.00	71,902.97
	FNMA POOL #AS6142 2.5% 11-01-2030 BEO	63,116.66	63,863.71	63,299.70
	FNMA POOL #AS6230 4.5% 11-01-2045 BEO	127,607.30	141,285.21	138,661.92
	FNMA POOL #AS6233 4.5% 11-01-2045 BEO	12,140.67	13,287.41	13,149.07
	FNMA POOL #AS6234 4.5% 11-01-2045 BEO	109,404.86	121,507.78	119,493.08
	FNMA POOL #AS6347 4% 12-01-2045 BEO	246,589.46	268,975.17	261,229.48
	FNMA POOL #AS6662 4% 02-01-2046 BEO	156,632.81	170,888.86	165,977.52
	FNMA POOL #AS7320 2.5% 06-01-2031 BEO	77,145.59	79,902.94	77,381.66
	FNMA POOL #AS7362 3% 06-01-2046 BEO	40,254.50	41,389.82	40,130.92
	FNMA POOL #AS7365 3% 06-01-2046 BEO	5,040.63	5,169.42	5,014.12
	FNMA POOL #AS7370 3% 06-01-2046 BEO	23,147.90	23,817.03	23,105.54
	FNMA POOL #AS7605 2.5% 07-01-2031 BEO	91,718.87	94,997.11	91,999.53
	FNMA POOL #AS7617 2.5% 07-01-2031 BEO	142,469.21	147,561.38	142,905.17
	FNMA POOL #AS7878 3% 09-01-2046 BEO	103,177.06	108,206.95	102,860.31
	FNMA POOL #AS7889 3% 09-01-2046 BEO	52,497.49	55,126.46	52,401.42
	FNMA POOL #AS7999 3% 09-01-2046 BEO	101,351.71	106,181.75	100,977.72
	FNMA POOL #AS8009 2.5% 10-01-2031 BEO	129,721.12	134,317.10	130,101.20

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FNMA POOL #AS8193 2.5% 10-01-2031 BEO	175,773.85	182,028.93	176,288.87
	FNMA POOL #AS8195 2.5% 10-01-2031 BEO	60,137.25	62,242.06	60,359.76
	FNMA POOL #AS8208 2.5% 10-01-2031 BEO	222,869.92	230,870.61	223,558.59
	FNMA POOL #AS8240 2.5% 11-01-2031 BEO	127,806.20	132,139.63	128,201.12
	FNMA POOL #AS8241 2.5% 11-01-2031 BEO	115,861.52	119,735.64	116,200.99
	FNMA POOL #AS8245 2.5% 11-01-2031 BEO	96,773.78	100,115.50	97,132.81
	FNMA POOL #AS8348 3% 11-01-2036 BEO	73,686.26	74,664.91	74,646.39
	FNMA POOL #AS8349 3% 11-01-2036 BEO	30,857.73	31,267.56	31,259.81
	FNMA POOL #AS8374 4% 11-01-2046 BEO	63,407.67	69,094.55	67,285.68
	FNMA POOL #AS8375 4% 11-01-2046 BEO	110,686.54	120,440.80	117,353.19
	FNMA POOL #AS8461 3.5% 12-01-2046 BEO	1,525,809.07	1,570,748.92	1,565,327.52
	FNMA POOL #AS8486 3% 12-01-2046 BEO	313,872.00	313,798.44	312,713.81
	FNMA POOL #AS8531 3.5% 10-01-2046 BEO	174,114.00	179,221.80	178,710.61
	FNMA POOL #AS8553 3% 12-01-2036 BEO	87,578.00	87,619.05	88,719.14
	FNMA POOL #AS8589 3% 01-01-2047 BEO	36,000.00	36,000.00	35,889.48
	FNMA POOL #AT2037 3% DUE 04-01-2043 REG	28,037.80	29,091.41	28,029.67
	FNMA POOL #AT2040 3% DUE 04-01-2043 REG	134,201.74	139,538.35	134,164.16
	FNMA POOL #AT2043 3% DUE 04-01-2043 REG	76,397.94	79,468.79	76,376.55
	FNMA POOL #AT2719 3% DUE 05-01-2043 REG	211,131.85	216,871.99	211,071.68
	FNMA POOL #AT4327 3.5% 07-01-2043 BEO	80,481.62	81,173.28	83,123.83
	FNMA POOL #AT6144 4% 05-01-2042 BEO	67,010.83	69,599.67	71,222.46
	FNMA POOL #AT6321 3.5% 06-01-2043 BEO	222,134.35	223,349.17	228,986.75
	FNMA POOL #AT6654 3% DUE 05-01-2043 REG	71,604.38	74,311.92	71,584.33
	FNMA POOL #AT7267 3.5% 09-01-2043 BEO	16,861.51	17,317.30	17,387.76
	FNMA POOL #AT7676 3 06-01-2043 REG	35,429.90	35,396.66	35,419.80
	FNMA POOL #AT7940 3.5% 07-01-2043 BEO	271,351.33	280,954.62	280,259.79
	FNMA POOL #AT8464 3.5% 07-01-2043 BEO	70,789.49	71,370.17	73,009.45
	FNMA POOL #AU0570 3.5% DUE 08-01-2043 REG	73,731.70	74,348.07	76,006.32
	FNMA POOL #AU0613 3.5% DUE 08-01-2043 REG	81,305.29	81,984.92	83,813.56
	FNMA POOL #AU1633 3.5% 07-01-2043 BEO	424,449.26	438,873.91	437,713.30
	FNMA POOL #AU6963 3.5% 10-01-2028 BEO	698,485.54	736,902.24	732,629.61
	FNMA POOL #AU7247 3.5% 10-01-2043 BEO	18,746.94	19,274.19	19,365.59
	FNMA POOL #AV2357 4% 01-01-2044 BEO	15,585.76	17,061.54	16,520.13
	FNMA POOL #AV2421 4% 01-01-2045 BEO	-	-	-
	FNMA POOL #AV7743 ADJ RT DUE 01-01-2044 BEO	179,645.02	185,406.28	185,041.20
	FNMA POOL #AV8876 4% 12-01-2044 BEO	76,059.57	82,037.37	80,404.85
	FNMA POOL #AW0391 3.5% 04-01-2029 BEO	213,812.95	225,706.30	224,247.66
	FNMA POOL #AW0937 3% 04-01-2029 BEO	206,248.78	213,032.43	212,077.37
	FNMA POOL #AW1247 3% 05-01-2029 BEO	149,136.19	154,134.58	153,413.42
	FNMA POOL #AW7055 4% 07-01-2044 BEO	38,893.06	41,761.41	41,081.96
	FNMA POOL #AX1321 3.5% 09-01-2029 BEO	153,711.56	163,750.86	161,268.02
	FNMA POOL #AX3298 3% 08-01-2030 BEO	17,592.65	18,343.08	18,103.54
	FNMA POOL #AX8713 4% 01-01-2045 BEO	90,239.27	97,740.41	95,605.80
	FNMA POOL #AX9700 3% 07-01-2030 BEO	23,048.90	23,992.49	23,717.32
	FNMA POOL #AX9701 3% 07-01-2030 BEO	71,895.96	74,771.81	73,952.18
	FNMA POOL #AY0828 2.5% 05-01-2030 BEO	34,667.47	35,079.13	34,793.31
	FNMA POOL #AY3416 2.5% 04-01-2030 BEO	69,482.61	70,291.44	69,694.53
	FNMA POOL #AY8218 4% 05-01-2045 BEO	43,075.55	46,252.37	45,495.10
	FNMA POOL #AY9770 4% 05-01-2045 BEO	87,552.86	94,447.65	93,020.54
	FNMA POOL #AZ1097 4% 10-01-2045 BEO	20,809.13	22,234.88	21,897.03
	FNMA POOL #AZ2170 2.5% 07-01-2030 BEO	30,745.61	31,101.10	30,837.85
	FNMA POOL #AZ2297 3% 07-01-2030 BEO	14,103.44	14,627.91	14,495.23
	FNMA POOL #AZ2670 4% 10-01-2045 BEO	85,169.46	90,945.03	89,588.65
	FNMA POOL #AZ5719 3% 09-01-2030 BEO	39,273.97	40,734.49	40,363.43
	FNMA POOL #AZ7833 3% 08-01-2030 BEO	19,825.05	20,670.74	20,400.77
	FNMA POOL #AZ8597 3% 08-01-2030 BEO	8,543.93	8,908.41	8,791.87
	FNMA POOL #AZ8885 4% 10-01-2045 BEO	277,849.91	296,886.94	292,286.99
	FNMA POOL #AZ9243 4% 10-01-2045 BEO	23,467.74	25,372.67	24,928.84
	FNMA POOL #AZ9244 4% 10-01-2045 BEO	26,748.36	28,844.36	28,342.83
	FNMA POOL #BA2877 4% 10-01-2045 BEO	30,007.73	32,353.26	31,739.48
	FNMA POOL #BA2878 4% 10-01-2045 BEO	29,962.26	32,219.96	31,727.94
	FNMA POOL #BA2879 4% 10-01-2045 BEO	30,416.25	32,608.37	32,218.11
	FNMA POOL #BA2904 4% 11-01-2045 BEO	85,158.45	91,475.47	89,915.40
	FNMA POOL #BA2905 4% 11-01-2045 BEO	137,319.70	147,141.27	145,439.41
	FNMA POOL #BA2924 4% 12-01-2045 BEO	37,466.20	39,935.16	39,514.85
	FNMA POOL #BA3107 4% 01-01-2046 BEO	146,200.98	155,726.89	153,785.89

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FNMA POOL #BA3523 4% 11-01-2045 BEO	34,531.01	36,936.03	36,321.79
	FNMA POOL #BA4736 4% 12-01-2045 BEO	72,555.56	77,356.70	77,085.93
	FNMA POOL #BA4737 4% 12-01-2045 BEO	84,058.07	89,400.35	89,101.55
	FNMA POOL #BA4781 4% 01-01-2046 BEO	97,041.40	103,758.47	103,139.48
	FNMA POOL #BC2628 2.5% 11-01-2031 BEO	11,712.58	12,093.70	11,756.03
	FNMA POOL #BC2629 2.5% 11-01-2031 BEO	12,681.61	13,086.84	12,720.80
	FNMA POOL #BC2631 2.5% 11-01-2031 BEO	24,042.15	24,795.36	24,108.99
	FNMA POOL #BC5646 3.5% 07-01-2046 BEO	83,196.82	87,785.66	85,352.45
	FNMA POOL #BC5660 3.5% 07-01-2046 BEO	69,292.00	73,113.90	71,086.66
	FNMA POOL #BC5981 3.5% 04-01-2046 BEO	91,435.62	94,507.29	93,897.98
	FNMA POOL #BD8962 3% 11-01-2046 BEO	18,934.75	19,518.32	18,848.41
	FNMA POOL #BD8963 3% 11-01-2046 BEO	13,973.57	14,399.87	13,906.36
	FNMA POOL #BE1895 3% 12-01-2036 BEO	376,548.18	383,196.61	381,454.60
	FNMA POOL #BE1896 3% 12-01-2036 BEO	72,438.77	73,400.86	73,382.65
	FNMA POOL #BF0056 6% 07-01-2039 BEO	243,922.07	277,842.49	277,677.27
	FNMA POOL #MA2578 3.5% 04-01-2046 BEO	703,584.54	737,334.61	721,692.70
	FNMA POOL #MA2864 3.5% DUE 01-01-2047 BEO	1,496,919.00	1,535,948.76	1,535,689.20
	FNMA PREASSIGN 00533 3.31 02-25-2032	8,133.26	7,648.30	8,153.55
	FNMA PRIN STRIP PRIN PMT ON 7.25% 2030 DEB 05-15-2030 (UNDDATE) REG	390,000.00	201,786.00	250,792.23
	FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES JANUARY	500,000.00	486,914.06	486,885.00
	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JANUARY	1,124,000.00	1,123,360.88	1,125,778.17
	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY	400,000.00	381,687.50	380,540.00
	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JANUARY	563,000.00	578,658.44	577,734.84
	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JANUARY	1,988,000.00	1,945,727.50	1,974,907.03
	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JANUARY	(3,365,000.00)	(3,503,737.98)	(3,505,710.84)
	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	(2,256,500.00)	(2,291,099.75)	(2,312,736.49)
	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY	(372,000.00)	(387,361.02)	(390,563.54)
	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	(366,000.00)	(384,698.91)	(384,779.09)
	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES FEBRUARY	(1,063,000.00)	(1,135,711.88)	(1,142,039.37)
	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	(712,000.00)	(768,529.89)	(765,817.23)
	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	(1,470,000.00)	(1,606,058.13)	(1,601,381.25)
	GNMA 2010-H28 REMIC PASSTHRU CTF CL FLTG RT DUE 12-20-2060	60,088.07	59,712.50	59,612.71
	GNMA 2011-H08 CL FG FLTG 03-20-2061	68,786.06	68,700.30	68,429.89
	GNMA 2011-H09 CL AF VAR 03-20-2061	70,801.78	70,801.77	70,475.95
	GNMA 4% DUE 01-20-2045	545,169.96	631,711.79	578,676.11
	GNMA I SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JANUARY	400,000.00	403,375.00	404,234.40
	GNMA I SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	600,000.00	624,468.75	623,881.80
	GNMA I SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	368,000.00	391,088.75	390,712.59
	GNMA I SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	200,000.00	217,312.50	216,273.40
	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	300,000.00	329,437.50	327,657.00
	GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY	4,820,000.00	4,883,833.41	4,880,346.40
	GNMA II JUMBOS 3.5% 30 YEARS SETTLES JAN	6,716,000.00	6,974,994.65	6,981,362.59
	GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY	859,000.00	912,553.28	912,234.81
	GNMA POOL #4223 6.5% 08-20-2038 BEO	64,360.36	72,485.84	73,180.30
	GNMA POOL #4292 6.5% 11-20-2038 BEO	39,756.45	44,775.71	45,471.00
	GNMA POOL #4559 5% 10-20-2039 BEO	112,130.87	123,904.62	124,282.94
	GNMA POOL #4598 4.5% 12-20-2039 BEO	8,455.23	9,202.99	9,141.03
	GNMA POOL #4617 4.5% 01-20-2040 BEO	10,390.48	11,309.39	11,239.26
	GNMA POOL #4636 4.5% 02-20-2040 BEO	8,303.02	9,037.33	8,948.75
	GNMA POOL #4771 4.5% 08-20-2040 BEO	20,338.30	22,136.96	22,008.22
	GNMA POOL #4800 4% 09-20-2040 BEO	7,696.47	8,217.18	8,254.77
	GNMA POOL #4833 4% 10-20-2040 BEO	112,089.29	118,957.18	120,220.47
	GNMA POOL #4853 4% 11-20-2040 BEO	202,515.07	218,969.43	217,205.92
	GNMA POOL #4882 4% 12-20-2040 BEO	214,193.22	228,614.13	229,732.08
	GNMA POOL #5018 5% 04-20-2041 BEO	9,544.59	10,476.68	10,497.14
	GNMA POOL #5083 5% 06-20-2041 BEO	20,694.27	22,715.18	22,759.54
	GNMA POOL #5115 4.5% 07-20-2041 BEO	365,046.40	398,528.02	392,370.12
	GNMA POOL #5116 5% 07-20-2041 BEO	10,835.41	11,893.56	11,916.78
	GNMA POOL #5234 4.5% 11-20-2041 BEO	146,645.49	159,202.02	158,315.54
	GNMA POOL #5258 3.5% 12-20-2041 BEO	364,623.19	383,324.37	380,444.19
	GNMA POOL #615516 4.5% 09-15-2033 BEO	17,587.77	19,500.46	19,182.10
	GNMA POOL #697927 6.5% 03-15-2039 BEO	108,821.06	123,613.91	124,303.03
	GNMA POOL #728627 4.5% 01-15-2040 BEO	18,470.57	20,389.78	20,008.61
	GNMA POOL #738019 4.5% 02-15-2041 BEO	39,420.79	43,584.61	42,771.52
	GNMA POOL #745793 4.5% 07-15-2040 BEO	58,793.50	64,994.38	63,732.80
	GNMA POOL #759138 4% 01-15-2041 BEO	133,584.76	142,664.34	142,323.87

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	GNMA POOL #762838 4.0% DUE 03-15-2041 REG	94,719.24	101,097.98	100,515.11
	GNMA POOL #782557 5% 01-15-2039 BEO	250,922.47	277,779.00	277,161.93
	GNMA POOL #782561 6.5% 10-15-2038 BEO	50,906.21	57,358.97	58,148.64
	GNMA POOL #782619 5% 04-15-2039 BEO	162,535.68	176,909.92	179,316.03
	GNMA POOL #782696 5% 06-15-2039 BEO	25,923.06	28,863.71	28,587.41
	GNMA POOL #782958 5% 05-15-2040 BEO	69,874.82	77,495.55	77,103.23
	GNMA POOL #783571 5 DUE 12-15-2033	61,580.51	68,412.09	68,060.01
	GNMA POOL #783584 4.5% 07-20-2041 BEO	40,618.40	44,245.50	43,778.11
	GNMA POOL #783590 4.5% 06-20-2041 BEO	79,764.30	86,905.71	85,923.70
	GNMA POOL #783609 SER 2040 4.5% DUE 10-15-2040 REG	137,224.35	151,311.25	148,743.79
	GNMA POOL #783610 0 DUE 11-15-2041 REG	98,661.53	108,604.75	106,949.69
	GNMA POOL #AQ0542 4% 10-20-2046 BEO	24,928.40	26,883.73	26,595.11
	GNMA POOL #AX4341 3.5% 10-20-2046 BEO	28,903.83	31,236.47	30,236.30
	GNMA POOL #AX4342 3.5% 10-20-2046 BEO	27,446.50	29,532.87	28,674.46
	GNMA POOL #AX4343 3.5% 10-20-2046 BEO	24,116.72	25,852.00	25,159.04
	GNMA POOL #AX4344 3.5% 10-20-2046 BEO	69,923.30	74,812.47	72,897.84
	GNMA POOL #AX4345 3.5% 10-20-2046 BEO	59,576.96	63,444.81	62,060.13
	GNMA POOL #MA2305 4.5% 10-20-2044 BEO	153,769.90	165,422.78	164,278.53
	GNMA POOL #MA2373 4.5% 11-20-2044 BEO	531,985.81	572,092.31	568,341.72
	GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG	477.98	520.26	514.88
	GNMAII POOL #4922 SER 2041 4% DUE 01-20-2041 BEO	160,870.27	171,575.28	172,530.95
	GNMAII POOL #MA0392 SER 2042 3.5 DUE 09-20-2042 REG	74,694.01	79,347.80	78,004.45
	GNMAII POOL #MA0699 3.5 DUE 12-20-2042 REG	71,833.47	76,331.49	75,017.27
	I/O FHLMC MULTICLASS FHMS K008 X1 VAR RT06-25-2020	169,144.09	17,381.63	6,891.44
	I/O FHLMC MULTICLASS SER K015 X1 FLTG RT07-25-2021	108,950.90	12,278.66	6,658.43
	I/O FHLMC MULTICLASS SER KAIV CL X1 VAR RT 06-25-2021	116,968.57	10,543.06	5,258.56
	I/O FNMA REMIC TR 2010-100 CL-SV VAR RATE 09-25-2040	416,047.08	91,140.31	81,972.09
	I/O FNMA TRANCHE SERIES 2014-M8 CLS X2 FLT RT 06-25-2024	3,350,458.29	110,067.78	81,814.84
	I/O FREMF 2012-K20 MTG .2% DUE 05-25-2045	1,074,189.94	12,728.08	8,986.67
	I/O GNMA 2013-057 REMIC PASSTHRU SER 2013-57 CL IO VARRT DUE 06-16-2054 REG	3,467,033.48	187,165.69	137,665.50
	I/O GNMA 2013-178 MTG PASS THRU CTF CL IO 06-16-2055	203,369.92	13,655.95	8,225.70
	SMALL BUSINESS 2.77999997139% DUE 01-01-2036	24,506.09	24,506.09	24,462.35
	TENNESSEE VY AUTH 2011 GLOBAL PWR BD SERA 3.875% DUE 02-15-2021 REG	110,000.00	109,150.80	118,361.76
	TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG	30,000.00	29,664.60	37,679.82
	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045	440,000.00	397,147.77	424,964.71
	UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042	250,000.00	267,343.91	253,177.13
	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	5,000.00	4,430.47	4,453.71
	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	2,790,000.00	2,635,299.36	2,479,394.88
	UNITED STATES OF AMER TREAS NOTES .75% DUE 08-31-2018	1,155,000.00	1,152,871.12	1,147,871.34
	UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026	960,000.00	939,113.28	936,100.29
	UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	1,603,000.00	1,492,468.24	1,474,322.38
	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	732,000.00	645,600.87	615,480.24
	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	2,820,000.00	2,704,614.86	2,722,622.58
	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	4,460,000.00	4,928,488.49	4,526,378.18
	UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	170,000.00	241,214.06	221,258.91
	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	1,870,000.00	2,624,835.78	2,510,839.65
	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	2,670,000.00	2,833,108.21	2,569,354.35
	UNITED STATES TREAS BDS 1.375 02-15-2044 REG	370,000.00	413,808.60	418,773.57
	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	1,840,000.00	1,885,141.67	1,777,252.32
	UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	3,015,000.00	3,107,195.64	2,974,249.26
	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	495,000.00	597,964.46	500,993.96
	UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	1,665,000.00	2,071,014.39	1,887,758.69
	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	970,000.00	1,194,508.35	1,092,500.33
	UNITED STATES TREAS BDS DTD 00246 3% DUE 11-15-2045 REG	3,250,000.00	3,401,854.62	3,205,566.00
	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	1,423,100.00	1,401,522.57	1,264,558.12
	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	1,100,000.00	1,288,587.29	1,116,199.70
	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	1,270,000.00	1,199,058.60	1,199,504.84
	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	190,000.00	188,651.16	194,639.99
	UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG	2,730,000.00	2,798,189.07	2,657,057.13
	UNITED STATES TREAS NTS 1.25 DUE 11-30-2018 REG	2,551,000.00	2,567,726.96	2,554,686.20

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	UNITED STATES TREAS NTS 1.375 BDS 31/08/23 USD100 1.375 DUE 08-31-2023 REG	984,000.00	980,511.56	932,301.62
	UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	620,000.00	617,089.77	578,150.00
	UNITED STATES TREAS NTS 2.125% 12-31-2021	1,775,000.00	1,824,727.22	1,790,185.13
	UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG	10,000.00	10,436.33	10,335.94
	UNITED STATES TREAS NTS DTD 01/31/2016 .75% DUE 01-31-2018 REG	515,000.00	515,040.24	513,913.87
	UNITED STATES TREAS NTS DTD 02/29/2016 1.5% DUE 02-28-2023 REG	2,130,000.00	2,121,814.89	2,048,627.61
	UNITED STATES TREAS NTS DTD 03/31/2015 1.375% DUE 03-31-2020 REG	230,000.00	232,488.34	228,796.18
	UNITED STATES TREAS NTS DTD 03/31/2016 .875% DUE 03-31-2018 REG	1,325,000.00	1,325,359.25	1,323,292.08
	UNITED STATES TREAS NTS DTD 04/15/2016 04-15-2021	770,000.00	785,444.73	789,770.94
	UNITED STATES TREAS NTS DTD 04/30/2016 .75% DUE 04-30-2018 REG	2,000,000.00	2,001,171.88	1,993,438.00
	UNITED STATES TREAS NTS DTD 04/30/2016 1.625% DUE 04-30-2023 REG	2,815,000.00	2,776,653.00	2,722,634.22
	UNITED STATES TREAS NTS DTD 06/30/2015 1.625% DUE 06-30-2020 REG	310,000.00	313,892.19	310,145.39
	UNITED STATES TREAS NTS DTD 06/30/2016 1.125% DUE 06-30-2021 REG	7,780,000.00	7,756,931.31	7,529,888.56
	UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG	10,000.00	10,068.75	10,069.92
	UNITED STATES TREAS NTS DTD 07/31/2016 1.125% DUE 07-31-2021 REG	2,600,000.00	2,556,942.79	2,513,266.60
	UNITED STATES TREAS NTS DTD 07/31/2016 1.25% DUE 07-31-2023 REG	6,750,000.00	6,687,834.36	6,354,490.50
	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG	270,000.00	266,420.62	261,541.44
	UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE 08-31-2018 REG	730,000.00	725,294.92	734,562.50
	UNITED STATES TREAS NTS DTD 10/31/2015 1.375% DUE 10-31-2020 REG	120,000.00	118,232.81	118,528.08
	UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG	1,759,000.00	1,840,331.14	1,816,992.47
	UNITED STATES TREAS NTS DTD 11/15/2016 1% DUE 11-15-2019 REG	12,665,000.00	12,522,617.80	12,512,627.39
	UNITED STATES TREAS NTS DTD 11/30/2012 .625% DUE 11-30-2017 REG	20,000.00	19,893.36	19,953.12
	UNITED STATES TREAS NTS DTD 11/30/2015 .875% DUE 11-30-2017 REG	1,360,000.00	1,358,087.50	1,360,106.08
	UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG	420,000.00	429,564.85	421,952.16
	UNITED STATES TREAS NTS TIPS .375 07-15-2023	550,000.00	543,756.18	576,367.56
	UNITED STATES TREAS NTS TREASURY NOTE 1.25% DUE 12-31-2018 REG	5,725,000.00	5,721,300.29	5,730,816.60
	UNITED STATES TREAS NTS US TREASURY N/B 1.75 11-30-2021 1.75 DUE 11-30-2021 REG	3,472,500.00	3,423,340.48	3,446,591.68
	UNITED STATES TREAS NTS WI TREASURY NOTE.875% DUE 09-15-2019 REG	11,630,000.00	11,546,326.68	11,477,809.82
	UNITED STATES TREAS NTS WI TREASURY NOTE2% DUE 11-15-2026 REG	2,757,000.00	2,644,438.04	2,652,642.04
	UNITED STATES TREAS NTS WI TREASURY NOTE2.125% DUE 11-30-2023 REG	9,245,000.00	9,110,062.87	9,183,603.96
	UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG	2,670,000.00	2,586,231.54	2,589,066.96
	US TREASURY DTD 02/15/2010 02-15-2040	50,000.00	76,039.73	69,251.29
	US TSY INFL IX TREAS BD 0.625 01-15-2024	360,000.00	370,214.47	379,480.31
	UTD STATES TREAS 1.5% DUE 03-31-2023	6,570,000.00	6,535,642.36	6,312,843.63
	UTD STATES TREAS 2% DUE 09-30-2020	1,045,000.00	1,072,104.69	1,056,837.76
	UTD STATES TREAS 2.25% DUE 07-31-2021	3,000,000.00	3,101,530.73	3,046,992.00
	Total U.S. Government Securities	216,742,278.21	212,966,665.92	209,111,275.16

Corporate Debt Instruments - Preferred

ACE INA HLDGS INC 2.3% DUE 11-03-2020	20,000.00	19,988.80	19,995.42
ACE INA HLDGS INC 3.35% DUE 05-03-2026	20,000.00	19,938.60	20,258.22
ACE INA HLDGS INC 4.35% DUE 11-03-2045	80,000.00	81,337.60	84,504.24
AMERN HONDA FIN 2.25% DUE 08-15-2019	61,000.00	61,603.29	61,593.96
BERKSHIRE HATHAWAY 2.75% DUE 03-15-2023	55,000.00	54,850.40	54,793.53
BHP BILLITON FIN 2.875% DUE 02-24-2022	10,000.00	10,038.40	10,080.91
BHP BILLITON FIN 3.25% DUE 11-21-2021	170,000.00	168,464.90	175,147.60
BHP BILLITON FIN 5% DUE 09-30-2043	60,000.00	59,991.00	67,017.60
BK MONTREAL MEDIUM 1.3% DUE 07-14-2017	770,000.00	769,976.90	770,312.62
BK NEW YORK INC FIXED 3% DUE 02-24-2025	125,000.00	124,732.50	122,921.00
BK NEW YORK MELLON 2.8% DUE 05-04-2026	30,000.00	29,893.50	28,890.33
BOEING CAP CORP 4.7% DUE 10-27-2019	30,000.00	29,978.70	32,364.45
BOEING CO FIXED 3.5% DUE 03-01-2045	15,000.00	14,442.90	13,925.49
BOEING CO SR NT 4.875 DUE 02-15-2020	70,000.00	69,270.60	76,102.95
BURL NORTHN SANTA 4.15% DUE 04-01-2045	35,000.00	34,885.55	35,493.71
BURLINGTON NORTHN SANTA 4.55 09-01-2044	41,000.00	41,553.91	43,593.17
CIGNA CORP 3.25% DUE 04-15-2025 REG	105,000.00	104,934.90	102,264.33
DEERE JOHN CAP CORP 1.7 01-15-2020	20,000.00	18,926.40	19,770.52
DEERE JOHN CAP CORP 2.25 DUE 04-17-2019	30,000.00	30,053.23	30,322.89
DISNEY WALT CO NEW 3.15% DUE 09-17-2025	95,000.00	99,638.85	96,353.37
DUKE ENERGY 2.95% DUE 12-01-2026	330,000.00	329,201.40	324,634.20
FL PWR & LT CO 5.95% DUE 02-01-2038	200,000.00	198,912.00	256,339.60

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	GEN DYNAMICS CORP 2.125% DUE 08-15-2026	35,000.00	34,634.60	32,332.58
	GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG	10,000.00	9,962.00	10,858.12
	GEN ELEC CAP CORP 5.3% DUE 02-11-2021	50,000.00	57,524.00	55,452.90
	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	191,000.00	227,960.24	269,298.92
	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-2020	10,000.00	9,921.70	10,748.51
	GENERAL ELEC CO 4.5% DUE 03-11-2044	310,000.00	306,467.68	332,777.25
	GLAXOSMITHKLINE 2.85 DUE 05-08-2022	70,000.00	69,524.00	70,562.31
	HSBC USA INC NEW 2.75% DUE 08-07-2020	310,000.00	309,727.20	310,615.35
	MANULIFE FINL CORP 4.9% DUE 09-17-2020	180,000.00	181,953.00	193,093.74
	MEDTRONIC INC 2.5% DUE 03-15-2020	150,000.00	155,961.00	151,678.65
	MEDTRONIC INC 3.5% DUE 03-15-2025 REG	410,000.00	415,784.44	422,182.74
	MEDTRONIC INC 3.625 DUE 03-15-2024	75,000.00	78,339.24	78,048.90
	MEDTRONIC INC 4.375% DUE 03-15-2035	120,000.00	133,030.80	126,951.36
	MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025	40,000.00	39,934.00	39,274.48
	MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005	100,000.00	93,580.00	121,159.50
	OCCIDENTAL PETE 3% DUE 02-15-2027	40,000.00	39,869.30	38,703.00
	OCCIDENTAL PETE 3.125% DUE 02-15-2022	50,000.00	49,727.57	51,105.10
	OCCIDENTAL PETE 4.1% DUE 02-15-2047	40,000.00	39,925.34	38,961.64
	OCCIDENTAL PETE 4.625% DUE 06-15-2045	20,000.00	19,902.60	20,810.14
	ORACLE CORP 1.2% DUE 10-15-2017	100,000.00	99,827.00	100,023.70
	ORACLE CORP 3.4% DUE 07-08-2024	73,000.00	73,604.02	74,380.14
	ORACLE CORP 4% DUE 07-15-2046	110,000.00	110,016.45	105,214.56
	ORACLE CORP 4.375% DUE 05-15-2055	270,000.00	268,782.30	268,547.40
	ORACLE CORP 4.5% DUE 07-08-2044	80,000.00	79,869.60	81,679.36
	PEPSICO INC 1.35% DUE 10-04-2019	1,020,000.00	1,019,847.00	1,012,245.96
	PEPSICO INC 2.375% DUE 10-06-2026	70,000.00	69,987.40	66,267.04
	PEPSICO INC 3.45% DUE 10-06-2046	70,000.00	69,430.20	63,769.09
	PEPSICO INC SR NT 4 DUE 03-05-2042	20,000.00	18,191.40	19,850.80
	PFIZER INC 3.4% DUE 05-15-2024	60,000.00	60,924.00	62,017.86
	PFIZER INC 4.4% DUE 05-15-2044	135,000.00	139,102.59	142,594.56
	PHILIP MORRIS INTL 2.5% DUE 08-22-2022	40,000.00	39,548.80	39,138.60
	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	30,000.00	29,266.50	30,612.78
	PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021	90,000.00	88,790.40	91,207.08
	PVTPL CMO COMM 2013-WWP MTG TO CL A-2 144A 3.4244 DUE 03-10-2031 BEO	100,000.00	105,546.88	102,707.80
	RAYTHEON CO 3.125% DUE 10-15-2020	30,000.00	29,839.50	30,971.82
	ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTTRANCHE # SR 235 2.5% DUE 01-19-2021	210,000.00	209,764.80	210,513.66
	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	50,000.00	49,900.50	50,648.85
	SHELL INTL FIN B V 2.125% DUE 05-11-2020	90,000.00	89,809.20	89,892.45
	SHELL INTL FIN B V 4.125% DUE 05-11-2035	155,000.00	152,877.94	158,264.46
	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	20,000.00	23,345.90	25,170.58
	STATE STREET CORPORATION BND 2.55% DUE 08-18-2020 REG	145,000.00	144,669.40	146,462.76
	STRYKER CORP 3.5% DUE 03-15-2026	20,000.00	19,869.60	20,188.80
	TJX COS INC NEW 2.25% DUE 09-15-2026	20,000.00	19,403.80	18,419.70
	TOYOTA MTR CR CORP 1.55% DUE 10-18-2019	1,030,000.00	1,030,423.55	1,017,532.88
	TOYOTA MTR CR CORP MEDIUM TERM NTS 1.25 DUE 10-05-2017	110,000.00	109,936.20	109,985.48
	TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK ENTRY MTN 2.125% DUE 07-18-2019	40,000.00	40,241.20	40,173.56
	UNITEDHEALTH GROUP 2.7% DUE 07-15-2020	65,000.00	64,961.00	65,977.93
	UNITEDHEALTH GROUP 3.35% DUE 07-15-2022	45,000.00	44,944.65	46,363.77
	UNITEDHEALTH GROUP 3.75% DUE 07-15-2025	30,000.00	29,918.70	31,057.02
	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	26,000.00	26,259.74	26,533.42
	UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	102,000.00	102,544.68	111,183.98
	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	20,000.00	19,917.80	22,032.36
	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	10,000.00	10,267.20	12,168.90
	UNITEDHEALTH GROUP 6% DUE 02-15-2018	30,000.00	28,736.10	31,455.33
	UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021	10,000.00	9,945.30	10,377.26
	US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026	84,103.06	84,103.06	89,149.24
	VISA INC 3.15% DUE 12-14-2025	170,000.00	169,377.80	170,745.62
	VISA INC 4.15% DUE 12-14-2035	253,000.00	262,053.31	264,886.70
	VISA INC 4.3% DUE 12-14-2045	173,000.00	178,020.10	182,603.92
	WAL-MART STORES 4% DUE 04-11-2043	80,000.00	84,537.60	80,365.84
	WAL-MART STORES INC 1.125 DUE 04-11-2018	1,545,000.00	1,548,120.90	1,541,403.24

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	WELLPOINT INC 3.7% DUE 08-15-2021	20,000.00	19,976.80	20,678.58
	WELLPOINT INC 5.875% DUE 06-15-2017	10,000.00	9,924.60	10,202.36
	WELLPOINT INC 7% DUE 02-15-2019	10,000.00	9,984.00	10,960.34
	WELLS FARGO & CO 2.6% 07-22-2020	123,000.00	122,931.12	123,710.94
	WELLS FARGO & CO 2.55% DUE 12-07-2020	35,000.00	34,962.55	35,040.01
	WELLS FARGO & CO 3% DUE 10-23-2026	290,000.00	289,615.40	276,195.13
	WELLS FARGO & CO 3.9% DUE 05-01-2045	90,000.00	89,699.40	85,365.63
	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 2.1 05-08-2017	20,000.00	19,984.00	20,056.66
	WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000	10,000.00	10,739.60	10,745.40
	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	60,000.00	59,592.60	75,506.82
	Total Corporate Debt Instruments - Preferred	12,082,103.06	12,170,277.18	12,354,543.43
Corporate Debt Instruments - Other				
	#REORG/LIBERTY MEDIA MANDATORY EXCHANGE LIBERTY MEDIA 3H2VAAK 08-18-2017	80,000.00	80,000.00	84,300.00
	1ST INVS AUTO 3.59% DUE 01-18-2022	100,000.00	99,988.99	100,143.70
	21ST CENTY FOX 3.7% DUE 10-15-2025	115,000.00	114,725.15	116,397.71
	21ST CENTY FOX 6.2% DUE 12-15-2034	20,000.00	20,553.40	23,495.60
	21ST CENTY FOX 6.65% DUE 11-15-2037	10,000.00	9,855.00	12,305.55
	ABBOTT LABS 3.75% DUE 11-30-2026	80,000.00	79,404.80	79,447.28
	ABBOTT LABS 4.75% DUE 11-30-2036	50,000.00	49,680.00	50,831.10
	ABBOTT LABS 4.9% DUE 11-30-2046	60,000.00	59,551.20	61,580.10
	ABBVIE INC 3.6% 05-14-2025	10,000.00	9,982.50	9,904.88
	ABBVIE INC 4.3% DUE 05-14-2036	10,000.00	10,028.30	9,529.10
	ABBVIE INC 4.4% DUE 11-06-2042	166,000.00	164,262.27	156,164.00
	ABBVIE INC FIXED 4.7% DUE 05-14-2045	50,000.00	49,976.00	49,056.50
	ACTAVIS FDG SCS 3% DUE 03-12-2020	580,000.00	589,417.55	588,040.54
	ACTAVIS FDG SCS 3.45% DUE 03-15-2022	30,000.00	29,957.40	30,450.27
	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	20,000.00	20,042.95	19,795.84
	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	20,000.00	20,539.04	19,634.68
	ACTAVIS FDG SCS FIXED 2.35% DUE 03-12-2018	590,000.00	589,710.90	593,410.79
	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025	710,000.00	709,806.30	710,836.38
	AERCAP IRELAND CAP 4.5% DUE 05-15-2021	820,000.00	851,701.54	849,807.00
	AETNA INC 2.75% DUE 11-15-2022	65,000.00	63,529.05	63,855.74
	AETNA INC NEW 1.9% DUE 06-07-2019	65,000.00	64,951.25	64,850.96
	AETNA INC NEW 2.4% DUE 06-15-2021	60,000.00	59,994.00	59,728.32
	AETNA INC NEW 2.8% DUE 06-15-2023	280,000.00	285,630.30	275,802.52
	AETNA INC NEW 3.2% DUE 06-15-2026	875,000.00	873,300.31	865,610.38
	AETNA INC NEW 3.5% DUE 11-15-2024 REG	33,000.00	32,791.07	33,480.18
	AETNA INC NEW 4.375% DUE 06-15-2046	20,000.00	19,713.80	20,082.94
	AGRIUM INC RT 4.125% DUE 03-15-2035	60,000.00	59,466.00	55,013.58
	AIR LEASE CORP 2.125% DUE 01-15-2020	100,000.00	99,643.00	98,507.70
	AIR LEASE CORP 3% DUE 09-15-2023	170,000.00	164,022.26	162,415.62
	AIR LEASE CORP 3.375% DUE 06-01-2021	70,000.00	69,341.30	70,969.85
	AIR LEASE CORP 4.25% DUE 09-15-2024	345,000.00	343,206.20	350,417.88
	AIRCATTLE LTD 5% DUE 04-01-2023	40,000.00	41,000.00	40,800.00
	AIRSPEED 07-1 FR A/BKD 15/06/2032 USD 144	132,864.24	110,941.63	103,966.27
	AJAX MORTGAGE LOAN TRUST SER 16-C CL A 144A SETUP 10-25-2057	261,467.53	261,467.53	262,022.10
	ALLY FINL INC 4.625% DUE 03-30-2025	205,000.00	200,662.56	201,925.00
	ALLY FINL INC 5.5 DUE 02-15-2017	400,000.00	395,704.00	401,500.00
	ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG	275,000.00	275,533.45	275,336.88
	ALTRIA GROUP INC 4 DUE 01-31-2024 REG	23,000.00	24,982.56	24,302.19
	ALTRIA GROUP INC 4.75% DUE 05-05-2021	110,000.00	109,814.60	119,877.78
	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	76,000.00	85,344.90	87,789.27
	ALTRIA GROUP INC 9.25% DUE 08-06-2019	10,000.00	12,328.20	11,799.72
	AMAZON COM INC 3.8% DUE 12-05-2024	50,000.00	55,277.25	52,541.45
	AMAZON COM INC 4.8% DUE 12-05-2034	124,000.00	145,176.46	136,481.84
	AMAZON COM INC 4.95% DUE 12-05-2044	122,000.00	131,845.22	139,146.61
	AMER MOVIL S A B DE C V 5.625 DUE 11-15-2017 BEO	30,000.00	29,867.65	30,975.54
	AMER MOVIL SAB DE 5% DUE 03-30-2020	100,000.00	99,356.00	106,935.60
	AMER MOVIL SAB DE CV 6.45% BDS 05/12/22 MXN10000	7,000,000.00	540,982.38	309,625.51
	AMERICA MOVIL SAB 8.46% BDS 18/12/36 MXN10000	2,000,000.00	184,808.72	85,443.49

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027	599,351.27	599,351.27	590,361.00
	AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 2012-4 CL A FLT RT 05-15-2020 BEO	285,000.00	284,899.80	285,001.71
	AMERICREDIT 1.07% DUE 01-08-2019	252,248.80	252,242.62	252,190.03
	AMERICREDIT 1.6% DUE 11-09-2020	210,000.00	209,997.17	209,616.54
	AMERICREDIT 2.15% DUE 03-09-2020	495,000.00	494,838.83	497,795.27
	AMERICREDIT 2.18% DUE 06-08-2020	720,000.00	721,434.38	724,493.52
	AMERICREDIT 2.86% DUE 12-09-2019	375,000.00	374,987.33	379,662.00
	AMERICREDIT 3.31% DUE 10-08-2019	20,000.00	19,996.97	20,345.38
	AMERICREDIT 3.65% DUE 05-09-2022	25,000.00	24,992.77	25,478.38
	AMERICREDIT 3.72% DUE 12-08-2021	75,000.00	74,989.01	76,632.15
	AMERIQUEST MTG FLTG RT 1.99444% DUE 09-25-2033	52,708.53	49,480.13	48,923.74
	AMERN AIRLINES INC 4.1% DUE 07-15-2029	189,422.30	189,422.30	193,210.75
	AMERN AIRLS 2013-1A PASS THRU CTF CL A 407-15-2025	255,146.60	250,043.67	262,801.00
	AMERN AIRLS 2015-2 3.6% DUE 03-22-2029	234,323.19	234,323.19	232,858.67
	AMERN CR ACCEP 1.43% DUE 08-12-2019	20,518.92	20,517.27	20,518.92
	AMERN INTL GROUP 3.9% DUE 04-01-2026	295,000.00	294,852.50	300,186.69
	AMERN INTL GROUP 4.375% DUE 01-15-2055	40,000.00	39,820.00	36,646.92
	AMERN INTL GROUP 4.5% DUE 07-16-2044	105,000.00	107,364.60	103,537.88
	AMERN INTL GROUP 4.875% DUE 06-01-2022	130,000.00	132,524.60	142,060.75
	AMERN INTL GROUP FLTG RT 6.25% DUE 03-15-2087	100,000.00	99,516.00	100,500.00
	AMERN TOWER CORP 3.3% DUE 02-15-2021	167,000.00	167,307.23	168,902.13
	AMERN TOWER CORP 4.4% DUE 02-15-2026	167,000.00	167,905.94	170,649.45
	AMERN TOWER CORP FIXED 4% DUE 06-01-2025	57,000.00	56,559.96	57,145.52
	AMGEN INC 2.6% DUE 08-19-2026	45,000.00	44,972.55	41,388.17
	AMGEN INC 3.875 DUE 11-15-2021	50,000.00	51,367.50	52,340.85
	ANADARKO PETE CORP 4.85% DUE 03-15-2021	90,000.00	90,989.00	96,501.42
	ANADARKO PETE CORP 5.55% DUE 03-15-2026	20,000.00	21,376.80	22,385.20
	ANADARKO PETE CORP 6.45% DUE 09-15-2036	40,000.00	46,000.40	47,606.64
	ANADARKO PETE CORP 6.6% DUE 03-15-2046	40,000.00	49,887.70	49,334.36
	ANALOG DEVICES INC 3.5% DUE 12-05-2026	75,000.00	74,524.50	74,305.88
	ANHEUSER BUSCH 2.5% DUE 07-15-2022	90,000.00	89,566.20	88,578.54
	ANHEUSER BUSCH 3.75% DUE 07-15-2042	100,000.00	94,877.90	89,939.30
	ANHEUSER BUSCH 5% DUE 04-15-2020	50,000.00	49,690.50	54,347.30
	ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020	70,000.00	69,541.50	76,348.58
	ANHEUSER-BUSCH 2.65% DUE 02-01-2021	195,000.00	194,389.65	196,120.28
	ANHEUSER-BUSCH 3.3% DUE 02-01-2023	256,000.00	255,029.76	260,539.39
	ANHEUSER-BUSCH 3.65% DUE 02-01-2026	614,000.00	617,221.02	623,326.66
	ANHEUSER-BUSCH 4.7% DUE 02-01-2036	100,000.00	99,166.00	105,186.80
	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	549,000.00	550,919.64	593,397.63
	ANZ NEW ZEALAND INTL LTD DISC COML PAPER4/2 YRS 1&2 CPN 08-07-2017	490,000.00	483,264.68	486,206.04
	AON PLC 3.875% DUE 12-15-2025	105,000.00	104,970.60	107,024.93
	AON PLC 4.75% DUE 05-15-2045	50,000.00	49,841.50	50,539.15
	APACHE CORP 3.25 DUE 04-15-2022 REG	73,000.00	73,971.63	74,146.76
	APACHE CORP 4.75% DUE 04-15-2043	70,000.00	75,026.50	72,101.96
	APACHE CORP 5.1% DUE 09-01-2040	56,000.00	50,594.42	58,586.14
	APACHE CORP 6% DUE 01-15-2037	55,000.00	54,755.82	63,258.47
	APACHE CORP FIXED 4.25% DUE 01-15-2044	10,000.00	9,903.90	9,858.23
	APPLE INC 1% DUE 05-03-2018	405,000.00	404,819.75	403,481.25
	APPLE INC 1.1% DUE 08-02-2019	335,000.00	333,248.70	329,995.10
	APPLE INC 2.1% DUE 05-06-2019	275,000.00	280,830.00	277,608.93
	APPLE INC 2.45% DUE 08-04-2026	120,000.00	119,672.40	112,625.64
	APPLE INC 3.25% DUE 02-23-2026	51,000.00	52,521.33	51,027.08
	APPLE INC 3.45% DUE 02-09-2045	90,000.00	89,201.70	79,438.32
	APPLE INC 3.85% DUE 05-04-2043	114,000.00	104,420.58	109,011.82
	APPLE INC 3.85% DUE 08-04-2046	135,000.00	133,973.30	129,349.04
	APPLE INC 4.65% DUE 02-23-2046	105,000.00	112,194.60	113,384.15
	ARCH CAP FIN LLC 4.011% DUE 12-15-2026	45,000.00	45,129.20	45,647.60
	AT&T INC 2.625 DUE 12-01-2022	57,000.00	54,810.06	54,652.68
	AT&T INC 3% DUE 06-30-2022	280,000.00	279,916.00	274,850.80
	AT&T INC 3.4% DUE 05-15-2025	170,000.00	170,566.83	163,849.91
	AT&T INC 4.125% DUE 02-17-2026	925,000.00	986,706.75	936,623.55
	AT&T INC 4.3 DUE 12-15-2042	80,000.00	72,816.80	71,614.00
	AT&T INC 4.35% DUE 06-15-2045	107,000.00	101,096.93	95,340.42
	AT&T INC 4.45% DUE 04-01-2024	160,000.00	169,322.64	166,789.76

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	AT&T INC 4.45% DUE 05-15-2021	20,000.00	22,436.40	21,151.50
	AT&T INC 4.5% DUE 03-09-2048	217,000.00	206,531.43	194,990.34
	AT&T INC 4.5% DUE 05-15-2035	75,000.00	74,783.25	72,462.45
	AT&T INC 4.6% DUE 02-15-2021	189,000.00	206,887.12	199,901.14
	AT&T INC 4.75% DUE 05-15-2046	30,000.00	30,265.60	28,422.57
	AT&T INC 4.8% DUE 06-15-2044	83,000.00	84,694.03	78,427.86
	AT&T INC 5.35% DUE 09-01-2040	33,000.00	35,919.18	33,890.90
	AT&T INC 5.5% DUE 02-01-2018	100,000.00	112,049.12	103,899.20
	AT&T INC 5.55% DUE 08-15-2041	80,000.00	87,848.00	83,291.76
	AT&T INC 5.8% DUE 02-15-2019	10,000.00	11,399.90	10,752.28
	AUTODESK INC FIXED 4.375% DUE 06-15-2025	720,000.00	724,556.80	739,625.76
	AVIS BUDGET RENT 2.5% DUE 02-20-2021	200,000.00	199,951.00	199,179.80
	AVNET INC 4.625% DUE 04-15-2026	565,000.00	562,584.20	550,497.02
	BAE SYS HLDGS INC 3.85% DUE 12-15-2025	40,000.00	39,528.00	40,795.08
	BAMLL COML MTG 3.49% DUE 04-14-2033	595,000.00	612,816.09	596,492.86
	BANC OF AMERICA MERRILL LYNCH LARGE LO SERIES 2015-200P CLASS A 3.218% 4-14-33	110,000.00	113,297.47	110,405.24
	BANK AMER CORP 1.95% DUE 05-12-2018	119,000.00	119,166.60	119,167.08
	BANK AMER CORP 3.3% DUE 01-11-2023	350,000.00	348,726.80	351,169.00
	BANK AMER CORP 3.5% DUE 04-19-2026	90,000.00	89,849.70	88,800.48
	BANK AMER CORP 3.875% DUE 03-22-2017	20,000.00	19,941.60	20,113.26
	BANK AMER CORP 3.875% DUE 08-01-2025	200,000.00	200,487.46	203,366.20
	BANK AMER CORP 3.95% DUE 04-21-2025	321,000.00	318,377.30	319,551.97
	BANK AMER CORP 4% DUE 01-22-2025	415,000.00	412,265.55	415,521.24
	BANK AMER CORP 4.183% DUE 11-25-2027	40,000.00	40,000.00	40,025.56
	BANK AMER CORP 4.25% DUE 10-22-2026	305,000.00	308,101.25	308,692.33
	BANK AMER CORP 4.45% DUE 03-03-2026	257,000.00	263,704.34	264,848.27
	BANK AMER CORP 4.875% DUE 04-01-2044	80,000.00	79,987.64	86,805.68
	BANK AMER CORP 5% DUE 01-21-2044	170,000.00	174,536.06	186,165.81
	BANK AMER CORP 5.42% DUE 03-15-2017	70,000.00	68,339.60	70,507.22
	BANK AMER CORP 5.65% DUE 05-01-2018	200,000.00	213,858.00	209,552.40
	BANK AMER CORP 5.75% DUE 12-01-2017	10,000.00	11,167.90	10,358.49
	BANK AMER CORP 8% DUE 12-29-2049	15,000.00	12,450.00	15,412.50
	BANK AMER CORP BDS 4 04-01-2024	380,000.00	401,294.00	391,908.82
	BANK AMER CORP FLTGT RT 6.25% DUE 09-29-2049	90,000.00	90,000.00	90,000.00
	BANK AMER CORP FLTGT RT 6.3% DUE 12-29-2049	180,000.00	191,925.00	188,100.00
	BANK NOVA SCOTIA COVERED BD PROGRAM BOOK1.95 DUE 01-30-2017	1,000,000.00	1,024,235.00	1,001,760.00
	BANK NOVA SCOTIA CPN 08-28-2017	960,000.00	946,002.67	951,375.42
	BANK OF AMER CORP FLTGT RT 6.1% DUE 12-29-2049	407,000.00	407,000.00	409,238.50
	BANK OF AMER CORP MTN 2 DUE 01-11-2018	154,000.00	155,113.72	154,354.35
	BANK OF AMERICA CORP 2.6 DUE 01-15-2019	90,000.00	89,984.70	90,769.32
	BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	390,000.00	389,776.20	397,294.56
	BANK OF AMERICA CORPORATION SR NT 2.503%DUE 10-21-2022/10-22-2017	520,000.00	520,000.00	502,906.04
	BANK OF NEW YORK MELLON CORP FLTGT DUE 12-29-2049	360,000.00	352,237.50	330,235.20
	BARCLAYS BANK PLC 6.0% 14/01/2021	300,000.00	405,333.85	367,404.85
	BARCLAYS PLC 4.375% DUE 01-12-2026	400,000.00	409,276.00	405,128.80
	BARCLAYS PLC 4.375% DUE 09-11-2024	600,000.00	599,088.00	595,129.20
	BARCLAYS PLC 5.2% DUE 05-12-2026	370,000.00	369,970.40	376,123.50
	BARRICK GOLD CORP 4.1% DUE 05-01-2023	13,000.00	12,973.61	13,335.93
	BARRICK NA FINANCE LLC 4.4% 05-30-2021	39,000.00	40,366.84	40,983.35
	BAXALTA INC 2.875% DUE 06-23-2020	90,000.00	88,968.40	89,977.50
	BAXALTA INC 4% DUE 06-23-2025	788,000.00	782,289.20	790,301.75
	BAXALTA INC 5.25% DUE 06-23-2045	38,000.00	37,592.92	40,561.81
	BBCCRE TR 2015-GTP FLTGT RT 4.714687% DUE08-10-2033	460,000.00	386,867.19	425,784.28
	BECTON DICKINSON & 2.675% DUE 12-15-2019	31,000.00	31,000.00	31,452.94
	BECTON DICKINSON & 3.734% DUE 12-15-2024	24,000.00	24,000.00	24,542.93
	BERKSHIRE HATHAWAY 1.3% DUE 08-15-2019	280,000.00	279,728.40	276,599.68
	BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026	40,000.00	39,962.40	39,740.20
	BIOGEN INC 3.625% DUE 09-15-2022	60,000.00	64,391.28	61,587.96
	BIOGEN INC 5.2% DUE 09-15-2045	30,000.00	36,017.40	32,104.38
	BIOMARIN PHARMACEUTICAL INC 1.5 10-15-2020	155,000.00	189,044.93	181,640.63
	BK NEW YORK MELLON 3% DUE 10-30-2028	50,000.00	49,945.00	47,541.65
	BK NEW YORK MELLON 4.95% DUE 12-29-2049	486,000.00	485,156.52	488,430.00
	BK OF MONTREAL 1.95 30 JAN 2017	1,000,000.00	1,024,235.00	1,000,610.00
	BMW US CAP LLC 1.5% DUE 04-11-2019	140,000.00	138,692.86	138,671.54
	BNP PARIBAS / BNP US MEDIUM TERM NTS 2.375 DUE 09-14-2017	50,000.00	49,934.50	50,333.85

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	BP CAP MKTS P L C 2.5% DUE 11-06-2022	21,000.00	20,906.13	20,583.95
	BP CAP MKTS P L C 3.119% DUE 05-04-2026	30,000.00	30,112.00	29,300.04
	BP CAP MKTS P L C 3.216% DUE 11-28-2023	90,000.00	90,000.00	90,899.01
	BP CAP MKTS P L C 3.245 DUE 05-06-2022	40,000.00	40,000.00	40,845.32
	BP CAP MKTS P L C 3.506% DUE 03-17-2025	70,000.00	70,000.00	70,669.20
	BPCE DISC COML PAPER 4/2 YRS 1&2 CPN 08-14-2017	560,000.00	551,745.13	555,384.84
	BPCE DISC COML PAPER 4/2 YRS 1&2 CPN 09-20-2017	815,000.00	802,180.05	806,943.46
	BRF GMBH 4.35% DUE 09-29-2026	225,000.00	220,090.50	207,562.50
	BRF SA 7.75% SNR 22/05/18 BRL1000	300,000.00	147,936.30	86,643.93
	BRF SA FORMERLY 3.95% DUE 05-22-2023	200,000.00	172,000.00	190,400.00
	BRIXMOR OPER 3.875% DUE 08-15-2022	310,000.00	307,165.70	316,028.26
	BRIXMOR OPER 4.125% DUE 06-15-2026	100,000.00	99,328.00	99,697.50
	BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000	210,000.00	209,249.80	206,789.31
	BROOKDALE SR LIVING INC SR NT CONV 2.75%DUE 06-15-2018 REG	60,000.00	59,239.44	58,387.50
	BRUCE MANSFIELD 6.85% DUE 06-01-2034	31,275.65	30,337.37	9,382.70
	BSTN PPTYS LTD 2.75% DUE 10-01-2026	60,000.00	59,562.60	54,859.62
	BSTN SCIENTIFIC 3.85% DUE 05-15-2025	80,000.00	79,888.00	80,157.44
	BWAY 2013-1515 MTG 2.8093% DUE 03-10-2033	661,616.85	669,396.02	665,573.32
	CA INST TECH 4.321% DUE 08-01-2045	85,000.00	85,000.00	89,353.96
	CALAMP CORP SR NT CONV 1.625% DUE 05-15-2020 REG	40,000.00	37,490.90	38,550.00
	CANADIAN NAT RES LTD 3.9% DUE 02-01-2025	54,000.00	52,296.12	54,159.62
	CAP 1 FINL CORP 3.2% DUE 02-05-2025	183,000.00	182,200.29	177,370.01
	CAP 1 FINL CORP 3.5% DUE 06-15-2023	63,000.00	63,982.98	63,238.39
	CAP 1 FINL CORP 3.75% DUE 07-28-2026	185,000.00	184,343.25	179,338.08
	CAP 1 FINL CORP 4.2% DUE 10-29-2025	161,000.00	160,133.53	161,535.49
	CAP 1 MULTI-ASSET 1.33% DUE 06-15-2022	930,000.00	929,775.59	917,524.98
	CAP AUTO 1.72% DUE 01-22-2019	955,000.00	954,829.44	957,309.19
	CARNOW AUTO 3.88% DUE 04-15-2020	225,000.00	224,988.19	226,605.15
	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	10,000.00	8,901.80	8,882.50
	CBRE SVCS INC 4.875% DUE 03-01-2026	675,000.00	669,870.00	672,553.13
	CC HLDGS GS V LLC 3.849% DUE 04-15-2023	129,000.00	129,645.00	131,093.67
	CCO HLDGS LLC / 5.125% DUE 02-15-2023	30,000.00	29,925.00	30,825.00
	CD 2016-CD1 MTG TR 2.724% DUE 08-10-2049	100,000.00	100,687.50	96,093.90
	CDN NAT RES LTD 6.25% DUE 03-15-2038	110,000.00	119,179.10	125,143.04
	CDP FINL INC 4.4% DUE 11-25-2019	405,000.00	403,995.60	432,059.27
	CELGENE CORP 3.875% DUE 08-15-2025	20,000.00	19,815.60	20,286.20
	CELGENE CORP 5% DUE 08-15-2045	50,000.00	49,771.94	51,986.50
	CELGENE CORP 5.25% DUE 08-15-2043	20,000.00	20,508.00	21,097.52
	CELULOSA ARAUCO Y CONSTITUCION S A NT 4.75 DUE 01-11-2022	50,000.00	50,587.50	52,017.10
	CF INDS INC 3.45% DUE 06-01-2023	109,000.00	99,547.74	97,991.00
	CF INDS INC 5.375% DUE 03-15-2044	125,000.00	119,865.82	103,163.75
	CHARTER 4.464% DUE 07-23-2022	220,000.00	220,000.00	229,906.82
	CHARTER 4.908% DUE 07-23-2025	36,000.00	36,000.00	37,941.48
	CHARTER 6.384% DUE 10-23-2035	260,000.00	260,000.00	296,876.32
	CHARTER 6.484% DUE 10-23-2045	430,000.00	449,565.37	497,113.97
	CHARTER 6.834% DUE 10-23-2055	65,000.00	65,000.00	76,200.93
	CHASE ISSUANCE TR 1.27% DUE 07-15-2021	865,000.00	864,761.87	853,465.23
	CHASE ISSUANCE TR CHASESERIES 2013-3 NT CL A-1 04-15-2020 REG	465,000.00	464,564.07	465,738.89
	CHASE ISSUANCE TRUST 2013-A9 A 11-16-2020 REG	875,000.00	875,000.00	877,613.63
	CHES ENERGY CORP 5.75% DUE 03-15-2023	42,000.00	44,053.80	39,480.00
	CHES ENERGY SR NT 6.625 DUE 08-15-2020	2,000.00	2,200.00	2,020.00
	CHEVRON CORP NEW 2.954% DUE 05-16-2026	130,000.00	130,000.00	127,877.36
	CHOICE HOTELS INTL 5.75% DUE 07-01-2022	425,000.00	457,937.50	453,687.50
	CIMAREX ENERGY CO 4.375% DUE 06-01-2024	155,000.00	147,672.00	161,191.94
	CISCO SYS INC 1.85% DUE 09-20-2021	49,000.00	47,484.43	47,822.33
	CISCO SYS INC 2.2% BNDS 09-20-2016	60,000.00	57,618.60	57,717.24
	CISCO SYS INC 2.2% DUE 02-28-2021	291,000.00	290,343.53	290,372.90
	CISCO SYS INC 2.5% DUE 09-20-2026	60,000.00	56,737.80	57,066.60
	CIT GROUP INC NEW 4.25% DUE 08-15-2017	155,000.00	157,325.00	157,131.25
	CITIBANK CR CARD ISSUANCE TR CR CARD NT CL 2013-A2 FLTG RATE 05-26-2020 REG	300,000.00	300,000.00	300,298.20
	CITIGROUP INC 1.8% DUE 02-05-2018	535,000.00	533,416.40	534,700.94
	CITIGROUP INC 2.05% DUE 12-07-2018	201,000.00	201,904.50	200,977.49
	CITIGROUP INC 3.3% DUE 04-27-2025	530,000.00	529,014.20	519,253.19
	CITIGROUP INC 3.5% DUE 05-15-2023	50,000.00	48,195.28	49,838.60
	CITIGROUP INC 4.3% DUE 11-20-2026	30,000.00	30,395.10	30,273.84

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	CITIGROUP INC 4.4% DUE 06-10-2025	100,000.00	99,592.00	102,305.00
	CITIGROUP INC 4.45% DUE 09-29-2027	120,000.00	120,678.20	121,901.52
	CITIGROUP INC 4.65% DUE 07-30-2045	140,000.00	140,302.34	147,566.72
	CITIGROUP INC 4.75% DUE 05-18-2046	10,000.00	10,047.50	10,011.54
	CITIGROUP INC 5.3 DUE 05-06-2044	31,000.00	32,400.04	33,392.43
	CITIGROUP INC 5.35% DUE 12-31-2049	40,000.00	40,000.00	37,700.00
	CITIGROUP INC 5.5% DUE 09-13-2025	70,000.00	70,054.10	76,930.77
	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	10,000.00	11,698.90	12,130.94
	CITIGROUP INC 6.675% DUE 09-13-2043	20,000.00	22,688.68	25,350.14
	CITIGROUP INC 8.125% DUE 07-15-2039	10,000.00	14,349.30	14,859.34
	CITIGROUP INC DEP SHS REPSTG 5.95 12-29-2049	40,000.00	40,000.00	40,550.00
	CITIGROUP INC FLTGT RT 5.9% DUE 12-29-2049	10,000.00	10,000.00	10,112.50
	CITIGROUP INC NT VAR RATE 12-31-2049 REG	324,000.00	323,975.00	320,014.80
	CITIGROUP MTG LN FLTGT RT .97833% DUE 06-25-2047	168,974.76	155,456.79	146,572.59
	CITIZENS FINL 2.375% DUE 07-28-2021	15,000.00	14,992.20	14,709.65
	CLEV ELEC ILLUM CO 7.88% DUE 11-01-2017	155,000.00	186,082.15	163,026.99
	CMO ADJBL RATE MTG TR 2004-4 MTG BKD PASSTHRU CTF 3-A-1 DUE 03-25-2035 REG	43,088.14	40,745.22	41,459.88
	CMO BANC AMER COML MTG TR 2007-2 CL A4 DUE 04-10-2049/01-10-2017 BEO	12,041.75	9,526.63	12,032.68
	CMO BANC AMER COML MTG TR 2007-2 MTG PASSTHRU CTF CL A-M DUE 04-10-2049 REG	280,000.00	280,000.00	280,801.64
	CMO BEAR STEARNS ALT-A TR 2004-12 MTG PASSTHRU CTF I-A-3 FLTGT DUE 01-25-2035	71,179.88	65,585.59	69,728.31
	CMO BEAR STEARNS ARM TR SER 2004-10 CL I2A3 DUE 01-25-2035 BEO	35,059.85	34,824.30	34,226.23
	CMO BEAR STEARNS COML MTG SECS MTG PASS THRU CTF CL A-1A DUE 06-11-2050 REG	382,049.87	428,253.99	389,067.74
	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR15 CL A-1A 5.317 02-11-2044 REG	345,298.95	381,852.09	345,712.27
	CMO BEAR STEARNS COML MTG SECS TR SER 2007-PWR16 CL A-M FLTGT RT 06-11-2040	260,000.00	268,145.31	263,402.36
	CMO COML MTG PASS THRU CTF SER 2007-C DUE 09-15-2039 REG	60,487.20	32,599.28	61,361.42
	CMO COMM 2012-LC4 MTG TR CTF CL AM VAR RT DUE 12-10-2044 REG	100,000.00	113,164.06	108,795.90
	CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG	10,000.00	10,299.56	10,751.29
	CMO COMM 2014-UBS6 MTG TR MTG PASS THRU CTF CL A-M 4.048% DUE 12-10-2047 REG	20,000.00	20,599.32	20,486.88
	CMO COMM 2015-LC19 MTG TR MTG PASS THRU CTF CL C VAR DUE 02-01-2048 REG	90,000.00	92,532.89	90,062.91
	CMO CR SUISSE COML MTG TR 2008-C1 COML MTG PASSTHRU CTF CL A-3 2-15-2041 REG	110,000.00	99,017.19	112,225.74
	CMO CR SUISSE COML MTG TR SER 2007-C3 MTG PASSTHRU CTF CL A-4 06-15-2039 BEO	88,017.00	77,372.44	88,356.04
	CMO CR SUISSE COML MTG TR SER 2007-C5 DUE 09-15-2040 REG	204,592.18	187,805.11	207,516.01
	CMO CR SUISSE FIRST BOSTON MTG SECS CORP2003-27 CL IV-A-4 5.75 11-25-2033	41,087.68	42,506.90	42,921.14
	CMO CSAIL COMMERCIAL MORTGAGE TRUST SER 2015-C1 CL C 4.4453% 04-15-2050	560,000.00	565,361.44	562,686.88
	CMO CWALT ALTERNATIVE LN TR 2006-OC9 MTGPASSTHRU CTF CL A-1 FLTGT 12-25-46	1.00	-	1.00
	CMO CWMBS INC 2003-59 MTG PASSTHRU CTF 1-A-1 ALT LN TR 5.75% DUE 12-25-2033 REG	151,326.43	153,215.59	154,851.43
	CMO GREENWICH CAPITAL COML FDG CORP SER 2007-GG11 CL A4 5.736 DUE 12-10-2049REG	490,524.13	357,451.83	497,542.06
	CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO	106,266.24	102,679.77	106,360.39
	CMO GS MTG SECS TR 2011-GC5 MTG PASS THRU CTF CL D 144A DUE 08-10-2044 BEO	65,000.00	64,875.59	64,572.56
	CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046	30,000.00	30,898.00	32,962.32
	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG PASS THRU CTF-CL A-4 6-15-49	57,254.41	37,194.21	57,599.43
	CMO J P MORGAN CHASE COML MTG SECS TR 2012-C CTF CL D VAR RT 05-15-2045 REG	100,000.00	108,093.75	104,382.80
	CMO J P MORGAN CHASE COML MTG SECS TR SER 2007-L CL A-3 5.42 01-15-2049	30,504.74	19,748.96	30,512.67

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	CMO J P MORGAN MTG TR 2003-A2 MTG PASSTHRU CTF CL 3-A-1 DUE 11-25-2033 REG	94,442.13	94,338.84	89,550.12
	CMO J P MORGAN MTG TR 2004-A3 CL 1-A-1 DUE 07-25-2034 REG	29,127.56	28,907.94	28,870.57
	CMO J P MORGAN MTG TR 2005-A3 MTG PASSTHRU CTF 4-A-1 DUE 06-25-2035 REG	36,171.02	36,046.58	36,304.53
	CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REG	10,000.00	10,181.98	10,859.85
	CMO JPMBB COMM MTG SECS TST SER 2015-C31 CL A3 3.8014% 08-15-2048	320,000.00	329,599.36	333,064.64
	CMO JPMCC COML MTG SECS TR SER 2016-JP3 CL A5 2.8704% 08-15-2049	130,000.00	133,899.35	126,093.50
	CMO LB COML MTG TR 2007-C3 CL AM DUE 07-15-2044/06-16-2017 REG	400,000.00	441,843.75	405,561.20
	CMO MASTR ALTERNATIVE LN TR 2004-5 CL 1A1 5.5 DUE 06-25-2034 REG	87,965.29	90,054.46	90,146.39
	CMO MASTR ALTERNATIVE LN TR 2004-5 2A1 6DUE 06-25-2034 REG	39,686.23	41,273.75	40,480.31
	CMO MASTR ALTERNATIVE LN TR SER 2003-9 CL 4-A-1 5.25% DUE 11-25-2033 BEO	32,215.62	33,000.85	33,262.40
	CMO MERRILL LYNCH MTG INVS INC SER 2004-A3 CL IV-A3 FLT RT 5-25-2034 BEO	5,497.50	5,229.50	5,452.46
	CMO NATL BK OF DUBAI PJSC SER 2004-CB2 CL II-A 5.5 DUE 07-25-2034	40,278.05	41,436.05	42,316.28
	CMO SER 15-DNA3 CL M2 DUE 04-25-2028 BEO	120,000.00	120,000.00	123,463.08
	CMO WELLS FARGO COML MTG TR 2016-C37 3.794% DUE 12-15-2049 REG	100,000.00	102,995.40	103,734.00
	CMO WELLS FARGO COML MTG TR SER 2016-NXS6 CL B 3.811% 11-15-2049	100,000.00	102,999.90	96,753.30
	CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046	10,000.00	10,384.38	10,580.75
	CMO WELLS FARGO MTG BACKED SECS 2005-AR10 TR CL II-A-4 05-01-2035	33,855.11	34,246.55	34,817.04
	CMO WELLS FARGO MTG BACKED SER 03-L CL I-A-4 FLTG RT 11-25-2033	73,187.82	73,371.14	73,277.11
	CMO WFRBS COML MTG TR 2014-C24 MTG PASS THRU CTF CL A-S 3.931 DUE 11-15-2047 REG	100,000.00	102,997.20	101,201.00
	CMS ENERGY CORP 3% DUE 05-15-2026	35,000.00	34,867.70	33,685.51
	CMS ENERGY CORP 4.875 DUE 03-01-2044	170,000.00	178,281.65	182,246.46
	COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM NTS BOOK ENTRY 7.75% DUE 07-15-2036	100,000.00	105,610.00	105,750.00
	COLUMBIA 7.5% DUE 12-15-2023	5,000.00	5,062.50	5,537.50
	COMCAST CABLE 8.875% DUE 05-01-2017	60,000.00	70,440.60	61,509.24
	COMCAST CORP NEW 2.35% DUE 01-15-2027	165,000.00	153,212.80	152,101.95
	COMCAST CORP NEW 3.15% DUE 03-01-2026	246,000.00	255,359.30	242,721.56
	COMCAST CORP NEW 3.4% DUE 07-15-2046	550,000.00	496,590.30	480,321.60
	COMCAST CORP NEW 4.6% DUE 08-15-2045	57,000.00	57,013.50	59,751.28
	COMCAST CORP NEW 5.875% DUE 02-15-2018	20,000.00	20,113.20	20,970.08
	COMCAST CORP NEW 6.4% DUE 03-01-2040	30,000.00	38,679.30	39,047.70
	COMCAST CORP NEW 6.5% DUE 11-15-2035	90,000.00	106,643.70	115,252.02
	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	30,000.00	36,198.40	39,137.01
	COMM MTG TRUST SER 2015-LC19 CL A-M 3.527% 02-10-2048 REG	90,000.00	92,697.78	91,342.26
	COMM 2013-300P MTG 4.353 DUE 08-10-2030	450,000.00	503,367.19	486,974.25
	COMM 2013-CCRE12 4.3% DUE 10-10-2046	10,000.00	10,299.31	10,605.67
	COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046	10,000.00	10,136.86	10,343.53
	COMM 2014-CCRE20 3.59% DUE 11-10-2047	180,000.00	185,386.17	186,080.94
	CONCHO RES INC 4.375% DUE 01-15-2025	30,000.00	30,000.00	29,940.30
	CONCHO RES INC 6.5% DUE 01-15-2022	33,000.00	33,000.00	34,145.10
	CONOCO INC 6.95% DUE 04-15-2029	45,000.00	54,723.76	56,590.11
	CONOCOPHILLIPS CO 4.95% DUE 03-15-2026	289,000.00	288,525.60	319,056.58
	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	10,000.00	9,861.50	12,659.14
	CONTINENTAL AIRLS PASS THRU TR 2007-1A 5.983% DUE 04-19-2023	150,889.77	146,363.08	166,733.20
	CONTL AIRLS INC 4% DUE 04-29-2026	55,068.00	55,068.00	56,307.03
	CONTL RES INC 4.5 DUE 04-15-2023	355,000.00	344,393.90	347,900.00
	CONTL RES INC FIXED 3.8% DUE 06-01-2024	185,000.00	178,920.00	170,662.50
	COOPERATIEVE 2.5% DUE 01-19-2021	390,000.00	389,126.40	389,937.60
	CORE INDL TR 3.292% DUE 02-10-2037	290,000.00	298,680.42	290,458.20
	COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO	135,000.00	112,477.80	114,316.65
	CPS AUTO 3.77% DUE 08-17-2020	100,000.00	99,988.94	99,718.50
	CR ACCEP AUTO LN 1.88% DUE 03-15-2022	596,712.26	596,603.90	597,544.08
	CR ACCEP AUTO LN 2.42% DUE 11-15-2023	560,000.00	559,869.86	559,375.04
	CR ACCEP AUTO LN 2.67% DUE 09-15-2022	770,000.00	769,862.32	773,100.02
	CR ACCEP AUTO LN 3.3% DUE 07-17-2023	560,000.00	559,996.58	556,672.48
	CR SUISSE ABS 2.5% DUE 01-25-2030	205,173.54	187,220.85	191,053.50
	CR SUISSE GROUP 3.8% DUE 06-09-2023	500,000.00	500,602.50	499,449.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	CREDIT AGRICOLE S A UNDATED DEEPLY FIXED TO 144A FLTG RATE NT 8.375 15 AUG 39	130,000.00	130,000.00	142,612.60
	CROWN CASTLE 3.663% DUE 05-15-2025	460,000.00	460,000.00	461,246.60
	CROWN CASTLE INTL 2.25% DUE 09-01-2021	55,000.00	54,984.60	53,209.59
	CROWN CASTLE INTL 3.4% DUE 02-15-2021	10,000.00	10,263.70	10,147.51
	CROWN CASTLE INTL 3.7% DUE 06-15-2026	105,000.00	104,679.75	103,060.76
	CROWN CASTLE INTL 4.45% DUE 02-15-2026	180,000.00	179,650.45	186,226.38
	CROWN CASTLE INTL 4.875% DUE 04-15-2022	275,000.00	273,625.00	292,820.00
	CSAIL 2015-C2 COML FLTG RT 4.350383% DUE 06-15-2057	101,000.00	100,021.21	95,515.20
	CSAIL SER 2015-C1 CL B 4.0437% 04-15-2050	70,000.00	72,100.00	72,107.00
	CSMC SER 2010-8R 3.22962% DUE 02-26-2037	172,232.32	174,169.95	171,301.58
	CSMC TR 2016-BDWN FLTG RT 4.13444% DUE 02-15-2029	120,000.00	120,000.00	120,021.61
	CVS CAREMARK CORP 5.3 DUE 12-05-2043	55,000.00	59,472.05	62,319.68
	CVS HEALTH CORP 3.875% DUE 07-20-2025	36,000.00	35,637.84	37,137.60
	CVS HEALTH CORP 5.125% DUE 07-20-2045	300,000.00	324,052.32	334,334.10
	CVS HEALTH CORP 6.943% DUE 01-10-2030	83,816.55	83,816.55	98,307.68
	CWHEQ REVOLVING HOME EQUITY LN TR SER 2006-I AST BKD NT CL 2-A 01-15-2037 BEO	362,879.81	328,179.44	322,735.14
	DANONE 2.077% DUE 11-02-2021	200,000.00	200,000.00	194,219.40
	DDR CORP 3.625% 02-01-2025	376,000.00	374,235.29	363,726.98
	DEERE JOHN CAP 2.8% DUE 03-06-2023	210,000.00	208,609.80	210,005.67
	DELHAIZE GROUP SA 5.7 DUE 10-01-2040	310,000.00	312,397.75	343,508.83
	DELPHI AUTOMOTIVE 4.25% DUE 01-15-2026	450,000.00	452,415.10	465,897.15
	DELPHI AUTOMOTIVE 4.4% DUE 10-01-2046	15,000.00	14,918.10	13,781.85
	DELPHI CORP DEL 4.15% DUE 03-15-2024	21,000.00	22,558.40	21,645.27
	DELTA AIR LINES 6.821% DUE 02-10-2024	105,480.40	91,240.55	121,302.46
	DEUTSCHE BK AG 1.4% DUE 02-13-2017	390,000.00	389,575.88	389,874.81
	DEVON ENERGY CORP 3.25% DUE 05-15-2022	60,000.00	53,653.50	59,619.30
	DEVON ENERGY CORP 5.6 DUE 07-15-2041	50,000.00	50,124.00	51,499.80
	DEVON ENERGY CORP 5.85% DUE 12-15-2025	80,000.00	80,042.80	90,890.96
	DEVON FING CORP U 7.875% DUE 09-30-2031	20,000.00	29,023.80	25,376.88
	DIAGEO CAP PLC GTD NT 4.828 DUE 07-15-2020	170,000.00	143,501.65	184,377.07
	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021	260,000.00	272,669.80	269,033.70
	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023	75,000.00	74,967.75	79,555.43
	DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	20,000.00	19,985.40	23,791.64
	DISCOVER BK FIXED 2.6% DUE 11-13-2018	250,000.00	249,845.00	252,168.00
	DISCOVER BK NEW 3.1% DUE 06-04-2020	250,000.00	249,942.50	252,996.50
	DISCOVER FINL SVCS 3.75% DUE 03-04-2025	125,000.00	125,831.80	122,207.63
	DISCOVERY 4.875% DUE 04-01-2043	119,000.00	99,617.72	109,967.19
	DISCOVERY 4.9% DUE 03-11-2026	45,000.00	44,834.85	47,385.81
	DISCOVERY 5.05% DUE 06-01-2020	4,000.00	4,237.76	4,293.41
	DISCOVERY FIXED 3.45% DUE 03-15-2025	145,000.00	140,952.35	138,409.03
	DISH DBS CORP 5.875% DUE 07-15-2022	10,000.00	10,762.50	10,525.00
	DISNEY WALT CO NEW 1.85% DUE 07-30-2026	180,000.00	168,939.00	162,052.92
	DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044	117,000.00	112,095.38	116,411.37
	DOW CHEMICAL CO 4.375% DUE 11-15-2042	20,000.00	20,974.60	19,414.40
	DR AUTO 2.76% DUE 07-15-2021	650,000.00	649,909.91	654,141.15
	DT AUTO OWNER TR 3.77% DUE 10-17-2022	55,000.00	54,989.66	54,081.39
	DT AUTO OWNER TR 4.26% DUE 02-15-2022	155,000.00	154,980.98	157,178.22
	DTE ELEC CO 3.7% DUE 03-15-2045	150,000.00	145,702.38	143,416.05
	DUKE ENERGY CORP 3.75% DUE 04-15-2024	95,000.00	95,879.70	97,966.57
	DUKE ENERGY CORP 4.8% DUE 12-15-2045	290,000.00	289,025.60	306,521.59
	DUKE UNIV 4.077% DUE 10-01-2048	75,000.00	75,000.00	76,789.50
	EASTMAN CHEM CO 3.8% DUE 03-15-2025	53,000.00	52,738.18	53,449.92
	EATON CORP OHIO 1.5 DUE 11-02-2017	20,000.00	19,978.20	20,016.64
	EATON CORP OHIO 2.75% DUE 11-02-2022	291,000.00	289,935.88	288,216.29
	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	290,000.00	278,201.31	283,467.46
	ECOLAB INC 4.35% DUE 12-08-2021	10,000.00	9,993.60	10,806.58
	ECOPETROL S A 4.125% DUE 01-16-2025	145,000.00	134,314.00	135,792.50
	ECOPETROL S A 5.375% DUE 06-26-2026	75,000.00	75,555.00	74,625.00
	ECOPETROL S A 5.875 DUE 09-18-2023	80,000.00	79,226.40	84,680.00
	ECOPETROL S A 5.875% DUE 05-28-2045	225,000.00	223,506.00	194,400.00
	EL PASO CORP 7% DUE 06-15-2017	475,000.00	538,840.00	486,020.48
	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	60,000.00	72,000.00	74,407.38
	EL PASO PIPELN 4.7% DUE 11-01-2042	5,000.00	3,192.95	4,658.46
	EMBRAER S A 5.15% DUE 06-15-2022	345,000.00	344,525.00	358,168.65

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	EMERA US FIN LP 2.15% DUE 06-15-2019	20,000.00	19,992.60	19,966.94
	ENBRIDGE ENERGY 5.875% DUE 10-15-2025	27,000.00	27,104.49	30,102.84
	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	16,000.00	16,457.44	19,845.54
	ENBRIDGE INC BNDS 3.5 DUE 06-10-2024	30,000.00	28,634.70	29,217.48
	ENERGY TRANSFER 4.05% DUE 03-15-2025	273,000.00	271,920.36	270,244.88
	ENERGY TRANSFER 4.75% DUE 01-15-2026	436,000.00	428,549.36	450,755.11
	ENERGY TRANSFER 4.9% DUE 03-15-2035	310,000.00	309,411.00	289,704.30
	ENERGY TRANSFER 5.15% DUE 03-15-2045	50,000.00	46,748.00	47,954.00
	ENERGY TRANSFER PARTNERS 5.2 2-1-2022	130,000.00	129,685.40	139,195.55
	ENLINK MIDSTREAM 4.15% DUE 06-01-2025	30,000.00	25,350.00	29,119.92
	ENLINK MIDSTREAM 4.4% DUE 04-01-2024	95,000.00	92,022.50	94,390.77
	ENSCO PLC FORMERLY 4.7% DUE 03-15-2021	20,000.00	18,212.50	19,238.40
	ENTERGY CORP NEW 2.95% DUE 09-01-2026	40,000.00	39,910.00	37,417.68
	ENTERGY CORP NEW 4.0% 07-15-2022	165,000.00	164,767.35	172,536.71
	ENTERPRISE PRODS 6.125% DUE 10-15-2039	85,000.00	86,433.10	96,621.20
	EOG RES INC 4.15% DUE 01-15-2026	48,000.00	51,377.97	50,231.76
	EOG RES INC FIXED 3.9% DUE 04-01-2035	40,000.00	39,828.40	37,881.24
	EQUITABLE RES INC 6.5% DUE 04-01-2018	295,000.00	292,996.95	310,593.11
	EVOLENT HEALTH INC 2% DUE 12-01-2021	105,000.00	105,000.00	100,734.38
	EXELON CORP 2.45% DUE 04-15-2021	5,000.00	4,998.80	4,939.91
	EXELON CORP 2.85% DUE 06-15-2020	55,000.00	54,989.55	55,587.13
	EXELON CORP 3.4% DUE 04-15-2026	15,000.00	14,991.00	14,717.67
	EXELON CORP 4.95% DUE 06-15-2035	36,000.00	39,633.48	38,192.69
	EXELON CORP 5.625% DUE 06-15-2035	139,000.00	145,722.00	153,806.00
	EXPRESS SCRIPTS 3.4% DUE 03-01-2027	625,000.00	625,406.15	585,569.38
	EXPRESS SCRIPTS 4.5% DUE 02-25-2026	345,000.00	343,161.15	355,168.19
	EXXON MOBIL CORP 3.043% DUE 03-01-2026	90,000.00	90,083.50	89,878.05
	FEDEX CORP 4.1% DUE 02-01-2045	102,000.00	93,000.16	95,506.68
	FEDEX CORP 4.55% DUE 04-01-2046	80,000.00	79,929.50	80,616.72
	FID NATL 5% DUE 10-15-2025	69,000.00	73,700.97	75,150.25
	FIFTH THIRD BK CINCINNATI OHIO 2.15% 08-20-2018	206,000.00	209,015.84	207,301.51
	FIRSTENERGY CORP 4.25 DUE 03-15-2023	120,000.00	117,652.93	124,055.40
	FIRSTENERGY CORP 7.375% DUE 11-15-2031	290,000.00	321,036.87	373,780.42
	FL PWR & LT CO 4.95% DUE 06-01-2035	90,000.00	86,091.30	102,678.93
	FLAGSHIP CR AUTO 3.76% DUE 06-15-2021	160,000.00	159,991.52	159,512.00
	FLAGSHIP CR AUTO 3.95% DUE 12-15-2020	65,000.00	64,985.10	65,106.02
	FLEXTRONICS INTL 4.75% DUE 06-15-2025	130,000.00	128,976.90	137,542.73
	FORD CR AUTO OWNER 1.06% DUE 05-15-2019	46,174.29	46,181.51	46,147.14
	FORD CR AUTO OWNER 1.28% DUE 09-15-2019	34,820.12	34,885.41	34,833.91
	FORD CR AUTO OWNER TR 2015-B CL A3 1.16% DUE 11-15-2019	39,233.25	39,257.77	39,197.43
	FORD CR FLOORPLAN 1.77% DUE 08-15-2020	705,000.00	704,990.69	706,032.12
	FORD CR FLOORPLAN 1.95% DUE 11-15-2021	1,105,000.00	1,104,780.22	1,101,069.52
	FORD MOTOR CREDIT CO LLC 5 DUE 05-15-2018	445,000.00	444,973.30	462,457.35
	FORD MTR CO DEL NT 4.75 01-15-2043	90,000.00	89,526.81	85,446.63
	FORD MTR CR CO LLC 1.724% DUE 12-06-2017	275,000.00	275,000.00	274,792.10
	FREEMPORT-MCMORAN 4.55% DUE 11-14-2024	170,000.00	161,818.70	159,375.00
	FREEMPORT-MCMORAN 5.45% DUE 03-15-2043	10,000.00	7,850.00	8,275.20
	FREEMPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022	25,000.00	24,560.27	23,250.00
	GEN MOTORS FINL FIXED 3.45% DUE 04-10-2022	275,000.00	274,458.25	271,957.13
	GEN MTRS FINL CO 3.2% DUE 07-06-2021	244,000.00	243,553.48	241,964.31
	GEN MTRS FINL CO 3.7% DUE 05-09-2023	315,000.00	314,190.45	309,955.91
	GEN MTRS FINL CO 4% DUE 01-15-2025	670,000.00	666,502.60	653,679.47
	GEN MTRS FINL CO 4% DUE 10-06-2026	200,000.00	199,722.00	192,304.20
	GEN MTRS FINL CO 5.25% DUE 03-01-2026	155,000.00	156,013.95	162,826.11
	GENERAL ELEC CO FLTGT RT 5% DUE 12-29-2049	745,000.00	597,984.73	773,086.50
	GENERAL MOTORS FINANCIAL CO INC NTS 3.5 DUE 07-10-2019	350,000.00	350,000.00	356,389.25
	GENERAL MTRS CO 3.5% DUE 10-02-2018	70,000.00	70,000.00	71,393.07
	GENERAL MTRS CO 5.2% DUE 04-01-2045	280,000.00	277,474.65	269,895.36
	GENERAL MTRS CO 6.25% DUE 10-02-2043	210,000.00	228,850.60	232,150.59
	GENERAL MTRS CO 6.6% DUE 04-01-2036	300,000.00	299,760.00	342,902.10
	GEORGIA PAC CORP 8.875% DUE 05-15-2031	20,000.00	31,315.60	29,633.28
	GILEAD SCIENCES 2.5% DUE 09-01-2023	20,000.00	19,929.20	19,286.42
	GILEAD SCIENCES 2.95% DUE 03-01-2027	50,000.00	47,580.00	47,852.95
	GILEAD SCIENCES 3.65% DUE 03-01-2026	210,000.00	209,578.90	212,926.77
	GILEAD SCIENCES 4.15% DUE 03-01-2047	95,000.00	94,318.85	90,231.29
	GILEAD SCIENCES 4.75% DUE 03-01-2046	100,000.00	103,859.70	103,467.10

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	GILEAD SCIENCES 4.8% DUE 04-01-2044	90,000.00	96,073.20	93,452.94
	GOLDCORP INC NEW 3.625% DUE 06-09-2021	175,000.00	174,774.25	177,783.55
	GOLDMAN SACHS 2.3% DUE 12-13-2019	50,000.00	49,966.80	49,943.25
	GOLDMAN SACHS 2.6% DUE 04-23-2020	180,000.00	179,586.63	180,188.64
	GOLDMAN SACHS 2.9% DUE 07-19-2018	407,000.00	409,459.71	412,620.67
	GOLDMAN SACHS 3.5% DUE 01-23-2025	45,000.00	44,981.10	44,401.46
	GOLDMAN SACHS 3.5% DUE 11-16-2026	60,000.00	59,518.20	58,619.10
	GOLDMAN SACHS 3.75% DUE 02-25-2026	90,000.00	89,792.10	90,264.42
	GOLDMAN SACHS 3.75% DUE 05-22-2025	195,000.00	193,715.94	195,507.20
	GOLDMAN SACHS 4% DUE 03-03-2024	90,000.00	89,732.70	93,367.71
	GOLDMAN SACHS 4.25% DUE 10-21-2025	75,000.00	75,589.10	76,188.08
	GOLDMAN SACHS 4.75% DUE 10-21-2045	120,000.00	118,900.80	126,677.16
	GOLDMAN SACHS 5.15% DUE 05-22-2045	360,000.00	354,421.53	378,597.60
	GOLDMAN SACHS 5.25% DUE 07-27-2021	20,000.00	20,119.00	21,919.80
	GOLDMAN SACHS 5.3% DUE 12-29-2049	60,000.00	60,000.00	57,525.00
	GOLDMAN SACHS 6 DUE 06-15-2020	20,000.00	21,163.20	22,178.82
	GOLDMAN SACHS 6.25% DUE 02-01-2041	140,000.00	140,321.10	173,539.38
	GOLDMAN SACHS 6.75% DUE 10-01-2037	510,000.00	497,081.65	629,771.97
	GOLDMAN SACHS FLTGT RT 5.375% DUE 12-29-2049	370,000.00	370,000.00	373,700.00
	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	10,000.00	11,929.90	11,917.72
	GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1	130,000.00	153,322.00	144,115.53
	GOLDMAN SACHS GROUP INC SR NT 2.375 01-22-2018	540,000.00	543,917.20	543,210.30
	GS MTG SECS CORP VAR RT 5.95% DUE 02-15-2033	160,000.00	160,000.00	165,363.52
	GS MTG SECS TR FLTGT RT 5.979357% DUE 08-10-2045	74,415.32	82,252.17	75,174.95
	GS MTG-BACKED SECS FLTGT RT 2.46815% DUE 07-25-2044	190,867.63	188,239.64	189,304.42
	HALLIBURTON CO 3.8% DUE 11-15-2025	121,000.00	121,801.02	122,923.54
	HALLIBURTON CO 5% DUE 11-15-2045	100,000.00	109,559.56	107,844.50
	HARBORVIEW MTG LN TR 2004-3 CL 1-A FLT RATE 05-19-2034	98,746.53	95,784.12	99,127.30
	HARRIS CORP DEL 2.7% DUE 04-27-2020	35,000.00	35,000.00	34,961.50
	HARRIS CORP DEL 4.854% DUE 04-27-2035	140,000.00	140,624.40	147,089.60
	HARRIS CORP DEL 5.054% DUE 04-27-2045	142,000.00	144,820.83	149,926.16
	HARTFORD FINL SVCS GROUP INC JR SUB DEB DUE 06-15-2068/06-06-2008 BEO	475,000.00	561,306.25	508,725.00
	HCA INC 4.5% DUE 02-15-2027	40,000.00	40,000.00	39,300.00
	HCA INC 5.25% DUE 04-15-2025	283,000.00	283,000.00	295,381.25
	HCA INC 5.375% DUE 02-01-2025	70,000.00	70,000.00	70,175.00
	HCA INC 5.875% DUE 02-15-2026	340,000.00	340,000.00	350,200.00
	HCA INC 7.5% DUE 11-06-2033	85,000.00	79,218.75	90,100.00
	HCP INC 3.4% DUE 02-01-2025	225,000.00	223,817.05	215,285.18
	HCP INC 3.875% DUE 08-15-2024	160,000.00	159,408.00	159,920.16
	HCP INC FIXED 4% DUE 06-01-2025	120,000.00	118,951.20	119,286.96
	HEALTHSOUTH CORP 5.75 DUE 11-01-2024	45,000.00	44,662.50	45,562.50
	HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2025 12-23-2016	505,000.00	496,486.70	519,551.07
	HEWLETT PACKARD ENTERPRISE CO STEP-UP DUE 10-15-2020	235,000.00	234,934.20	239,068.79
	HEWLETT PACKARD STEP CPN 2.85% DUE 10-05-2018	205,000.00	204,737.60	206,982.56
	HLTH CARE REIT INC 4% DUE 06-01-2025	150,000.00	147,913.75	153,298.65
	HONDA AUTO 1.04% DUE 02-21-2019	98,426.78	98,442.16	98,321.96
	HONDA AUTO 1.16% DUE 05-18-2020	445,000.00	444,938.10	442,467.51
	HONDA AUTO 1.23% DUE 09-23-2019	135,000.00	135,105.47	134,670.47
	HONDA AUTO 1.27% DUE 04-18-2019	55,000.00	55,107.42	54,982.24
	HONDA AUTO 1.39% DUE 04-15-2020	50,000.00	50,019.53	49,922.50
	HONDA AUTO RECEIVABLES 2014-2 CL A4 1.1805-18-2020	170,000.00	170,265.63	169,891.37
	HONDA AUTO RECEIVABLES OWNER SER 2015-1 CL A3 1.05% DUE 10-15-2018	84,363.92	84,384.13	84,315.07
	HONEYWELL INTL INC 2.5% DUE 11-01-2026	180,000.00	178,003.80	170,377.20
	HOST HOTELS & 3.75% DUE 10-15-2023	60,000.00	55,430.40	58,902.90
	HOST HOTELS & 4.75 DUE 03-01-2023	160,000.00	160,260.80	166,650.72
	HOST HOTELS & RESORTS L P 4.0% 06-15-2025	100,000.00	99,838.00	98,492.00
	HOST HOTELS & RESORTS L P SR NT SER B 5.25 03-15-2022	120,000.00	125,056.80	129,798.48
	HSBC FIN CORP 6.676% DUE 01-15-2021	50,000.00	48,544.50	56,202.05
	HSBC HLDGS PLC 3.4% DUE 03-08-2021	200,000.00	199,544.00	203,375.80
	HSBC HLDGS PLC 4.3% DUE 03-08-2026	360,000.00	359,478.00	373,272.12
	HSBC HLDGS PLC 4.375% DUE 11-23-2026	320,000.00	319,756.55	322,375.68
	HSBC USA INC NEW 2.35% DUE 03-05-2020	595,000.00	594,416.90	590,347.10
	HUMANA INC 3.15 DUE 12-01-2022	70,000.00	68,947.81	69,947.01
	HUMANA INC 4.625 DUE 12-01-2042	20,000.00	20,319.40	19,188.10
	HYUNDAI CAP AMER 2.5% DUE 03-18-2019	40,000.00	39,972.40	40,106.96

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	I/O JPMBB COML MTG VAR RT DUE 09-15-2047	6,945,160.85	490,661.72	358,877.30
	I/O CITIGROUP COML MTG VAR RT 2.051014 DUE 04-10-2046	1,759,333.90	166,724.38	98,577.24
	I/O CMO BK AMER MERRILL LYNCH COML MTG TR 2015 MTG PASS THRU CL X-A 09-15-48	5,936,760.07	390,720.15	340,544.43
	I/O CMO CITIGROUP COML MTG TR 2015-P1 MTG PASS THRU CTF CL X-A 09-15-2048 REG	8,452,927.52	493,767.62	427,540.62
	I/O CMO COML MTG PASSTHRU CTF CL X-A 10-15-2048 REG	4,968,505.41	404,949.11	350,915.60
	I/O CMO COMM 2014-CCRE16 MTG TR COML SR 2014-CR16 CL X-A VAR RT 04-10-2047	1,237,508.97	100,411.85	68,001.12
	I/O CMO COMM MORTGAGE TR SER 2013-LC6 CLX-A 1.82%01-10-2046 REG	4,041,420.34	455,185.24	222,936.87
	I/O CMO WELLS FARGO COML TR 2016-LC25 CTF CL X-A 12-15-2059	6,200,000.00	429,040.00	424,638.00
	I/O CMO WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF X-A 144A 12-15-2045 BEO	351,560.82	36,872.69	24,706.29
	I/O CMO WFRBS COML MTG TR 2012-C7 PASSTHRU CTF CL X-A 144A 06-15-2045 BEO	397,589.67	42,496.00	24,010.44
	I/O WFRBS COML MTG TR FLTGT RT 1.36% DUE 08-15-2047	1,043,262.12	86,565.72	62,207.63
	ICAHN ENTERPRISES L P SR NT 3.5 DUE 03-15-2017	100,000.00	100,000.00	100,187.50
	IHEARTCOMMUNICATIONS INC 9% BDS 09-15-2022 USD 1000	190,000.00	140,030.00	139,650.00
	ING U S INC 2.9 DUE 02-15-2018 REG	46,000.00	46,478.48	46,569.76
	INGRAM MICRO INC STEP CPN 4.95% DUE 12-15-2024	145,000.00	149,519.60	136,443.12
	INTEL CORP 3.7% DUE 07-29-2025	30,000.00	29,955.30	31,642.65
	INTEL CORP 4.9% 07-29-2045	10,000.00	10,304.75	11,186.83
	INTL BUSINESS 2.875% DUE 11-09-2022	170,000.00	169,294.50	171,097.18
	INTL LEASE FIN 5.875% DUE 08-15-2022	120,000.00	131,550.00	130,200.00
	INTL LEASE FIN 8.625% DUE 01-15-2022	50,000.00	60,437.50	60,062.50
	INVISTA FIN LLC 4.25% DUE 10-15-2019	380,000.00	380,000.00	376,730.10
	ISIS PHARMACEUTICALS INC DEL SR NT CONV 1% DUE 11-15-2021 REG	160,000.00	132,180.01	161,300.00
	J P MORGAN CHASE & CO MEDIUM TERM SR NTS 1.7% DUE 03-01-2018	640,000.00	639,833.60	639,941.76
	J P MORGAN CHASE COML MTG SECS TR 2014-FL6 VAR 144A DUE 11-15-2031 BEO	100,000.00	99,000.00	97,925.90
	J P MORGAN CHASE FLTGT RT 4.724008% DUE 07-15-2047	100,000.00	104,656.25	99,100.90
	JABIL CIRCUIT INC 4.7% DUE 09-15-2022	520,000.00	536,232.50	530,400.00
	JEFFERIES GROUP 5.125% DUE 01-20-2023	135,000.00	134,623.35	141,283.04
	JEFFERIES GROUP 6.25% DUE 01-15-2036	115,000.00	112,581.25	117,283.79
	JEFFERIES GROUP 6.45% DUE 06-08-2027	75,000.00	71,287.50	82,253.78
	JOHNSON & JOHNSON 3.7% DUE 03-01-2046	30,000.00	29,800.80	29,560.89
	JPMBB COML MTG 3.8218% DUE 07-15-2048	290,000.00	298,698.55	302,279.47
	JPMBB COML MTG 4.0651% DUE 11-15-2047	80,000.00	82,400.00	83,647.04
	JPMBB COML MTG FLTGT RT 5.250237% DUE 11-15-2045	20,000.00	20,099.68	21,041.36
	JPMORGAN CHASE 3.9% 07-15-2025	301,000.00	304,814.19	309,511.98
	JPMORGAN CHASE & 2% DUE 08-15-2017	330,000.00	334,869.50	331,222.98
	JPMORGAN CHASE & 2.2% DUE 10-22-2019	300,000.00	299,364.00	301,204.80
	JPMORGAN CHASE & 2.75% DUE 06-23-2020	15,000.00	14,974.20	15,135.66
	JPMORGAN CHASE & 2.95% DUE 10-01-2026	655,000.00	656,016.20	625,189.64
	JPMORGAN CHASE & 3.25% DUE 09-23-2022	45,000.00	45,645.30	45,508.05
	JPMORGAN CHASE & 4.35% DUE 08-15-2021	10,000.00	10,224.50	10,697.95
	JPMORGAN CHASE & 4.5% DUE 01-24-2022	50,000.00	55,543.00	53,921.55
	JPMORGAN CHASE & 4.95% DUE 06-01-2045	110,000.00	109,643.30	117,293.99
	JPMORGAN CHASE & 5.3% DUE 12-29-2049	250,000.00	256,562.50	255,140.00
	JPMORGAN CHASE & CO 3.875 09-10-2024	60,000.00	60,975.44	60,710.22
	JPMORGAN CHASE & CO 4.25% 10-01-2027	308,000.00	308,439.20	316,447.82
	JPMORGAN CHASE & CO FORMERLY J P MORGAN 6 DUE 01-15-2018 BEO	300,000.00	346,059.00	312,937.50
	JPMORGAN CHASE & CO FORMERLY J P MORGAN SUB NT 6.125 DUE 06-27-2017 BEO	200,000.00	199,598.40	204,379.20
	JPMORGAN CHASE & FIXED 2.25% DUE 01-23-2020	129,000.00	127,751.39	128,696.33
	JPMORGAN CHASE & FLTGT RT 2.5425% DUE 10-24-2023	105,000.00	105,000.00	107,096.75
	JUNIPER NETWORKS 4.35% DUE 06-15-2025	20,000.00	20,847.40	20,167.48
	KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO	20,000.00	22,182.90	23,595.86
	KERR MCGEE CORP 7.875% DUE 09-15-2031	85,000.00	98,589.26	108,844.29
	KEYCORP MEDIUM TERM SR NTS 2.9% DUE 09-15-2020	100,000.00	99,982.00	101,185.30
	KINDER MORGAN 3.45% DUE 02-15-2023	15,000.00	11,793.75	14,879.37
	KINDER MORGAN 4.25% DUE 09-01-2024	40,000.00	35,437.20	40,849.76
	KINDER MORGAN 5.4% DUE 09-01-2044	280,000.00	272,169.41	279,087.48
	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	20,000.00	19,532.53	19,114.38
	KINDER MORGAN ENERGY PARTNERS L P 3.5 DUE 09-01-2023	45,000.00	36,735.00	44,383.50
	KINDER MORGAN INC 4.3% DUE 06-01-2025	360,000.00	358,552.80	370,644.12

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	KINDER MORGAN INC 5.05% DUE 02-15-2046	55,000.00	51,704.40	54,444.78
	KINDER MORGAN INC 5.3% DUE 12-01-2034	20,000.00	15,660.00	20,296.90
	KLA-TENCOR CORP 4.125% DUE 11-01-2021	305,000.00	304,948.15	318,057.05
	KLA-TENCOR CORP 4.65% DUE 11-01-2024	7,000.00	7,578.06	7,410.28
	KRAFT FOODS GROUP 5.375% DUE 02-10-2020	79,000.00	78,694.20	85,565.30
	KRAFT HEINZ FOODS 3% DUE 06-01-2026	85,000.00	80,050.45	79,801.15
	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	20,000.00	21,409.20	18,819.58
	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	80,000.00	79,684.80	83,744.96
	LAB CORP AMER 3.6% DUE 02-01-2025	205,000.00	204,692.50	204,102.31
	LADDER CAP FIN 5.875% DUE 08-01-2021	180,000.00	180,000.00	171,000.00
	LAM RESH CORP 2.8% DUE 06-15-2021	19,000.00	19,090.22	18,897.67
	LAM RESH CORP 3.8% DUE 03-15-2025	33,000.00	33,064.68	33,035.97
	LEVEL 3 5.75% DUE 12-01-2022	50,000.00	50,000.00	51,375.00
	LEVEL 3 FING INC 6.125% DUE 01-15-2021	40,000.00	40,000.00	41,500.00
	LIBERTY PPTY LTD 3.75% DUE 04-01-2025	500,000.00	498,220.00	502,610.00
	LLOYDS BKG GROUP 4.5% DUE 11-04-2024	675,000.00	690,774.25	686,913.08
	LLOYDS BKG GROUP 4.65% DUE 03-24-2026	201,000.00	200,537.70	203,591.29
	LOCKHEED MARTIN 3.1% DUE 01-15-2023	35,000.00	35,079.35	35,382.66
	LOCKHEED MARTIN 3.55% DUE 01-15-2026	375,000.00	390,429.29	383,142.00
	LOCKHEED MARTIN 4.5% DUE 05-15-2036	109,000.00	117,320.31	115,886.62
	LOCKHEED MARTIN 4.7% DUE 05-15-2046	87,000.00	93,137.85	94,632.16
	LONG BEACH MTG LN FLTG RT 1.85444% DUE 08-25-2033	151,198.28	133,432.48	138,532.55
	LOWES COS INC 2.5% DUE 04-15-2026	55,000.00	54,749.20	52,231.52
	LOWES COS INC 3.7% DUE 04-15-2046	54,000.00	53,699.76	50,406.08
	LOWES COS INC 4.25% DUE 09-15-2044	16,000.00	15,956.80	16,227.55
	LUCENT 6.45% DUE 03-15-2029	265,000.00	274,400.00	276,262.50
	LUCENT 6.5% DUE 01-15-2028	190,000.00	194,275.00	196,175.00
	LYB INTL FIN B V 4.875% DUE 03-15-2044	64,000.00	61,865.60	66,277.57
	MA INST TECH 4.678% DUE 07-01-2114	180,000.00	180,000.00	181,194.84
	MARATHON PETE CORP 4.75% DUE 09-15-2044	180,000.00	178,226.20	159,571.26
	MARRIOTT INTL INC 3.75% DUE 10-01-2025	625,000.00	617,975.00	625,831.25
	MARSH & MCLENNAN 3.5% DUE 03-10-2025	7,000.00	7,271.18	7,047.68
	MARSH & MCLENNAN FIXED 3.75% DUE 03-14-2026	24,000.00	24,428.55	24,450.05
	MASCO CORP 4.45% DUE 04-01-2025	307,000.00	307,000.00	311,605.00
	MCDONALDS CORP 2.75% DUE 12-09-2020	5,000.00	4,990.75	5,055.74
	MCDONALDS CORP 3.7% DUE 01-30-2026	95,000.00	94,692.20	96,719.22
	MCDONALDS CORP 4.7% DUE 12-09-2035	20,000.00	19,935.80	21,158.32
	MCDONALDS CORP 4.875% DUE 12-09-2045	25,000.00	25,000.00	26,776.85
	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	50,000.00	49,984.00	51,627.95
	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017	30,000.00	34,236.00	30,919.95
	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00677 6.875% DUE 04-25-2018	355,000.00	386,287.80	377,333.05
	MERRILL LYNCH MTG FLTG RT 6.007819% DUE 06-12-2050	411,916.43	444,322.66	415,742.72
	MET LIFE GLOBAL 1.55% DUE 09-13-2019	1,015,000.00	1,013,548.55	999,652.19
	METLIFE INC 4.875% DUE 11-13-2043	50,000.00	49,688.00	54,133.00
	METLIFE INC 6.4% DUE 12-15-2066	130,000.00	126,694.53	140,400.00
	MICROSOFT CORP 1.1% DUE 08-08-2019	1,030,000.00	1,026,580.90	1,016,149.59
	MICROSOFT CORP 1.55% DUE 08-08-2021	100,000.00	99,895.00	96,991.20
	MICROSOFT CORP 2% DUE 08-08-2023	130,000.00	129,611.30	124,254.39
	MICROSOFT CORP 2.4% DUE 08-08-2026	375,000.00	369,869.78	354,261.38
	MICROSOFT CORP 2.65% DUE 11-03-2022	220,000.00	219,929.60	221,279.74
	MICROSOFT CORP 3.125% DUE 11-03-2025	110,000.00	109,971.40	111,228.59
	MICROSOFT CORP 3.7% DUE 08-08-2046	225,000.00	219,731.35	211,829.63
	MICROSOFT CORP 3.95% DUE 08-08-2056	100,000.00	97,505.00	94,448.20
	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037	10,000.00	13,316.00	13,016.80
	MITSUBISHI UFJ TR & CORP N Y BRH DISC COML PAPER 4/2 YRS 1&2 CPN 06-06-2017	450,000.00	445,260.75	447,742.58
	MIZUHO BK LTD NEW YORK CPN 08-16-2017	530,000.00	522,805.25	525,384.57
	MOLSON COORS 3% DUE 07-15-2026	50,000.00	49,922.50	47,265.60
	MOLSON COORS 3.5 DUE 05-01-2022	10,000.00	10,021.60	10,293.71
	MOLSON COORS 4.2% DUE 07-15-2046	35,000.00	34,774.95	32,631.38
	MONSANTO CO NEW 3.375% DUE 07-15-2024	70,000.00	70,473.20	69,696.13
	MONSANTO CO NEW 4.4% DUE 07-15-2044	40,000.00	37,198.24	38,659.84
	MONTPELIER RE 4.7% DUE 10-15-2022	615,000.00	612,195.30	643,117.19
	MORGAN STANLEY 2.2% DUE 12-07-2018	105,000.00	104,919.15	105,386.61

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	MORGAN STANLEY 2.5% DUE 04-21-2021	55,000.00	54,815.20	54,402.04
	MORGAN STANLEY 2.625% DUE 11-17-2021	315,000.00	313,390.35	311,208.03
	MORGAN STANLEY 2.65% DUE 01-27-2020	115,000.00	114,898.80	115,541.65
	MORGAN STANLEY 2.8% DUE 06-16-2020	600,000.00	599,280.00	604,910.40
	MORGAN STANLEY 3.75% DUE 02-25-2023	290,000.00	286,611.78	297,871.76
	MORGAN STANLEY 3.95% DUE 04-23-2027	120,000.00	121,397.00	118,789.08
	MORGAN STANLEY 4.35 DUE 09-08-2026	350,000.00	377,830.37	358,661.80
	MORGAN STANLEY 4.75% DUE 03-22-2017	10,000.00	9,982.00	10,075.32
	MORGAN STANLEY 5% DUE 11-24-2025	375,000.00	373,293.75	400,607.63
	MORGAN STANLEY 5.45 DUE 12-29-2049	280,000.00	275,450.00	277,200.00
	MORGAN STANLEY 8% DUE 05-09-2017	300,000.00	310,455.01	221,125.59
	MORGAN STANLEY BK 3.214% DUE 02-15-2046	10,000.00	10,299.39	10,052.44
	MORGAN STANLEY BK FLTGT RT 4.10449% DUE 07-15-2046	455,000.00	459,536.03	483,073.50
	MORGAN STANLEY CAP FLTGT RT 5.665% DUE 04-15-2049	267,916.61	291,254.64	269,825.25
	MORGAN STANLEY FIXED 1.875% DUE 01-05-2018	150,000.00	150,976.50	150,223.50
	MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007	100,000.00	102,490.00	101,323.50
	MOTOROLA SOLUTIONS 4% DUE 09-01-2024	33,000.00	32,434.38	33,038.45
	MYLAN INC 5.4 DUE 11-29-2043	70,000.00	76,423.20	65,551.71
	N.W AIRLS PASS THRU TRS 1999-2 MTG PASSTHRU CTF CL A 7.575 03-01-19 BEO	14,044.40	14,483.28	14,606.18
	NABORS IND INC 4.625% DUE 09-15-2021	38,000.00	34,914.40	38,627.76
	NATL COLLEGIATE FLTGT RT 1.27056% DUE 04-25-2029	86,901.49	78,863.10	86,526.42
	NATL SEMICONDUCTOR 6.6% DUE 06-15-2017	10,000.00	10,444.10	10,248.50
	NBCUNIVERSAL MEDIA 5.15% DUE 04-30-2020	55,000.00	60,429.05	60,143.82
	NEWELL BRANDS INC 3.85% DUE 04-01-2023	185,000.00	195,047.56	191,901.80
	NEWELL BRANDS INC 4% DUE 12-01-2024	125,000.00	124,865.00	127,842.25
	NEWELL BRANDS INC 4.2% DUE 04-01-2026	90,000.00	96,510.81	93,940.20
	NEWFIELD EXPL CO 5.375% DUE 01-01-2026	70,000.00	70,000.00	71,372.00
	NEWFIELD EXPL CO 5.625% DUE 07-01-2024	410,000.00	402,431.25	427,425.00
	NEWFIELD EXPL CO 5.75% DUE 01-30-2022	35,000.00	33,862.50	36,881.25
	NISSAN AUTO 1.05% DUE 04-15-2019	90,000.00	89,950.78	89,911.98
	NISSAN AUTO 1.05% DUE 10-15-2019	21,301.20	21,292.87	21,267.50
	NISSAN AUTO 1.32% DUE 01-15-2021	345,000.00	346,148.43	342,921.72
	NISSAN AUTO 1.37% DUE 05-15-2020	185,000.00	185,676.57	184,714.55
	NISSAN MTR ACCEP 2% DUE 03-08-2019	53,000.00	52,821.92	52,883.08
	NOBLE ENERGY INC 4.15% DUE 12-15-2021	40,000.00	40,085.20	41,627.48
	NOBLE ENERGY INC 5.25% DUE 11-15-2043	30,000.00	29,700.00	30,558.42
	NOBLE ENERGY INC 8.25% DUE 03-01-2019	60,000.00	59,717.40	67,398.30
	NOMURA HLDGS INC 2.75% DUE 03-19-2019	40,000.00	40,463.08	40,378.56
	NORFOLK SOUTHN 2.9% DUE 06-15-2026	61,000.00	58,732.47	58,700.18
	NORTHERN TR CORP 4.6% DUE 12-29-2049	200,000.00	200,000.00	190,250.00
	NORTHROP GRUMMAN 3.25% DUE 08-01-2023	230,000.00	233,357.20	234,474.42
	NVIDIA CORP 2.2% DUE 09-16-2021	105,000.00	104,792.10	102,490.82
	NVIDIA CORP 3.2% DUE 09-16-2026	235,000.00	234,591.60	225,942.63
	OCCIDENTAL PETE 3.4% DUE 04-15-2026	60,000.00	59,863.20	60,452.64
	OCCIDENTAL PETE 4.4% DUE 04-15-2046	20,000.00	19,815.00	20,352.70
	OLD REP INTL CORP 3.875% DUE 08-26-2026	310,000.00	309,438.90	294,876.65
	OLD REP INTL CORP FIXED 4.875% DUE 10-01-2024	403,000.00	410,336.69	419,887.72
	ONEMAIN FINANCIAL ISSUANCE TRUST 3.1% 07-18-2025 BEO	230,000.00	229,931.02	227,233.79
	OSAT 2016-NPL1 TR FLTGT RT 3.75% DUE 07-25-2056	497,583.65	497,583.65	498,244.44
	OWENS CORNING NEW 3.4% DUE 08-15-2026	85,000.00	84,648.95	80,744.31
	OWENS CORNING NEW 4.2 DUE 12-15-2022	105,000.00	107,336.05	109,046.18
	OWENS CORNING NEW 7% DUE 12-01-2036	425,000.00	394,375.00	503,902.95
	OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024	110,000.00	107,978.20	112,681.80
	PAC GAS & ELEC CO 5.8% DUE 03-01-2037	30,000.00	29,790.15	36,599.13
	PAC GAS & ELEC CO 6.05% DUE 03-01-2034	160,000.00	197,293.60	200,234.88
	PAC GAS & ELEC CO 8.25% DUE 10-15-2018	30,000.00	36,717.10	33,303.93
	PACIFICORP 4.1 DUE 02-01-2042	225,000.00	231,450.75	225,954.90
	PETROBRAS GLOBAL 4.375% DUE 05-20-2023	135,000.00	132,628.56	117,949.50
	PETROBRAS GLOBAL 4.875% DUE 03-17-2020	105,000.00	86,727.50	103,813.50
	PETROBRAS GLOBAL 5.625% DUE 05-20-2043	485,000.00	367,437.50	358,512.00
	PETROBRAS GLOBAL 6.25% DUE 03-17-2024	235,000.00	237,668.70	225,412.00
	PETROBRAS INTL FIN 5.375% DUE 01-27-2021	385,000.00	362,568.75	376,530.00
	PETROBRAS INTL FIN 5.75% DUE 01-20-2020	32,000.00	32,302.70	32,400.00
	PETROBRAS INTL FIN 6.75% DUE 01-27-2041	145,000.00	123,645.00	121,800.00
	PETROBRAS INTL FIN CO 6.875 DUE 01-20-2040 REG	40,000.00	36,400.00	34,328.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	PETRO-CDA 6.8% DUE 05-15-2038	76,000.00	82,356.71	98,554.67
	PETROLEOS 6% DUE 03-05-2020	69,000.00	80,488.50	72,777.75
	PETROLEOS MEXICANO 7.19%GBL DEP NTS PETRO MEXI	54,806.00	264,970.49	226,805.30
	PETROLEOS MEXICANO 7.47% BDS 12/11/2026	63,500.00	428,310.95	254,390.84
	PFIZER INC 4.125% DUE 12-15-2046	170,000.00	169,704.20	172,934.54
	PIONEER NAT RES CO 4.45% DUE 01-15-2026	29,000.00	26,656.22	30,727.33
	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025	120,000.00	119,815.20	123,975.96
	PLAINS ALL AMERN 3.6% DUE 11-01-2024	5,000.00	4,844.60	4,787.53
	PNC BK N A PITT PA MEDIUM TERM SR 2.15% 04-29-2021	250,000.00	249,847.50	246,696.25
	PNC FINANCIAL SERVICES 5.0% BNDS DUE 12-31-2049	370,000.00	358,502.50	357,050.00
	POTASH CORP SASK 4.875% DUE 03-30-2020	20,000.00	21,344.00	21,262.86
	PRESIDENT & 3.3% DUE 07-15-2056	70,000.00	69,480.60	61,560.52
	PRESIDENT & FELLOWS HARVARD COLLEGE 3.15% BDS 07-15-2046 USD1000	33,000.00	32,943.90	29,525.10
	PRIDE INTL INC DEL 6.875% DUE 08-15-2020	10,000.00	9,175.00	10,675.00
	PRIDE INTL INC DEL 8.5% DUE 06-15-2019	40,000.00	39,350.00	44,600.00
	PRIN FINL GROUP 3.1% DUE 11-15-2026	30,000.00	29,956.20	28,996.47
	PRIN FINL GROUP 3.125% DUE 05-15-2023	40,000.00	40,333.60	39,781.64
	PRIN FINL GROUP 4.625% DUE 09-15-2042	10,000.00	10,896.30	10,357.07
	PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019	175,000.00	206,673.25	193,450.95
	PTT EXPL & PRODTN VAR RT 4.875% DUE 12-29-2049	370,000.00	370,000.00	373,298.18
	PUGET ENERGY INC NEW 5.625 07-15-2022	300,000.00	323,867.75	332,199.00
	PUGET ENERGY INC NEW SR SECD NT 6 9-1-2021	25,000.00	27,009.25	27,998.48
	PVPTL CAM MTG LLC SER 2015-1 CL A STEP 07-15-2064	1,463.35	1,463.35	1,463.27
	PVPTL UBS GROUP FDG JERSEY LTD 2.95% DUE 09-24-2020 BEO	200,000.00	199,658.00	200,088.20
	PVTPL 1211 AVE OF THE AMERS TR 2015-1211 CL A-1A2 3.9005% DUE 08-10-2035 BEO	535,000.00	551,046.79	560,275.01
	PVTPL 1ST INVS AUTO OWNER TR SER 2014-1ACL D 3.28 DUE 04-15-2021	55,000.00	54,994.84	55,138.05
	PVTPL AIM AVIATION FIN LTD/AIM AVIATION FIN SER 2015 FXD RATE CL A-1 02-15-2040	378,035.63	378,035.63	375,200.36
	PVTPL AIR CDA 2013-1 PASS THRU 4.125 DUE 11-15-2026 BEO	111,399.22	111,399.22	114,596.38
	PVTPL AIR CDA PASS THRU CTFS SER 2015-2 AIR CDA 2015-2A 4.125 DUE 06-15-2029BEO	717,276.68	717,276.68	735,208.60
	PVTPL AMGEN INC SR NT 144A 4.563% DUE 06-15-2048/06-14-2016 BEO	99,000.00	98,351.67	95,758.34
	PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO	99,000.00	91,228.44	95,149.69
	PVTPL AMPLIT TR 2015-A AST BACKED NT CL A 144A 5 DUE 09-15-2021/09-15-2017 BEO	130,159.56	130,159.56	130,696.08
	PVTPL AVIATION CAP GROUP CORP SR NT 2.875% DUE 09-17-2018	230,000.00	228,971.90	232,875.00
	PVTPL AVIS BUDGET RENT CAR FDG LLCRENT 2.97 SER 2013-2A CL A DUE2-20-20	110,000.00	109,981.30	111,138.06
	PVTPL BANC AMER RE-REMIC TR 2010-UB4 CL A4B VAR RT DUE 12-20-2041	9,811.70	9,095.76	9,744.22
	PVTPL BAYVIEW FINL AST TR 2007-SSR1 CL M-2 FLT RT 144A VAR RT 3-25-2037 BEO	103,244.71	51,488.12	85,435.51
	PVTPL BAYVIEW OPPORTUNITY MASTER FD TR SER 16-RPL3 CL A1 144A 3.4748% 07-28-31	94,324.57	94,324.57	93,772.39
	PVTPL BLACKBIRD CAP AIRCRAFT LEASE SECURITIZAT NT SER 2016 12-16-2041	250,000.00	249,998.90	248,125.00
	PVTPL BNP PARIBAS SUB NT 144A 4.375% DUE05-12-2026 BEO	200,000.00	202,472.00	197,120.00
	PVTPL BRAMBLES USA INC SR NT 144A 4.125%DUE 10-23-2025/10-23-2015 BEO	150,000.00	149,635.50	152,711.25
	PVTPL BXHTL 2015-JWRZ CL A FLTG RT DUE 05-15-2029	330,000.00	329,685.12	330,931.92
	PVTPL CAM MTG LLC 2016-1 ASSET BACKED NT CL A 144A STEP UP 4.0 % DUE 01-15-2056	61,285.54	61,161.34	60,993.09
	PVTPL CARNOW AUTO RECEIVABLES TR 2014-1 NT CL C 144A 2.81% DUE 11-15-2018 BEO	40,434.69	40,431.83	40,456.20
	PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE 05-01-2026	705,000.00	705,000.00	719,100.00
	PVTPL CHASE ISSUANCE TR 2013-6 CL A NT 1.65444% DUE 07-15-2020 REG	700,000.00	700,000.00	702,357.60
	PVTPL CIT GROUP INC NEW SR NT 144A 5% DUE 05-15-2018/05-15-2017 BEO	180,000.00	180,000.00	182,250.00
	PVTPL CMO BAYVIEW OPPORTUNITY MASTER SER 16-LT CL A1 STEP UP 10-28-2031	161,547.49	161,547.49	160,909.22
	PVTPL CMO CITIGROUP COML MTG TR 2015-GC29 3.11% DUE 04-10-2048 BEO	210,000.00	167,732.18	144,880.89
	PVTPL CMO COMM 2016-SAVA MTG TR MTG CTF CL C FLTG RT 10-15-2034	300,000.00	300,000.00	300,708.30
	PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2015-GLPB CL A 3.6393% 11-15-2034	620,000.00	638,599.38	646,137.96
	PVTPL CMO CSMC TR 2016-NYRT COML MTG PASSTHRU CTF CL A VAR RT12-20-2017	350,000.00	348,687.50	349,930.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	PVTPL CMO DBRR SER 2013-EZ3 CL A VAR RT DUE 12-18-2049	35,062.57	35,008.78	35,073.97
	PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASSTHRU CTF CL E 144A VAR 11-10-2046	250,000.00	237,612.47	261,506.50
	PVTPL CMO EQTY 2014-INNS MTG TR CTF CL D144A FLTG VAR RT DUE 05-08-2031 BEO	100,000.00	100,000.00	98,870.20
	PVTPL CMO HILTON USA TR 2013-HLT CL DFX 4.4065 11-05-2030 BEO	303.38	304.90	302.12
	PVTPL CMO J P M CHASE COML MTG PASS THRU CTF 3.9054 DUE 05-05-2022 BEO	344,111.29	374,221.02	357,523.03
	PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO	200,000.00	196,000.00	183,896.40
	PVTPL CMO MORGAN STANLEY BAML TRUST SER 2012-C6 CL E FLTG RT 11-15-2045	100,000.00	99,191.41	96,026.40
	PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4B 144A VAR RT 8-12-2045	200,000.00	184,175.78	201,126.60
	PVTPL CMO MORGAN STANLEY RE-REMIC TR 2010-GG10 CL A4B VAR 08-12-2045	100,000.00	91,867.19	100,367.30
	PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO	100,000.00	101,796.86	98,999.90
	PVTPL CMO NEW RESIDENTIAL MTG LN TR SER 16-3A CL A1B 144A VAR 09-01-2056	282,831.46	290,914.95	285,047.44
	PVTPL CMO RBSCF TR DTD 12-01-2009 2009-RR2 CL WBB VAR RT DUE 07-16-2017	100,000.00	88,515.63	99,991.80
	PVTPL CMO SFAVE COML MTG CTF CL A-2B VAR RT DUE 01-05-2043	415,000.00	431,553.94	412,193.36
	PVTPL CMO STRPS 2012-1 LTD SR 2012-1A CLS A 1.5 DUE 12-25-2044 BEO	6,196.26	6,123.91	6,177.71
	PVTPL CMO UBS-BARCLAYS COML MTG TR 2012-C2 CTF CL D FLT DUE 05-10-2063	235,000.00	239,875.59	230,483.30
	PVTPL CMO VOLT LI LLC SER 16-NPL11 CL A1 STEP UP 10-25-2046	301,745.83	301,745.83	301,053.32
	PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00081 5% DUE 10-15-2019 BEO	20,000.00	19,889.60	21,486.16
	PVTPL CORPORACION FINANCIERA DE DESARROLLO S ANT 4.75% DUE 07-15-2025	200,000.00	198,056.00	208,250.00
	PVTPL COX COMMUNICATIONS INC NEW NT 3.85% DUE 02-01-2025 BEO	405,000.00	404,299.35	397,203.75
	PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/06-15-2026 BEO	115,000.00	114,805.65	109,817.87
	PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO	120,000.00	117,317.10	104,345.52
	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	10,000.00	8,779.10	9,314.76
	PVTPL CREDIT AGRICOLE S A SUB NT 144A 4.375% DUE 03-17-2025 BEO	703,000.00	690,763.48	689,425.07
	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040	253,000.00	253,000.00	274,115.63
	PVTPL CROWN CASTLE TOWERS LLC/ C-2020 SRREV NT CL C 4.883 08-15-20	200,000.00	200,000.00	212,974.20
	PVTPL CVS CAREMARK CORP PASSTHRU CTF 5.926% DUE 01-10-2034 BEO	711,995.96	711,995.96	813,330.07
	PVTPL CVS LEASE BACKED PASS THRU SER 2013 TR 4.704 01-10-2036	147,021.05	161,279.15	154,737.45
	PVTPL DAIMLER FINANCE NA LLC NT 144A 1.5% DUE 07-05-2019 BEO	306,000.00	301,321.26	301,065.75
	PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO	560,000.00	560,000.00	534,398.48
	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	20,000.00	19,984.00	24,625.76
	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02	1,000,000.00	1,001,546.70	1,083,296.00
	PVTPL DNA ALPHA LTD 2013-1 5.25 05-30-2023	186,935.87	186,935.87	194,880.64
	PVTPL DRIVE AUTO RECEIVABLES TR 2015-A SER B 2.28% 06-17-2019	264,404.49	264,399.45	264,777.30
	PVTPL DT AUTO OWNER TR 2014-3 SR 2014-3ACL D 4.47% DUE 11-15-2021 BEO	175,000.00	174,998.86	178,459.75
	PVTPL DT AUTO OWNER TR 2016-1 DT AUTO OWNER TR 2016-1 4.66% DUE 12-15-2022 BEO	120,000.00	119,965.06	121,787.88
	PVTPL EDP FIN B V AMSTERDAM NT 144A 4.9%DUE 10-01-2019 BEO	300,000.00	266,000.00	314,364.00
	PVTPL EMERA US FIN LP SR NT 144A 3.55% DUE 06-15-2026/06-16-2016 BEO	15,000.00	14,958.75	14,745.45
	PVTPL EMERA US FIN LP SR NT 144A 4.75% DUE 06-15-2046/06-16-2016 BEO	20,000.00	19,857.60	20,168.90
	PVTPL EMPRESA DE TELECOMUNICACIONES DE BOGOTA S A SR NT 7 01-17-2023	100,000,000.00	56,562.37	25,005.10
	PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO	100,000.00	88,000.00	121,569.90
	PVTPL ERAC USA FIN CO GTD NT 144A 6.7% DUE 06-01-2034 REG	15,000.00	12,015.00	18,191.51
	PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	175,000.00	188,294.75	192,898.65
	PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE 12-01-2026/05-26-2016 BEO	515,000.00	513,321.10	494,151.77
	PVTPL FIRST INVS AUTO OWNER TR SER 14-3A CL D 3.85% DUE 02-15-2022	75,000.00	74,986.33	75,666.08
	PVTPL FLAGSHIP CR AUTO TR 2016-3 NT CL D144A 3.89% DUE 11-15-2022 BEO	145,000.00	144,960.97	142,160.18
	PVTPL FOREST LABS INC SR NT 4.375 DUE 02-01-2019 BEO	420,000.00	446,237.50	436,437.96
	PVTPL FOREST LABS INC SR NT 5 DUE 12-15-2021	550,000.00	603,625.00	594,650.65
	PVTPL FREEPORT-MCMORAN INC 6.875% DUE 02-15-2023/12-27-2016 BEO	20,000.00	22,913.58	21,000.00

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	PVTPL FREEPORT-MCMORAN INC SR NT 144A 6.5% DUE 11-15-2020/12-27-2016 BEO	6,000.00	6,396.01	6,165.00
	PVTPL GAHR COML MTG TRUST SER 2015-NRF CL D-FX FLTG RT 12-15-2034	785,000.00	765,432.31	780,627.55
	PVTPL GE BUS LN TR 2007-1 P THRU CTF SER2007-1 CL 144A 5.78125 DUE 4-16-35 BEO	131,341.89	125,267.32	123,809.70
	PVTPL GREAT WOLF SER 2015-WOLF CL-A FLTG RT 5-15-2034	745,000.00	743,835.94	750,126.35
	PVTPL HERO FDG TR 2014-2 NT CL A 144A 3.99% DUE 09-21-2040 BEO	74,027.98	73,977.58	74,106.97
	PVTPL HILTON DOMESTIC OPER CO INC SR NT 144A 4.25% DUE 09-01-2024/09-16-2016 BEO	90,000.00	90,000.00	87,300.00
	PVTPL HOME PARTNERS OF AMERICA TRUST SER 2016-1 CL D FLTG RT 03-17-2033	235,000.00	224,731.44	237,497.58
	PVTPL HYUNDAI CAP AMER 2.4% DUE 10-30-2018 BEO	90,000.00	89,989.20	90,375.48
	PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 3% DUE 10-30-2020 BEO	237,000.00	236,857.80	237,020.15
	PVTPL HYUNDAI CAP AMER SR NT 2.125% DUE 10-02-2017 BEO	20,000.00	19,972.60	20,037.72
	PVTPL IMPAX LABORATORIES INC SR NT CONV 2% DUE 06-15-2022 REG	355,000.00	284,745.30	280,228.13
	PVTPL ING BK N V SUB NT 144A 5.8% DUE 09-25-2023 BEO	550,000.00	573,258.50	604,333.95
	PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG	700,000.00	700,678.72	646,929.50
	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	200,000.00	200,000.00	190,855.80
	PVTPL INVITATION HOMES 2014-SFR1 TR CL BFLT RT 06-17-2031 BEO	100,000.00	99,367.19	100,030.20
	PVTPL INVITATION HOMES 2014-SFR1 TR VAR RT DUE 06-17-2031 BEO	100,000.00	98,593.75	100,001.00
	PVTPL INVITATION HOMES TRUST SER 2015-SFR3 CL A DUE 08-17-2032 BEO	355,502.30	355,502.30	356,377.90
	PVTPL J J P MORGAN CHASE COML MTG SECS TR SER 2010-C1 C VAR 06-15-2043 BEO	143,000.00	155,054.92	136,657.66
	PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043	10,000.00	10,182.50	10,037.38
	PVTPL MMERLIN AVIATION HLDGS DAC SER 2016-1 CL A STEP UP 12-15-2032	200,000.00	192,309.92	192,309.92
	PVTPL MORGAN STANLEY RE-REMIC TR 2012-XACL A 2 DUE 07-27-2049	54,009.09	54,165.20	53,700.16
	PVTPL MORGAN STANLEY RESECURITIZATION TR 2015 R2 CL 1-A1 144A 12-26-2046 BEO	475,981.29	461,701.87	459,146.85
	PVTPL MORGAN STANLEY RESECURITIZATION TR SER 2015-R2 CL 1-A2 VAR 12-26-2046 BEO	480,000.00	420,000.00	441,821.28
	PVTPL MORGAN STANLEY RESECURITIZATION TR SER 2015-R2 CL 2-A2 VAR 12-26-2035	290,000.00	247,950.00	253,805.96
	PVTPL MYLAN N V SR NT 144A 2.5% DUE 06-07-2019 BEO	80,000.00	79,910.40	79,567.04
	PVTPL MYLAN N V SR NT 144A 3.15% DUE 06-15-2021/06-09-2016 BEO	190,000.00	191,941.30	186,463.53
	PVTPL MYLAN N V SR NT 144A 3.95% DUE 06-15-2026/06-09-2016 BEO	304,000.00	307,436.43	284,497.79
	PVTPL MYLAN N V SR NT 144A 5.25% DUE 06-15-2046/06-09-2016 BEO	65,000.00	64,989.60	59,949.05
	PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	120,000.00	118,179.60	105,000.00
	PVTPL NAVIENT PRIVATE ED LN TR 2015-A CL A-1 144A FLTG RATE 12-15-2021	123,024.73	123,024.73	123,040.23
	PVTPL NAVIENT PRIVATE ED LN TR SER 2014-CT CL B FLTG RT 10-17-2044	480,000.00	468,168.00	455,609.28
	PVTPL NAVIENT PVT ED LN PVT ED LN BACKEDNT A-2A 144A 3.91 DUE 12-15-2045 BEO	600,000.00	599,720.52	622,825.20
	PVTPL NAVIENT PVT ED LN TR 2015-B NT CL A-1 FLTG RATE 144A VAR RT DUE 05-15-2023	3,142.93	3,138.77	3,142.61
	PVTPL NBCUNIVERSAL ENTERPRISE INC 5.25%12-31-2049	690,000.00	716,568.75	724,500.00
	PVTPL NBCUNIVERSAL ENTERPRISE INC GTD SRNT 144A 1.974% DUE 04-15-2019 BEO	100,000.00	100,869.00	100,361.20
	PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.5% DUE 10-24-2019 BEO	1,010,000.00	1,009,737.40	996,469.03
	PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRUST SER 2014-1A CL A 1.92%10-15-2019	590,000.00	589,895.04	589,999.41
	PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRUST SER 2015-1A CL B FLTG RT 7-15-19	605,000.00	605,000.00	605,264.39
	PVTPL NYMT RESIDENTIAL 2016-RP1 LLC NT CL A 144A VAR RT DUE 03-25-2021 BEO	78,481.01	78,073.37	77,894.05
	PVTPL ONEMAIN FINL ISSUANCE TR 2014-1 CLA 2.43 06-18-2024	225,300.10	226,368.89	225,311.37
	PVTPL ONEMAIN FINL ISSUANCE TR 2015-1 CL A 3.19% DUE 03-18-2026	1,670,000.00	1,669,600.94	1,681,851.99
	PVTPL ONEMAIN FINL ISSUANCE TR 2015-1A CL B RT 3.85% DUE 03-18-2026	180,000.00	179,957.32	180,147.96
	PVTPL ONEMAIN FINL ISSUANCE TR 2015-3 CL B 4.16% DUE 11-20-2028 BEO	225,000.00	224,952.10	216,352.35
	PVTPL ONEMAIN FINL ISSUANCE TR SER 2014-2 CL B 3.02 09-18-2024	100,000.00	99,999.91	99,959.50
	PVTPL ONEMAIN FINL ISSUANCE TR SER 2016-2 CL A144A 4.1% 03-20-2028	380,000.00	379,923.16	400,123.28
	PVTPL ONEMAIN FINL ISSUANCE TR SER 2016-2 CL B 5.94% DUE 03-20-2028	260,000.00	259,955.52	265,068.96
	PVTPL PACIFIC LIFECORP 6.0% DUE 02-10-2020	460,000.00	456,793.80	497,025.40

Hess Corporation Employees' Pension Plan

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 3.4% 11-15-2026	135,000.00	134,588.25	129,164.36
	PVTPL PFS FING CORP 2016-B ASSET BACKED NT CL A 144A 1.87% DUE 10-15-2021 BEO	140,000.00	139,997.23	138,600.00
	PVTPL PRESTIGE AUTO RECEIVABLES TRUST SER 2015-1 CL D 3.05% 04-15-2021 BEO	60,000.00	59,996.75	58,888.74
	PVTPL PROGRESS RESIDENTIAL SER 2015-SFR3 CL D 4.673% DUE 11-12-2032 BEO	140,000.00	139,994.46	142,876.86
	PVTPL PVTPL BRITISH AWYS PASS THRU TR 2013-1A 4.625 DUE 06-20-2024 BEO	293,442.81	293,442.81	312,149.79
	PVTPL QUICKEN LOANS INC 5.75% DUE 05-01-2025 BEO	15,000.00	14,487.50	14,587.50
	PVTPL RCO MORTGAGE LLC SER 15-2A CL A STEP UP 12-31-2049	104,192.66	103,755.81	104,075.44
	PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO	200,000.00	209,072.00	203,464.80
	PVTPL SCHLUMBERGER HLDGS CORP SR NT 144A4% DUE 12-21-2025/12-21-2015 BEO	50,000.00	49,967.50	52,399.50
	PVTPL SFR GROUP SA BNDS 144A 7.375% 05-01-2026	200,000.00	200,000.00	205,000.00
	PVTPL SHENTON AIRCRAFT INVT I LTD AI 2015-1A NT 144A 4.75 10-15-2042	200,893.98	198,965.39	201,838.38
	PVTPL SIRIUS INTL GROUP LTD SR NT 144A 4.6% DUE 11-01-2026/11-01-2016 BEO	438,000.00	429,846.67	412,771.20
	PVTPL SLM PRIVATE ED LN TR 2012-D NT CL A-2 2.95% DUE 02-15-2046 BEO	345,799.34	345,692.27	348,985.19
	PVTPL SLM PVT ED LN TR 2012-A STUD LN CLA-1 FLTG DUE 08-15-2025 BEO	28,566.85	28,566.85	28,599.70
	PVTPL SLM STUDENT LN EDC REPACKAGING TR 2013-M NT CL M 3C7 3.5 DUE 10-28-2029	96,092.83	94,591.38	93,869.83
	PVTPL SMB PRIVATE ED LN TR 2016-C NT CL A-2A 144A 2.34% DUE 09-15-2034 BEO	510,000.00	509,747.75	501,512.07
	PVTPL SMB PRIVATE EDUCATION LOAN TRUST SER 2015-C CL B 3.5% 09-15-2043	520,000.00	477,836.74	500,973.72
	PVTPL SMB PVT ED LN TR 2016-B LN BACKED NT CL A-2A 144A 2.43 DUE 02-17-2032 BEO	131,000.00	130,995.35	128,176.56
	PVTPL SOCIAL PROFESSIONAL LN PROGRAM 2014-B ABS 2.55% DUE 08-27-2029	41,133.94	41,121.59	41,276.76
	PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LLC SER 2015-C CLS B 3.58% 08-25-2036	100,000.00	98,328.13	98,834.60
	PVTPL SOCIETE GENERALE 5 DUE 01-22-2024	500,000.00	495,465.00	507,725.00
	PVTPL SOCIETE GENERALE SUB NT 144A 4.25%DUE 04-14-2025 BEO	1,001,000.00	985,471.89	971,069.10
	PVTPL SOFI PROFESSIONAL LN PROGRAM 2014-A LLC 3.02 DUE 10-25-2027 BEO	88,312.51	89,835.02	89,353.27
	PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-C LLC 1.68% DUE 05-25-2031	499,243.17	499,048.17	498,285.62
	PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-C LLC CL B 144A 3.42 5-25-2037 BEO	100,000.00	99,950.41	96,618.20
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-B CL B 3.8% 144A 04-25-2037	100,000.00	99,946.17	98,423.20
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-D CL 144A 2.34% 04-25-2033	100,000.00	99,987.56	97,955.60
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-D CL B 144A VAR 01-25-2039	100,000.00	99,997.64	95,493.90
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER 16-E CLS A2B 2.49% DUE 01-25-2036	450,000.00	449,102.07	446,458.05
	PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2015-A CL A2 2.42% DUE 03-25-2030	561,797.25	561,712.98	560,133.20
	PVTPL SOLVAY FIN AMER LLC GTD NT 144A 4.45% DUE 12-03-2025/12-03-2015 BEO	400,000.00	398,452.00	415,050.00
	PVTPL SOUTHERN NAT GAS CO SOUTHERN NAT GAS 5.9% DUE 04-01-2017/03-26-2007 BEO	30,000.00	30,015.70	30,312.42
	PVTPL SPRINGCASTLE AMER FDG LLC ABS NT 2016-A CL A 3.05% 04-25-2029	287,090.34	287,079.34	288,525.79
	PVTPL SPRINGLEAF FDG TR 2014-A NT CL A 144A 2.41% DUE 12-15-2022/02-15-2017 BEO	71,059.93	71,048.22	71,086.08
	PVTPL SPRINGLEAF FDG TR 2014-AA CL B 3.45 12-15-2022	100,000.00	99,969.14	100,210.80
	PVTPL SPRINGLEAF FDG TR 2015-A AST BACKED NT CL A 144A 3.16 DUE 11-15-2024 BEO	940,000.00	939,812.38	947,426.00
	PVTPL SR SECD NT 144A 6.75% DUE 11-01-2020/11-01-2016 BEO	205,000.00	216,787.50	212,687.50
	PVTPL SWISS RE TREAS US CORP SR NT 144A 2.875% DUE 12-06-2022 BEO	230,000.00	233,115.00	226,851.30
	PVTPL TAL ADVANTAGE V LLC SER 2014-3 CL A 3.27% 11-21-2039	241,458.25	241,376.11	230,492.42
	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	105,000.00	114,808.40	113,584.49

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	PVTPL TESORO CORP SR NT 144A 4.75% DUE 12-15-2023/12-22-2016 BEO	205,000.00	205,000.00	206,409.38
	PVTPL TESORO CORP TESORO CORP 5.125% DUE 12-15-2026/12-22-2016 BEO	255,000.00	255,000.00	257,907.00
	PVTPL TRANCHE # TR 00015 1.875% DUE 09-17-2018 BEO	200,000.00	199,444.00	199,901.40
	PVTPL TRINITY RAIL LEASING 2012 LLC SER 2012-1 CL A-1 2.266 DUE 01-15-2043	54,436.84	54,436.83	52,039.71
	PVTPL TRINITY RAIL LEASING VII LLC SECD NT 144A 6.657% DUE 11-16-2039 BEO	217,169.38	217,169.38	225,556.03
	PVTPL U.S. RESIDENTIAL OPPORTUNITY FD III TR 2 ABS CL A 3.4747% 07-27-2036	152,019.73	152,019.73	151,389.76
	PVTPL UBS GROUP FUNDING (SWITZERLAND) AGSR NT 144A 2.65% DUE 02-01-2022 BEO	200,000.00	199,880.00	194,379.00
	PVTPL UNITED BUSINESS MEDIA LT 5.75 DUE 11-03-2020	40,000.00	39,318.00	42,052.20
	PVTPL UNIVERSAL HEALTH SVCS INC SR SECD NT 144A 3.75% DUE 08-01-2019 BEO	79,000.00	79,000.00	79,395.00
	PVTPL UNIVERSAL HEALTH SVCS INC SR SECD NT 144A 5% DUE 06-01-2026/06-03-2016 BEO	335,000.00	333,600.00	326,625.00
	PVTPL UNIVERSAL HLTH SVCS INC SR SECD NT 144A 4.75 DUE 08-01-2022/08-01-2017 BEO	599,000.00	613,931.25	606,487.50
	PVTPL VALEANT PHARMACEUTICAL 5.875 DUE 5-15-23	115,000.00	95,743.75	86,825.00
	PVTPL VALEANT PHARMACEUTICALS 5.625% DUE 01/12/2021	10,000.00	7,875.00	7,750.00
	PVTPL VALEANT PHARMACEUTICALS INTL INC CDA SR NT 144A 5.5% DUE 03-01-2023	15,000.00	12,862.50	11,250.00
	PVTPL VALEANT PHARMACEUTICALS INTL SR NT 7.25% DUE 07-15-2022/07-15-2017 BEO	85,000.00	81,471.89	69,487.50
	PVTPL VERICREST OPPORTUNITY LN TRANSFEREE ABS SER 2014-NPL10 CL A-110-25-2054	84,817.17	85,002.71	84,852.11
	PVTPL VERICREST OPPORTUNITY LOAN TRANSFEREE SER 2015-NPL1 CL A1 DUE 10-25-2057	70,735.12	70,994.84	70,741.56
	PVTPL VIRGIN AUSTRALIA HLDGS LTD 2013-1 144A CL A 5 DUE 10-23-23 BEO	114,812.98	114,812.98	119,979.56
	PVTPL VOLT XLIX LLC SER 16-NPL9 CL A1 144A STEP 09-25-2046	500,153.52	499,789.34	498,987.16
	PVTPL VOLT XXII LLC SER 2015-NPL4 CL A-1 VARDUE 02-25-2055	169,193.26	169,055.83	169,323.03
	PVTPL VOLT XXVI LLC SER 2014-NPL6 CL A-1 FLTG RT 09-25-2043	83,516.83	83,490.73	83,398.82
	PVTPL VOLT XXXI LLC ASSET BACKED NT SER 2015-NPL2 CL A-1 DUE 02-25-2055 BEO	106,403.88	106,725.55	106,660.42
	PVTPL VOLT XXXIII LLC SER 2015-NPL5 CL A-1 STEP UP 03-25-2055	119,290.50	118,433.11	119,633.58
	PVTPL VOLT XXXIX LLC ASSET BACKED CTF CLA-1 144A VAR RT DUE 10-25-2045 BEO	68,221.60	68,158.43	68,632.36
	PVTPL VOLT XXXVI LLC SER 15-NP10 CL A1 STEP-UP DUE 07-25-2045	112,900.48	112,675.66	113,037.99
	PVTPL VOTORANTIM CIMENTOS S A GTD SR NT 144A 7.25% DUE 04-05-2041 BEO	400,000.00	392,514.67	372,200.00
	PVTPL VRX ESCROW CORP USD SR NT 144A 5.375% DUE 03-15-2020/03-15-2017 BEO	70,000.00	70,000.00	59,150.00
	PVTPL WESTLAKE CHEM CORP SR NT 144A 3.6% DUE 08-15-2026/08-10-2016 BEO	315,000.00	313,425.00	302,976.45
	PVTPL WFRBS COML MTG TR 2012-C7 CTF CL A-FL FLTG RT DUE 06-15-2045 BEO	800,000.00	813,000.00	814,331.20
	PVTPL WRIGLEY WM JR CO NT 144A 2.4% DUE 10-21-2018/09-21-2018 BEO	20,000.00	19,962.60	20,178.94
	PVTPL WRIGLEY WM JR CO NT 2.9 DUE 10-21-2019	50,000.00	50,189.10	50,873.10
	PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO	700,000.00	578,143.00	782,026.00
	PVTPLFIRST INVS AUTO OWNER TR SER 2014-2 CL D 3.47% 02-15-2021	90,000.00	89,987.35	90,572.94
	QEP RES INC 6.875% DUE 03-01-2021	10,000.00	10,325.00	10,625.00
	QUALCOMM INC 3.45% DUE 05-20-2025	92,000.00	91,668.80	93,612.21
	QUALCOMM INC 4.8% DUE 05-20-2045	94,000.00	92,090.99	100,451.13
	RABOBANK NEDERLAND UTREC 3.375 19 JAN 2017	210,000.00	223,344.31	210,191.52
	RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022	30,000.00	31,426.80	31,674.42
	RBSSP VAR RT 5.5% DUE 02-26-2035	11,857.38	12,331.68	11,927.35
	RCO MTG LLC 2016-1 ASSET BACKED NT CL A 144A 11-25-2047/06-25-2017 BEO	92,602.64	93,195.86	93,078.43
	REPUBLIC SVCS INC 2.9% DUE 07-01-2026	50,000.00	49,892.50	47,932.50
	REPUBLICA ORIENT URUGUAY 4.5% 08-14-2024	135,000.00	143,381.21	140,737.50
	RETAIL OPPORTUNITY 4% DUE 12-15-2024	230,000.00	223,288.00	220,545.85
	RETAIL OPPORTUNITY INVTs PARTNERSHIP LP 5 DUE 12-15-2023	145,000.00	142,578.50	148,532.93
	REYNOLDS AMERN INC 3.25% DUE 06-12-2020	38,000.00	37,993.16	38,937.23
	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	40,000.00	43,985.40	48,264.92
	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	273,000.00	284,245.84	288,236.40

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	290,000.00	319,346.23	343,396.54
	RIO TINTO FIN USA 3.75% DUE 09-20-2021	80,000.00	79,894.35	84,014.16
	ROCK-TENN CO 4.9% DUE 03-01-2022	43,000.00	47,327.52	46,678.13
	ROGERS 6.8% DUE 08-15-2018	20,000.00	19,992.50	21,564.94
	ROYAL BK SCOTLAND 4.8% DUE 04-05-2026	200,000.00	199,638.00	200,225.80
	ROYAL BK SCOTLAND 6.1% DUE 06-10-2023	110,000.00	108,993.70	115,138.10
	ROYAL BK SCOTLAND 6.125% DUE 12-15-2022	625,000.00	629,071.15	664,583.13
	ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	230,000.00	234,046.70	238,901.92
	RWT HLDGS INC 5.625% DUE 11-15-2019	130,000.00	120,970.06	130,975.00
	RYLAND GROUP INC .25% DUE 06-01-2019	5,000.00	4,542.06	4,656.25
	SANTANDER 5.179% DUE 11-19-2025	200,000.00	198,126.00	201,880.60
	SANTANDER DR AUTO 1.5% DUE 08-17-2020	330,000.00	329,959.51	328,540.08
	SANTANDER DR AUTO 2.36% DUE 04-15-2020	569,808.72	569,713.85	572,217.30
	SANTANDER DR AUTO 3.02% DUE 04-15-2021	205,000.00	204,993.05	207,247.42
	SANTANDER DR AUTO 3.1% DUE 11-16-2020	145,000.00	144,995.19	146,836.72
	SANTANDER DR AUTO 3.78% DUE 10-15-2019	400,000.00	399,938.68	407,462.00
	SANTANDER DR AUTO FIXED 1.12% DUE 12-17-2018	130,769.54	130,764.83	130,773.33
	SANTANDER HLDGS 2.65% DUE 04-17-2020	70,000.00	69,720.70	69,379.17
	SANTANDER HLDGS 2.7% DUE 05-24-2019	180,000.00	179,964.00	179,863.02
	SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025	748,000.00	747,700.80	743,322.01
	SANTANDER UK GROUP 2.875% DUE 08-05-2021	250,000.00	249,737.50	244,463.75
	SANTANDER UK GROUP 2.875% DUE 10-16-2020	80,000.00	79,874.40	79,279.28
	SASOL FING INTL 4.5% DUE 11-14-2022	200,000.00	198,096.00	198,500.00
	SCHLUMBERGER HLDGS CORP 144A 3.0% 12-21-2020 BEO	70,000.00	69,841.80	71,480.71
	SCHWAB CHARLES FLTG RT 4.625% DUE 12-31-2049	330,000.00	330,000.00	310,200.00
	SHELL INTL FIN B V 2.875% DUE 05-10-2026	120,000.00	119,516.74	116,015.04
	SHELL INTL FIN B V 4% DUE 05-10-2046	30,000.00	31,490.80	28,687.77
	SHELL INTL FIN B V GTD NT 4.375 DUE 03-25-2020	90,000.00	89,575.20	96,143.13
	SHIRE ACQUISITIONS 1.9% DUE 09-23-2019	170,000.00	169,862.30	167,844.74
	SHIRE ACQUISITIONS 2.4% DUE 09-23-2021	190,000.00	189,794.80	183,537.53
	SHIRE ACQUISITIONS 3.2% DUE 09-23-2026	100,000.00	99,881.00	93,433.50
	SLC STUDENT LN TR 2008-2 ASSET BACKED NTCL A-3 FLTG RATE 09-15-2018 REG	294,539.43	293,434.91	292,737.44
	SLM CORP 8 DUE 03-25-2020	50,000.00	54,375.00	55,470.00
	SLM STUD LN TR FLTG RT 3.01444% DUE 07-25-2023	157,164.52	158,932.62	158,039.77
	SLM STUDENT LN TR FLTG RT 1.60444% DUE 01-25-2044	206,549.36	173,759.65	180,835.41
	SM ENERGY CO 5 DUE 01-15-2024	45,000.00	34,825.00	42,412.50
	SM ENERGY CO 5.625% DUE 06-01-2025	25,000.00	20,737.50	24,125.00
	SMB PVT ED LN TR FLTG RT 1.93444% DUE 05-15-2023	208,497.06	208,497.06	208,621.74
	SOCIETE GENERALE 4/A2 DISC COML PAPER YRS 1&2 CPN 08-10-2017	575,000.00	566,432.50	570,526.37
	SOFI PROFESSIONAL LN PROGRAM SER 2015-D LLC BNDS 3.59% 10-25-2037	261,462.02	260,964.38	261,692.37
	SOFI PROFESSIONAL LN PROGRAM SER 2015-B CL A2 2.51% 09-27-2032	538,137.03	536,119.02	536,536.07
	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	140,000.00	137,489.80	128,265.20
	SOUTHN NAT GAS CO 8% DUE 03-01-2032	20,000.00	23,250.00	25,040.84
	SOUTHWESTN ENERGY STEP CPN 6.7% DUE 01-23-2025	195,000.00	194,574.90	199,387.50
	SOUTHWESTN PUB SVC 3.3 DUE 06-15-2024	200,000.00	200,596.00	202,494.00
	SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026	30,000.00	29,977.20	29,596.80
	SPRINT CAP CORP 6.875% DUE 11-15-2028	10,000.00	7,725.00	9,875.00
	SPRINT CAP CORP 8.75% DUE 03-15-2032	10,000.00	9,475.00	11,000.00
	SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	835,000.00	836,068.28	836,561.45
	ST JUDE MED INC 3.875% DUE 09-15-2025	15,000.00	14,942.40	15,111.92
	ST JUDE MED INC 4.75% DUE 04-15-2043	16,000.00	17,173.80	15,660.82
	STANDARD CHARTERED BK US CPN 08-03-2017	650,000.00	640,250.00	644,477.60
	STATE STR CORP 5.25% DUE 12-29-2049	481,000.00	498,139.50	491,822.50
	STATE STR CORP STEP CPN 4.956% DUE 03-15-2018	100,000.00	102,514.27	103,312.10
	STRYKER CORP 4.625% DUE 03-15-2046	35,000.00	34,612.90	35,688.70
	SUMITOMO MITSUI TR BK LTD NY BRH DISC COML PAPER 4/2 YRS 1&2 CPN 07-21-2017	1,000,000.00	982,548.61	993,176.94
	SUNOCO LOGISTICS 4.25% DUE 04-01-2024	135,000.00	134,694.90	136,043.28
	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	52,000.00	45,643.84	50,214.27
	SYNCHRONY CR CARD 2.04% DUE 03-15-2022	910,000.00	909,808.90	913,810.17
	SYNCHRONY FINL 4.5% DUE 07-23-2025	60,000.00	59,780.40	61,629.96
	TARGA RES INC / 4.125% DUE 11-15-2019	35,000.00	31,612.50	35,437.50
	TARGA RES PARTNERS 5.25% DUE 05-01-2023	35,000.00	34,575.00	35,350.00
	TARGA RES PARTNERS 6.375% DUE 08-01-2022	80,000.00	85,687.50	82,800.00
	TARGA RES PARTNERS 6.75% DUE 03-15-2024	75,000.00	74,825.00	80,437.50

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	TARGA RES PARTNERS LP CORP BD 4.25 DUE 11-15-2023	5,000.00	4,875.00	4,781.25
	TEACHERS INS & 6.85% DUE 12-16-2039	120,000.00	134,913.73	155,726.88
	TELEFONICA EMISIONES S A U 6.221 DUE 07-03-2017	20,000.00	19,250.00	20,448.84
	TELEFONICA SA 5.877% DUE 07-15-2019	40,000.00	40,234.40	43,353.52
	TESORO LOGISTICS 5.25% DUE 01-15-2025	50,000.00	50,000.00	51,062.50
	TEVA 1.4% DUE 07-20-2018	150,000.00	149,871.00	148,776.90
	TEVA 2.2% DUE 07-21-2021	140,000.00	138,661.60	133,936.18
	TEVA 2.8% DUE 07-21-2023	145,000.00	143,800.50	137,255.70
	TEVA 2.95% DUE 12-18-2022	155,000.00	156,023.80	149,357.69
	TEVA 3.15% DUE 10-01-2026	690,000.00	682,083.40	636,129.63
	TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000	160,000.00	150,456.86	137,097.92
	THERMO FISHER 2.95% DUE 09-19-2026	30,000.00	29,636.10	28,327.50
	THERMO FISHER 3% DUE 04-15-2023	35,000.00	34,829.20	34,400.35
	THERMO FISHER 3.6% DUE 08-15-2021	30,000.00	29,942.70	31,005.39
	TIME WARNER CABLE 4.5% DUE 09-15-2042	440,000.00	423,062.15	398,488.64
	TIME WARNER CABLE 5.5% DUE 09-01-2041	90,000.00	97,314.10	91,494.99
	TIME WARNER CABLE 5.875% DUE 11-15-2040	70,000.00	75,345.88	74,651.15
	TIME WARNER CABLE 6.55% DUE 05-01-2037	30,000.00	37,486.60	33,961.56
	TIME WARNER CABLE 6.75% DUE 06-15-2039	20,000.00	19,426.20	23,251.62
	TIME WARNER CABLE 7.3% DUE 07-01-2038	50,000.00	60,504.30	61,507.10
	TIME WARNER CABLE INC 8.25 DUE 04-01-2019 REG	100,000.00	114,603.34	112,370.00
	TIME WARNER ENTMT 8.375% DUE 07-15-2033	30,000.00	39,015.00	39,306.33
	TIME WARNER INC 3.875% DUE 01-15-2026	293,000.00	313,231.65	293,315.56
	TIME WARNER INC 6.1 07-15-2040	10,000.00	10,062.50	11,415.31
	TIME WARNER INC 6.25% DUE 03-29-2041	10,000.00	10,405.30	11,667.81
	TIME WARNER INC FIXED 3.6% DUE 07-15-2025	151,000.00	158,003.38	150,154.40
	TIME WARNER INC NEW NT 4.75 DUE 03-29-2021	50,000.00	51,153.90	53,565.05
	TORONTO DOMINION HLDGS USA INC DISC COMLPAPER 4/2 YRS 1&2 CPN 08-09-2017	528,000.00	521,097.87	523,656.50
	TOYOTA AUTO .93% DUE 07-16-2018	61,556.33	61,553.67	61,518.53
	TOYOTA AUTO 1.12% DUE 02-15-2019	64,162.04	64,196.35	64,127.84
	TOYOTA AUTO 1.23% DUE 10-15-2020	285,000.00	284,964.32	282,874.19
	TOYOTA MTR CR CORP TRANCHE # TR 00077 1.4% DUE 05-20-2019	20,000.00	19,771.40	19,773.08
	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	90,000.00	90,719.90	113,486.94
	TUPPERWARE BRANDS 4.75% DUE 06-01-2021	100,000.00	103,781.00	106,939.70
	TYSON FOODS INC 5.15% DUE 08-15-2044	20,000.00	20,774.20	20,737.50
	U S BANCORP MEDIUM 2.375% DUE 07-22-2026	100,000.00	98,214.00	92,576.70
	UBS-BARCLAYS COML VAR RT 5.05130004883 DUE 07-12-2022	200,000.00	201,859.38	190,794.80
	UN PAC RR CO 3.227% DUE 05-14-2026	121,056.29	121,056.29	119,412.35
	UNION PAC CORP 3.875% DUE 02-01-2055	88,000.00	81,608.68	80,831.61
	UNITEDHEALTH GROUP 2.875% DUE 12-15-2021	115,000.00	114,875.80	116,569.29
	US AWYS 2013-1 3.95 DUE 05-15-2027	415,339.48	406,288.01	425,764.50
	US BANCORP 3.1% DUE 04-27-2026	35,000.00	34,973.05	34,074.60
	USAA AUTO OWNER TR 1.2% DUE 06-15-2020	230,000.00	229,962.17	229,072.64
	UTD AIRLS 2014-1 4% DUE 10-11-2027	251,684.08	251,684.08	256,717.76
	UTD AIRLS 2014-2 FIXED 3.75% DUE 03-03-2028	353,371.03	353,371.03	355,137.89
	UTD AIRLS PASS 9.75 DUE 01-15-2017	14,031.35	15,088.08	14,076.11
	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	30,000.00	29,888.45	32,112.12
	UTD TECHNOLOGIES STEP CPN 1.778% DUE 05-04-2018	472,000.00	473,120.69	472,102.90
	VA ELEC & PWR CO 3.15% DUE 01-15-2026	15,000.00	14,998.65	14,892.21
	VA ELEC & PWR CO 4.2% DUE 05-15-2045	200,000.00	201,900.00	203,515.80
	VA ELEC & PWR CO 6% DUE 05-15-2037	70,000.00	91,587.30	86,614.01
	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	95,000.00	94,557.97	93,575.00
	VENTAS REALTY LP 3.5% DUE 02-01-2025	265,000.00	264,106.95	260,899.39
	VENTAS RLTY LTD PARTNERSHIP 3.75 DUE 05-01-2024	120,000.00	119,164.80	121,460.28
	VERICREST OPPORTUNITY LOAN TRANSFEREE SERIES 2015-NPL7 CLS A1 02-25-55	67,902.52	67,838.87	67,724.14
	VERIZON 4.272% DUE 01-15-2036	361,000.00	351,871.47	345,522.49
	VERIZON 4.672% DUE 03-15-2055	90,000.00	77,003.10	84,519.90
	VERIZON 4.862% DUE 08-21-2046	291,000.00	298,538.17	294,868.55
	VERIZON 5.012% DUE 08-21-2054	292,000.00	281,363.38	290,470.50
	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	316,000.00	314,877.16	311,887.58
	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG	40,000.00	45,510.49	44,229.72
	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	35,000.00	36,065.49	42,227.99
	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	165,000.00	206,840.89	206,081.21
	VERIZON COMMUNICATIONS INC 4.5 DUE 09-15-2020	200,000.00	218,154.20	214,022.60

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	VERIZON FIXED 3% DUE 11-01-2021	175,000.00	180,505.85	176,275.93
	VIACOM INC NEW 3.45% DUE 10-04-2026	25,000.00	24,870.25	23,104.98
	VIACOM INC NEW 3.875% DUE 04-01-2024	10,000.00	9,356.80	9,705.22
	VIACOM INC NEW 4.25% DUE 09-01-2023	20,000.00	19,692.29	20,015.90
	VIACOM INC NEW 4.375% DUE 03-15-2043	355,000.00	280,856.25	282,777.03
	VIACOM INC NEW 4.85% DUE 12-15-2034	130,000.00	126,053.20	115,891.36
	VIAVI SOLUTIONS INC .625% DUE 08-15-2033/08-20-2018 BEO	70,000.00	68,903.26	72,362.50
	VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043	50,000.00	50,910.70	49,394.60
	WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG	140,000.00	133,344.43	137,382.00
	WACHOVIA CORP NEW 5.5% DUE 08-01-2035	25,000.00	28,340.00	27,681.25
	WALDORF ASTORIA BOCA RATON TRUST 2016-BOCA SER 2016-BOCA CLS A FLT 144A 06-15-29	100,000.00	100,000.00	100,359.20
	WALGREENS BOOTS 3.45% DUE 06-01-2026	350,000.00	363,025.26	343,560.35
	WALGREENS BOOTS 4.65% DUE 06-01-2046	55,000.00	59,677.30	55,812.46
	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	90,000.00	82,038.60	92,502.81
	WASTE MGMT INC DEL 3.5% DUE 05-15-2024	40,000.00	39,899.20	41,241.56
	WASTE MGMT INC DEL 7.375% DUE 05-15-2029	30,000.00	37,542.00	39,167.91
	WELLPOINT INC 3.125% DUE 05-15-2022	30,000.00	29,846.40	30,015.21
	WELLS FARGO & CO 4.1% DUE 06-03-2026	110,000.00	116,474.60	111,450.79
	WELLS FARGO & CO 4.4% DUE 06-14-2046	135,000.00	134,787.20	129,202.29
	WELLS FARGO & CO 4.48% DUE 01-16-2024	362,000.00	355,976.28	381,062.92
	WELLS FARGO & CO 4.75% DUE 12-07-2046	170,000.00	169,677.00	172,525.52
	WELLS FARGO & CO 4.9% DUE 11-17-2045	115,000.00	114,569.50	118,118.92
	WELLS FARGO & CO 5.375% DUE 11-02-2043	50,000.00	49,852.00	55,182.45
	WELLS FARGO & CO FLTG RT 5.875% DUE 12-29-2049	220,000.00	245,025.00	230,978.00
	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	30,000.00	29,972.00	29,526.93
	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	365,000.00	365,428.00	375,429.51
	WELLS FARGO & CO TRANCHE # SR 00129 3.45% DUE 02-13-2023	40,000.00	40,245.53	40,143.96
	WELLS FARGO CAP X 5.95% DUE 12-01-2086	40,000.00	39,960.00	41,600.00
	WELLS FARGO COML 0% DUE 12-15-2049	405,000.00	417,140.28	417,753.45
	WELLS FARGO COML 2.918% DUE 11-15-2049	310,000.00	319,285.74	299,139.15
	WELLS FARGO COML 3.362% DUE 05-01-2048	150,000.00	154,499.85	154,054.35
	WELLS FARGO COML 3.467% DUE 04-30-2050	100,000.00	102,994.70	100,189.30
	WELLS FARGO COML MTG TR 2015-C26 CL AS 3.58% DUE 02-15-2048	100,000.00	102,999.30	101,040.70
	WELLS FARGO MTG FLTG RT 3.134364% DUE 02-25-2034	63,084.61	64,504.02	63,511.57
	WELLTOWER INC 4% SNR 01/06/2025 USD	175,000.00	174,870.50	179,158.88
	WELLTOWER INC 4.25% DUE 04-01-2026	155,000.00	153,801.85	160,670.99
	WESTLAKE 2.24% DUE 04-15-2020	21,242.35	21,238.47	21,278.70
	WESTLAKE 3.29% DUE 09-15-2021	30,000.00	29,994.78	30,304.86
	WESTVACO CORP DEL 8.2% DUE 01-15-2030	140,000.00	191,746.00	182,766.64
	WFRBS COML MTG TR 2.029% DUE 03-15-2045	474,195.25	480,419.07	476,200.15
	WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF A-S 3.241 DUE 12-15-2045	140,000.00	145,419.53	140,186.76
	WFRBS COML MTG TR FLTG RT 4.980954% DUE 06-15-2045	100,000.00	98,080.08	93,836.40
	WF-RBS COML MTG TR VAR RT 5.6474% DUE 02-15-2044	415,000.00	446,217.77	424,837.99
	WILLIAMS COS INC 7.5% DUE 01-15-2031	15,000.00	16,656.16	16,912.50
	WILLIAMS COS INC 7.75% DUE 06-15-2031	16,000.00	17,470.89	18,240.00
	WILLIAMS COS INC 7.875% DUE 09-01-2021	73,000.00	87,363.49	83,402.50
	WORLD FINL NETWORK 2.03% DUE 04-15-2025	780,000.00	779,769.20	763,948.38
	WPP FIN 2010 5.125% DUE 09-07-2042	30,000.00	28,301.70	30,008.79
	XSTRATA FIN CDA LTD NT 144A STEP UP 10-25-2022	605,000.00	603,469.35	618,612.50
	XSTRATA FIN CDA STEP CPN 2.7% DUE 10-25-2017	200,000.00	197,927.40	201,530.00
	ZF N AMER CAP INC 4.75% DUE 04-29-2025	225,000.00	222,795.00	228,937.50
	ZOETIS INC 1.875% DUE 02-01-2018	335,000.00	334,979.90	334,999.00
	Total Corporate Debt Instruments - Other	362,340,793.44	216,419,992.38	216,481,388.26
Corporate Stock - Preferred				
	ALLERGAN PLC. CONV PREFERRED STOCK	224.00	220,980.01	170,791.04
	BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L	67.00	59,240.50	78,175.60
	CHESAPEAKE ENERGY CORP PFD CONV 5.75% 144A CONV PFD STK	5.00	3,678.37	2,793.75
	CITIGROUP CAP XIII 7.875% TR PFD SECS FIXED/FLTG	1,100.00	28,236.73	28,402.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	TEVA PHARMACEUTICAL INDUSTRIES	185.00	164,601.84	119,325.00
	WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%	120.00	124,181.25	142,800.00
	Total Corporate Stock - Preferred	1,701.00	600,918.70	542,287.39
	Corporate Stock - Common			
	#REORG/ ALBANY MOLECULAR CASH MERGER 09-01-2017	21,625.00	361,883.70	405,685.00
	#REORG/ALLIED WORLD CASH AND STOCK MERGER FAIRFAX FINL 3566041 08-22-2017	4,500.00	156,760.79	241,695.00
	#REORG/CLUBCORP HLDGS INC CASH MERGER 09-19-2017	28,900.00	563,867.46	414,715.00
	#REORG/COMPUTER SCIENCES CORP STOCK MERGER DXC TECHNOLOGY CO 2F1XA12 04-03-17	8,327.00	181,672.55	494,790.34
	#REORG/FMC TECHNOLOGIES STOCK MERGER TECHNIPFMC INC 2E1WAA2 01-17-2017	15,300.00	501,667.48	543,609.00
	#REORG/L-3 COMMUNICATIONS NAME CHANGE L3 TECHNOLOGIES 2E19A92 01-03-2017	4,450.00	448,018.40	676,889.50
	#REORG/MULTI PACKAGING CASH MERGER 06-06-2017	36,000.00	547,248.07	513,360.00
	#REORG/SBA COMMUNICATIONS NAME CHANGE SBA 2E14AG2 01-17-2017	16,375.00	995,234.54	1,690,882.50
	3P LEARNING LTD NPV	1,752,418.00	2,064,452.19	1,459,264.78
	5TH 3RD BANCORP COM	34,600.00	657,124.13	933,162.00
	ABBOTT LAB COM	57,700.00	1,995,709.58	2,216,257.00
	ACCENTURE PLC SHS CL A NEW	32,491.00	3,737,341.78	3,805,670.83
	ADIDAS AG	12,010.00	1,879,356.68	1,902,032.19
	ADOBE SYS INC COM	26,050.00	2,040,104.62	2,681,847.50
	ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS	22,200.00	1,860,995.14	1,949,382.00
	ADR AMBEV SA SPONSORED ADR	263,307.00	1,544,316.04	1,292,837.37
	ADR BP P L C SPONSORED ADR	85,140.00	3,455,765.36	3,182,533.20
	ADR CTRIP COM INTL LTD ADS	94,243.00	4,466,356.78	3,769,720.00
	ADR HDFC BK LTD ADR REPSTG 3 SHS	33,870.00	1,921,131.34	2,055,231.60
	ADR RYANAIR HLDGS PLC SPONSORED ADR NEW	6,900.00	422,500.16	574,494.00
	ADR TEVA PHARMACEUTICAL INDS	49,734.00	2,056,539.60	1,802,857.50
	ADVANSIX INC COM	8,575.00	135,311.61	189,850.50
	AERCAP HOLDINGS N.V. EUR0.01	13,200.00	604,431.83	549,252.00
	AETNA INC	14,550.00	1,296,140.01	1,804,345.50
	AIA GROUP LTD NPV	43,490.00	246,925.48	245,408.32
	AIR PROD & CHEM INC COM	20,600.00	2,587,502.19	2,962,692.00
	ALBEMARLE CORP COM	9,501.00	597,368.35	817,846.08
	ALEXION PHARMACEUTICALS INC COM	17,400.00	2,190,869.50	2,128,890.00
	ALLIANCE DATA SYS CORP COM	12,400.00	2,463,985.26	2,833,400.00
	ALLIANT ENERGY CORP COM	24,200.00	830,328.04	916,938.00
	ALLSTATE CORP COM	43,500.00	2,195,654.24	3,224,220.00
	ALLY FINL INC COM	69,500.00	1,282,160.17	1,321,890.00
	ALPHABET INC CAP STK USD0.001 CL C	6,245.00	3,176,799.97	4,820,015.90
	ALPHABET INC CAPITAL STOCK USD0.001 CL A	5,720.00	2,592,866.83	4,532,814.00
	ALTRIA GROUP INC COM	40,247.00	1,171,194.52	2,721,502.14
	AMAZON COM INC COM	9,215.00	3,908,122.20	6,910,052.05
	AMC NETWORKS INC CL A	8,308.00	542,502.26	434,840.72
	AMDOCS ORD GBP0.01	60,675.00	2,268,016.98	3,534,318.75
	AMERICAN EXPRESS CO	26,304.00	1,352,962.10	1,948,600.32
	AMERICAN INTERNATIONAL GROUP INC COM	73,487.00	3,403,393.36	4,799,435.97
	AMERN WOODMARK CORP COM	6,775.00	497,604.48	509,818.75
	AMETEK INC NEW COM	11,800.00	457,849.50	573,480.00
	AMN HEALTHCARE SVCS INC COM	9,075.00	350,815.35	348,933.75
	AMPHENOL CORP NEW CL A	8,000.00	413,289.07	537,600.00
	ANTHEM INC COM	17,480.00	1,792,662.99	2,513,099.60
	APPLE INC COM STK	60,865.00	5,839,392.01	7,049,384.30
	APPLIED MATERIALS INC COM	45,600.00	1,033,404.65	1,471,512.00
	ARCLAND SERVICE HO NPV	95,139.00	2,008,236.15	2,342,686.23
	ASHLAND GLOBAL HLDGS INC COM	10,500.00	1,292,760.00	1,147,545.00
	ASPEN INSURANCE HLDGS COM	15,350.00	613,282.94	844,250.00
	ASSURED GUARANTY LTD COMMON STK	16,000.00	312,278.93	604,320.00
	AT&T INC COM	94,239.00	3,545,888.33	4,007,984.67
	ATKORE INTL GROUP INC COM	25,950.00	539,806.86	620,464.50
	AUTOMATIC DATA PROCESSING INC COM	9,800.00	942,699.90	1,007,244.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	AVIS BUDGET GROUP INC COM STK	12,900.00	540,174.75	473,172.00
	AVNET INC COM	17,332.00	711,014.66	825,176.52
	AZIMUT HLDG S.P.A NPV	135,033.00	2,761,812.58	2,258,877.18
	BANK OF AMERICA CORP	247,303.00	3,737,453.29	5,465,396.30
	BB&T CORP COM	20,700.00	919,974.58	973,314.00
	BECTON DICKINSON & CO COM	10,200.00	1,229,757.58	1,688,610.00
	BIO RAD LABS INC CL A	2,000.00	352,897.35	364,560.00
	BOEING CO COM	13,050.00	1,225,053.01	2,031,624.00
	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	118,025.00	3,280,274.58	4,257,161.75
	BOSTON SCIENTIFIC CORP COM	120,000.00	2,044,650.65	2,595,600.00
	BOYD GROUP INCOME TRUST UNITS	34,691.00	2,219,461.64	2,213,311.93
	BROADCOM LIMITED COM NPV	17,700.00	2,501,927.54	3,128,829.00
	BROADRIDGE FINL SOLUTIONS INC COM STK	12,400.00	683,814.25	822,120.00
	BROADSOFT INC COM	8,875.00	272,621.74	366,093.75
	BROCADE COMMUNICATIONS SYS INC COM NEW STK	-	-	-
	BROWN & BROWN INC COM	22,450.00	727,289.92	1,007,107.00
	BROWN-FORMAN INC CL B NON-VTG COM	9,300.00	422,463.71	417,756.00
	BRUNSWICK CORP COM	13,891.00	359,915.63	757,615.14
	CABLE ONE INC COM	1,425.00	602,872.68	885,965.25
	CACI INTL INC CL A CL A	6,550.00	538,731.19	814,165.00
	CAESARSTONE LTD	62,500.00	2,843,496.87	1,790,625.00
	CALLON PETE CO DEL COM	28,450.00	429,217.23	437,276.50
	CANADIAN PAC RY LTD COM NPV	24,697.00	3,364,773.97	3,525,990.69
	CANCOM SE NPV	17,121.00	780,095.52	812,897.71
	CAPITAL ONE FINL CORP COM	10,186.00	478,059.87	888,626.64
	CARDINAL HLTH INC	26,900.00	2,045,960.07	1,935,993.00
	CARDTRONICS PLC CARDTRONICS PLC	7,936.00	320,693.76	433,067.52
	CARNIVAL CORP COM PAIRED	28,379.00	1,169,536.33	1,477,410.74
	CBRE GROUP INC CL A CL A	22,800.00	713,329.49	717,972.00
	CELGENE CORP COM	44,610.00	3,731,957.67	5,163,607.50
	CELLAVISION AB NPV	183,829.00	1,316,095.66	1,740,230.06
	CENTENE CORP DEL COM	7,500.00	489,468.56	423,825.00
	CETIP SA MERCADOS ORGANIZADOS	140,819.00	1,532,641.01	1,929,679.36
	CHARTER COMMUNICATIONS INC NEW CL A CL A	6,698.00	1,511,006.49	1,928,488.16
	CHEMICAL FINL CORP COM	15,426.00	679,056.18	835,626.42
	CHEVRON CORP COM	29,900.00	2,710,259.83	3,519,230.00
	CHINA MEDICAL SYS USD0.005	1,633,161.00	1,721,848.46	2,586,718.57
	CHR. HANSEN HLDG DKK10	38,104.00	1,896,218.32	2,113,961.09
	CHUBB LTD ORD CHF24.15	46,160.00	4,743,243.84	6,098,659.20
	CHURCH & DWIGHT INC COM	11,250.00	358,826.65	497,137.50
	CIGNA CORPORATION	13,125.00	1,205,226.85	1,750,743.75
	CIMAREX ENERGY CO COM	2,425.00	218,943.30	329,557.50
	CIT GROUP INC NEW COM NEW COM NEW	31,600.00	1,290,115.17	1,348,688.00
	CITIGROUP INC COM NEW COM NEW	39,122.00	1,687,266.96	2,325,020.46
	COLGATE-PALMOLIVE CO COM	24,400.00	1,432,669.06	1,596,736.00
	COLOPLAST DKK1 B	37,169.00	2,524,346.34	2,511,308.48
	COLUMBIA SPORTSWEAR CO COM	7,000.00	406,833.39	408,100.00
	COMCAST CORP NEW-CL A	70,850.00	3,681,406.53	4,892,192.50
	COMMERCEHUB INC COM SER A COM SER A	10,550.00	159,222.71	158,355.50
	COMMUNITY TR BANCORP INC COM	3,275.00	151,109.99	162,440.00
	COMPASS GROUP PLC ORD GBP0.10625	170,034.00	2,748,747.29	3,153,638.54
	CONOCOPHILLIPS COM	58,263.00	2,816,939.21	2,921,306.82
	CONSTELLATION SOFT COM STK NPV	10,557.00	4,305,159.91	4,802,980.38
	CONTINENTAL BLDG PRODS INC COM	16,975.00	340,293.87	392,122.50
	CONVERGYS CORP DE COM	13,155.00	166,524.89	323,086.80
	COOPER COS INC COM NEW COM NEW	4,800.00	650,232.88	839,664.00
	COPART INC COM	6,900.00	224,358.16	382,329.00
	CORE LABORATORIES NV NLG0.03	25,176.00	2,867,277.64	3,022,127.04
	CORPORATE TRAVEL MANAGEMENT LTD, BRISBANE QLD	186,059.00	1,426,276.15	2,468,167.93
	CORPORATE TRAVEL MANAGEMENT RIGHTS 20 17/01/2017	8,859.00	-	22,066.92
	COSTAR GROUP INC COM	12,235.00	2,094,913.64	2,306,175.15
	COSTCO WHOLESALE CORP NEW COM	17,550.00	2,337,004.56	2,809,930.50
	COTIVITI HLDGS INC COM	11,875.00	252,171.00	408,500.00
	CREDIT CORP GROUP NPV	181,260.00	1,547,046.55	2,354,631.60
	CSL LTD NPV	48,542.00	3,341,728.79	3,529,337.47
	CSRA INC COM	14,627.00	279,339.60	465,723.68

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party		Description of Investment Shares	Cost	Current Value
		CTS EVENTIM AG & C NPV	59,598.00	1,882,686.60
		CULLEN / FROST BANKERS INC COM	11,200.00	988,176.00
		CURTISS WRIGHT CORP COM	5,625.00	553,275.00
		CVS HEALTH CORP COM	61,000.00	4,813,510.00
		D R HORTON INC COM	31,000.00	847,230.00
		DANA INC COM	45,900.00	871,182.00
		DANAHER CORP COM	32,500.00	2,529,800.00
		DAVITA INC COM	21,800.00	1,399,560.00
		DEERE & CO COM	8,200.00	844,928.00
		DELPHI AUTOMOTIVE PLC	12,800.00	862,080.00
		DESCARTES SYSTEMS COM NPV	104,100.00	2,222,424.97
		DIAMONDBACK ENERGY INC COM	24,900.00	2,516,394.00
		DIPLOMA ORD GBP0.05	189,581.00	2,433,917.24
		DOLBY LABORATORIES INC CL A COM STK	10,300.00	465,457.00
		DOLLAR TREE INC COM STK	43,700.00	3,372,766.00
	GBP0.00520833	DOMINO'S PIZZA GROUP PLC ORD	511,768.00	2,281,576.87
		DOMINOS PIZZA INC COM	3,000.00	477,720.00
		DOVER CORP COM	11,400.00	854,202.00
		DR PEPPER SNAPPLE GROUP INC COM STK	21,900.00	1,985,673.00
		DUN & BRADSTREET CORP DEL NEW COM	5,650.00	685,458.00
		EAGLE MATLS INC COM	6,000.00	591,180.00
		EASTMAN CHEM CO COM	10,900.00	819,789.00
		ECOLAB INC COM STK USD1	20,600.00	2,414,732.00
		ECONOCOM GROUP NPV	120,920.00	1,777,912.69
		EDGEWELL PERS CARE CO COM	5,000.00	364,950.00
		EDWARDS LIFESCIENCES CORP COM	21,520.00	2,016,424.00
		EL PASO ELEC CO COM NEW	2,300.00	106,950.00
		ELECTR ARTS COM	4,900.00	385,924.00
		ELI LILLY & CO COM	17,650.00	1,298,157.50
		EMIS GROUP PLC ORD GBP0.01	125,615.00	1,497,059.93
		ENERGIZER HLDGS INC NEW COM	17,950.00	800,749.50
		ENGILITY HLDGS INC NEW COM	15,050.00	507,185.00
		ENTERGY CORP NEW COM	9,217.00	677,172.99
		ENVISION HEALTHCARE CORP COM	14,450.00	914,540.50
		EOG RESOURCES INC COM	22,900.00	2,315,190.00
		EPR PPTYS COM SH BEN INT COM SH BEN INT	12,300.00	882,771.00
		EQT CORP COM	37,300.00	2,439,420.00
		EQUIFAX INC COM	13,200.00	1,560,636.00
		ESSILOR INTL EUR0.18	19,943.00	2,258,094.20
		EUROFINS SCIENTIFI EUR0.10	2,930.00	1,251,619.04
		EXPEDIA INC DEL COM NEW	18,915.00	2,142,691.20
		EXPERIAN ORD USD0.10	151,792.00	2,952,222.33
		EXPRESS SCRIPTS HLDG CO COM	28,919.00	1,989,338.01
		EXXON MOBIL CORP COM	26,800.00	2,418,968.00
		FACEBOOK INC CL A CL A	49,900.00	5,740,995.00
		FEDEX CORP COM	9,800.00	1,824,760.00
		FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	32,300.00	1,096,908.00
		FIDELITY NATL INFORMATION SVCS INC COM STK	35,800.00	2,707,912.00
		FIRST AMERN FINL CORP COM STK	25,100.00	919,413.00
		FIRST FINL BANCORP OHIO COM	32,425.00	922,491.25
		FIRST MERCHANTS CORP COM	23,725.00	893,246.25
		FIRSTCASH INC COM	16,650.00	782,550.00
		FISERV INC COM	17,300.00	1,838,644.00
		FLEETCOR TECHNOLOGIES INC COM	21,600.00	3,056,832.00
		FLIR SYS INC COM	22,700.00	821,513.00
		FLOWERS FOODS INC COM	25,700.00	513,229.00
		FOOT LOCKER INC COM	5,700.00	404,073.00
		FORD MTR CO DEL COM FRAC CUSIP 345370860	42,000.00	-
		FORTIVE CORP COM MON STOCK	37,450.00	2,008,443.50
		FORUM ENERGY TECH COM USD0.01	20,650.00	454,300.00
		FRANKLIN ELEC INC COM	11,000.00	427,900.00
		FS INVT CORP COM	66,825.00	688,297.50
		G8 EDUCATION LTD NPV	668,016.00	1,736,520.31
		GARTNER INC COM	7,300.00	737,811.00
		GENERAL DYNAMICS CORP COM	34,163.00	5,898,583.58
		GENERAL MILLS INC COM	31,475.00	1,944,210.75

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	GENESEE & WYO INC CL A CL A	13,425.00	1,003,722.70	931,829.25
	GLOBAL BRASS & COPPER HLDGS INC COM	3,600.00	108,608.45	123,480.00
	GLOBAL PMTS INC COM	12,500.00	565,433.84	867,625.00
	GRAPHIC PACKAGING HLDG CO COM STK	62,975.00	635,338.12	785,928.00
	GREAT PLAINS ENERGY INC COM	52,800.00	1,245,377.85	1,444,080.00
	GREAT WESTN BANCORP INC COM	19,800.00	693,064.01	863,082.00
	GROUP 1 AUTOMOTIVE INC COM	7,025.00	416,141.50	547,528.50
	HANESBRANDS INC COM STK	38,400.00	840,610.01	828,288.00
	HELEN TROY LTD COM STK	9,000.00	837,758.12	760,050.00
	HENRY SCHEIN INC COMMON STOCK	2,100.00	326,213.91	318,591.00
	HERMES INTL NPV	4,943.00	1,785,959.08	2,033,315.33
	HEXCEL CORP NEW COM	8,900.00	366,496.66	457,816.00
	HILLENBRAND INC COM STK	25,250.00	696,295.22	968,337.50
	HOME BANCSHARES INC COM	30,400.00	617,993.05	844,208.00
	HOME DEPOT INC COM	48,750.00	5,462,133.52	6,536,400.00
	HONEYWELL INTL INC COM STK	55,953.00	4,421,814.71	6,482,155.05
	HOPE BANCORP INC COM	23,700.00	390,443.60	518,793.00
	HOSTESS BRANDS INC CL A CL A	25,425.00	329,317.71	330,525.00
	HUBBELL INC COM	10,200.00	1,082,910.88	1,190,340.00
	HUNT J B TRANS SVCS INC COM	5,475.00	450,183.56	531,458.25
	HUNTINGTON INGALLS INDS INC COM	4,500.00	565,889.40	828,855.00
	ICF INTL INC COM STK	14,150.00	407,859.33	781,080.00
	ICON PLC COM	25,877.00	1,960,681.14	1,945,950.40
	IDACORP INC COM	11,422.00	884,812.87	920,042.10
	INC RESH HLDGS INC CL A CL A	5,100.00	262,837.68	268,260.00
	INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)	39,455.00	1,280,869.45	1,349,579.63
	INGENICO GROUP EUR1	24,900.00	2,809,157.18	1,992,594.60
	INTEGRA LIFESCIENCES HLDG CORP COM DESP	3,225.00	140,334.48	276,672.75
	INTEGRATED DEVICE TECHNOLOGY INC COM	13,375.00	336,616.86	315,115.00
	INTERCONTINENTAL EXCHANGE INC COM	71,900.00	3,995,846.05	4,056,598.00
	INTERFACE INC COM	33,364.00	546,943.64	618,902.20
	INTL FLAVORS & FRAGRANCES INC COM	-	-	-
	INTUIT COM	19,175.00	2,217,177.61	2,197,646.75
	INTUITIVE SURGICAL INC COM NEW STK	3,410.00	2,014,754.29	2,162,519.70
	IOMART GROUP ORD GBP0.01	287,068.00	1,129,444.81	1,081,882.44
	J & J SNACK FOODS CORP COM STK NPV	4,804.00	533,206.77	640,997.72
	J2 GLOBAL INC COM	13,100.00	418,227.73	1,071,580.00
	JAPAN PROPERTY MAN NPV	211,926.00	2,845,760.16	2,363,919.29
	JOHNSON & JOHNSON COM USD1	45,062.00	3,478,245.23	5,191,593.02
	JOHNSON CTLS INTL PLC COM USD0.01	65,353.00	3,115,345.26	2,691,890.07
	JPMORGAN CHASE & CO COM	97,434.00	4,686,876.89	8,407,579.86
	KAKAKU.COM. INC NPV	140,310.00	2,214,902.94	2,326,570.41
	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK	34,000.00	614,797.75	749,700.00
	KAR AUCTION SVCS INC COM STK	20,300.00	427,543.48	865,186.00
	KEYENCE CORP NPV	4,400.00	2,053,506.87	3,025,506.92
	KEYSIGHT TECHNOLOGIES INC COM	20,300.00	698,501.22	742,371.00
	KIRBY CORP COM	4,525.00	284,749.98	300,912.50
	LA Z BOY INC COM	18,775.00	486,738.52	582,963.75
	LAKELAND FINL CORP COM STK	8,575.00	255,593.08	406,112.00
	LAM RESH CORP COM	8,850.00	859,778.59	935,710.50
	LAMAR ADVERTISING CO NEW CL A CL A	15,385.00	834,977.90	1,034,487.40
	LAREDO PETROLEUM INC	48,100.00	477,124.23	680,134.00
	LINCOLN ELEC HLDGS INC COM	8,200.00	480,943.45	628,694.00
	LINX SA COM NPV	398,157.00	1,577,416.02	2,122,476.40
	LITTELFUSE INC COM	2,350.00	224,961.50	356,659.50
	LOWES COS INC COM	19,300.00	1,414,441.77	1,372,616.00
	LULULEMON ATHLETICA INC COM	23,900.00	1,473,985.25	1,553,261.00
	LUXOTTICA GROUP EUR0.06	36,990.00	1,907,868.28	1,993,676.77
	LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30	13,776.00	2,229,301.82	2,635,784.71
	M & T BK CORP COM	4,300.00	423,349.60	672,649.00
	MADDEN STEVEN LTD COM	12,925.00	457,816.63	462,068.75
	MAGIC SOFTWARE ENTERPRISES LTD ORD ORD	339,315.00	2,397,180.39	2,256,444.75
	MARATHON PETE CORP COM	16,400.00	598,194.36	825,740.00
	MARTIN MARIETTA MATLS INC COM	2,975.00	443,445.33	659,051.75
	MARVELL TECH GROUP COM USD0.002	73,500.00	926,437.22	1,019,445.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	MASTERCARD INC CL A	35,300.00	2,357,772.84	3,644,725.00
	MC CORMICK & CO INC COM NON-VTG	19,900.00	1,403,967.99	1,857,267.00
	MEDNAX INC COM	20,300.00	1,415,203.54	1,353,198.00
	MEDTRONIC PLC COMMON STOCK STOCK	38,223.00	2,857,016.20	2,722,624.29
	MERCK & CO INC NEW COM	32,324.00	1,503,395.64	1,902,913.88
	MICRON TECH INC COM	96,500.00	1,660,754.82	2,115,280.00
	MICROSOFT CORP COM	128,298.00	5,675,741.80	7,972,437.72
	MILLER HERMAN INC COM	11,762.00	356,472.70	402,260.40
	MOBILEYE NV EUR0.01	44,900.00	1,742,072.50	1,711,588.00
	MOODYS CORP COM	17,910.00	1,710,284.71	1,688,375.70
	MORTGAGE ADVICE BUREAU (HLDGS) LTD ORD GBP0.1	130,309.00	539,969.70	557,518.96
	MTY FOOD GROUP INC COM NPV	53,386.00	1,529,286.38	2,012,748.34
	MULTI-COLOR CORP COM	7,250.00	406,900.32	562,600.00
	MURPHY OIL CORP COM	42,055.00	1,468,099.34	1,309,172.15
	NASDAQ INC	6,300.00	324,052.97	422,856.00
	NESTLE SA CHF0.10(REGD)	49,461.00	3,581,159.20	3,555,001.77
	NETFLIX INC COM STK	14,900.00	1,415,890.07	1,844,620.00
	NEXTERA ENERGY INC COM	15,800.00	1,289,515.98	1,887,468.00
	NIELSEN HOLDINGS PLC COMSTK	19,800.00	900,085.70	830,610.00
	NIHON M&A CENTER I NPV	77,966.00	1,611,516.60	2,172,499.68
	NIKE INC CL B	90,400.00	4,373,803.30	4,595,032.00
	NORFOLK SOUTHN CORP COM	6,600.00	581,746.42	713,262.00
	NORTHWESTERN CORP COM NEW COM NEW	25,475.00	1,448,950.09	1,448,763.25
	NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT	57,551.00	2,474,305.62	1,987,881.28
	NXP SEMICONDUCTORS N V COM STK	4,100.00	216,045.31	401,841.00
	O REILLY AUTOMOTIVE INC NEW COM USD0.01	11,885.00	2,655,197.58	3,308,902.85
	OASIS PETE INC NEW COM STK	39,575.00	371,731.35	599,165.50
	OCCIDENTAL PETROLEUM CORP	36,408.00	2,383,675.21	2,593,341.84
	OFX GROUP LTD NPV	752,727.00	1,312,221.86	915,683.38
	OLD NATL BANCORP IND COM	26,450.00	349,616.67	480,067.50
	OPEN TEXT CORP COM	5,200.00	317,465.96	321,412.00
	ORACLE CORP COM	114,082.00	4,671,194.23	4,386,452.90
	OSI SYS INC COM	7,900.00	555,307.79	601,348.00
	OWENS ILL INC COM NEW	45,200.00	1,252,866.91	786,932.00
	PAC PREMIER BANCORP COM	14,975.00	375,123.65	529,366.25
	PACKAGING CORP AMER COM ISIN US6951561090	12,500.00	779,086.66	1,060,250.00
	PARSLEY ENERGY INC CL A CL A	23,163.00	698,801.60	816,264.12
	PATHEON N V COM USD0.01	13,200.00	316,855.41	378,972.00
	PATTERSON COS INC COM	20,350.00	918,991.22	834,960.50
	PAX GLOBAL TECHNOLOGY LIMITED COMSTK	3,826,022.00	2,349,300.59	2,536,485.57
	PAYPAL HLDGS INC COM	127,000.00	4,492,987.90	5,012,690.00
	PEPSICO INC COM	34,550.00	3,206,852.12	3,614,966.50
	PERKINELMER INC COM	11,800.00	568,270.40	615,370.00
	PFIZER INC COM	79,378.00	1,681,904.45	2,578,197.44
	PHILIP MORRIS INTL COM STK NPV	29,008.00	1,594,706.44	2,653,941.92
	PHILLIPS 66 COM	19,101.00	963,682.26	1,650,517.41
	PINNACLE W. CAP CORP COM	16,100.00	759,224.59	1,256,283.00
	PIONEER NAT RES CO COM	10,260.00	1,381,059.58	1,847,518.20
	PNC FINANCIAL SERVICES GROUP COM STK	9,765.00	530,881.35	1,142,114.40
	POLYONE CORP COM	24,350.00	907,567.17	780,174.00
	POOL CORP COM STK	4,300.00	190,205.68	448,662.00
	PRA HEALTH SCIENCES INC COM	6,925.00	245,399.41	381,706.00
	PREMIER INC CL A CL A	36,900.00	1,153,563.08	1,120,284.00
	PROGRESSIVE CORP OH COM	17,000.00	562,055.67	603,500.00
	PROSPERITY BANCSHARES INC COM	19,675.00	904,939.41	1,412,271.50
	QUALCOMM INC COM	37,274.00	2,584,254.50	2,430,264.80
	QUALICORP SA EQUITY	233,400.00	1,283,561.62	1,380,449.81
	RANGE RES CORP COM	10,700.00	508,491.55	367,652.00
	RAYTHEON CO USD0.01	27,999.00	3,256,571.34	3,975,858.00
	RECKITT BENCK GRP ORD GBP0.10	46,779.00	4,208,663.91	3,980,277.96
	REGENERON PHARMACEUTICALS INC COM	6,410.00	2,533,591.43	2,353,046.90
	RELIANCE STL & ALUM CO COM	9,950.00	641,563.90	791,423.00
	RENAISSANCE RE HLDGS LTD COM	11,215.00	1,053,854.27	1,527,707.30
	REPUBLIC SVCS INC COM	18,300.00	746,984.99	1,044,015.00
	RIGHTMOVE ORD GBP0.01	50,523.00	2,115,006.90	2,436,593.79
	ROSS STORES INC COM	8,250.00	351,989.34	541,200.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	ROYAL CARIBBEAN CRUISES COM STK	8,900.00	674,638.02	730,156.00
	RPM INTL INC	9,600.00	415,399.58	516,768.00
	RSP PERMIAN INC COM	19,800.00	535,635.40	883,476.00
	S&P GLOBAL INC COM	6,450.00	439,162.12	693,633.00
	S.W. AIRL CO COM	39,800.00	1,974,156.20	1,983,632.00
	SALESFORCE COM INC COM STK	52,300.00	3,381,642.10	3,580,458.00
	SANOFI SPONSORED ADR	45,324.00	2,017,469.11	1,832,902.56
	SAPIENS INTERNATIONAL CORP NV NLG1	170,566.00	1,896,977.57	2,445,916.44
	SCHLUMBERGER LTD COM COM	17,600.00	1,320,175.93	1,477,520.00
	SEACOR HLDGS INC COM	5,100.00	395,346.37	363,528.00
	SEALED AIR CORP NEW COM STK	12,800.00	595,405.65	580,352.00
	SENSIENT TECHNOLOGIES CORP COM	7,700.00	551,388.82	605,066.00
	SERVICEMASTER GLOBAL HLDGS INC COM	11,600.00	363,828.64	436,972.00
	SERVICENOW INC COM USD0.001	27,900.00	1,767,454.86	2,074,086.00
	SGS SA CHF1 (REGD)	1,220.00	2,124,366.64	2,487,174.69
	SHERWIN-WILLIAMS CO COM	14,375.00	3,801,931.40	3,863,137.50
	SHOPRITE HLDGS LTD ZAR0.01134	128,479.00	1,630,269.88	1,610,896.48
	SIGNATURE BK NY N Y COM	2,725.00	319,873.13	409,295.00
	SILGAN HLDGS INC COM	7,975.00	325,495.96	408,160.50
	SILICON LABORATORIES INC COM	13,100.00	657,419.29	851,500.00
	SINO BIOPHARMACEUT HKD0.025	1,985,417.00	1,400,779.61	1,398,190.00
	SMS CO LTD NPV	85,863.00	1,175,030.46	1,907,412.29
	SPIRE INC COM	5,475.00	314,859.17	353,411.25
	SPLUNK INC COMSTK COM USD0.001	38,700.00	2,125,047.57	1,979,505.00
	SPROUTS FMRS MKT INC COM	22,400.00	501,458.44	423,808.00
	SS&C TECHNOLOGIES HLDGS INC COM	14,700.00	437,355.34	420,420.00
	STARBUCKS CORP COM	74,830.00	3,453,371.84	4,154,561.60
	STATE STR CORP COM	15,457.00	759,233.07	1,201,318.04
	STEELCASE INC CL A COM	13,800.00	122,304.86	247,020.00
	STERIS PLC NEW STERIS LTD COMSTK	5,900.00	406,974.32	397,601.00
	SURGERY PARTNERS INC COM	9,100.00	155,655.36	144,235.00
	SVB FINANCIAL GROUP COMMON STOCK	2,500.00	242,744.12	429,150.00
	SYSMEX CORP NPV	31,900.00	1,914,184.19	1,851,614.01
	TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	108,205.00	2,113,492.53	3,110,893.75
	TARGET CORP COM STK	15,080.00	909,155.20	1,089,228.40
	TCF FNCL CORP COM	20,994.00	246,508.83	411,272.46
	TCP CAP CORP COM	31,250.00	504,795.78	528,125.00
	TEAM INC COM STK	7,150.00	248,216.69	280,637.50
	TELEFLEX INC COM	6,000.00	666,343.59	966,900.00
	TEMPUR SEALY INTL INC COM	5,000.00	282,186.38	341,400.00
	TENCENT HLDGS LIMITED COMMON STOCK	117,700.00	1,999,700.36	2,879,821.75
	TEXAS INSTRUMENTS INC COM	54,528.00	2,091,927.84	3,978,908.16
	THE PRICELINE GROUP INC	2,180.00	2,528,675.61	3,196,010.80
	THERMO FISHER CORP	14,400.00	2,213,524.44	2,031,840.00
	THERMON GROUP HLDGS INC	9,800.00	204,523.16	187,082.00
	TRACTOR SUPPLY CO COM	5,700.00	346,413.55	432,117.00
	TRANSDIGM GROUP INC COM	7,461.00	1,142,581.57	1,857,490.56
	TSURUHA HOLDINGS NPV	24,292.00	1,320,937.77	2,311,837.78
	TWENTY-FIRST CENTURY FOX INC CL A	44,400.00	1,142,092.12	1,244,976.00
	TYLER TECHNOLOGIES INC COM STK	2,500.00	404,724.88	356,925.00
	UGI CORP NEW COM	18,650.00	471,428.22	859,392.00
	UNION BANKSHARES CORP NEW COM	24,475.00	580,545.33	874,736.50
	UNION PAC CORP COM	39,150.00	2,914,192.24	4,059,072.00
	UNITED TECHNOLOGIES CORP COM	24,100.00	2,332,250.98	2,641,842.00
	UNITEDHEALTH GROUP INC COM	41,395.00	3,720,885.37	6,624,855.80
	UNVL HEALTH SERVICES INC CL B COM	18,000.00	2,088,987.40	1,914,840.00
	UTILITYWISE PLC ORD GBP0.001	491,119.00	1,354,563.71	1,210,668.07
	V F CORP COM	32,150.00	2,104,177.19	1,715,202.50
	VANTIV INC COM USD0.00001 A	9,500.00	254,615.22	566,390.00
	VECTREN CORP COM	11,675.00	526,022.47	608,851.25
	VERINT SYS INC COM	11,425.00	424,380.23	402,731.25
	VERISK ANALYTICS INC COM STK	5,200.00	344,083.01	422,084.00
	VERIZON COMMUNICATIONS COM	52,922.00	2,053,840.21	2,824,976.36
	VERTEX PHARMACEUTICALS INC COM	4,800.00	406,623.65	353,616.00
	VIRTUSA CORP COM	12,825.00	317,889.11	322,164.00
	VISA INC COM CL A STK	91,900.00	3,479,159.43	7,170,038.00

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	VISTA OUTDOOR INC COM	15,600.00	710,759.60	575,640.00
	VWR CORP COM	33,350.00	797,219.49	834,750.50
	VZ HOLDING AG CHF0.25 (REGD)	4,513.00	1,223,753.74	1,356,542.04
	WABCO HLDGS INC COM STK	5,000.00	391,695.91	530,750.00
	WAL-MART DE MEX COM NPV	509,993.00	1,223,971.40	917,177.91
	WEATHERFORD INTERNATIONAL LTD(IE)USD0.001	185,700.00	1,386,737.38	926,643.00
	WEBJET LTD NPV	294,107.00	1,006,318.81	2,257,406.55
	WEBSTER FNCL CORP WATERBURY CONN COM	2,825.00	72,769.56	153,341.00
	WEC ENERGY GROUP INC COM	32,800.00	1,527,907.74	1,923,720.00
	WELLS FARGO & CO NEW COM STK	120,257.00	4,220,355.47	6,627,363.27
	WERNER ENTERPRISES INC COM	16,931.00	357,314.70	456,290.45
	WESCO INTL INC COM	9,925.00	547,199.54	660,508.75
	WESTERN ALLIANCE BANCORPORATION COM	22,039.00	740,952.04	1,073,519.69
	WHITING PETE CORP COM STK	34,098.70	365,363.18	409,866.37
	WINTRUST FINL CORP COM	12,311.00	420,251.54	893,409.27
	WOODWARD INC COM	6,900.00	315,994.25	476,445.00
	WYNDHAM WORLDWIDE CORP COM STK	25,500.00	1,224,812.45	1,947,435.00
	XILINX INC COM	9,900.00	465,534.46	597,663.00
	XL GROUP LTD XL GROUP LTD COM NPV	55,322.00	1,905,765.66	2,061,297.72
	YANDEX N.V. COM USD0.01 CL 'A	81,738.00	1,037,945.51	1,645,385.94
	ZAYO GROUP HLDGS INC COM	13,100.00	374,622.19	430,466.00
	ZEBRA TECHNOLOGIES CORP CL A	6,975.00	398,486.19	598,176.00
	ZIMMER BIOMET HLDGS INC COM	14,200.00	1,424,491.44	1,465,440.00
	ZIONS BANCORP COM	15,500.00	449,201.57	667,120.00
	ZOETIS INC COM USD0.01 CL 'A'	74,400.00	3,325,004.27	3,982,632.00
	Total Corporate Stock - Common	26,469,450.70	558,930,095.15	665,953,222.06
<u>Partnership/Joint Venture Interests</u>				
	ABBOTT CAPITAL PRIVATE EQUITY FUND V, LP	4,722,328.53	4,722,328.53	3,640,689.00
	ABBOTT CAPITAL PRIVATE EQUITY FUND VI (OFFSHORE), LP	21,542,809.70	21,542,809.70	25,210,008.00
	ABBOTT CAPITAL PRIVATE EQUITY FUND VII (OFFSHORE), LP	13,215,447.47	13,215,447.47	13,899,243.00
	ADAMS STREET 2006 DIRECT FUND, LP	1,918,941.00	1,918,941.00	1,817,005.00
	CF INVESCO CORE REAL ESTATE USA LLC	269.36	36,974,223.69	45,313,647.00
	MESIROW INSTITUTIONAL MULTI-STRATEGY FUND, LP	66,706,711.00	66,706,711.00	85,959,531.08
	MLP APOLLO GLOBAL MGMT LLC CL A SHS	23,700.00	546,650.07	458,832.00
	MLP CEDAR FAIR L P UNIT LTD PARTNERSHIP INT	13,200.00	731,247.33	847,440.00
	MLP LAZARD LTD CL A	47,437.00	2,250,463.46	1,949,186.33
	NB CROSSROADS XX- PLAN ASSET ALLOCATION LP	16,350,000.00	16,350,000.00	18,263,926.00
	VONTOBEL GLOBAL EMERGING MARKETS FUND	80,000,000.00	80,000,000.00	79,592,347.00
	Total Partnership/Joint Venture Interests	204,540,844.06	244,958,822.25	276,951,854.41
<u>Value of Interest in 103-12 Investment Entities</u>				
	ADAMS STREET PARTNERSHIP FUND - 2006 NON-U.S. FUND, LP	4,609,358.00	4,609,358.00	4,391,869.00
	ADAMS STREET PARTNERSHIP FUND -2006 U.S.FUND, LP	8,811,903.00	8,811,903.00	8,574,790.00
	CF LSV INTERNATIONAL EQUITY TRUST	413,364.62	65,204,793.84	85,891,383.00
	CF WA OPPORTUNISTIC NON DOLLAR HEDGED PORTFOLIO LLC	41,109.08	954,119.35	1,303,692.32
	CF WA OPPORTUNISTIC US \$ HIGH YIELD SEC PORT LLC	102,336.33	2,403,628.53	3,215,714.43
	CF WESTERN AGRI INS WESTDALE 4245 NORTH CENTRAL LLC MORTGAGE BACKED SEC PORT	1,418,984.15	20,283,414.53	26,510,880.80
	CF WESTN AST FLOATING RATE HI INC FD LLC	211,459.24	3,435,165.50	4,261,326.66
	Total Value of Interest in 103-12 Investment Entities	15,608,514.42	105,702,382.75	134,149,656.21
<u>Value of Interest in Common/Collective Trusts</u>				
	NTGI COLTV GOVT STIF REGI STERED	19.65	19.65	19.65
	NTGI COLTV GOVT STIF REGI STERED	0.04	0.04	0.04
	NTGI COLTV GOVT STIF REGI STERED	5,537,391.31	5,537,391.31	5,537,391.31
	NTGI COLTV GOVT STIF REGI STERED	1,828,346.64	1,828,346.64	1,828,346.64

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	NTGI COLTV GOVT STIF REGI STERED	3,277,197.50	3,277,197.50	3,277,197.50
	NTGI COLTV GOVT STIF REGI STERED	2,013,809.38	2,013,809.38	2,013,809.38
	NTGI COLTV GOVT STIF REGI STERED	1,004,804.13	1,004,804.13	1,004,804.13
	NTGI COLTV GOVT STIF REGI STERED	3,644,330.15	3,644,330.15	3,644,330.15
	NTGI COLTV GOVT STIF REGI STERED	0.18	0.18	0.18
	NTGI COLTV GOVT STIF REGI STERED	32.72	32.72	32.72
	NTGI COLTV GOVT STIF REGI STERED	1,251,148.83	1,251,148.83	1,251,148.83
	NTGI COLTV GOVT STIF REGI STERED	601,515.51	601,515.51	601,515.51
	NTGI COLTV GOVT STIF REGI STERED	150,149.04	150,149.04	150,149.04
	NTGI COLTV GOVT STIF REGI STERED	1,547,658.87	1,547,658.87	1,547,658.87
	NTGI COLTV GOVT STIF REGI STERED	1,216,384.33	1,216,384.33	1,216,384.33
	Total Value of Interest in Common/Collective Trusts	22,072,788.28	22,072,788.28	22,072,788.28
<u>Interest Bearing Cash</u>				
	BANK TOKYO MITSUBISHI UFJ LTD N Y BRH INSTL DTD 08-18-2016 FLTG 08-17-2017	875,000.00	875,000.00	876,400.00
	BNP PARIBAS N Y BRH INSTL CTF DEP DTD 08-04-16 1.47% 08-04-17	720,000.00	720,000.00	720,685.22
	BNP PARIBAS N Y BRH INSTL CTF DEP PROGRADTD 08-18-2016 1.53% C/D 08-17-2017	785,000.00	785,000.00	785,997.00
	CREDIT INDUSTRIEL ET COML INSTL CTF DEP DTD 08-19-2016 FLTG 08-16-2017	855,000.00	855,000.00	856,992.15
	CREDIT SUISSE GROUP AG N Y BRH CTF DEP DTD 08-29-2016 VAR RT DUE 08-24-2017	980,000.00	980,000.00	981,411.20
	CREDIT SUISSE GROUP AG N Y BRH INSTL CTF DEP 08-17-2016 VAR RT DUE 08-16-2017	840,000.00	840,000.00	841,260.00
	CREDIT SUISSE GROUP AG N Y BRH INSTL CTFDEP 08-05-2016 1.6% 08-04-2017	566,000.00	566,000.00	566,196.04
	MIZUHO BANK INSTL CTF DEP 623 DTD 08-29-2016 VAR RT DUE 08-25-2017	625,000.00	625,000.00	626,300.00
	MIZUHO BK LTD NEW YORK BRH INSTL CTF DEP DTD 10-04-2016 VAR RT DUE 10-03-2017	1,280,000.00	1,280,000.00	1,282,188.80
	NATIXIS N Y BRH INSTL PROGRAM 3/DTD 08-24-2016 1.53 CD 09-01-2017	1,400,000.00	1,400,000.00	1,402,076.86
	NATIXIS N Y BRH INSTL CTF DEP DTD 09-19-2016 1.56 C/D 09-18-2017	850,000.00	850,000.00	851,428.63
	NORINCHUKIN BK NEW YORK CTF DEP 08-08-2016 1.47% 08-03-2017	930,000.00	930,000.00	930,887.79
	RABOBANK NEDERLAND NY BRH INSTL CTF DEP 691 DTD 08-19-2016 VAR RT DUE 08-16-2017	860,000.00	860,000.00	861,186.80
	SKANDINAVISKA ENSKILDA BANKEN CTF DEP 08-22-2016 VAR 08-17-2017	1,445,000.00	1,445,000.00	1,447,254.20
	SOCIETE GENERALE NY INSTL CTF DEP PROGRADTD 08-26-2016 1.6% 08-31-2017	1,405,000.00	1,405,000.00	1,407,782.18
	SUMITOMO MITSUI BKG CORP CTF DEP DTD 09/13/2016 1.6% 09-12-2017	900,000.00	900,000.00	902,284.44
	SUMITOMO MITSUI BKG CORP N Y BRH INSTL CDTD 08-19-2016 VAR RT DUE 08-18-2017	1,150,000.00	1,150,000.00	1,151,575.50
	SUMITOMO MITSUI TR BK LTD NY INSTL CTF DEP 09-30-2016 VAR RT DUE 09-27-2017	720,000.00	720,000.00	721,166.40
	SUMITOMO MITSUI TR BK NY BRH CTF DEP DTD 09-21-2016 FLTG 09-20-2017	1,190,000.00	1,190,000.00	1,191,987.30
	SWEDBANK SPARBANKEN SVENGE CTF DEP 08-22-2016 1.38% 08-18-2017	890,000.00	890,000.00	891,391.21
	TORONTO DOMINION BANK DTD 08-18-2016 FLTG 08-15-2017	560,000.00	560,000.00	561,002.40
	UBS AG STAMFORD BRH INSTL CTF DEP 08-19-2016 VAR 08-18-2017	1,155,000.00	1,155,000.00	1,157,321.55
	UBS AG STAMFORD BRH INSTL CTF DEP 09-12-2016 1.57% 09-08-2017	1,455,000.00	1,455,000.00	1,457,926.98
	United States dollar	6,500.43	6,500.43	6,500.43
	United States dollar	6,528,133.93	6,528,133.93	6,528,133.93
	United States dollar	2,990,923.38	2,990,923.38	2,990,923.38
	United States dollar	2.31	2.31	2.31
	United States dollar	1,076,364.85	1,076,364.85	1,076,364.85
	United States dollar	294,413.15	294,413.15	294,413.15
	United States dollar	322.40	322.40	322.40
	United States dollar	12,676,807.14	12,676,218.24	12,676,807.14
	Total Interest Bearing Cash	46,009,467.59	46,008,878.69	46,046,170.24

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
Other				
	JP MORGAN EURO SUB FD C LP	969.99	7,854,783.70	6,813,025.87
	AB SVENSK EXPORTKREDIT - SWEDISH EXPT CRTRANCHE # TR 00275 1.125 DUE 08-28-2019	1,030,000.00	1,027,373.50	1,013,280.01
	ALEXANDRIA REAL ESTATE EQUITIES INC COM	7,100.00	512,532.70	789,023.00
	AMERICAN TOWER CORP	17,500.00	1,406,822.11	1,849,400.00
	ARGENTINA REP BD SER B 144A 7.5% DUE 04-22-2026 REG	150,000.00	150,000.00	157,500.00
	AVALONBAY CMNTYS REIT	5,200.00	635,969.30	921,180.00
	BRANDYWINE RLTY TR SH BEN INT NEW REIT	52,000.00	774,939.58	858,520.00
	BRAZIL(FED REP OF) 10% GTD SNR 01/01/23 BRL'F	475.00	124,123.63	144,392.29
	BRAZIL(FED REP OF) 10% T-NTS 1/1/2021 BRL1000	3,255.00	973,959.54	1,011,302.21
	CALIFORNIA HEALTH FACS FING AUTH REV 5% 08-15-2052 BEO	90,000.00	93,816.90	96,922.80
	CALIFORNIA ST 5% 09-01-2042 BEO	175,000.00	184,595.25	193,019.75
	Canadian dollar	-	-	-
	CBL & ASSOC PPTYS INC COM	35,800.00	753,254.25	411,700.00
	CCP DUE FROM GOLDMAN SACHS	347,500.00	347,500.00	347,500.00
	CDS / STS CME_GOLDUS 12-20-2021 0WS022129	(320,000.00)	(14,408.89)	(20,280.19)
	CDS / STS CME_GOLDUS PURC PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 0WZ022121	320,000.00	-	-
	CDS CHASUS33 03-20-2024 0WP287410	(170,000.00)	(2,670.88)	(1,989.37)
	CDS CHASUS33 SELL PROT ON BERKSHIRE HATHAWAY I 03-20-2024 0WR287418	170,000.00	-	-
	CF MORGAN STANLEY INVESTMENT MANAGEMENT EMERGING MARKETS POOLED TRUST FD	1,300,263.30	80,000,000.00	83,766,862.58
	CME_IRS CME_GOLDUS USD P 1.27%/R 3M LIBOR 05/15/2023 LEGID:0WS021469-	-	1,510.76	185,845.63
	CME_IRS CME_GOLDUS USD P 1.58%/R 3M LIBOR 06/13/2026 LEGID:0WS019380-	-	-	103,551.84
	CME_IRS CME_GOLDUS USD P 1.9%/R 3M LIBOR 08/31/2022 LEGID:0WS014209-	-	-	30,052.08
	CME_IRS CME_GOLDUS USD P 1.9%/R 3M LIBOR 11/30/2022 LEGID:0WS015784-	-	12,339.72	26,879.11
	CME_IRS CME_GOLDUS USD P 3M LIBOR/R 1.18% 06/13/2021 LEGID:0WS019281-	-	-	(50,389.30)
	COLOMBIA REP GLOBAL BD 4.5% DUE 01-28-2026/09-28-2015 REG	230,000.00	239,664.32	236,900.00
	CPPIB CAP INC CPPIB CAP INC SEC 144A 1.25 09-20-2019 1.25 DUE 09-20-2019 BEO	1,000,000.00	997,629.60	985,690.00
	Danish krone	-	-	-
	ESC CB LEHMAN BROS SUB NTS D07/19/07 6.5JJ17 ESCROW	175,000.00	156,499.00	915.25
	ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW	50,000.00	30,500.00	-
	ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW	285,000.00	284,789.10	1,490.55
	ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56	140,000.00	137,764.80	-
	Euro	-	-	-
	EUROPEAN BK RECON & DEV 6.4% DUE 04/03/2019	28,050,000.00	408,898.03	419,075.35
	FUT CALL FEB 17 CBT 5Y T-NOTE 1177	(36.00)	(6,281.46)	(12,937.50)
	FUT CALL FEB 17 CBT 5Y T-NOTE 1200	(22.00)	(4,959.79)	(343.75)
	FUT CALL FEB 17 T-NOTE OPTION 1245	4.00	2,763.00	2,250.00
	FUT CALL FEB 17 T-NOTE OPTION 1250	(8.00)	(4,224.04)	(2,875.04)
	FUT CALL FEB 17 T-NOTE OPTION 1260	(4.00)	(2,112.00)	(562.52)
	FUT CALL FEB 17 T-NOTE OPTION 1265	(4.00)	(1,549.52)	(375.00)
	FUT CALL FEB 17 T-NOTE OPTION 1275	(4.00)	(2,112.00)	(187.52)
	FUT CALL FEB 17 U.S. T-BONDS 1500	(5.00)	(6,796.25)	(10,156.25)
	FUT CALL FEB 17 U.S. T-BONDS 1510	(2.00)	(1,774.76)	(3,000.00)
	FUT CALL FEB 17 U.S. T-BONDS 1520	4.00	4,169.26	4,312.52
	FUT CALL MAR 17 CBT 5Y T-NOTE 1177	(4.00)	(1,580.76)	(2,218.75)
	FUT CALL MAR 17 T-NOTE OPTION 1260	(8.00)	(2,411.52)	(3,000.00)
	FUT CALL MAR 17 T-NOTE OPTION 1275	(7.00)	(4,024.16)	(1,093.75)
	FUT MAR 17 10 YR T-NOTES	-	-	-
	FUT MAR 17 CBT 5Y T-NOTE	-	-	-
	FUT MAR 17 CBT UL T-BONDS	-	-	-
	FUT MAR 17 CBT ULT TNOTE	-	-	-
	FUT MAR 17 EURO DOLLARS	-	-	-
	FUT MAR 17 EURX EUR-BUND	-	-	-
	FUT MAR 17 EUX EURO-BTP	-	-	-
	FUT MAR 17 OSE 10Y JGB	-	-	-
	FUT MAR 17 U.S. T-BONDS	-	-	-
	FUT MAR 17 US 2YR T-NOTE	-	-	-

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of Investment Shares	Cost	Current Value
	FUT PUT FEB 17 U.S. T-BONDS 1430	(5.00)	(3,655.65)	(625.00)
	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW	22,762.00	501,026.01	489,383.00
	HIGHWOODS PPTYS INC COM	12,595.00	683,895.28	642,470.95
	HUDSON PACIFIC PROPERTIES INC COM	11,571.00	392,742.71	402,439.38
	INDONESIA REP NOTES SERIES 4 REG S 4.875% DUE 05-05-2021 REG	200,000.00	200,000.00	211,722.20
	INDONESIA REP NT SER 4 144A 4.875% DUE 05-05-2021 BEO	200,000.00	200,000.00	211,722.00
	INTL BANK RECON&DV 5% NTS 24/05/17	16,400,000.00	264,918.33	241,226.31
	INTL BANK RECON&DV 5.625% 03/08/2017 COP	2,810,000,000.00	918,145.85	926,682.21
	INTL FIN CORP MEDIUM TERM NTS BOOK 7.8 06-03-2019 REG	31,650,000.00	534,988.32	487,532.17
	JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 4 DUE 01-13-2021 REG	100,000.00	99,170.00	105,183.90
	Japanese yen	-	-	-
	KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL NT 1.5% DUE 02-06-2019 REG	432,000.00	430,915.68	431,787.02
	LAS VEGAS VALLEY NEV WTR DIST 5% 06-01-2039 BEO	290,000.00	333,920.50	327,555.00
	MASSACHUSETTS ST SCH BLDG AUTH DEDICATEDSALES TAX REV 5% 10-15-2041 BEO	115,000.00	122,895.90	128,448.10
	METROPOLITAN ST LOUIS MO SWR DIST WASTEWTR SYS REV 5% 05-01-2042 BEO	120,000.00	132,056.40	134,385.60
	MEX BONOS DESARR 4.75% 14/06/18	76,035.00	450,707.60	358,510.11
	MEX BONOS DESARR FIX RT 6.5% 10/06/2021	22,000.00	176,673.40	104,229.48
	MEXICO(UNITED MEXICAN STATES) 6.5% BDS 09/06/22	59,404.00	468,922.08	278,706.88
	MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	96,555.00	840,513.49	462,653.89
	MEXICO(UNITED MEXICAN STATES) 10% 05/12/24	22,700.00	217,142.97	127,688.18
	MEXICO(UTD MEX ST) 5.75% SNR 05/03/2026 MXN	110,132.00	572,988.19	475,131.79
	MEXICO(UTD MEX ST) 8.5% SNR 18/11/2038 MXN	62,600.00	337,250.85	323,576.65
	MFA FINL INC	76,200.00	583,821.82	581,406.00
	MGM GROWTH PPTYS LLC CL A COM CL A COM	17,700.00	445,144.06	447,987.00
	NEW JERSEY HEALTH CARE FACS FING AUTH REV 5% 07-01-2044 BEO	110,000.00	121,707.30	119,293.90
	NEW JERSEY ST TRANSN TR FD AUTH 5% 06-15-2036 BEO	515,000.00	548,821.35	515,834.30
	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5% 06-15-2047 BEO	175,000.00	184,896.25	194,540.50
	NEW YORK ST URBAN DEV CORP REV 5% 03-15-2024 BEO	235,000.00	275,584.50	277,309.40
	ONTARIO PROV CDA BD 2 DUE 01-30-2019 REG	1,010,000.00	1,028,657.99	1,016,751.85
	PANAMA REP GLOBAL BD 4% DUE 09-22-2024/09-22-2014 REG	200,000.00	198,550.00	203,500.00
	PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG	90,000.00	93,327.30	88,650.00
	PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG	50,000.00	56,675.60	56,625.00
	PETROLEOS 3.5% DUE 01-30-2023	123,000.00	122,660.52	112,914.00
	PETROLEOS 5.625% DUE 01-23-2046	37,000.00	36,731.38	30,710.00
	PETROLEOS 6.5% DUE 06-02-2041	375,000.00	410,922.50	351,206.25
	PETROLEOS MEXICANOS 6.375% 01-23-2045	90,000.00	89,326.80	81,900.00
	POLAND(REP OF) 2% SNR 25/04/2021 PLN1000	10,000.00	2,492.50	2,319.91
	POLAND(REP OF) 2.5% SNR 25/07/2026 PLN1000	10,000.00	2,405.53	2,180.61
	Polish zloty	-	-	-
	PS BUSINESS PKS INC CALIF COM	7,148.00	690,759.08	832,884.96
	PUB STORAGE COM	8,280.00	2,063,100.16	1,850,580.00
	PVTPL PETROLEOS MEXICANOS 144A 6.875% DUE 08-04-2026 REG	60,000.00	59,889.00	63,300.00
	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT	25,000.00	478,844.18	414,500.00
	REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG	200,000.00	199,354.00	206,000.00
	REPUBLIC OF PORTUGAL 5.125 10-15-2024 REG	130,000.00	130,650.00	125,775.00
	REPUBLIC OF TURKEY 4.25% DUE 04-14-2026 REG	200,000.00	195,787.13	177,779.20
	REPUBLIC OF TURKEY 5.75% 03-22-2024 REG	270,000.00	297,112.79	270,780.30
	REPUBLICA ORIENTAL DEL URUGUAY BD 4.375%DUE 10-27-2027 REG	240,000.00	249,760.75	240,612.00
	RUSSIA GOVT BD - OFZ 7.05% 19/01/2028	22,770,000.00	302,064.05	342,407.83
	RUSSIAN FEDERATION 7% BDS 16/08/23 RUB1000	8,770,000.00	129,073.11	135,556.71
	RUSSIAN FEDERATION 7.75% BDS 16/09/26 RUB1000	2,650,000.00	39,934.34	42,055.75
	RUSSIAN FEDERATION MINISTRY FINANCE 8.15% BDS 03/02/2027	4,930,000.00	76,295.53	80,741.80
	SIMON PROPERTY GROUP INC COM	8,400.00	1,659,702.79	1,492,428.00
	STAG INDL INC COM	25,216.00	583,152.08	601,905.92
	STATE TREAS REP POLAND 4 DUE 01-22-2024 REG	210,000.00	208,307.40	214,779.18
	Swiss franc	-	-	-
	UNITED MEXICAN STS 3.5 01-21-2021 REG	70,000.00	71,810.67	71,120.00
	UNITED MEXICAN STS 5.55 01-21-2045	200,000.00	198,944.00	204,500.00
	UNITED MEXICAN STS MEDIUM TERM BOOK 3.625% 03-15-2022	164,000.00	168,994.45	164,328.00
	UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026	655,000.00	687,072.15	649,760.00

Hess Corporation Employees' Pension Plan

EIN #13-4921003

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

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party		Description of Investment Shares	Cost	Current Value
United States dollar		-	-	-
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE		82,000.00	81,125.91	78,048.42
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE		70,000.00	64,513.90	67,891.60
CURRENCY OPTION PUT GSILGB2X USD/MXN 17.95 European 01-23-2017 USMXP0081		(720,000.00)	(6,575.76)	(33.38)
Total Other		2,937,297,260.29	117,767,907.04	119,542,421.73
GAC AXA EQUITABLE CNTRCT #580 **INC		29,122.00	29,122.00	22,475.00
MFC ISHARES TR RUSSELL 2000 VALUE ETF		18,450.00	1,904,917.83	2,194,443.00
TOTAL INVESTMENTS			<u>1,545,346,420.00</u>	<u>1,711,236,177.00</u>

Schedule SB, line 24 — Change in Actuarial Assumptions

The following non-prescribed actuarial assumptions were changed since the previous valuation:

- The expense component of normal cost increased from \$2,000,000 to \$2,800,000 to reflect Hess's expectations for the current plan year.
- The expected investment return decreased from 6.80% for 2014 to 6.70% for 2015.