# 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**

## Part I Annual Report Identification Information

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

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

**B** This return/report is:
- ☐ the first return/report
- ☐ the final return/report
- ☐ an amended return/report
- ☐ a short plan year return/report (less than 12 months)

**C** If the plan is a collectively-bargained plan, check here. . . . . ▶ ☐

**D** Check box if filing under:
- ☒ Form 5558
- ☐ automatic extension
- ☐ the DFVC program
- ☐ special extension (enter description)

## Part II Basic Plan Information—enter all requested information

**1a** Name of plan
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

**1b** Three-digit plan number (PN) ▶ 001

**1c** Effective date of plan 01/01/1985

**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)
ANGELS BASEBALL LP

2000 E GENE AUTRY WAY
ANAHEIM, CA 92806-6143

**2b** Employer Identification Number (EIN) 33-0705825

**2c** Plan Sponsor's telephone number 714-940-2000

**2d** Business code (see instructions) 711210

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

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

| | | | |
|---|---|---|---|
| **SIGN HERE** | Filed with authorized/valid electronic signature. | 10/12/2017 | ROBERT CLARK |
| | **Signature of plan administrator** | Date | Enter name of individual signing as plan administrator |
| **SIGN HERE** | | | |
| | **Signature of employer/plan sponsor** | Date | Enter name of individual signing as employer or plan sponsor |
| **SIGN HERE** | | | |
| | **Signature of DFE** | Date | Enter name of individual signing as DFE |

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

MITCHELL & TITUS, LLP

ONE BATTERY PARK PLAZA
NEW YORK, NY 10004

Preparer's telephone number 212-709-4500

| | | |
|---|---|---|
| **3a** Plan administrator's name and address [X] Same as Plan Sponsor | **3b** Administrator's EIN | |
| | **3c** Administrator's telephone number | |
| **4** If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: | **4b** EIN | |
| **a** Sponsor's name | **4c** PN | |
| **5** Total number of participants at the beginning of the plan year | **5** | 522 |
| **6** Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**). | | |
| **a(1)** Total number of active participants at the beginning of the plan year | **6a(1)** | 241 |
| **a(2)** Total number of active participants at the end of the plan year | **6a(2)** | 170 |
| **b** Retired or separated participants receiving benefits | **6b** | 106 |
| **c** Other retired or separated participants entitled to future benefits | **6c** | 208 |
| **d** Subtotal. Add lines **6a(2)**, **6b**, and **6c**. | **6d** | 484 |
| **e** Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. | **6e** | |
| **f** Total. Add lines **6d** and **6e**. | **6f** | 484 |
| **g** Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) | **6g** | |
| **h** Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested | **6h** | 36 |
| **7** Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) | **7** | |

**8a** If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1A

**b** If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

**9a** Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

**9b** Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

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

**a Pension Schedules**

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

**b General Schedules**

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

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

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

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

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

**11c** Enter the Receipt Confirmation Code for the 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 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**

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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
ANGELS BASEBALL LP

**D** Employer Identification Number (EIN)
33-0705825

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

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

## Part I Basic Information

**1** Enter the valuation date: Month 01 Day 01 Year 2016

**2** Assets:

| | | |
|---|---|---|
| **a** Market value | **2a** | 26408587 |
| **b** Actuarial value | **2b** | 27400376 |

**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 | 90 | 6180091 | 6180091 |
| **b** For terminated vested participants | 191 | 8142248 | 8142248 |
| **c** For active participants | 241 | 9210250 | 9322808 |
| **d** Total | 522 | 23532589 | 23645147 |

**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** | 6.23 % |
| **6** Target normal cost | **6** | 244468 |

**Statement by Enrolled Actuary**

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

**SIGN HERE**

Signature of actuary — Date: 10/06/2017

MARK GENGENBACH — Type or print name of actuary

17-07102 — Most recent enrollment number

TOWERS WATSON DELAWARE, INC. — Firm name

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

335 MADISON AVENUE
NEW YORK, NY 10017-4605

Address of the firm

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

## Part II Beginning of Year Carryover and Prefunding Balances

| | | (a) Carryover balance | (b) Prefunding balance |
|---|---|---|---|
| 7 | Balance at beginning of prior year after applicable adjustments (line 13 from prior year) | 479418 | 766808 |
| 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) | 479418 | 766808 |
| 10 | Interest on line 9 using prior year's actual return of -2.09% | -10020 | -16026 |
| 11 | Prior year's excess contributions to be added to prefunding balance: | | |
| | a Present value of excess contributions (line 38a from prior year) | | 365521 |
| | 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 6.41% | | 23430 |
| | 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 | | 388951 |
| | d Portion of (c) to be added to prefunding balance | | |
| 12 | Other reductions in balances due to elections or deemed elections | | 0 |
| 13 | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) | 469398 | 750782 |

## Part III Funding Percentages

| | | | |
|---|---|---|---|
| 14 | Funding target attainment percentage | 14 | 110.72% |
| 15 | Adjusted funding target attainment percentage | 15 | 115.88% |
| 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 | 114.30% |
| 17 | If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage | 17 | % |

## Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

| (a) Date (MM-DD-YYYY) | (b) Amount paid by employer(s) | (c) Amount paid by employees | (a) Date (MM-DD-YYYY) | (b) Amount paid by employer(s) | (c) Amount paid by employees |
|---|---|---|---|---|---|
| 03/14/2017 | 250000 | | | | |
| 08/07/2017 | 7000000 | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | Totals ► 18(b) | 7250000 | 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 | 6587282 |

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

**21** Discount rate:

**a** Segment rates:

| 1st segment: | 2nd segment: | 3rd segment: | |
|---|---|---|---|
| 4.43% | 5.91% | 6.65% | ☐ N/A, full yield curve used |

**b** Applicable month (enter code) ..... **21b** 4

**22** Weighted average retirement age ..... **22** 62

**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

## Part VI Miscellaneous Items

**24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ..... ☒ Yes ☐ No

**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment ..... ☒ Yes ☐ No

**26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ..... ☒ Yes ☐ No

**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment ..... **27**

## Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

**28** Unpaid minimum required contributions for all prior years ..... **28** 0

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

**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** 244468

**b** Excess assets, if applicable, but not greater than line 31a ..... **31b** 244468

| **32** Amortization installments: | Outstanding Balance | Installment |
|---|---|---|
| **a** Net shortfall amortization installment ..... | | |
| **b** Waiver amortization installment ..... | | |

**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount ..... **33**

**34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) ..... **34**

| | Carryover balance | Prefunding balance | Total balance |
|---|---|---|---|
| **35** Balances elected for use to offset funding requirement ..... | | | |

**36** Additional cash requirement (line 34 minus line 35) ..... **36**

**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) ..... **37** 6587282

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

**a** Total (excess, if any, of line 37 over line 36) ..... **38a** 6587282

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

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

**40** Unpaid minimum required contributions for all years ..... **40** 0

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

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

**a** Schedule elected ..... ☐ 2 plus 7 years ☐ 15 years

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

**42** Amount of acceleration adjustment ..... **42**

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

| SCHEDULE C (Form 5500) | Service Provider Information | OMB No. 1210-0110 |
|---|---|---|
| Department of the Treasury<br>Internal Revenue Service<br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br>▶ **File as an attachment to Form 5500.** | **2016**<br>**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 | **B** Three-digit plan number (PN) ▶ | |
|---|---|---|
| MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL | | 001 |
| **C** Plan sponsor's name as shown on line 2a of Form 5500 | **D** Employer Identification Number (EIN) | |
| ANGELS BASEBALL LP | 33-0705825 | |

## Part I Service Provider Information (see instructions)

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

### 1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

SEI HEDGE SEGREGATED PORTFOLIO COMP

98-1238160

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

U.S. BANK NATIONAL ASSOCIATION

31-0841368

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

U.S. BANCORP ASSET MANAGEMENT

41-2003732

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

U.S. BANCORP FUND SERVICES, LLC

39-1939072

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

QUASAR DISTRIBUTORS, LLC

39-1982827

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

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

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

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

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

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

**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)

SEI INVESTMENTS

04-2452803

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 51 | NONE | 36688 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

TOWERS WATSON

23-1159360

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 11 | NONE | 33889 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

MITCHELL & TITUS, LLP

13-2781641

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 10 | NONE | 22738 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

NISA INVESTMENT ADVISORS,L.L.C.

48-1140940

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 | NONE | 16337 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

MORGAN, LEWIS & BOCKIUS LLP

23-0891050

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 29 | NONE | 6434 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

U.S. BANK

41-6271370

| (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 | NONE | 5492 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

## Part I Service Provider Information (continued)

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

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

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

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

## Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

# SCHEDULE H (Form 5500)

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
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
ANGELS BASEBALL LP

**D** Employer Identification Number (EIN)
33-0705825

## Part I Asset and Liability Statement

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

| Assets | | (a) Beginning of Year | (b) End of Year |
|---|---|---|---|
| **a** Total noninterest-bearing cash | 1a | | |
| **b** Receivables (less allowance for doubtful accounts): | | | |
| **(1)** Employer contributions | 1b(1) | 400000 | 7250000 |
| **(2)** Participant contributions | 1b(2) | | |
| **(3)** Other | 1b(3) | | |
| **c** General investments: | | | |
| **(1)** Interest-bearing cash (include money market accounts & certificates of deposit) | 1c(1) | 232628 | 281522 |
| **(2)** U.S. Government securities | 1c(2) | 2747417 | 2505705 |
| **(3)** Corporate debt instruments (other than employer securities): | | | |
| **(A)** Preferred | 1c(3)(A) | | |
| **(B)** All other | 1c(3)(B) | 2410358 | 2628671 |
| **(4)** Corporate stocks (other than employer securities): | | | |
| **(A)** Preferred | 1c(4)(A) | | |
| **(B)** Common | 1c(4)(B) | 465393 | 562373 |
| **(5)** Partnership/joint venture interests | 1c(5) | 3855807 | 3810485 |
| **(6)** Real estate (other than employer real property) | 1c(6) | | |
| **(7)** Loans (other than to participants) | 1c(7) | | |
| **(8)** Participant loans | 1c(8) | | |
| **(9)** Value of interest in common/collective trusts | 1c(9) | | |
| **(10)** Value of interest in pooled separate accounts | 1c(10) | | |
| **(11)** Value of interest in master trust investment accounts | 1c(11) | | |
| **(12)** Value of interest in 103-12 investment entities | 1c(12) | | |
| **(13)** Value of interest in registered investment companies (e.g., mutual funds) | 1c(13) | 16308026 | 17576513 |
| **(14)** Value of funds held in insurance company general account (unallocated contracts) | 1c(14) | | |
| **(15)** Other | 1c(15) | | |

| | | | (a) Beginning of Year | (b) End of Year |
|---|---|---|---|---|
| **1d** | Employer-related investments: | | | |
| | **(1)** Employer securities | 1d(1) | | |
| | **(2)** Employer real property | 1d(2) | | |
| **e** | Buildings and other property used in plan operation | 1e | | |
| **f** | Total assets (add all amounts in lines 1a through 1e) | 1f | 26419629 | 34615269 |
| | **Liabilities** | | | |
| **g** | Benefit claims payable | 1g | | |
| **h** | Operating payables | 1h | 22576 | 13712 |
| **i** | Acquisition indebtedness | 1i | | |
| **j** | Other liabilities | 1j | | |
| **k** | Total liabilities (add all amounts in lines 1g through1j) | 1k | 22576 | 13712 |
| | **Net Assets** | | | |
| **l** | Net assets (subtract line 1k from line 1f) | 1l | 26397053 | 34601557 |

## 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) | 7250000 | |
| | **(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) | | 7250000 |
| **b** | **Earnings on investments:** | | | |
| | **(1)** Interest: | | | |
| | **(A)** Interest-bearing cash (including money market accounts and certificates of deposit) | 2b(1)(A) | | |
| | **(B)** U.S. Government securities | 2b(1)(B) | | |
| | **(C)** Corporate debt instruments | 2b(1)(C) | | |
| | **(D)** Loans (other than to participants) | 2b(1)(D) | | |
| | **(E)** Participant loans | 2b(1)(E) | | |
| | **(F)** Other | 2b(1)(F) | | |
| | **(G)** Total interest. Add lines **2b(1)(A)** through **(F)** | 2b(1)(G) | | |
| | **(2)** Dividends: **(A)** Preferred stock | 2b(2)(A) | | |
| | **(B)** Common stock | 2b(2)(B) | | |
| | **(C)** Registered investment company shares (e.g. mutual funds) | 2b(2)(C) | | |
| | **(D)** Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)** | 2b(2)(D) | | |
| | **(3)** Rents | 2b(3) | | |
| | **(4)** Net gain (loss) on sale of assets: **(A)** Aggregate proceeds | 2b(4)(A) | | |
| | **(B)** Aggregate carrying amount (see instructions) | 2b(4)(B) | | |
| | **(C)** Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result | 2b(4)(C) | | |
| | **(5)** Unrealized appreciation (depreciation) of assets: **(A)** Real estate | 2b(5)(A) | | |
| | **(B)** Other | 2b(5)(B) | | |
| | **(C)** Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)** | 2b(5)(C) | | |

| | | (a) Amount | (b) Total |
|---|---|---|---|
| (6) Net investment gain (loss) from common/collective trusts | 2b(6) | | |
| (7) Net investment gain (loss) from pooled separate accounts | 2b(7) | | |
| (8) Net investment gain (loss) from master trust investment accounts | 2b(8) | | |
| (9) Net investment gain (loss) from 103-12 investment entities | 2b(9) | | |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) | 2b(10) | | |
| c Other income | 2c | | 2037597 |
| d Total income. Add all **income** amounts in column (b) and enter total | 2d | | 9287597 |
| **Expenses** | | | |
| e Benefit payment and payments to provide benefits: | | | |
| (1) Directly to participants or beneficiaries, including direct rollovers | 2e(1) | 805225 | |
| (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) | | 805225 |
| 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) | 63642 | |
| (2) Contract administrator fees | 2i(2) | | |
| (3) Investment advisory and management fees | 2i(3) | 59553 | |
| (4) Other | 2i(4) | 154673 | |
| (5) Total administrative expenses. Add lines **2i(1)** through **(4)** | 2i(5) | | 277868 |
| j Total expenses. Add all **expense** amounts in column (b) and enter total | 2j | | 1083093 |
| **Net Income and Reconciliation** | | | |
| k Net income (loss). Subtract line **2j** from line **2d** | 2k | | 8204504 |
| l Transfers of assets: | | | |
| (1) To this plan | 2l(1) | | |
| (2) From this plan | 2l(2) | | |

## Part III Accountant's Opinion

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

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

**(1)** [X] Unqualified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

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

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

**(1)** Name: MITCHELL & TITUS, LLP **(2)** EIN: 13-2781641

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

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

## Part IV Compliance Questions

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

During the plan year:

| | | Yes | No | Amount |
|---|---|---|---|---|
| **a** Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.) | 4a | | X | |
| **b** Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.) | 4b | | X | |

| | | | Yes | No | 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 | | 50000 |
| f | Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? | 4f | | X | |
| g | Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser? | 4g | | X | |
| h | Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser? | 4h | | X | |
| i | Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) | 4i | X | | |
| j | Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.) | 4j | X | | |
| k | Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? | 4k | | X | |
| l | Has the plan failed to provide any benefit when due under the plan? | 4l | | X | |
| m | If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) | 4m | | X | |
| n | If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3 | 4n | | | |
| o | Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service? | 4o | | | |

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

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

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

**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 4078222. (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.**

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

**A** Name of plan
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
ANGELS BASEBALL LP

**D** Employer Identification Number (EIN)
33-0705825

## Part I Distributions

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

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

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

EIN(s): 41-6271370

**Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.**

**3** Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year ..... **3** 0

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

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

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

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

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

**6** **a** Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) ..... **6a** 0

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

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

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

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

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

## Part III Amendments

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

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

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

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

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

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

## Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

**a** Name of contributing employer

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

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

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

---

**a** Name of contributing employer

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

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

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

---

**a** Name of contributing employer

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

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

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

---

**a** Name of contributing employer

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

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

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

---

**a** Name of contributing employer

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

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

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

---

**a** Name of contributing employer

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

## Part VII IRS Compliance Questions

| | |
|---|---|
| **20a** Is the plan a 401(k) plan? 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 _____/_____/_____.

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

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



MITCHELL TITUS
ACHIEVING EXCELLENCE TOGETHER

**MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS**
Financial Statements and Supplemental Schedules
December 31, 2016 and 2015

## TABLE OF CONTENTS


| | Page(s) |
|---|---|
| **INDEPENDENT AUDITOR'S REPORT** | 1–2 |
| **FINANCIAL STATEMENTS** | |
| Statements of Net Assets Available for Benefits and Statements of Changes in Net Assets Available for Benefits | 3–8 |
| ▪ Angels Baseball LP | |
| ▪ Athletics Investment Group, LLC | |
| ▪ Atlanta National League Baseball Club, Inc. | |
| ▪ AZPB Limited Partnership | |
| ▪ Baltimore Orioles LP | |
| ▪ The Baseball Club of Seattle, LLLP | |
| ▪ Boston Red Sox Baseball Club Limited Partnership | |
| ▪ Chicago White Sox, Ltd. | |
| ▪ The Cincinnati Reds, LLC | |
| ▪ Cleveland Indians Baseball Company, LLC | |
| ▪ Colorado Rockies Baseball Club, Ltd. | |
| ▪ Detroit Tigers, Inc. | |
| ▪ Houston Astros, LLC | |
| ▪ Kansas City Royals Baseball Corporation | |
| ▪ Los Angeles Dodgers LLC | |
| ▪ Miami Marlins, LP | |
| ▪ New York Yankees Partnership | |
| ▪ Padres, LP | |
| ▪ The Phillies | |
| ▪ Pittsburgh Associates | |
| ▪ Rangers Baseball, LLC | |
| ▪ San Francisco Baseball Associates LLC | |
| ▪ Sterling Mets, LP | |
| ▪ St. Louis Cardinals, LLC | |
| ▪ Tampa Bay Rays Baseball, Ltd. | |
| ▪ Washington Nationals Baseball Club, LLC | |
| Notes to Financial Statements | 9–29 |
| **SUPPLEMENTAL SCHEDULES** | |
| Schedule H, Part IV Line 4(i)—Schedule of Assets (Held at End of Year) of the Group Trust as of December 31, 2016 | 30–49 |
| Schedule H, Part IV Line 4(j)—Schedule of Reportable Transactions of the Group Trust for the Year Ended December 31, 2016 | 50 |

MITCHELL TITUS

# INDEPENDENT AUDITOR'S REPORT

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

We have audited the accompanying financial statements of the Major League Baseball Pension Plan for Non-Uniformed Personnel—Selected Retirement Plans (the Plans), listed in the accompanying table of contents, which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015, the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

## *Management's Responsibility for the Financial Statements*

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

## *Auditor's Responsibility*

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free 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 plan's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the plan's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

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

One Battery Park Plaza
New York, NY 10004
**T** +1 212 709 4500
**F** +1 212 709 4680
mitchelltitus.com

MITCHELL TITUS

***Opinion***

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits as of December 31, 2016, the changes therein for the year then ended and its financial status as of December 31, 2015, in accordance with accounting principles generally accepted in the United States of America.

***Report on Supplemental Information***

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

Mitchell & Titus, LLP

October 13, 2017

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

Statements of Net Assets Available for Benefits and Statements of Changes in Net Assets Available for Benefits

December 31, 2016 and 2015

| | Angels Baseball LP | Athletics Investment Group, LLC | Atlanta National League Baseball Club, Inc. | AZPB Limited Partnership | Baltimore Orioles, LP | The Baseball Club of Seattle, LLLP | Boston Red Sox Baseball Club Limited Partnership | Chicago White Sox, Ltd. | The Cincinnati Reds, LLC | Cleveland Indians Baseball Company, LLC |
|---|---|---|---|---|---|---|---|---|---|---|
| **Statements of Net Assets Available for Benefits December 31, 2016** | | | | | | | | | | |
| **Assets** | | | | | | | | | | |
| Contributions receivable | $ 7,250,000 | $ 2,700,000 | $ 3,300,000 | $ 4,200,000 | $ 3,000,000 | $ 750,000 | $ - | $ 8,400,000 | $ 3,600,000 | $ 3,300,000 |
| Investments-at fair value (Note 4) | | | | | | | | | | |
| Major League Baseball Group Pension Trust | 27,365,269 | 40,570,200 | 53,838,086 | 29,165,072 | 42,673,502 | 56,952,277 | 44,708,115 | 65,522,965 | 35,584,468 | 40,598,650 |
| Total assets | 34,615,269 | 43,270,200 | 57,138,086 | 33,365,072 | 45,673,502 | 57,702,277 | 44,708,115 | 73,922,965 | 39,184,468 | 43,898,650 |
| **Liabilities** | | | | | | | | | | |
| Accrued expenses | 13,712 | 21,815 | 25,745 | 14,542 | 24,511 | 47,025 | 21,595 | 35,092 | 18,731 | 19,932 |
| Total liabilities | 13,712 | 21,815 | 25,745 | 14,542 | 24,511 | 47,025 | 21,595 | 35,092 | 18,731 | 19,932 |
| **Net assets available for benefits** | $ 34,601,557 | $ 43,248,385 | $ 57,112,341 | $ 33,350,530 | $ 45,648,991 | $ 57,655,252 | $ 44,686,520 | $ 73,887,873 | $ 39,165,737 | $ 43,878,718 |
| **Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2016** | | | | | | | | | | |
| **Additions** | | | | | | | | | | |
| Contributions | $ 7,250,000 | $ 2,700,000 | $ 3,300,000 | $ 4,200,000 | $ 3,000,000 | $ 750,000 | $ - | $ 8,400,000 | $ 3,600,000 | $ 3,300,000 |
| Net investment gain from Major League Baseball Group Pension Trust | 2,037,597 | 3,183,163 | 3,893,325 | 2,029,069 | 3,052,807 | 4,491,632 | 3,459,194 | 5,145,053 | 2,509,371 | 2,872,071 |
| Total additions (net of investment activity) | 9,287,597 | 5,883,163 | 7,193,325 | 6,229,069 | 6,052,807 | 5,241,632 | 3,459,194 | 13,545,053 | 6,109,371 | 6,172,071 |
| **Deductions** | | | | | | | | | | |
| Benefits paid | 805,225 | 550,409 | 1,859,808 | 316,072 | 1,113,663 | 1,589,963 | 2,503,435 | 1,265,414 | 989,758 | 686,671 |
| Administrative expenses | 277,868 | 287,516 | 385,151 | 323,349 | 343,813 | 426,662 | 457,162 | 355,136 | 362,224 | 342,010 |
| Total deductions | 1,083,093 | 837,926 | 2,244,958 | 639,421 | 1,457,476 | 2,016,625 | 2,960,596 | 1,620,550 | 1,351,982 | 1,028,680 |
| Increase in net assets available for benefits | 8,204,504 | 5,045,237 | 4,948,367 | 5,589,648 | 4,595,331 | 3,225,007 | 498,597 | 11,924,504 | 4,757,389 | 5,143,391 |
| Net assets available for benefits at beginning of year | 26,397,053 | 38,203,148 | 52,163,974 | 27,760,882 | 41,053,660 | 54,430,245 | 44,187,923 | 61,963,369 | 34,408,348 | 38,735,327 |
| **Net assets available for benefits at end of year** | $ 34,601,557 | $ 43,248,385 | $ 57,112,341 | $ 33,350,530 | $ 45,648,991 | $ 57,655,252 | $ 44,686,520 | $ 73,887,873 | $ 39,165,737 | $ 43,878,718 |

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

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

Statements of Net Assets Available for Benefits and Statements of Changes in Net Assets Available for Benefits *(continued)*

December 31, 2016 and 2015

| | Colorado Rockies Baseball Club, Ltd. | Detroit Tigers, Inc. | Houston Astros, LLC | Kansas City Royals Baseball Corporation | Los Angeles Dodgers LLC | Miami Marlins, LP | New York Yankees Partnership | Padres, LP | The Phillies | Pittsburgh Associates |
|---|---|---|---|---|---|---|---|---|---|---|
| **Statements of Net Assets Available for Benefits December 31, 2016** | | | | | | | | | | |
| **Assets** | | | | | | | | | | |
| Contributions receivable | $ 6,650,000 | $ 2,500,000 | $ 500,000 | $ 2,800,000 | $ 3,900,000 | $ 3,750,000 | $ 5,000,000 | $ 1,800,000 | $ 7,000,000 | $ 2,000,000 |
| Investments-at fair value (Note 4) | | | | | | | | | | |
| Major League Baseball Group Pension Trust | 38,037,931 | 26,734,060 | 49,877,645 | 41,552,722 | 25,242,402 | 25,932,360 | 53,770,987 | 36,523,160 | 75,105,740 | 38,391,432 |
| Total assets | 44,687,931 | 29,234,060 | 50,377,645 | 44,352,722 | 29,142,402 | 29,682,360 | 58,770,987 | 38,323,160 | 82,105,740 | 40,391,432 |
| **Liabilities** | | | | | | | | | | |
| Accrued expenses | 20,480 | 13,149 | 24,969 | 16,932 | 14,401 | 12,993 | 26,042 | 18,804 | 37,259 | 45,949 |
| Total liabilities | 20,480 | 13,149 | 24,969 | 16,932 | 14,401 | 12,993 | 26,042 | 18,804 | 37,259 | 45,949 |
| **Net assets available for benefits** | $ 44,667,451 | $ 29,220,911 | $ 50,352,676 | $ 44,335,790 | $ 29,128,001 | $ 29,669,367 | $ 58,744,945 | $ 38,304,356 | $ 82,068,481 | $ 40,345,483 |
| **Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2016** | | | | | | | | | | |
| **Additions** | | | | | | | | | | |
| Contributions | $ 8,300,000 | $ 2,500,000 | $ 500,000 | $ 2,800,000 | $ 3,900,000 | $ 3,750,000 | $ 5,000,000 | $ 1,800,000 | $ 11,600,000 | $ 2,000,000 |
| Net investment gain from Major League Baseball Group Pension Trust | 2,873,732 | 1,901,859 | 3,754,740 | 2,985,067 | 1,973,233 | 1,817,597 | 3,829,917 | 2,698,186 | 5,370,547 | 2,727,317 |
| Total additions (net of investment activity) | 11,173,732 | 4,401,859 | 4,254,740 | 5,785,067 | 5,873,233 | 5,567,597 | 8,829,917 | 4,498,186 | 16,970,547 | 4,727,317 |
| **Deductions** | | | | | | | | | | |
| Benefits paid | 581,323 | 958,148 | 2,267,539 | 1,600,080 | 453,589 | 555,816 | 1,707,227 | 1,144,408 | 1,802,688 | 1,010,611 |
| Administrative expenses | 280,594 | 223,640 | 337,030 | 358,715 | 278,284 | 303,107 | 463,657 | 439,159 | 480,332 | 418,166 |
| Total deductions | 861,917 | 1,181,789 | 2,604,569 | 1,958,796 | 731,873 | 858,922 | 2,170,884 | 1,583,567 | 2,283,020 | 1,428,777 |
| Increase in net assets available for benefits | 10,311,815 | 3,220,070 | 1,650,172 | 3,826,271 | 5,141,360 | 4,708,675 | 6,659,033 | 2,914,618 | 14,687,527 | 3,298,540 |
| Net assets available for benefits at beginning of year | 34,355,636 | 26,000,841 | 48,702,504 | 40,509,519 | 23,986,641 | 24,960,692 | 52,085,912 | 35,389,738 | 67,380,954 | 37,046,943 |
| **Net assets available for benefits at end of year** | $ 44,667,451 | $ 29,220,911 | $ 50,352,676 | $ 44,335,790 | $ 29,128,001 | $ 29,669,367 | $ 58,744,945 | $ 38,304,356 | $ 82,068,481 | $ 40,345,483 |

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

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

Statements of Net Assets Available for Benefits and Statements of Changes in Net Assets Available for Benefits *(continued)*

December 31, 2016 and 2015

| | Rangers Baseball, LLC | San Francisco Baseball Associates LLC | Sterling Mets, LP | St. Louis Cardinals, LLC | Tampa Bay Rays Baseball, Ltd. | Washington Nationals Baseball Club, LLC |
|---|---|---|---|---|---|---|
| **Statements of Net Assets Available for Benefits December 31, 2016** | | | | | | |
| **Assets** | | | | | | |
| Contributions receivable | $ 3,300,000 | $ 5,600,000 | $ 3,000,000 | $ 2,600,000 | $ 2,800,000 | $ 3,000,000 |
| Investments-at fair value (Note 4) | | | | | | |
| Major League Baseball Group Pension Trust | 15,253,493 | 60,576,311 | 37,310,348 | 32,146,761 | 29,068,630 | 14,422,998 |
| Total assets | 18,553,493 | 66,176,311 | 40,310,348 | 34,746,761 | 31,868,630 | 17,422,998 |
| **Liabilities** | | | | | | |
| Accrued expenses | 8,792 | 29,105 | 19,029 | 16,321 | 14,339 | 7,875 |
| Total liabilities | 8,792 | 29,105 | 19,029 | 16,321 | 14,339 | 7,875 |
| **Net assets available for benefits** | $ 18,544,701 | $ 66,147,206 | $ 40,291,319 | $ 34,730,440 | $ 31,854,291 | $ 17,415,123 |
| **Statements of Changes in Net Assets Available for Benefits For the Year Ended December 31, 2016** | | | | | | |
| **Additions** | | | | | | |
| Contributions | $ 3,300,000 | $ 5,600,000 | $ 3,000,000 | $ 2,600,000 | $ 2,800,000 | $ 3,000,000 |
| Net investment gain from Major League Baseball Group Pension Trust | 1,008,734 | 4,288,909 | 2,694,391 | 2,299,359 | 2,041,459 | 960,344 |
| Total additions (net of investment activity) | 4,308,734 | 9,888,909 | 5,694,391 | 4,899,359 | 4,841,459 | 3,960,344 |
| **Deductions** | | | | | | |
| Benefits paid | 161,534 | 1,344,390 | 1,068,851 | 871,614 | 521,556 | 202,891 |
| Administrative expenses | 207,947 | 530,892 | 540,168 | 293,901 | 252,508 | 199,274 |
| Total deductions | 369,482 | 1,875,282 | 1,609,019 | 1,165,515 | 774,064 | 402,166 |
| Increase in net assets available for benefits | 3,939,252 | 8,013,628 | 4,085,372 | 3,733,844 | 4,067,395 | 3,558,179 |
| Net assets available for benefits at beginning of year | 14,605,449 | 58,133,578 | 36,205,947 | 30,996,596 | 27,786,896 | 13,856,944 |
| **Net assets available for benefits at end of year** | $ 18,544,701 | $ 66,147,206 | $ 40,291,319 | $ 34,730,440 | $ 31,854,291 | $ 17,415,123 |

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

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

The Major League Baseball Pension Plan for Non-Uniformed Personnel (the NUPP) is a noncontributory defined-benefit plan that was established, effective January 1, 1981, to provide retirement and death benefits to eligible employees of the participating Major League Baseball Clubs (Participating Employers or Plan Sponsors). Adoption of the NUPP by a Participating Employer creates a separate single-employer plan covering only eligible employees of the Participating Employer. As of December 31, 2016, 26 separate single-employer plans (collectively referred to as the Selected Retirement Plans or Plans and individually as the Plan) had been created:

Major League Baseball Pension Plan for Non-Uniformed Personnel

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

The Internal Revenue Code (the Code) Section 415(b) maximum benefit limit was $210,000 for 2016 and 2015.

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

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

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

The Plan Sponsors of the Selected Retirement Plans (the Clubs) have agreed to voluntarily contribute such amounts as deemed necessary to provide assets sufficient to meet the benefits expected to be paid to participants employed by the Clubs. The contributions by the Clubs are not to be used to pay benefits to participants employed by any other Participating Employer. Such contributions are made in amounts sufficient to meet the minimum funding requirements set forth in the Employee Retirement Income Security Act of 1974, plus such additional amounts as may be determined to be appropriate from time to time. Such minimum funding requirements have been met for 2016 and 2015.

The Phillies changed their policy of recognizing contributions to the Plan. Prior to 2016, the Plan recognized contributions to the Plan based on the minimum funding requirement under ERISA. Commencing in 2016, the Plan recognizes contributions based on amounts that are contributed to the Plan by the funding deadline for contributions (September 15 of the following year) which may exceed the minimum funding requirement. The change in policy resulted in an increase in current year contributions by $7,000,000.

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

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

Should one or more of the Selected Retirement Plans terminate at some future time, their net assets will generally not be available on a pro rata basis to provide participants' benefits. Whether a particular participant's accumulated plan benefits will be paid depends on both the priority of these benefits and the level of benefits guaranteed by the Pension Benefit Guaranty Corporation (PBGC) at that time. Some benefits may be fully or partially provided for by the then existing assets and the PBGC's benefit guarantee, while other benefits may not be provided for at all.

Effective January 1, 2015, the Pension Committee amended the NUPP sponsored Plan by Angels Baseball LP and the NUPP sponsored by the Boston Red Sox Baseball Club Limited Partnership to freeze benefit accruals and participation under the Plan.

Effective May 1, 2015, the Pension Committee amended the NUPP sponsored by Houston Astros, LLC to freeze benefit accruals and participation under the Plan.

Effective July 1, 2015, the Pension Committee amended the NUPP sponsored by the Cincinnati Reds, LLC to exclude "front office employees" as defined in the Plan hired on or after July 1, 2015 from eligibility in the Plan.

Effective January 1, 2016, the Pension Committee amended the NUPP sponsored by the Padres, LP to freeze benefit accruals and participation under the Plan.

Effective March 1, 2016, the Pension Committee amended the NUPP sponsored by the Kansas City Royals Baseball Corporation to freeze benefit accruals and participation under the NUPP, effective March 1, 2016 (or, if later, the Eligible Employee's Eligibility Date), for certain participants and eligible employees who so elect, and exclude employees hired or rehired on or after January 1, 2016, from eligibility in the Plan.

Effective January 1, 2016, the Pension Committee amended the NUPP sponsored by the Sterling Mets, LP to exclude employees hired on or after January 1, 2016 from eligibility in the Plan.

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

## NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

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

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits (see Note 7) are those estimated future periodic payments, including lump-sum distributions, that are attributable under the respective Selected Retirement Plans provisions to services rendered by the employees through the valuation date (January 1 of each year). Accumulated plan benefits include benefits expected to be paid to: (a) retired employees or their designated beneficiaries and (b) present employees or their designated beneficiaries. Monthly benefits are determined by a formula provided for in the respective Plan document. Such monthly benefits are limited under Internal Revenue Service (IRS) guidelines in 2016 and 2015 to the lesser of $17,500 or the employees' highest average monthly compensation for three consecutive years that the participant is employed by the Participating Employers. Benefits payable are included in accumulated plan benefits to the extent they are deemed attributable to employee service rendered to the valuation date.

The Plan adopted the most recent RP-2016 table released by the Society of Actuaries in October 2016 (without collar and amount adjustments) for employees and annuitants, projected generationally using Scale MP-2016. The December 31, 2015 actuarial present value of accumulated plan benefits reflected in Note 7 has been adjusted to reflect the adoption of this new mortality table.

Use of Estimates

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

Investments and Valuation

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

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

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

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

Investments and Valuation *(continued)*

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

Benefit Payments

Benefit payments to participants are recorded upon distribution.

Recent Accounting Pronouncements

In May 2015, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update 2015-07, *Disclosures for Investments in Certain Entities that Calculate Net Asset Value (NAV) per Share (or its Equivalent)* (ASU 2015-07). ASU 2015-07 removes the requirement to categorize within the fair value hierarchy investments for which fair values are estimated using the NAV practical expedient provided by Accounting Standards Codification 820, *Fair Value Measurement*. Disclosures about investments in certain entities that calculate NAV per share are limited under ASU 2015-07 to those investments for which the entity has elected to estimate the fair value using the NAV practical expedient. ASU 2015-07 is effective for entities (other than public business entities) for fiscal years beginning after December 15, 2016, with retrospective application to all periods presented. Early application is permitted. Management adopted the standard on January 1, 2016 and reflected the provisions for all periods presented in these financial statements.

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

Recent Accounting Pronouncements *(continued)*

In July 2015, the FASB issued ASU 2015-12, *Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), Health and Welfare Benefit Plans (Topic 965): (Part I) Fully Benefit-Responsive Investment Contracts, (Part II) Plan Investment Disclosures, (Part III) Measurement Date Practical Expedient*. Part I of the ASU eliminates the requirements to measure the fair value of fully benefit-responsive investment contracts and provide certain disclosures. Contract value is the only required measure for fully benefit-responsive investment contracts. Part II of the ASU eliminates the requirements to disclose individual investments that represent 5% or more of net assets available for benefits and the net appreciation or depreciation in fair value of investments by general type. It also simplifies the level of disaggregation of investments that are measured using fair value. Plans will continue to disaggregate investments that are measured using fair value by general type; however, plans are no longer required to also disaggregate investments by nature, characteristics and risks. Further, the disclosure of information about fair value measurements shall be provided by general type of plan asset. Part III of the ASU allows a plan with a fiscal year end that does not coincide with the end of a calendar month to measure its investments and investment-related accounts using the month end closest to its fiscal year end. The ASU is effective for fiscal years beginning after December 15, 2016. Parts I and II are to be applied retrospectively. Part III is to be applied prospectively. Plans can early adopt any of the ASU's three parts without early adopting the other parts. Management adopted Part II of the standard on January 1, 2016 and reflected the provisions of Part II for all periods presented in these financial statements. Parts I and III of the standard are not applicable to the Plan.

## NOTE 3 INVESTMENTS

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

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

**NOTE 3 INVESTMENTS** *(continued)*

With respect to investments in the Group Trust, on a quarterly basis, each Plan's net assets are remeasured. This is done by first adjusting the Plan's beginning balance for employer-specific items, such as contributions, benefit payments, withdrawals, and any specific expenses incurred. Investment income and loss, investment fees and expenses, and realized and unrealized gains or losses on investments are then allocated to each Plan based on the percentage of its fair value to the combined fair value of all Plans participating in the Group Trust. At December 31, 2016 and 2015, the individual Plans owned the following portions of the total fair value of the underlying investments comprising the Group Trust:

| | Individual Plan's Ownership % in Group Trust | |
|---|---|---|
| | December 31, | |
| | 2016 | 2015 |
| Angels Baseball LP | 1.97% | 2.08% |
| Athletics Investment Group, LLC | 2.93 | 2.86 |
| Atlanta National League Baseball Club, Inc. | 3.89 | 3.94 |
| AZPB Limited Partnership | 2.10 | 2.00 |
| Baltimore Orioles LP | 3.08 | 3.06 |
| The Baseball Club of Seattle, LLLP | 4.11 | 4.06 |
| Boston Red Sox Baseball Club Limited Partnership | 3.23 | 3.53 |
| Chicago White Sox, Ltd. | 4.73 | 4.65 |
| The Cincinnati Reds, LLC | 2.57 | 2.49 |
| Cleveland Indians Baseball Company, LLC | 2.93 | 2.86 |
| Colorado Rockies Baseball Club, Ltd. | 2.75 | 2.53 |
| Detroit Tigers, Inc. | 1.93 | 1.90 |
| Houston Astros, LLC | 3.60 | 3.85 |
| Kansas City Royals Baseball Corporation | 3.00 | 3.04 |
| Los Angeles Dodgers LLC | 1.82 | 1.69 |
| Miami Marlins, LP | 1.87 | 1.79 |
| New York Yankees Partnership | 3.88 | 3.84 |
| Padres, LP | 2.64 | 2.73 |
| The Phillies | 5.42 | 5.38 |
| Pittsburgh Associates | 2.77 | 2.72 |
| Rangers Baseball, LLC | 1.10 | 0.97 |
| San Francisco Baseball Associates LLC | 4.37 | 4.28 |
| Sterling Mets, LP | 2.69 | 2.69 |
| St. Louis Cardinals, LLC | 2.32 | 2.30 |
| Tampa Bay Rays Baseball, Ltd. | 2.10 | 2.04 |
| Washington Nationals Baseball Club, LLC | 1.04 | 0.92 |
| The American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires | 10.78 | 11.15 |
| Major League Baseball – Office Employees' Plan | 13.25 | 13.02 |
| Minor League Players' Pension Plan | 1.14 | 1.63 |
| **Total Group Trust** | 100.00% | 100.00% |

**NOTE 3 INVESTMENTS** *(continued)*

During the years ended December 31, 2016 and 2015, the Plan's investments in the Group Trust, including investments bought, sold, and held during the applicable period, appreciated (depreciated) in fair value by $70,021,830 and $(77,704,233), respectively. Interest and dividends reported by the Group Trust were $31,164,291 and $59,312,203 for the years ended December 31, 2016 and 2015, respectively. The Plan's allocable share of these amounts are reported in in the net investment gain/(loss) from the Group Trust in the statements of changes in net assets available for benefits.

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

Certain investment managers are authorized to use derivative financial instruments, either directly or within a commingled fund structure, within established guidelines. Derivative financial instruments may be used to manage interest rate and foreign exchange risk. The derivative financial instruments are recorded as other investments either as an asset or a liability, depending upon whether the instrument is in a gain or loss position. Changes in the fair value of derivative financial instruments are recorded in the statements of changes in net assets available for benefits; therefore, no gains or losses are deferred. At December 31, 2016 and 2015, the Group Trust held less than 1% of the total fair value of its investments in derivative financial instruments.

**NOTE 4 FAIR VALUE MEASUREMENTS**

To measure fair value, a hierarchy has been established that requires an entity to maximize the use of observable inputs and minimize the use of unobservable inputs. As such, the hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The three levels of the fair value hierarchy are described below:

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

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

**NOTE 4 FAIR VALUE MEASUREMENTS** *(continued)*

*Level 2 (continued):*

- Quoted prices for similar assets and liabilities in active markets
- Quoted prices for identical or similar assets or liabilities in markets that are not active
- Observable inputs other than quoted prices that are used in the valuation of the asset or liabilities (e.g., interest rate and yield curve quotes at commonly quoted intervals)
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means

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

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

The following is a description of the valuation methodologies used for investments measured at fair value pursuant to the fair value hierarchy.

The following investments are classified as Level 1 investments in the fair value hierarchy.

*Cash and cash equivalents* include highly liquid investments with original maturities of 90 days or less and money market funds. Treasury bills are measured at institutional bond quotes that are based on various market and industry inputs, which is indicative of Level 1. Actively traded money market funds are measured at their net asset value (NAV) and may include several different underlying short term obligations, including corporates, government sponsored enterprises, U.S. Treasuries and municipal securities. Certain investments within the fund may be deemed unobservable and not considered to be in an active market. These factors are indicative of Level 2.

*Common stocks* are determined by obtaining quoted prices in an active market, which are indicative of Level 1.

**NOTE 4 FAIR VALUE MEASUREMENTS** *(continued)*

*Mutual funds* are valued based on their NAV. A mutual fund may include several different underlying investments, including equities, bonds, real estate, and global securities. The NAV price is derived from the value of these investments, accrued income, anticipated cash flows (maturities), management fees, and other fund expenses. Certain investments within the fund may be deemed unobservable and not considered to be in an active market; therefore, they are Level 2.

*U.S. Government and corporate obligations* are valued using the consensus and a market-based model, which considers yield, price of comparable securities, coupon rate, maturity, credit quality and dealer-provided prices. These factors are indicative of Level 2 securities.

*Interest rate swaps* are valued by the Investment Manager utilizing a publicly available electronic data source and valuations provided by the counterparty. These instruments are generally classified within Level 2 of the fair value hierarchy.

The following investment are valued use NAV as a practical expedient; therefore, do not require classification:

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

*Collective investment fund* investments are valued at the NAV per unit as reported to the Trustee by the investment management firm managing such trusts. Valuations by the investment management firm of the investments of the commingled trust funds in securities that are traded in public markets for which quoted prices are readily available are based on the quoted market price of each such investment at the valuation date. Any investments not traded in public markets or for which quoted prices are not readily available are valued by the investment management firm at an amount that approximates fair value generally based on the verifiable fair value of similar securities at the valuation date.

## NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

The Plan did not have any investments measured at fair value on a nonrecurring basis as of December 31, 2016 and 2015.

The following table sets forth, by level within the fair value hierarchy, the Group Trust's assets carried at fair value as of December 31, 2016:

| Category | Level 1 | Level 2 | Level 3 | Total Fair Value |
|---|---|---|---|---|
| Cash and cash eqivalents | $ 1,144,691 | $ 13,110,622 | $ - | $ 14,255,313 |
| *Common stocks* | | | | |
| Domestic companies | 27,720,097 | - | - | 27,720,097 |
| International companies | 756,464 | - | - | 756,464 |
| Mutual funds | - | 890,013,105 | - | 890,013,105 |
| *Government obligations* | | | | |
| Treasury securities | 5,806,762 | 97,752,130 | - | 103,558,892 |
| Municipal securities | - | 23,321,260 | - | 23,321,260 |
| *Corporate obligations* | | | | |
| U.S. issues | - | 116,535,663 | - | 116,535,663 |
| International issues | - | 16,571,029 | - | 16,571,029 |
| Interest rate swaps | - | 546,838 | - | 546,838 |
| **Total assets, at fair value** | $ 35,428,014 | $ 1,157,850,647 | $ - | 1,193,278,661 |
| Assets measured at NAV | | | | |
| Common collective trust | | | | 310,974 |
| Hedge funds | | | | 192,091,845 |
| **Total assets of the Trust** | | | | $ 1,385,681,480 |

## NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

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

| Category | Level 1 | Level 2 | Level 3 | Total Fair Value |
|---|---|---|---|---|
| Cash and cash equivalents | $ 11,198,278 | $ - | $ - | $ 11,198,278 |
| *Common stocks* | | | | |
| Domestic companies | 21,688,688 | - | - | 21,688,688 |
| International companies | 714,540 | - | - | 714,540 |
| Mutual funds | - | 785,040,118 | - | 785,040,118 |
| *Government obligations* | | | | |
| Treasury securities | - | 107,289,921 | - | 107,289,921 |
| Municipal securities | - | 24,965,957 | - | 24,965,957 |
| *Corporate obligations* | | | | |
| U.S. issues | - | 97,933,681 | - | 97,933,681 |
| International issues | - | 18,096,770 | - | 18,096,770 |
| Interest rate swaps | - | 177,855 | - | 177,855 |
| **Total assets, at fair value** | $ 33,601,506 | $ 1,033,504,302 | $ - | 1,067,105,808 |
| Assets measured at NAV | | | | |
| Hedge funds | | | | 185,434,022 |
| **Total assets of the Trust** | | | | $ 1,252,539,830 |

In 2015, investments totaling $1,033,326,447, were reclassified from Level 1 to Level 2 and investments totaling $177,855 were reclassified from Level 3 to Level 2 upon further evaluation of the valuation methods.

## NOTE 4 FAIR VALUE MEASUREMENTS *(continued)*

Fair Value of Investments Valued Using a Net Asset Value (NAV)

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

| | December 31, 2016 | | | |
|---|---|---|---|---|
| **Investment Class** | **Fair Value** | **Unfunded Commitments** | **Redemption Frequency (if Currently Eligible)** | **Redemption Notice Period** |
| Hedge funds (a) | $ 192,091,845 | $ - | Monthly–Annually | 30-180 days |
| Common Collective Trust (b) | 310,974 | - | Varied | n/a |

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

(a) These funds are oriented as a multi-strategy fund of funds, along with another group of investments managed by various different investment managers. These other managers specialize in various markets, the majority of which are either in the distressed asset category or long and short positions in global equities and equity-like securities.

The Plan's right to redeem its hedge fund investments varies according to the contractual agreements with each of the individual hedge fund management firms. Some of the hedge funds do not permit redemption for an initial period of time following an investment in the fund, which, for the Plan's hedge fund investments, range between six months and three years. Additionally, the Plan's hedge fund investment managers may limit the portion of an investment that can be redeemed at any one time, either by an individual investor or in the aggregate by all of the investors in the hedge fund. These limits vary and limit the portion of an investment that may be redeemed at any one time or restrict both the portion and term of such redemptions.

(b) These funds consists primarily of cash and interests in hedge funds. These funds have various procedures governing liquidity. Although some funds supply daily liquidity upon demand, others have rules and procedures governing liquidity.

## NOTE 5 DERIVATIVE INSTRUMENTS

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

The following table presents the interest rate swaps held by the Group Trust at December 31, 2016. The fair value presented in the table is located in the statements of net assets available for benefits as investments at fair value.

| | Number of Contracts | Maturity | Notional | Fair Value |
|---|---|---|---|---|
| **ASSETS** | | | | |
| *Interest rate contracts* | | | | |
| Fixed/3-month LIBOR | (A) | 3/9/2017 | $ 48,500,000 | $ 20,614,198 |
| **LIABILITIES** | | | | |
| *Interest rate contracts* | | | | |
| 3-month LIBOR/Fixed | (A) | 3/9/2017 | $ (48,500,000) | (20,067,360) |
| **Total** | | | | $ 546,838 |

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

## NOTE 5 DERIVATIVE INSTRUMENTS *(continued)*

The following table presents the interest rate swaps held by the Group Trust at December 31, 2015:

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

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

## NOTE 6 OFFSETTING ASSETS AND LIABILITIES

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

## NOTE 7 ACCUMULATED PLAN BENEFITS

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

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

## NOTE 7 ACCUMULATED PLAN BENEFITS *(continued)*

The actuarial present value of accumulated plan benefits as of December 31, 2015 is as follows:

| | December 31, 2015 | | | | |
|---|---|---|---|---|---|
| | Vested Benefits | | | | |
| | Participants Receiving Benefits | Other Participants | Total Vested Benefits | Nonvested Benefits | Total |
| Angels Baseball LP | $ 7,243,454 | $ 25,274,658 | $ 32,518,112 | $ 163,824 | $ 32,681,936 |
| Athletics Investment Group, LLC | 6,468,207 | 38,494,883 | 44,963,090 | - | 44,963,090 |
| Atlanta National League Baseball Club, Inc. | 16,036,720 | 44,116,763 | 60,153,483 | 452,875 | 60,606,358 |
| AZPB Limited Partnership | 2,706,420 | 32,515,469 | 35,221,889 | 129,032 | 35,350,921 |
| Baltimore Orioles LP | 11,956,350 | 36,900,103 | 48,856,453 | 37,162 | 48,893,615 |
| The Baseball Club of Seattle, LLLP | 15,283,984 | 47,360,654 | 62,644,638 | 496,988 | 63,141,626 |
| Boston Red Sox Baseball Club Limited Partnership | 18,800,213 | 38,122,562 | 56,922,775 | 458,708 | 57,381,483 |
| Chicago White Sox, Ltd. | 11,109,775 | 59,504,868 | 70,614,643 | - | 70,614,643 |
| The Cincinnati Reds, LLC | 10,484,079 | 32,303,897 | 42,787,976 | - | 42,787,976 |
| Cleveland Indians Baseball Company, LLC | 5,454,978 | 41,804,158 | 47,259,136 | 204,947 | 47,464,083 |
| Colorado Rockies Baseball Club, Ltd. | 6,003,019 | 34,734,873 | 40,737,892 | - | 40,737,892 |
| Detroit Tigers, Inc. | 2,472,762 | 28,017,513 | 30,490,275 | 61,750 | 30,552,025 |
| Houston Astros, LLC | 21,705,002 | 34,730,737 | 56,435,739 | 312,211 | 56,747,950 |
| Kansas City Royals Baseball Corporation | 16,002,633 | 31,934,066 | 47,936,699 | 143,427 | 48,080,126 |
| Los Angeles Dodgers LLC | 2,798,549 | 27,960,084 | 30,758,633 | 523,818 | 31,282,451 |
| Miami Marlins, LP | 3,988,459 | 28,251,052 | 32,239,511 | 336,733 | 32,576,244 |
| New York Yankees Partnership | 14,409,568 | 49,476,009 | 63,885,577 | 255,684 | 64,141,261 |
| Padres, LP | 13,263,489 | 33,311,525 | 46,575,014 | 343,224 | 46,918,238 |
| The Phillies | 14,393,591 | 69,657,089 | 84,050,680 | - | 84,050,680 |
| Pittsburgh Associates | 9,724,244 | 36,431,547 | 46,155,791 | 202,933 | 46,358,724 |
| Rangers Baseball, LLC | 1,589,851 | 17,392,991 | 18,982,842 | 318,184 | 19,301,026 |
| San Francisco Baseball Associates LLC | 11,819,286 | 60,852,815 | 72,672,101 | 242,706 | 72,914,807 |
| Sterling Mets, LP | 11,039,792 | 40,087,397 | 51,127,189 | 251,127 | 51,378,316 |
| St. Louis Cardinals, LLC | 5,514,647 | 32,013,336 | 37,527,983 | 517,448 | 38,045,431 |
| Tampa Bay Rays Baseball, Ltd. | 4,010,937 | 29,110,771 | 33,121,708 | 77,581 | 33,199,289 |
| Washington Nationals Baseball Club, LLC | 1,774,348 | 15,956,775 | 17,731,123 | 344,543 | 18,075,666 |

## NOTE 7 ACCUMULATED PLAN BENEFITS *(continued)*

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

| | Actuarial Present Value of Accumulated Plan Benefits as of December 31, 2014 | Benefits Accumulated and Actuarial Gains/Losses | Interest Due to Decrease in the Discount Period | Benefits Paid | Assumption Changes | Plan Amendments | Actuarial Present Value of Accumulated Plan Benefits as of December 31, 2015 |
|---|---|---|---|---|---|---|---|
| Angels Baseball LP | $ 36,733,446 | $ (257,453) | $ 1,490,694 | $ (2,964,317) | $ (2,320,434) | $ - | $ 32,681,936 |
| Athletics Investment Group, LLC | 45,402,453 | 3,226,924 | 1,851,118 | (1,253,046) | (4,264,359) | - | 44,963,090 |
| Atlanta National League Baseball Club, Inc. | 61,760,265 | 4,412,651 | 2,500,821 | (2,776,702) | (5,290,677) | - | 60,606,358 |
| AZPB Limited Partnership | 35,914,446 | 3,252,721 | 1,501,503 | (1,681,584) | (3,636,165) | - | 35,350,921 |
| Baltimore Orioles LP | 48,971,040 | 3,096,189 | 1,986,153 | (1,848,119) | (3,311,648) | - | 48,893,615 |
| The Baseball Club of Seattle, LLLP | 63,325,555 | 4,361,909 | 2,570,187 | (2,834,789) | (4,281,236) | - | 63,141,626 |
| Boston Red Sox Baseball Club Limited Partnership | 66,880,092 | (1,376,368) | 2,702,744 | (5,257,405) | (5,567,580) | - | 57,381,483 |
| Chicago White Sox, Ltd. | 70,893,276 | 3,758,376 | 2,883,376 | (2,107,299) | (4,813,086) | - | 70,614,643 |
| The Cincinnati Reds, LLC | 42,652,691 | 4,045,924 | 1,729,249 | (1,737,741) | (3,902,147) | - | 42,787,976 |
| Cleveland Indians Baseball Company, LLC | 51,606,100 | 2,998,425 | 2,099,191 | (4,507,119) | (4,732,514) | - | 47,464,083 |
| Colorado Rockies Baseball Club, Ltd. | 41,993,224 | 3,237,799 | 1,711,066 | (2,350,458) | (3,853,739) | - | 40,737,892 |
| Detroit Tigers, Inc. | 30,526,504 | 3,593,974 | 1,226,720 | (1,936,929) | (2,858,244) | - | 30,552,025 |
| Houston Astros, LLC | 66,058,278 | (442,337) | 2,610,904 | (7,881,964) | (3,596,931) | - | 56,747,950 |
| Kansas City Royals Baseball Corporation | 49,994,712 | 3,636,321 | 2,019,800 | (4,304,903) | (3,265,804) | - | 48,080,126 |
| Los Angeles Dodgers LLC | 28,847,125 | 4,126,629 | 1,204,256 | (352,346) | (2,543,213) | - | 31,282,451 |
| Miami Marlins, LP | 31,941,357 | 3,925,046 | 1,300,398 | (1,443,723) | (3,146,834) | - | 32,576,244 |
| New York Yankees Partnership | 66,560,848 | 6,034,615 | 2,702,165 | (5,472,327) | (5,916,161) | 232,121 | 64,141,261 |
| Padres, LP | 51,746,489 | 2,372,238 | 2,099,782 | (4,885,675) | (4,414,596) | - | 46,918,238 |
| The Phillies | 84,221,507 | 5,979,348 | 3,339,541 | (2,234,173) | (7,255,543) | - | 84,050,680 |
| Pittsburgh Associates | 49,146,638 | 3,955,098 | 1,998,085 | (4,277,421) | (4,463,676) | - | 46,358,724 |
| Rangers Baseball, LLC | 17,561,876 | 3,663,616 | 734,281 | (507,347) | (2,151,400) | - | 19,301,026 |
| San Francisco Baseball Associates LLC | 73,744,726 | 6,676,110 | 2,998,427 | (3,649,127) | (6,855,329) | - | 72,914,807 |
| Sterling Mets, LP | 55,486,668 | 3,799,178 | 2,254,276 | (5,468,217) | (4,856,703) | 163,114 | 51,378,316 |
| St. Louis Cardinals, LLC | 39,377,595 | 3,123,442 | 1,601,525 | (2,491,731) | (3,565,400) | - | 38,045,431 |
| Tampa Bay Rays Baseball, Ltd. | 34,454,099 | 2,655,941 | 1,404,752 | (2,121,303) | (3,194,200) | - | 33,199,289 |
| Washington Nationals Baseball Club, LLC | 17,646,376 | 3,022,776 | 738,320 | (1,324,062) | (2,007,744) | - | 18,075,666 |

## NOTE 8 ACTUARIAL ASSUMPTIONS

The more significant assumptions used by the actuary of the Selected Retirement Plans to, among other things, calculate accumulated plan benefits and determine funding levels at December 31, 2015, are as follows:

| | |
|---|---|
| Actuarial method—Plan funding | Present value of accrued benefits |
| Mortality | RP-2016, with projection and MP-2016 full generational improvement scale (RP-2015, with projection and MP-2015 full generational improvement scale in prior year) |
| Average retirement age | Age 62 |

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

| Plan | Discount Rate |
|---|---|
| Houston Astros, LLC | 4.30% (4.00% in prior year) |
| The Phillies | 4.40% (4.00% in prior year) |
| Angels Baseball LP, Baltimore Orioles LP, Kansas City Royals Baseball Corporation, The Baseball Club of Seattle, LLLP | 4.40% (4.10% in prior year) |
| Cleveland Indians Baseball Company, LLC Colorado Rockies Baseball Club, Ltd., Tampa Bay Rays Baseball, Ltd, Atlanta National League Baseball Club, Inc., Boston Red Sox Baseball Club Limited Partnership, Chicago White Sox, Ltd., The Cincinnati Reds, LLC, Athletics Investment Group, LLC , Detroit Tigers, Inc., Miami Marlins LP, New York Yankees Partnership, Sterling Mets, LP, Padres, LP, Pittsburgh Associates, San Francisco Baseball Associates LLC, and St. Louis Cardinals, LLC | 4.50% (4.10% in prior year) |
| Los Angeles Dodgers LLC | 4.50% (4.20% in prior year) |
| AZPB Limited Partnership, Rangers Baseball, LLC and Washington Nationals Baseball Club, LLC | 4.60% (4.20% in prior year) |

These actuarial assumptions are based on the presumption that the Plans will continue. Were the Plans to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The actuary estimated the accumulated plan benefits as of December 31, 2015.

## NOTE 9 INCOME TAX STATUS

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

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

## NOTE 10 ADMINISTRATIVE EXPENSES

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

## NOTE 11 RISKS AND UNCERTAINTIES

The Selected Retirement Plans invest in various investment securities that are exposed to risks, such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term. The changes could materially affect the amounts reported in the financial statements.

## NOTE 11 RISKS AND UNCERTAINTIES *(continued)*

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

## NOTE 12 SUBSEQUENT EVENTS

The Baseball Club of Seattle, LLLP executed a plan amendment, approved by the Pension Committee, to freeze benefit accruals and participation in the Plan, effective January 1, 2017.

The Pittsburgh Associates, LP (d/b/a The Pittsburgh Pirates) executed a plan amendment, approved by the Pension Committee, to freeze benefit accruals and participation in the Plan, effective January 1, 2017.

The Angels Baseball LP executed a plan amendment, approved by the Pension Committee, in August 2017 to terminate their Plan.

Management evaluated subsequent events for the Selected Retirement Plans through October 13, 2017, the date the financial statements were available to be issued.

# SUPPLEMENTAL SCHEDULES

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | **Domestic Common Stock** | | | |
| | AMC NETWORKS INC A W I | Common Stock | $ 106,654 | $ 120,382 |
| | AMC NETWORKS INC A W I | Common Stock | 32,460 | 36,638 |
| | AARONS INC | Common Stock | 125,857 | 150,353 |
| | AARONS INC | Common Stock | 37,353 | 44,786 |
| | AEROJET ROCKETDYNE HOLDINGS | Common Stock | 234,734 | 251,300 |
| | AEROJET ROCKETDYNE HOLDINGS | Common Stock | 67,067 | 71,800 |
| | AKORN INC | Common Stock | 123,407 | 120,065 |
| | AKORN INC | Common Stock | 36,310 | 32,745 |
| | ALBANY INTL CORP CL A | Common Stock | 64,885 | 143,530 |
| | ALBANY INTL CORP CL A | Common Stock | 18,838 | 41,670 |
| | ALERE INC | Common Stock | 121,266 | 128,601 |
| | ALERE INC | Common Stock | 36,747 | 38,970 |
| | ARMSTRONG FLOORING INC WI | Common Stock | 199,188 | 219,010 |
| | ARMSTRONG FLOORING INC WI | Common Stock | 59,360 | 65,305 |
| | ASCENT CAPITAL GROUP INC A | Common Stock | 352,035 | 115,446 |
| | ASCENT CAPITAL GROUP INC A | Common Stock | 108,598 | 34,146 |
| | ASTEC INDUSTRIES INC | Common Stock | 81,151 | 148,412 |
| | ASTEC INDUSTRIES INC | Common Stock | 23,976 | 43,849 |
| | BLOCK H R INC | Common Stock | 212,098 | 218,405 |
| | BLOCK H R INC | Common Stock | 63,080 | 65,062 |
| | BLUCORA INC | Common Stock | 298,687 | 376,125 |
| | BLUCORA INC | Common Stock | 91,370 | 118,000 |
| | BOSTON BEER INC A | Common Stock | 155,988 | 169,850 |
| | BOSTON BEER INC A | Common Stock | 46,804 | 50,955 |
| | BOYD GAMING CORPORATION | Common Stock | 42,637 | 141,190 |
| | BOYD GAMING CORPORATION | Common Stock | 13,870 | 42,357 |
| | THE BRINKS CO | Common Stock | 164,798 | 288,750 |
| | THE BRINKS CO | Common Stock | 47,085 | 82,500 |
| | CST BRANDS INC | Common Stock | 257,247 | 385,200 |
| | CST BRANDS INC | Common Stock | 76,363 | 115,560 |
| | CABLE ONE INC | Common Stock | 68,695 | 161,650 |
| | CABLE ONE INC | Common Stock | 19,816 | 46,630 |
| | CALAVO GROWERS INC | Common Stock | 74,093 | 141,220 |
| | CALAVO GROWERS INC | Common Stock | 22,550 | 42,980 |
| | CANTEL MEDICAL CORP | Common Stock | 40,138 | 181,125 |
| | CANTEL MEDICAL CORP | Common Stock | 12,216 | 55,125 |
| | CASEYS GEN STORES INC | Common Stock | 121,204 | 237,760 |
| | CASEYS GEN STORES INC | Common Stock | 41,140 | 71,328 |
| | CHEESECAKE FACTORY INC | Common Stock | 76,455 | 137,724 |
| | CHEESECAKE FACTORY INC | Common Stock | 23,269 | 41,916 |
| | CHEMED CORP | Common Stock | 106,953 | 256,656 |
| | CHEMED CORP | Common Stock | 39,982 | 80,205 |
| | CHEMTURA CORP | Common Stock | 244,112 | 361,880 |
| | CHEMTURA CORP | Common Stock | 72,459 | 106,240 |
| | CIRCOR INTERNATIONAL INC | Common Stock | 270,793 | 330,888 |
| | CIRCOR INTERNATIONAL INC | Common Stock | 81,777 | 103,808 |
| | CLEAR CHANNEL OUTDOOR HLDGS INC | Common Stock | 111,772 | 98,980 |
| | CLEAR CHANNEL OUTDOOR HLDGS INC | Common Stock | 31,274 | 28,785 |
| | COHEN STEERS INC | Common Stock | 80,380 | 78,960 |
| | COHEN STEERS INC | Common Stock | 24,454 | 23,520 |
| | COMMERCEHUB INC | Common Stock | 8,772 | 22,244 |
| | COMMERCEHUB INC | Common Stock | 2,967 | 6,914 |
| | COMMUNICATIONS SALES LEASING INC | Common Stock | 104,084 | 101,640 |
| | COMMUNICATIONS SALES LEASING INC | Common Stock | 31,225 | 30,492 |
| | COOPER TIRE & RUBR CO | Common Stock | 94,420 | 120,435 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | COOPER TIRE & RUBR CO | Common Stock | $ 27,412 | $ 34,965 |
| | CORE MARK HLDG CO INC | Common Stock | 64,273 | 232,578 |
| | CORE MARK HLDG CO INC | Common Stock | 19,044 | 68,912 |
| | CRANE CO | Common Stock | 202,342 | 338,964 |
| | CRANE CO | Common Stock | 62,041 | 100,968 |
| | CUBIC CORP | Common Stock | 196,877 | 201,390 |
| | CUBIC CORP | Common Stock | 56,687 | 57,540 |
| | CURTISS WRIGHT CORP | Common Stock | 62,392 | 196,720 |
| | CURTISS WRIGHT CORP | Common Stock | 23,052 | 59,016 |
| | D S T SYSTEMS INC | Common Stock | 215,038 | 300,020 |
| | D S T SYSTEMS INC | Common Stock | 63,082 | 88,935 |
| | DANA INCORPORATED | Common Stock | 77,083 | 113,880 |
| | DANA INCORPORATED | Common Stock | 23,125 | 34,164 |
| | DEAN FOODS CO | Common Stock | 98,411 | 111,078 |
| | DEAN FOODS CO | Common Stock | 29,111 | 32,670 |
| | DENNYS CORP | Common Stock | 115,491 | 141,130 |
| | DENNYS CORP | Common Stock | 33,610 | 41,056 |
| | DIGITALGLOBE INC | Common Stock | 72,124 | 114,600 |
| | DIGITALGLOBE INC | Common Stock | 21,881 | 34,380 |
| | EARTHLINK HOLDINGS CORP | Common Stock | 181,003 | 169,200 |
| | EARTHLINK HOLDINGS CORP | Common Stock | 56,072 | 51,888 |
| | ECHOSTAR CORP A | Common Stock | 257,867 | 380,286 |
| | ECHOSTAR CORP A | Common Stock | 78,262 | 113,058 |
| | EDGEWELL PERSONAL CARE CO | Common Stock | 158,262 | 160,578 |
| | EDGEWELL PERSONAL CARE CO | Common Stock | 53,923 | 51,093 |
| | EL PASO ELEC CO | Common Stock | 242,581 | 325,500 |
| | EL PASO ELEC CO | Common Stock | 69,309 | 93,000 |
| | ENERGIZER HLDGS INC | Common Stock | 136,065 | 178,440 |
| | ENERGIZER HLDGS INC | Common Stock | 43,130 | 53,532 |
| | ENTRAVISION COMMUNICATIONS A | Common Stock | 110,401 | 136,500 |
| | ENTRAVISION COMMUNICATIONS A | Common Stock | 32,587 | 39,900 |
| | EVERBANK FINANCIAL CORP | Common Stock | 83,655 | 91,415 |
| | EVERBANK FINANCIAL CORP | Common Stock | 23,139 | 25,285 |
| | EXACTECH INC | Common Stock | 85,886 | 106,470 |
| | EXACTECH INC | Common Stock | 24,224 | 30,030 |
| | FCB FINANCIAL HOLDINGS INC | Common Stock | 144,925 | 152,640 |
| | FCB FINANCIAL HOLDINGS INC | Common Stock | 43,015 | 45,315 |
| | FTD COS INC | Common Stock | 178,573 | 154,960 |
| | FTD COS INC | Common Stock | 45,599 | 38,144 |
| | FEDERAL MOGUL HOLDINGS CORP | Common Stock | 96,565 | 103,100 |
| | FEDERAL MOGUL HOLDINGS CORP | Common Stock | 27,521 | 29,384 |
| | FEDERAL SIGNAL CORP | Common Stock | 92,770 | 188,881 |
| | FEDERAL SIGNAL CORP | Common Stock | 30,301 | 57,757 |
| | FERRO CORP | Common Stock | 51,120 | 134,702 |
| | FERRO CORP | Common Stock | 15,911 | 40,124 |
| | FLUSHING FINANCIAL CORPORATION | Common Stock | 94,986 | 129,316 |
| | FLUSHING FINANCIAL CORPORATION | Common Stock | 32,572 | 44,085 |
| | FOREST CITY REALTY TRUST A | Common Stock | 229,350 | 243,828 |
| | FOREST CITY REALTY TRUST A | Common Stock | 67,018 | 70,856 |
| | FORRESTER RESH INC | Common Stock | 67,552 | 98,785 |
| | FORRESTER RESH INC | Common Stock | 20,559 | 30,065 |
| | FULLER H B CO | Common Stock | 320,717 | 386,480 |
| | FULLER H B CO | Common Stock | 96,405 | 115,944 |
| | G A T X CORP | Common Stock | 89,482 | 123,160 |
| | G A T X CORP | Common Stock | 28,116 | 36,948 |
| | GNC ACQUISITIONS HOLDINGS INC | Common Stock | 132,821 | 37,536 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | GNC ACQUISITIONS HOLDINGS INC | Common Stock | $ 38,883 | $ 11,040 |
| | GRACO INC | Common Stock | 178,451 | 290,815 |
| | GRACO INC | Common Stock | 50,986 | 83,090 |
| | GRAHAM HOLDINGS CO | Common Stock | 112,272 | 133,107 |
| | GRAHAM HOLDINGS CO | Common Stock | 32,386 | 38,396 |
| | HSN INC | Common Stock | 95,616 | 54,880 |
| | HSN INC | Common Stock | 30,935 | 17,150 |
| | HRG GROUP INC | Common Stock | 202,263 | 225,620 |
| | HRG GROUP INC | Common Stock | 59,555 | 66,908 |
| | HERC HOLDINGS INC | Common Stock | 185,148 | 220,880 |
| | HERC HOLDINGS INC | Common Stock | 55,742 | 65,862 |
| | ITT CORP NEW | Common Stock | 75,497 | 150,423 |
| | ITT CORP NEW | Common Stock | 25,495 | 46,284 |
| | INGLES MARKETS INC CL A | Common Stock | 89,077 | 226,070 |
| | INGLES MARKETS INC CL A | Common Stock | 29,512 | 67,340 |
| | INTEGER HOLDINGS CORPORATION | Common Stock | 77,060 | 88,350 |
| | INTEGER HOLDINGS CORPORATION | Common Stock | 24,359 | 27,978 |
| | INTERNAP CORP | Common Stock | 225,683 | 64,680 |
| | INTERNAP CORP | Common Stock | 66,387 | 20,020 |
| | INVENTURE FOODS INC | Common Stock | 42,548 | 68,950 |
| | INVENTURE FOODS INC | Common Stock | 12,157 | 19,700 |
| | IRIDIUM COMMUNICATION INC | Common Stock | 104,716 | 139,200 |
| | IRIDIUM COMMUNICATION INC | Common Stock | 31,482 | 41,280 |
| | JANUS CAPITAL GROUP INC | Common Stock | 92,578 | 134,027 |
| | JANUS CAPITAL GROUP INC | Common Stock | 28,362 | 39,810 |
| | JOHN BEAN TECHNOLOGIES CORP | Common Stock | 70,477 | 386,775 |
| | JOHN BEAN TECHNOLOGIES CORP | Common Stock | 21,143 | 116,033 |
| | KAR AUCTION SERVICES INC | Common Stock | 56,294 | 115,074 |
| | KAR AUCTION SERVICES INC | Common Stock | 16,680 | 34,096 |
| | KLX INC WHEN ISSUED | Common Stock | 273,799 | 302,237 |
| | KLX INC WHEN ISSUED | Common Stock | 84,912 | 94,731 |
| | KAMAN CORP | Common Stock | 263,643 | 342,510 |
| | KAMAN CORP | Common Stock | 75,326 | 97,860 |
| | LAMAR ADVERTISING CO A | Common Stock | 95,328 | 168,100 |
| | LAMAR ADVERTISING CO A | Common Stock | 29,277 | 48,749 |
| | LAMB WESTON HOLDING INC | Common Stock | 155,602 | 189,250 |
| | LAMB WESTON HOLDING INC | Common Stock | 46,580 | 56,775 |
| | LANDAUER INC | Common Stock | 187,725 | 187,590 |
| | LANDAUER INC | Common Stock | 52,948 | 52,910 |
| | LIBERTY BROADBAND C | Common Stock | 276,667 | 397,015 |
| | LIBERTY BROADBAND C | Common Stock | 86,290 | 118,512 |
| | LIBERTY EXPEDIA HOLD A | Common Stock | 121,086 | 117,423 |
| | LIBERTY EXPEDIA HOLD A | Common Stock | 40,959 | 36,496 |
| | LIBERTY VENTURES SER A | Common Stock | 198,569 | 221,220 |
| | LIBERTY VENTURES SER A | Common Stock | 62,195 | 65,629 |
| | LIBERTY MEDIA CORP DELAWARE | Common Stock | 78,302 | 102,950 |
| | LIBERTY MEDIA CORP DELAWARE | Common Stock | 24,245 | 31,915 |
| | LIBERTY TRIPADVISOR HDG A | Common Stock | 55,754 | 70,735 |
| | LIBERTY TRIPADVISOR HDG A | Common Stock | 18,728 | 21,070 |
| | LORAL SPACE & COMMUNICATIONS INC | Common Stock | 328,344 | 266,825 |
| | LORAL SPACE & COMMUNICATIONS INC | Common Stock | 98,881 | 82,100 |
| | MSG NETWORK INC | Common Stock | 40,578 | 92,450 |
| | MSG NETWORK INC | Common Stock | 13,508 | 27,950 |
| | MACQUARIE INFRASTRUCTURE | Common Stock | 221,400 | 416,670 |
| | MACQUARIE INFRASTRUCTURE | Common Stock | 69,511 | 122,550 |
| | MADISON SQUARE GARDEN CO WI | Common Stock | 158,688 | 291,567 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | MADISON SQUARE GARDEN CO WI | Common Stock | $ 49,514 | $ 85,755 |
| | MEREDITH CORP | Common Stock | 91,921 | 136,045 |
| | MEREDITH CORP | Common Stock | 27,976 | 41,405 |
| | MUELLER WTR PRODS INC | Common Stock | 95,156 | 259,545 |
| | MUELLER WTR PRODS INC | Common Stock | 27,769 | 74,536 |
| | MURPHY USA INC W I | Common Stock | 214,600 | 245,880 |
| | MURPHY USA INC W I | Common Stock | 68,586 | 73,764 |
| | NAVISTAR INTERNATIONAL | Common Stock | 159,037 | 194,494 |
| | NAVISTAR INTERNATIONAL | Common Stock | 46,172 | 56,466 |
| | NUVASIVE INC | Common Stock | 30,229 | 134,720 |
| | NUVASIVE INC | Common Stock | 12,562 | 40,416 |
| | ORBCOMM INC | Common Stock | 72,085 | 107,510 |
| | ORBCOMM INC | Common Stock | 23,868 | 32,667 |
| | PANDORA MEDIA INC | Common Stock | 130,299 | 143,440 |
| | PANDORA MEDIA INC | Common Stock | 39,649 | 43,032 |
| | PENSKE AUTOMOTIVE GROUP INC | Common Stock | 184,779 | 259,200 |
| | PENSKE AUTOMOTIVE GROUP INC | Common Stock | 58,281 | 80,352 |
| | POST HOLDINGS INC | Common Stock | 186,320 | 385,872 |
| | POST HOLDINGS INC | Common Stock | 56,963 | 112,546 |
| | RPC ENERGY SVCS INC | Common Stock | 79,708 | 122,822 |
| | RPC ENERGY SVCS INC | Common Stock | 23,141 | 35,658 |
| | RAVEN INDS INC | Common Stock | 132,274 | 118,440 |
| | RAVEN INDS INC | Common Stock | 36,586 | 32,760 |
| | RUSH ENTERPRISES INC | Common Stock | 131,860 | 293,265 |
| | RUSH ENTERPRISES INC | Common Stock | 41,529 | 86,436 |
| | RYMAN HOSPITALITY PROPERTIES | Common Stock | 154,647 | 245,739 |
| | RYMAN HOSPITALITY PROPERTIES | Common Stock | 43,618 | 69,311 |
| | SANFILIPPO JOHN B & SON INC | Common Stock | 65,334 | 126,702 |
| | SANFILIPPO JOHN B & SON INC | Common Stock | 21,570 | 35,195 |
| | EW SCRIPPS CO CL A | Common Stock | 166,068 | 195,233 |
| | EW SCRIPPS CO CL A | Common Stock | 47,683 | 56,057 |
| | SEALED AIR CORP | Common Stock | 43,775 | 140,554 |
| | SEALED AIR CORP | Common Stock | 12,709 | 40,806 |
| | SENSIENT TECHNOLOGIES CORP | Common Stock | 122,461 | 204,308 |
| | SENSIENT TECHNOLOGIES CORP | Common Stock | 38,018 | 62,864 |
| | SNYDERS-LANCE INC | Common Stock | 147,180 | 207,036 |
| | SNYDERS-LANCE INC | Common Stock | 46,954 | 65,178 |
| | SOUTHWEST GAS HOLDINGS, INC | Common Stock | 139,201 | 237,522 |
| | SOUTHWEST GAS HOLDINGS, INC | Common Stock | 40,413 | 68,958 |
| | STANDEX INTL CORP | Common Stock | 102,958 | 202,055 |
| | STANDEX INTL CORP | Common Stock | 31,335 | 61,495 |
| | TAKE-TWO INTERACTIVE SOFTWARE INC | Common Stock | 76,274 | 325,314 |
| | TAKE-TWO INTERACTIVE SOFTWARE INC | Common Stock | 18,459 | 98,580 |
| | TENNANT CO | Common Stock | 60,117 | 113,920 |
| | TENNANT CO | Common Stock | 21,657 | 35,600 |
| | TENNECO INC | Common Stock | 71,995 | 143,681 |
| | TENNECO INC | Common Stock | 21,911 | 43,729 |
| | TIME INC | Common Stock | 101,259 | 107,100 |
| | TIME INC | Common Stock | 30,378 | 32,130 |
| | UNITED NAT FOODS INC | Common Stock | 336,926 | 391,304 |
| | UNITED NAT FOODS INC | Common Stock | 101,073 | 114,528 |
| | VISTEON CORP | Common Stock | 223,087 | 184,782 |
| | VISTEON CORP | Common Stock | 67,896 | 56,238 |
| | WHITEWAVE FOODS CO | Common Stock | 26,446 | 88,960 |
| | WHITEWAVE FOODS CO | Common Stock | 11,520 | 27,800 |
| | WOODWARD INC | Common Stock | 81,324 | 158,815 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | WOODWARD INC | Common Stock | | | $ 24,751 | $ 48,335 |
| | ZEBRA TECHNOLOGIES CORP CL A | Common Stock | | | 81,418 | 162,944 |
| | ZEBRA TECHNOLOGIES CORP CL A | Common Stock | | | 26,026 | 51,456 |
| | **Total Domestic Common Stock** | | | | $ 20,028,125 | $ 27,720,097 |
| | **Foreign Common Stock** | | | | | |
| | INTERXION HOLDING NV | INFORMATION TECHNOLOGY | | | $ 117,846 | $ 217,434 |
| | INTERXION HOLDING NV | INFORMATION TECHNOLOGY | | | 34,213 | 63,126 |
| | LIONS GATE ENTERTAINMENT B | CONSUMER DISCRETIONARY | | | 76,308 | 73,633 |
| | LIONS GATE ENTERTAINMENT B | CONSUMER DISCRETIONARY | | | 38,338 | 36,828 |
| | WASTE CONNECTIONS INC | INDUSTRIALS | | | 168,789 | 278,995 |
| | WASTE CONNECTIONS INC | INDUSTRIALS | | | 50,885 | 86,449 |
| | **Total Foreign Common Stock** | | | | $ 486,380 | $ 756,464 |
| | **Government Obligations - Treasury and Federal Agencies** | | | | | |
| | F N M A TBA 15YR | Fixed Income Obligations | 3.00% | 1/15/2030 | $ 123,225 | $ 123,140 |
| | F N M A TBA 30YR | Fixed Income Obligations | 4.50% | 1/15/2045 | 468,126 | 467,882 |
| | G N M A I I TBA | Fixed Income Obligations | 3.00% | 1/15/2044 | 45,679 | 45,563 |
| | G N M A I I TBA | Fixed Income Obligations | 3.50% | 1/15/2044 | 197,888 | 197,507 |
| | F H L M C GD G03205 | Fixed Income Obligations | 5.50% | 7/1/2035 | 3,694 | 4,260 |
| | F N M A | Fixed Income Obligations | 1.88% | 9/24/2026 | 69,557 | 64,311 |
| | F N M A DEB | Fixed Income Obligations | 6.25% | 5/15/2029 | 124,317 | 139,179 |
| | F N M A DEB | Fixed Income Obligations | 6.63% | 11/15/2030 | 85,480 | 97,376 |
| | F N M A #254693 | Fixed Income Obligations | 5.50% | 4/1/2033 | 6,606 | 7,347 |
| | F N M A #AL6715 | Fixed Income Obligations | 4.00% | 2/1/2045 | 101,669 | 99,888 |
| | F N M A #AS6516 | Fixed Income Obligations | 4.00% | 1/1/2046 | 92,403 | 91,179 |
| | F N M A #AS6923 | Fixed Income Obligations | 3.50% | 4/1/2046 | 560,921 | 546,725 |
| | F N M A #AS8139 | Fixed Income Obligations | 4.00% | 10/1/2046 | 131,850 | 128,223 |
| | F N M A #AS8377 | Fixed Income Obligations | 4.00% | 11/1/2046 | 70,290 | 68,565 |
| | F N M A #BC2687 | Fixed Income Obligations | 4.00% | 3/1/2046 | 43,870 | 43,135 |
| | F N M A #BA2106 | Fixed Income Obligations | 3.00% | 8/1/2045 | 56,565 | 55,629 |
| | F N M A #BA2696 | Fixed Income Obligations | 3.50% | 10/1/2045 | 37,268 | 36,850 |
| | F N M A #BA2990 | Fixed Income Obligations | 3.00% | 11/1/2045 | 26,084 | 25,566 |
| | F N M A #BD5642 | Fixed Income Obligations | 2.50% | 10/1/2031 | 82,249 | 80,197 |
| | F N M A #725424 | Fixed Income Obligations | 5.50% | 4/1/2034 | 3,504 | 3,898 |
| | F N M A #725946 | Fixed Income Obligations | 5.50% | 11/1/2034 | 8,987 | 10,192 |
| | F N M A #745418 | Fixed Income Obligations | 5.50% | 4/1/2036 | 12,822 | 14,691 |
| | F N M A #889139 | Fixed Income Obligations | 5.50% | 3/1/2037 | 10,402 | 11,714 |
| | F N M A #MA2868 | Fixed Income Obligations | 2.50% | 12/1/2031 | 68,874 | 67,118 |
| | F N M A #AE7090 | Fixed Income Obligations | 3.50% | 12/1/2025 | 76,924 | 76,299 |
| | RESOLUTION FDG STRIP | Fixed Income Obligations | | 7/15/2020 | 113,316 | 151,732 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2041 | 109,816 | 117,560 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 8/15/2041 | 574,763 | 719,355 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 11/15/2041 | 1,422,388 | 1,707,005 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 2/15/2042 | 2,545,637 | 2,971,946 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2042 | 1,498,819 | 1,441,019 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 8/15/2042 | 3,074,428 | 3,490,942 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 11/15/2042 | 5,907,236 | 7,343,467 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 2/15/2043 | 8,340,587 | 10,504,443 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2043 | 4,228,460 | 4,640,303 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 8/15/2043 | 4,805,966 | 6,245,348 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 11/15/2043 | 9,407,431 | 12,073,003 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 2/15/2044 | 12,729,437 | 14,962,577 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2044 | 4,536,387 | 4,822,397 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 11/15/2044 | 4,763,536 | 4,228,490 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | U S TREAS BD STRIP | Fixed Income Obligations | | 11/15/2044 | $ 6,873,912 | $ 6,423,893 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 2/15/2045 | 2,327,850 | 2,064,550 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2045 | 4,575,872 | 4,585,168 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 2/15/2046 | 4,593,624 | 3,825,826 |
| | U S TREASURY I P S | Fixed Income Obligations | 0.13% | 4/15/2019 | 320,798 | 318,767 |
| | U S TREASURY I P S | Fixed Income Obligations | 0.25% | 1/15/2025 | 103,284 | 100,368 |
| | U S TREASURY I P S | Fixed Income Obligations | 0.13% | 4/15/2018 | 89,507 | 89,692 |
| | U S TREASURY I P S | Fixed Income Obligations | 0.38% | 7/15/2025 | 108,734 | 109,486 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2035 | 1,492,640 | 2,308,362 |
| | U S TREASURY BD | Fixed Income Obligations | 6.25% | 5/15/2030 | 72,998 | 69,888 |
| | U S TREASURY BD | Fixed Income Obligations | 5.38% | 2/15/2031 | 54,453 | 50,611 |
| | U S TREASURY BD | Fixed Income Obligations | 4.50% | 2/15/2036 | 72,496 | 94,392 |
| | U S TREASURY NT | Fixed Income Obligations | 4.63% | 2/15/2040 | 143,248 | 153,356 |
| | U S TREASURY BD | Fixed Income Obligations | 3.00% | 5/15/2042 | 62,465 | 59,498 |
| | U S TREASURY NT | Fixed Income Obligations | 2.75% | 8/15/2042 | 15,069 | 14,171 |
| | U S TREASURY BD | Fixed Income Obligations | 3.13% | 2/15/2043 | 25,151 | 25,331 |
| | U S TREASURY BD | Fixed Income Obligations | 3.63% | 8/15/2043 | 68,149 | 68,311 |
| | U S TREASURY BD | Fixed Income Obligations | 3.38% | 5/15/2044 | 15,405 | 16,119 |
| | U S TREASURY BD | Fixed Income Obligations | 3.13% | 8/15/2044 | 14,805 | 14,979 |
| | U S TREASURY BD | Fixed Income Obligations | 3.00% | 11/15/2044 | 27,054 | 24,597 |
| | U S TREASURY BD | Fixed Income Obligations | 3.00% | 11/15/2044 | 214,000 | 211,400 |
| | U S TREASURY NT | Fixed Income Obligations | 2.50% | 2/15/2045 | 56,873 | 52,554 |
| | U S TREASURY BD | Fixed Income Obligations | 3.00% | 5/15/2045 | 9,775 | 9,865 |
| | U S TREASURY BD | Fixed Income Obligations | 2.88% | 8/15/2045 | 42,459 | 39,840 |
| | U S TREASURY BD | Fixed Income Obligations | 2.50% | 2/15/2046 | 41,619 | 38,476 |
| | U S TREASURY BD | Fixed Income Obligations | 2.50% | 5/15/2046 | 96,746 | 81,935 |
| | U S TREASURY BD | Fixed Income Obligations | 2.25% | 8/15/2046 | 136,421 | 124,778 |
| | U S TREASURY BD | Fixed Income Obligations | 2.25% | 8/15/2046 | 1,150,837 | 1,156,128 |
| | U S TREASURY NT | Fixed Income Obligations | 1.38% | 8/31/2020 | 29,188 | 29,095 |
| | U S TREASURY NT | Fixed Income Obligations | 1.38% | 9/30/2020 | 269,603 | 267,336 |
| | U S TREASURY NT | Fixed Income Obligations | 1.38% | 10/31/2020 | 327,546 | 328,717 |
| | U S TREASURY NT | Fixed Income Obligations | 3.13% | 4/30/2017 | 686,190 | 682,384 |
| | U S TREASURY NT | Fixed Income Obligations | 1.38% | 1/31/2021 | 118,467 | 115,130 |
| | U S TREASURY NT | Fixed Income Obligations | 0.51% | 4/30/2018 | 495,168 | 495,866 |
| | U S TREASURY NT | Fixed Income Obligations | 1.75% | 5/15/2022 | 30,445 | 29,559 |
| | U S TREASURY NT | Fixed Income Obligations | 0.63% | 5/31/2017 | 119,691 | 119,710 |
| | U S TREASURY NT | Fixed Income Obligations | 1.63% | 8/15/2022 | 84,354 | 82,895 |
| | U S TREASURY NT | Fixed Income Obligations | 1.13% | 9/30/2021 | 291,256 | 287,056 |
| | U S TREASURY NT | Fixed Income Obligations | 1.25% | 10/31/2021 | 122,164 | 121,987 |
| | U S TREASURY NT | Fixed Income Obligations | 2.00% | 11/15/2026 | 151,500 | 147,209 |
| | U S TREASURY NT | Fixed Income Obligations | 2.00% | 11/15/2026 | 525,625 | 524,372 |
| | U S TREASURY NT | Fixed Income Obligations | 1.75% | 11/30/2021 | 61,661 | 61,736 |
| | U S TREASURY NT | Fixed Income Obligations | 1.63% | 6/30/2020 | 104,910 | 105,049 |
| | U S TREASURY NT | Fixed Income Obligations | 1.63% | 7/31/2020 | 102,876 | 102,432 |
| | **Total Government Obligations - Treasury and Federal Agencies** | | | | $ 92,894,345 | $ 103,558,892 |
| | **U.S Corporate Obligations** | | | | | |
| | AT T INC | Fixed Income Obligations | 4.75% | 5/15/2046 | $ 5,336 | $ 4,737 |
| | AT T INC | Fixed Income Obligations | 3.80% | 3/15/2022 | 1,999 | 2,050 |
| | AT&T INC | Fixed Income Obligations | 4.55% | 3/9/2049 | 18,401 | 17,162 |
| | ABBOTT LABORATORIES | Fixed Income Obligations | 4.75% | 11/30/2036 | 1,508,929 | 1,530,013 |
| | ABBOTT LABORATORIES | Fixed Income Obligations | 4.90% | 11/30/2046 | 627,152 | 646,594 |
| | ABBVIE INC | Fixed Income Obligations | 3.60% | 5/15/2125 | 14,018 | 13,867 |
| | ABBVIE INC | Fixed Income Obligations | 4.50% | 5/14/2035 | 142,666 | 139,519 |
| | ABBVIE INC | Fixed Income Obligations | 4.30% | 5/14/2036 | 102,310 | 95,291 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | ACE INA HOLDINGS | Fixed Income Obligations | 4.15% | 3/13/2043 | $ 125,035 | $ 126,195 |
| | ACE INA HOLDINGS | Fixed Income Obligations | 4.35% | 11/3/2045 | 489,506 | 507,024 |
| | AETNA INC | Fixed Income Obligations | 6.63% | 6/15/2036 | 153,108 | 159,024 |
| | AETNA INC | Fixed Income Obligations | 4.50% | 5/15/2042 | 89,108 | 86,209 |
| | AETNA INC | Fixed Income Obligations | 4.75% | 3/15/2044 | 388,328 | 389,236 |
| | AETNA INC | Fixed Income Obligations | 4.38% | 6/15/2046 | 199,158 | 190,789 |
| | AETNA INC | Fixed Income Obligations | 4.25% | 6/15/2036 | 289,069 | 280,742 |
| | AGILENT TECH INC | Fixed Income Obligations | 5.00% | 7/16/2120 | 4,977 | 5,395 |
| | ALABAMA POWER CO | Fixed Income Obligations | 4.15% | 8/15/2044 | 385,305 | 351,740 |
| | ALABAMA POWER CO | Fixed Income Obligations | 3.75% | 3/1/2045 | 371,607 | 349,598 |
| | ALLSTATE CORP | Fixed Income Obligations | 4.50% | 6/15/2043 | 199,825 | 190,912 |
| | ALLSTATE CORP | Fixed Income Obligations | 4.20% | 12/15/2046 | 548,753 | 556,565 |
| | ALTRIA GROUP INC | Fixed Income Obligations | 4.25% | 8/9/2042 | 157,979 | 152,539 |
| | ALTRIA GROUP INC | Fixed Income Obligations | 4.50% | 5/2/2043 | 384,003 | 360,811 |
| | ALTRIA GROUP INC | Fixed Income Obligations | 3.88% | 9/16/2046 | 652,693 | 613,722 |
| | AMEREN ILLINOIS CO | Fixed Income Obligations | 4.15% | 3/15/2046 | 308,259 | 307,503 |
| | AMERICAN INTL GROUP | Fixed Income Obligations | 6.25% | 5/1/2036 | 209,249 | 203,289 |
| | AMERICAN INTL GROUP | Fixed Income Obligations | 4.88% | 6/1/2022 | 37,945 | 38,247 |
| | AMERICAN INTL GROUP | Fixed Income Obligations | 4.38% | 1/15/2055 | 10,096 | 9,162 |
| | AMERICAN WATER | Fixed Income Obligations | 4.00% | 12/1/2046 | 307,421 | 311,290 |
| | ANHEUSER BUSCH COS | Fixed Income Obligations | 6.80% | 8/20/2032 | 203,062 | 204,694 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 6.00% | 11/1/2041 | 263,325 | 257,130 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 6.50% | 5/1/2042 | 159,909 | 159,400 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 6.50% | 2/1/2043 | 131,413 | 135,512 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 6.45% | 9/1/2037 | 209,279 | 216,641 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 6.38% | 1/15/2040 | 90,796 | 93,530 |
| | ANHEUSER BUSCH INBEV | Fixed Income Obligations | 4.70% | 2/1/2036 | 1,748,537 | 1,740,845 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 4.90% | 2/1/2046 | 2,311,044 | 2,383,318 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 3.65% | 2/2/2126 | 214,036 | 203,038 |
| | APPLE INC | Fixed Income Obligations | 3.85% | 5/4/2043 | 562,993 | 554,619 |
| | APPLE INC | Fixed Income Obligations | 4.45% | 5/6/2044 | 142,584 | 134,612 |
| | APPLE INC | Fixed Income Obligations | 3.45% | 2/9/2045 | 460,081 | 454,565 |
| | APPLE INC | Fixed Income Obligations | 4.65% | 2/23/2046 | 928,697 | 917,873 |
| | ARCHER DANIELS | Fixed Income Obligations | 2.50% | 8/11/2026 | 224,449 | 212,535 |
| | ARIZONA PUBLIC SERV | Fixed Income Obligations | 4.50% | 4/1/2042 | 64,385 | 68,263 |
| | ARIZONA PUBLIC | Fixed Income Obligations | 4.35% | 11/15/2045 | 347,632 | 344,829 |
| | ASCENSION HEALTH | Fixed Income Obligations | 4.85% | 11/15/2053 | 110,000 | 119,939 |
| | ASCENSION HEALTH | Fixed Income Obligations | 3.95% | 11/15/2046 | 135,000 | 128,901 |
| | ASSET BACKED FD 1 | Fixed Income Obligations | 1.71% | 12/25/2032 | 3,462 | 3,337 |
| | AT T INC | Fixed Income Obligations | 5.35% | 9/1/2040 | 2,231 | 2,054 |
| | AT T INC | Fixed Income Obligations | 5.35% | 9/1/2040 | 26,637 | 27,729 |
| | BALTIMORE GAS | Fixed Income Obligations | 3.50% | 8/15/2046 | 244,775 | 220,449 |
| | BANK OF AMERICA MTN | Fixed Income Obligations | 6.00% | 10/15/2036 | 71,444 | 66,356 |
| | BANK OF AMER CRP | Fixed Income Obligations | 5.63% | 7/1/2020 | 31,165 | 32,987 |
| | BANK OF AMER CRP MTN | Fixed Income Obligations | 3.30% | 1/11/2023 | 14,436 | 15,050 |
| | BANK AMERICA M T N | Fixed Income Obligations | 4.20% | 8/26/2024 | 12,991 | 13,243 |
| | BANK OF AMERICA MTN | Fixed Income Obligations | 3.25% | 10/21/2027 | 175,431 | 167,073 |
| | BAYLOR SCOTT WHITE | Fixed Income Obligations | 4.19% | 11/15/2045 | 85,000 | 82,932 |
| | BERKSHIRE HATHAWAY | Fixed Income Obligations | 4.50% | 2/1/2045 | 403,773 | 420,155 |
| | BERKSHIRE HATHAWAY | Fixed Income Obligations | 4.30% | 5/15/2043 | 196,529 | 206,626 |
| | BERKSHIRE HATHAWAY | Fixed Income Obligations | 4.50% | 2/11/2043 | 378,693 | 366,842 |
| | BERKSHIRE HATHAWAY | Fixed Income Obligations | 3.13% | 3/15/2026 | 1,056,452 | 1,048,153 |
| | BESTFOODS MTN | Fixed Income Obligations | 6.63% | 4/15/2028 | 443,985 | 440,761 |
| | BIOGEN INC | Fixed Income Obligations | 4.05% | 9/15/2025 | 18,955 | 19,562 |
| | BOEING CO | Fixed Income Obligations | 6.63% | 2/15/2038 | 88,208 | 81,237 |
| | BOEING CO | Fixed Income Obligations | 6.88% | 3/15/2039 | 543,684 | 529,800 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | BOEING CO | Fixed Income Obligations | 3.50% | 3/1/2045 | $ 55,744 | $ 55,702 |
| | BOEING CO | Fixed Income Obligations | 3.38% | 6/15/2046 | 124,683 | 113,838 |
| | BRISTOL MYERS SQUIBB | Fixed Income Obligations | 6.88% | 8/1/2097 | 285,938 | 289,445 |
| | BROWN FORMAN CORP | Fixed Income Obligations | 4.50% | 7/15/2045 | 196,360 | 203,845 |
| | BURLINGTON NORTH | Fixed Income Obligations | 4.95% | 9/15/2041 | 191,587 | 190,284 |
| | BURLINGTN NORTH | Fixed Income Obligations | 5.15% | 9/1/2043 | 152,258 | 137,814 |
| | BURLINGTN NORTH | Fixed Income Obligations | 4.70% | 9/1/2045 | 136,139 | 131,341 |
| | CBS CORP | Fixed Income Obligations | 5.75% | 4/15/2020 | 28,663 | 27,596 |
| | CANADIAN NATL RR | Fixed Income Obligations | 6.25% | 8/1/2034 | 203,700 | 193,359 |
| | CAPITAL ONE FINL | Fixed Income Obligations | 4.75% | 7/16/2121 | 19,907 | 21,632 |
| | PROGRESS ENERGY CAR | Fixed Income Obligations | 4.10% | 5/15/2042 | 176,601 | 174,003 |
| | CAROLINA POWER LIGHT | Fixed Income Obligations | 4.10% | 3/15/2043 | 258,374 | 249,970 |
| | CATERPILLAR INC | Fixed Income Obligations | 4.75% | 5/15/2064 | 482,144 | 490,489 |
| | CELGENE CORP | Fixed Income Obligations | 5.00% | 8/15/2045 | 147,546 | 140,364 |
| | CENTERPOINT ENERGY | Fixed Income Obligations | 4.50% | 1/16/2121 | 9,993 | 10,492 |
| | CENTERPOINT ENER | Fixed Income Obligations | 4.50% | 4/1/2044 | 245,877 | 249,867 |
| | CHILDRENS HOSPITAL | Fixed Income Obligations | 4.27% | 5/15/2044 | 204,447 | 193,629 |
| | CHUBB CORP | Fixed Income Obligations | 6.00% | 5/11/2037 | 317,894 | 299,364 |
| | CHUBB CORP | Fixed Income Obligations | 6.50% | 5/15/2038 | 221,342 | 214,456 |
| | CINCINNATI FINL CORP | Fixed Income Obligations | 6.13% | 11/1/2034 | 157,698 | 156,743 |
| | CINCINNATI FINL CORP | Fixed Income Obligations | 6.92% | 5/15/2028 | 143,208 | 143,753 |
| | CINGULAR WIRE | Fixed Income Obligations | 7.13% | 12/15/2031 | 306,402 | 306,583 |
| | CITIGROUP INC | Fixed Income Obligations | 3.20% | 10/21/2026 | 580,717 | 578,513 |
| | CLEVELAND CLINIC | Fixed Income Obligations | 4.86% | 1/2/2114 | 216,176 | 189,716 |
| | COMCAST CORP | Fixed Income Obligations | 7.05% | 3/15/2033 | 141,347 | 147,674 |
| | COMCAST CORP | Fixed Income Obligations | 6.50% | 11/15/2035 | 168,586 | 153,670 |
| | COMCAST CORP | Fixed Income Obligations | 6.45% | 3/15/2037 | 1,609,748 | 1,555,836 |
| | COMCAST CORP | Fixed Income Obligations | 6.95% | 8/15/2037 | 203,017 | 197,767 |
| | COMCAST CORP | Fixed Income Obligations | 6.40% | 5/15/2038 | 990,974 | 960,375 |
| | COMCAST CORP | Fixed Income Obligations | 6.55% | 7/1/2039 | 202,117 | 202,208 |
| | COMCAST CORP | Fixed Income Obligations | 4.65% | 7/15/2042 | 350,531 | 338,364 |
| | COMCAST CORP | Fixed Income Obligations | 4.50% | 1/15/2043 | 455,983 | 433,028 |
| | COMCAST CORP | Fixed Income Obligations | 4.75% | 3/1/2044 | 310,976 | 305,671 |
| | COMCAST CORP | Fixed Income Obligations | 3.20% | 7/15/2036 | 90,375 | 81,852 |
| | COMMONWLTH EDIS | Fixed Income Obligations | 6.45% | 1/15/2038 | 127,360 | 131,230 |
| | COMMONWEALTH EDISON | Fixed Income Obligations | 3.70% | 3/1/2045 | 224,428 | 206,906 |
| | COMPASS BANK | Fixed Income Obligations | 5.50% | 4/1/2020 | 29,312 | 31,436 |
| | CONNECTICUT LIGHT | Fixed Income Obligations | 4.30% | 4/15/2044 | 199,240 | 185,146 |
| | CONOCOPHILLPS | Fixed Income Obligations | 5.90% | 5/15/2038 | 541,417 | 553,058 |
| | CON EDISON NY | Fixed Income Obligations | 5.50% | 12/1/2039 | 111,030 | 105,971 |
| | CON EDISON NY | Fixed Income Obligations | 4.20% | 3/15/2042 | 514,348 | 521,394 |
| | CONS EDISON CO OF NY | Fixed Income Obligations | 4.45% | 3/15/2044 | 140,746 | 135,343 |
| | CONSOLIDATED | Fixed Income Obligations | 4.63% | 12/1/2054 | 78,070 | 78,680 |
| | CONSOLIDATED EDISON | Fixed Income Obligations | 4.50% | 12/1/2045 | 345,673 | 360,522 |
| | CONSOLIDATED EDISON | Fixed Income Obligations | 3.85% | 6/15/2046 | 152,681 | 138,349 |
| | CONSOLIDATED EDISON | Fixed Income Obligations | 4.30% | 12/1/2056 | 232,898 | 234,678 |
| | CONSTELLATION ENERGY | Fixed Income Obligations | 5.15% | 12/1/2020 | 4,997 | 5,405 |
| | CORNING INC | Fixed Income Obligations | 7.25% | 8/15/2036 | 466,125 | 442,755 |
| | DAIMLER CHRYSLER N A | Fixed Income Obligations | 8.50% | 1/18/2031 | 103,017 | 105,431 |
| | DEERE COMPANY | Fixed Income Obligations | 3.90% | 6/9/2042 | 110,167 | 100,134 |
| | DELMARVA PWR LIGHT | Fixed Income Obligations | 4.00% | 6/1/2042 | 94,402 | 87,479 |
| | DIAMOND OFFSHORE | Fixed Income Obligations | 4.88% | 11/1/2043 | 8,032 | 5,683 |
| | DIGNITY HEALTH | Fixed Income Obligations | 5.27% | 11/1/2064 | 135,000 | 131,697 |
| | WALT DISNEY CO MTN | Fixed Income Obligations | 4.38% | 8/16/2041 | 171,450 | 164,488 |
| | WALT DISNEY CO M T N | Fixed Income Obligations | 3.70% | 12/1/2042 | 176,771 | 158,603 |
| | DISCOVERY | Fixed Income Obligations | 3.45% | 3/15/2025 | 9,983 | 9,546 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | DOM GAS HOLD LLC | Fixed Income Obligations | 4.80% | 11/1/2043 | $ 181,490 | $ 170,971 |
| | DR PEPPER SNAPPL | Fixed Income Obligations | 7.45% | 5/1/2038 | 277,609 | 306,222 |
| | DUKE ENERGY INDIANA | Fixed Income Obligations | 4.90% | 7/15/2043 | 264,290 | 243,775 |
| | DUKE ENERGY CAR | Fixed Income Obligations | 3.90% | 6/15/2021 | 26,972 | 28,659 |
| | DUKE ENERGY OHIO INC | Fixed Income Obligations | 3.70% | 6/15/2046 | 203,567 | 193,789 |
| | DUKE UNIVERSITY | Fixed Income Obligations | 3.30% | 10/1/2046 | 135,000 | 122,382 |
| | DUKE ENERGY PROGRESS | Fixed Income Obligations | 4.20% | 8/15/2045 | 220,994 | 223,861 |
| | DUKE ENERGY FL | Fixed Income Obligations | 2.86% | 3/1/2033 | 339,983 | 312,195 |
| | DUKE ENERGY FLORIDA | Fixed Income Obligations | 3.11% | 9/1/2036 | 369,978 | 338,543 |
| | EOG RESOURCES INC | Fixed Income Obligations | 3.90% | 4/1/2035 | 235,477 | 222,552 |
| | EOG RESOURCES INC | Fixed Income Obligations | 5.10% | 1/15/2036 | 134,598 | 146,845 |
| | ERP OPERATING LP | Fixed Income Obligations | 4.50% | 7/1/2044 | 257,813 | 259,123 |
| | ERP OPERATING LP | Fixed Income Obligations | 2.85% | 11/1/2026 | 84,440 | 80,141 |
| | EBAY INC | Fixed Income Obligations | 3.80% | 3/9/2022 | 7,982 | 8,265 |
| | ELEC DATA SYSTEM | Fixed Income Obligations | 7.45% | 10/15/2029 | 5,017 | 5,950 |
| | ENABLE MIDSTREAM | Fixed Income Obligations | 3.90% | 5/15/2024 | 309,650 | 294,051 |
| | ENEGRY TRAN PTNR | Fixed Income Obligations | 6.70% | 7/1/2018 | 27,538 | 26,559 |
| | ENTERPRISE PRODUCTS | Fixed Income Obligations | 5.20% | 9/1/2020 | 16,988 | 16,378 |
| | ENTERPRISE PRODUCTS | Fixed Income Obligations | 3.70% | 2/15/2026 | 22,984 | 23,083 |
| | EXELON GENERATION CO | Fixed Income Obligations | 4.25% | 6/15/2022 | 10,509 | 10,351 |
| | EXELON CORP | Fixed Income Obligations | 5.10% | 6/15/2045 | 9,966 | 10,630 |
| | EXXON MOBIL | Fixed Income Obligations | 3.04% | 3/1/2026 | 130,000 | 129,825 |
| | EXXON MOBIL | Fixed Income Obligations | 4.11% | 3/1/2046 | 796,758 | 742,596 |
| | FEDERAL REALTY | Fixed Income Obligations | 3.63% | 8/1/2046 | 92,868 | 83,379 |
| | FEDEX CORP | Fixed Income Obligations | 5.10% | 1/15/2044 | 130,847 | 119,354 |
| | FEDEX CORP | Fixed Income Obligations | 4.50% | 2/1/2065 | 232,681 | 221,741 |
| | FIFTH THIRD BANCORP | Fixed Income Obligations | 3.50% | 3/15/2022 | 8,938 | 9,223 |
| | WACHOVIA CORPORATION | Fixed Income Obligations | 7.57% | 8/1/2026 | 119,077 | 118,092 |
| | FLORIDA PWR & LT | Fixed Income Obligations | 5.95% | 2/1/2038 | 120,307 | 128,170 |
| | FLORIDA PWR LT | Fixed Income Obligations | 5.25% | 2/1/2041 | 100,235 | 106,035 |
| | FLORIDA POWER LIGHT | Fixed Income Obligations | 4.05% | 6/1/2042 | 477,075 | 458,748 |
| | FLORIDA PWR CORP | Fixed Income Obligations | 3.85% | 11/15/2042 | 857,149 | 795,904 |
| | FORD MOTOR COMPANY | Fixed Income Obligations | 4.75% | 1/15/2043 | 261,864 | 259,189 |
| | GENERAL ELECTRIC CO | Fixed Income Obligations | 4.13% | 10/9/2042 | 274,833 | 262,301 |
| | GENERAL ELECTRIC CO | Fixed Income Obligations | 4.50% | 3/11/2044 | 265,081 | 252,268 |
| | GENERAL ELECTRIC CO | Fixed Income Obligations | 5.00% | 12/29/2049 | 6,200 | 7,264 |
| | GENERAL ELEC CAP MTN | Fixed Income Obligations | 6.75% | 3/15/2032 | 1,107,964 | 1,122,143 |
| | GENERAL ELEC CAP MTN | Fixed Income Obligations | 6.15% | 8/7/2037 | 184,370 | 192,317 |
| | GEN ELEC CAP CRP MTN | Fixed Income Obligations | 5.88% | 1/14/2038 | 525,257 | 519,773 |
| | GENERAL MOTORS CO | Fixed Income Obligations | 6.60% | 4/1/2036 | 137,584 | 137,161 |
| | GENERAL MOTORS FINL | Fixed Income Obligations | 4.00% | 1/16/2125 | 2,976 | 2,927 |
| | GEORGE WASHINGTON | Fixed Income Obligations | 4.30% | 9/15/2044 | 99,262 | 93,255 |
| | GEORGE WASHINGTON | Fixed Income Obligations | 4.87% | 9/15/2045 | 66,126 | 70,285 |
| | GEORGE WASHINGTON | Fixed Income Obligations | 3.55% | 9/15/2046 | 95,000 | 81,103 |
| | GEORGIA POWER | Fixed Income Obligations | 5.40% | 6/1/2040 | 111,869 | 114,275 |
| | GEORGIA POWER | Fixed Income Obligations | 4.30% | 3/15/2042 | 521,026 | 485,731 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 4.80% | 4/1/2044 | 878,524 | 867,039 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 4.50% | 2/1/2045 | 422,937 | 414,651 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 3.65% | 3/2/2126 | 18,923 | 19,265 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 4.60% | 9/1/2035 | 80,021 | 82,975 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 4.00% | 9/1/2036 | 457,378 | 441,080 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 4.15% | 3/1/2047 | 69,737 | 66,486 |
| | GLAXOSMITHKLINE CAP | Fixed Income Obligations | 6.38% | 5/15/2038 | 179,214 | 177,559 |
| | GLAXOSMITHKLINE CAP | Fixed Income Obligations | 4.20% | 3/18/2043 | 96,728 | 92,945 |
| | GOLDMAN SACHS MTN | Fixed Income Obligations | 7.50% | 2/16/2119 | 24,678 | 27,715 |
| | GOLDMAN SACHS GP MTN | Fixed Income Obligations | 6.00% | 6/15/2020 | 8,616 | 8,872 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | GOLDMAN SACHS GP MTN | Fixed Income Obligations | 3.85% | 7/8/2024 | $ 9,972 | $ 10,208 |
| | GOLDMAN SACHS GRP | Fixed Income Obligations | 6.13% | 2/15/2033 | 661,825 | 646,617 |
| | GOLDMAN SACHS GROUP | Fixed Income Obligations | 6.25% | 2/1/2041 | 246,036 | 247,914 |
| | GOLDMAN SACHS GROUP | Fixed Income Obligations | 5.75% | 1/24/2022 | 38,047 | 39,348 |
| | GOLDMAN SACHS GROUP | Fixed Income Obligations | 2.35% | 11/15/2021 | 9,990 | 9,716 |
| | GOLDMAN SACHS GROUP | Fixed Income Obligations | 3.50% | 11/16/2026 | 388,174 | 385,911 |
| | GOLDMAN SACHS GROUP | Fixed Income Obligations | 3.75% | 5/22/2025 | 8,012 | 8,021 |
| | WW GRAINGER INC | Fixed Income Obligations | 4.60% | 6/15/2045 | 65,501 | 58,885 |
| | WW GRAINGER INC | Fixed Income Obligations | 3.75% | 5/15/2046 | 215,491 | 201,356 |
| | DIAGEO INVT CORP | Fixed Income Obligations | 7.45% | 4/15/2035 | 137,830 | 139,706 |
| | GAURDIAN LIFE IN | Fixed Income Obligations | 7.38% | 9/30/2039 | 7,918 | 10,666 |
| | HSBC BK USA MTN | Fixed Income Obligations | 5.88% | 11/1/2034 | 234,297 | 227,025 |
| | HSBC BANK USA MTN | Fixed Income Obligations | 5.63% | 8/15/2035 | 489,708 | 454,772 |
| | HSBC BK USA N A MTN | Fixed Income Obligations | 7.00% | 1/15/2039 | 410,675 | 422,838 |
| | HALLIBURTON CO | Fixed Income Obligations | 7.60% | 8/15/2096 | 230,346 | 199,422 |
| | HALLIBURTON CO | Fixed Income Obligations | 5.00% | 11/15/2045 | 24,992 | 26,961 |
| | HARLEY DAVIDSON INC | Fixed Income Obligations | 4.63% | 7/28/2045 | 199,476 | 197,562 |
| | HARTFORD FINL SVCS | Fixed Income Obligations | 6.10% | 10/1/2041 | 14,513 | 17,602 |
| | HARTFORD FINL SVCS | Fixed Income Obligations | 6.10% | 10/1/2041 | 133,032 | 140,819 |
| | HARTFORD FINL | Fixed Income Obligations | 5.13% | 4/15/2022 | 14,998 | 16,638 |
| | HEALTH CARE REIT INC | Fixed Income Obligations | 4.00% | 6/1/2025 | 31,731 | 30,660 |
| | HESS CORP | Fixed Income Obligations | 4.30% | 4/1/2027 | 18,977 | 18,913 |
| | HEWLETT PACKARD CO | Fixed Income Obligations | 3.75% | 12/1/2020 | 3,112 | 3,106 |
| | HP ENTERPRISE CO | Fixed Income Obligations | 4.90% | 10/15/2025 | 24,931 | 25,720 |
| | HOME DEPOT INC | Fixed Income Obligations | 5.95% | 4/1/2041 | 331,825 | 317,818 |
| | HOME DEPOT INC | Fixed Income Obligations | 4.20% | 4/1/2043 | 665,524 | 669,728 |
| | HOME DEPOT INC | Fixed Income Obligations | 4.88% | 2/15/2044 | 318,382 | 303,367 |
| | HOME DEPOT INC | Fixed Income Obligations | 4.40% | 3/15/2045 | 49,741 | 47,957 |
| | HOME DEPOT INC | Fixed Income Obligations | 3.35% | 9/15/2025 | 110,292 | 112,812 |
| | HOME DEPOT INC | Fixed Income Obligations | 3.50% | 9/15/2056 | 63,498 | 56,898 |
| | HOST HOTELS RESORTS | Fixed Income Obligations | 3.75% | 10/15/2023 | 3,043 | 2,945 |
| | HUMANA INC | Fixed Income Obligations | 4.95% | 10/1/2044 | 193,547 | 194,448 |
| | INTEL CORP | Fixed Income Obligations | 4.80% | 10/1/2041 | 16,716 | 16,512 |
| | INTEL CORP | Fixed Income Obligations | 4.80% | 10/1/2041 | 206,692 | 209,158 |
| | INTEL CORP | Fixed Income Obligations | 4.25% | 12/15/2042 | 219,387 | 196,856 |
| | INTEL CORP | Fixed Income Obligations | 4.10% | 5/19/2046 | 294,489 | 277,530 |
| | IBM CORP | Fixed Income Obligations | 4.70% | 2/19/2046 | 435,863 | 447,044 |
| | INTERSTATE POWER | Fixed Income Obligations | 6.25% | 7/15/2039 | 118,716 | 107,723 |
| | JP MORGAN CHASE JPM | Fixed Income Obligations | 6.40% | 5/15/2038 | 104,202 | 103,662 |
| | JPMORGAN CHASE | Fixed Income Obligations | 4.40% | 7/22/2020 | 35,157 | 37,177 |
| | JPMORGAN CHASE | Fixed Income Obligations | 5.50% | 10/15/2040 | 371,349 | 360,272 |
| | JPMORGAN CHASE CO | Fixed Income Obligations | 5.60% | 7/15/2041 | 379,165 | 382,656 |
| | JPMORGAN CHASE | Fixed Income Obligations | 4.50% | 1/24/2022 | 10,325 | 10,784 |
| | JPMORGAN CHASE CO | Fixed Income Obligations | 3.63% | 5/13/2024 | 26,005 | 26,447 |
| | JPMORGAN CHASE CO | Fixed Income Obligations | 3.20% | 6/15/2026 | 830,247 | 822,150 |
| | JP MORGAN CHASE CO | Fixed Income Obligations | 2.95% | 10/1/2026 | 805,699 | 773,137 |
| | JP MORGAN CHASE | Fixed Income Obligations | 5.42% | 1/15/2049 | 12,941 | 12,205 |
| | JP MORGAN CHASE | Fixed Income Obligations | 5.44% | 1/15/2049 | 13,561 | 12,194 |
| | JOHN SEVIER COMB | Fixed Income Obligations | 4.63% | 1/15/2042 | 690,032 | 655,648 |
| | JOHNS HOPKINS HEALTH | Fixed Income Obligations | 3.84% | 5/15/2046 | 120,000 | 113,792 |
| | JOHNSON JOHNSON | Fixed Income Obligations | 3.70% | 3/1/2046 | 748,786 | 674,972 |
| | JPMORGAN CHASE CO | Fixed Income Obligations | 5.40% | 1/6/2042 | 190,869 | 175,754 |
| | JUNIPER NETWORKS | Fixed Income Obligations | 5.95% | 3/15/2041 | 5,284 | 5,114 |
| | KLA TENCOR CORP | Fixed Income Obligations | 4.65% | 11/2/2124 | 17,985 | 19,055 |
| | KANSAS GAS ELECTRIC | Fixed Income Obligations | 4.30% | 7/15/2044 | 373,135 | 341,888 |
| | KEYSPAN GAS EAST | Fixed Income Obligations | 5.82% | 4/1/2041 | 69,938 | 71,541 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | KIMBERLY CLARK CORP | Fixed Income Obligations | 3.88% | 3/2/2121 | $ 24,851 | $ 26,782 |
| | KIMCO REALTY CORP | Fixed Income Obligations | 4.13% | 12/1/2046 | 149,253 | 140,036 |
| | KINDER MORGAN ENER | Fixed Income Obligations | 6.85% | 2/15/2020 | 14,320 | 13,377 |
| | KINDER MORGAN ENER | Fixed Income Obligations | 4.15% | 3/1/2022 | 11,155 | 11,287 |
| | KINDER MORGAN ENER | Fixed Income Obligations | 3.95% | 9/1/2022 | 18,942 | 19,507 |
| | KINDER MORGAN ENER | Fixed Income Obligations | 2.65% | 2/1/2019 | 10,006 | 10,053 |
| | KRAFT HEINZ FOODS CO | Fixed Income Obligations | 4.38% | 6/1/2046 | 64,795 | 61,164 |
| | LAM RESEARCH CORP | Fixed Income Obligations | 2.80% | 6/15/2021 | 10,008 | 9,946 |
| | LINCOLN NATL CRP | Fixed Income Obligations | 8.75% | 7/1/2019 | 2,971 | 3,452 |
| | LOCKHEED MARTIN CORP | Fixed Income Obligations | 4.85% | 9/15/2041 | 118,026 | 121,055 |
| | LOUISVILLE GAS ELEC | Fixed Income Obligations | 4.65% | 11/15/2043 | 92,930 | 87,706 |
| | LOWES COMPANIES MTN | Fixed Income Obligations | 7.11% | 5/15/2037 | 271,235 | 262,807 |
| | LOWES COMPANIES | Fixed Income Obligations | 5.80% | 4/15/2040 | 460,866 | 459,679 |
| | LOWES COMPANIES INC | Fixed Income Obligations | 5.13% | 11/15/2041 | 318,798 | 306,075 |
| | LOWE S COS INC | Fixed Income Obligations | 4.38% | 9/15/2045 | 304,943 | 288,453 |
| | MARATHON PETROLEUM | Fixed Income Obligations | 5.13% | 3/1/2021 | 4,364 | 4,367 |
| | MASS ELECTRIC CO | Fixed Income Obligations | 5.90% | 11/15/2039 | 158,102 | 169,022 |
| | MASS INSTITUTE TECH | Fixed Income Obligations | 4.68% | 7/2/2114 | 356,575 | 327,158 |
| | MASS INSTITUTE TECH | Fixed Income Obligations | 3.89% | 7/1/2116 | 60,000 | 51,334 |
| | MASS MUTUAL LIFE | Fixed Income Obligations | 8.88% | 6/1/2039 | 4,936 | 7,506 |
| | MASS MUTUAL LIFE | Fixed Income Obligations | 8.88% | 6/1/2039 | 96,761 | 97,575 |
| | MASTERCARD INC | Fixed Income Obligations | 2.95% | 11/21/2026 | 169,692 | 168,099 |
| | MASTERCARD INC | Fixed Income Obligations | 3.80% | 11/21/2046 | 191,740 | 191,139 |
| | MAYO CLINIC | Fixed Income Obligations | 3.77% | 11/15/2043 | 36,913 | 37,782 |
| | MAYO CLINIC | Fixed Income Obligations | 4.13% | 11/15/2052 | 140,000 | 137,649 |
| | MEDTRONIC INC | Fixed Income Obligations | 4.50% | 3/15/2042 | 314,583 | 302,595 |
| | MEDTRONIC INC | Fixed Income Obligations | 3.50% | 3/15/2025 | 24,794 | 25,743 |
| | MEDTRONIC INC | Fixed Income Obligations | 4.38% | 3/15/2035 | 630,453 | 668,612 |
| | MEDTRONIC INC | Fixed Income Obligations | 4.63% | 3/15/2045 | 395,341 | 394,718 |
| | MEMORIAL SLOAN | Fixed Income Obligations | 5.00% | 7/1/2042 | 246,384 | 275,233 |
| | MEMORIAL SLOAN KETTE | Fixed Income Obligations | 4.13% | 7/1/2052 | 44,812 | 48,282 |
| | MEMORIAL SLOAN | Fixed Income Obligations | 4.20% | 7/1/2055 | 157,615 | 150,390 |
| | MERCK CO INC | Fixed Income Obligations | 3.70% | 2/10/2045 | 592,747 | 567,356 |
| | METLIFE INC | Fixed Income Obligations | 6.38% | 6/15/2034 | 363,737 | 352,355 |
| | METLIFE INC | Fixed Income Obligations | 7.72% | 2/15/2019 | 35,017 | 32,441 |
| | METLIFE INC | Fixed Income Obligations | 10.75% | 8/1/2039 | 117,309 | 122,800 |
| | METLIFE INC | Fixed Income Obligations | 4.13% | 8/13/2042 | 188,486 | 201,755 |
| | METLIFE INC | Fixed Income Obligations | 4.88% | 11/13/2043 | 410,071 | 400,584 |
| | METLIFE INC | Fixed Income Obligations | 4.72% | 12/15/2044 | 516,357 | 532,070 |
| | THE MET | Fixed Income Obligations | 3.40% | 7/1/2045 | 102,605 | 95,765 |
| | MICROSOFT CORP | Fixed Income Obligations | 2.13% | 11/15/2022 | 24,857 | 24,361 |
| | MICROSOFT CORP | Fixed Income Obligations | 3.75% | 5/1/2043 | 156,948 | 146,526 |
| | MICROSOFT CORP | Fixed Income Obligations | 3.75% | 2/12/2045 | 708,834 | 689,246 |
| | MICROSOFT CORP | Fixed Income Obligations | 4.00% | 2/12/2055 | 1,240,061 | 1,201,141 |
| | MICROSOFT CORP | Fixed Income Obligations | 3.70% | 8/8/2046 | 1,888,532 | 1,751,134 |
| | MICROSOFT CORP | Fixed Income Obligations | 3.95% | 8/8/2056 | 96,876 | 94,448 |
| | MIDAMERICAN ENERGY | Fixed Income Obligations | 6.13% | 4/1/2036 | 24,628 | 24,978 |
| | MIDAMERICAN ENERGY | Fixed Income Obligations | 5.95% | 5/15/2037 | 184,295 | 189,878 |
| | BERKSHIRE HATHAWAY | Fixed Income Obligations | 5.15% | 11/15/2043 | 116,364 | 123,506 |
| | MIDAMERICAN ENER | Fixed Income Obligations | 6.75% | 12/30/2031 | 361,126 | 365,429 |
| | MONSANTO CO | Fixed Income Obligations | 3.60% | 7/15/2042 | 284,007 | 251,778 |
| | MONSANTO CO | Fixed Income Obligations | 4.70% | 7/15/2064 | 654,544 | 603,469 |
| | MORGAN STANLEY | Fixed Income Obligations | 6.63% | 4/1/2018 | 32,094 | 37,014 |
| | MORGAN STANLEY MTN | Fixed Income Obligations | 3.75% | 2/25/2023 | 22,430 | 23,624 |
| | MORGAN STANLEY | Fixed Income Obligations | 5.50% | 7/28/2021 | 16,821 | 18,838 |
| | MORGAN STANLEY | Fixed Income Obligations | 6.38% | 7/24/2042 | 856,322 | 841,786 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | MORGAN STANLEY MTN | Fixed Income Obligations | 3.13% | 7/27/2026 | $ 90,043 | $ 85,984 |
| | MOTIVA ENTERPR | Fixed Income Obligations | 6.85% | 1/15/2040 | 398,648 | 374,771 |
| | MOTOROLA INC | Fixed Income Obligations | 7.50% | 5/15/2025 | 4,492 | 4,765 |
| | MOTOROLA SOLUTIONS | Fixed Income Obligations | 3.50% | 3/1/2023 | 8,890 | 8,871 |
| | MURRAY STREET TRUST | Fixed Income Obligations | 4.65% | 3/9/2017 | 4,339 | 4,021 |
| | NYU HOSPITALS | Fixed Income Obligations | 5.75% | 7/1/2043 | 156,669 | 174,650 |
| | NYU HOSPITAL CENTER | Fixed Income Obligations | 4.78% | 7/1/2044 | 100,000 | 104,267 |
| | NATIONAL RURAL UTIL | Fixed Income Obligations | 4.02% | 11/1/2032 | 337,491 | 346,093 |
| | NATIONWIDE MUTL | Fixed Income Obligations | 9.38% | 8/15/2039 | 15,000 | 22,656 |
| | NATIONWIDE MUTL | Fixed Income Obligations | 9.38% | 8/15/2039 | 48,058 | 52,865 |
| | NBCUNIVERSAL MEDIA | Fixed Income Obligations | 5.95% | 4/1/2041 | 390,550 | 388,108 |
| | NBC UNIVERSAL MEDIA | Fixed Income Obligations | 4.45% | 1/15/2043 | 210,385 | 219,702 |
| | NEVADA POWER CO | Fixed Income Obligations | 6.75% | 7/1/2037 | 360,655 | 354,734 |
| | NY PRESBYTERIAN HOSP | Fixed Income Obligations | 4.02% | 8/1/2045 | 347,430 | 344,552 |
| | NY PRESBYTERIAN | Fixed Income Obligations | 4.76% | 8/2/2116 | 82,919 | 75,638 |
| | NEWELL RUBBERMAID | Fixed Income Obligations | 5.38% | 4/1/2036 | 122,563 | 118,346 |
| | NEWELL RUBBERMAID | Fixed Income Obligations | 5.50% | 4/1/2046 | 139,836 | 137,764 |
| | NEXEN INC | Fixed Income Obligations | 5.88% | 3/10/2035 | 64,046 | 61,777 |
| | NIKE INC | Fixed Income Obligations | 3.63% | 5/1/2043 | 283,960 | 263,662 |
| | NIKE INC | Fixed Income Obligations | 3.88% | 11/1/2045 | 289,099 | 280,916 |
| | NORTH SHORE LONG | Fixed Income Obligations | 6.15% | 11/1/2043 | 266,582 | 322,855 |
| | NORTHERN NAT GAS | Fixed Income Obligations | 4.10% | 9/15/2042 | 192,967 | 177,787 |
| | NORTHERN STATES PWR | Fixed Income Obligations | 3.40% | 8/15/2042 | 532,825 | 513,839 |
| | NORTHWESTERN UNIV | Fixed Income Obligations | 4.64% | 12/1/2044 | 279,506 | 300,301 |
| | NOVANT HEALTH INC | Fixed Income Obligations | 4.37% | 11/1/2043 | 45,000 | 44,331 |
| | NOVARTIS CAPITAL | Fixed Income Obligations | 4.40% | 5/6/2044 | 169,407 | 167,158 |
| | NSTAR ELECTRIC CO | Fixed Income Obligations | 2.70% | 6/1/2026 | 194,321 | 187,434 |
| | OCCIDENTAL PETROLEUM | Fixed Income Obligations | 4.10% | 2/15/2047 | 334,250 | 326,303 |
| | OGLETHORPE POWER | Fixed Income Obligations | 4.20% | 12/1/2042 | 294,917 | 280,566 |
| | OGLETHORPE POWER | Fixed Income Obligations | 4.55% | 6/1/2044 | 114,760 | 113,710 |
| | OKLAHOMA G E CO | Fixed Income Obligations | 4.55% | 3/15/2044 | 291,006 | 273,528 |
| | ONCOR ELECTRIC | Fixed Income Obligations | 5.25% | 9/30/2040 | 111,125 | 115,964 |
| | ONCOR ELEC DELIVERY | Fixed Income Obligations | 5.30% | 6/1/2042 | 186,782 | 170,075 |
| | ORACLE CORP | Fixed Income Obligations | 5.38% | 7/15/2040 | 629,742 | 644,971 |
| | ORACLE CORP | Fixed Income Obligations | 4.30% | 7/8/2034 | 793,389 | 790,995 |
| | ORACLE CORP | Fixed Income Obligations | 4.50% | 7/8/2044 | 55,733 | 56,154 |
| | ORACLE CORP | Fixed Income Obligations | 3.90% | 5/15/2035 | 512,186 | 507,950 |
| | ORACLE CORP | Fixed Income Obligations | 4.13% | 5/15/2045 | 429,377 | 421,585 |
| | ORACLE CORP | Fixed Income Obligations | 4.38% | 5/15/2055 | 312,226 | 318,278 |
| | ORACLE CORP | Fixed Income Obligations | 4.00% | 7/15/2046 | 856,690 | 808,243 |
| | PECO ENERGY CO | Fixed Income Obligations | 4.80% | 10/15/2043 | 412,496 | 385,272 |
| | PNC FUNDING CORP | Fixed Income Obligations | 5.13% | 2/8/2020 | 10,007 | 10,820 |
| | PPL ELECTRIC UTI | Fixed Income Obligations | 4.75% | 7/15/2043 | 109,303 | 122,651 |
| | PPL ELECTRIC UTIL | Fixed Income Obligations | 4.13% | 6/15/2044 | 266,452 | 248,300 |
| | PPL CAPITAL FUND | Fixed Income Obligations | 5.00% | 3/15/2044 | 130,005 | 116,326 |
| | P SEG POWER L L C | Fixed Income Obligations | 8.63% | 4/15/2031 | 246,339 | 207,534 |
| | PACIFIC GAS & ELEC | Fixed Income Obligations | 5.80% | 3/1/2037 | 297,315 | 304,993 |
| | PACIFIC GAS ELEC | Fixed Income Obligations | 5.40% | 1/15/2040 | 872,890 | 849,178 |
| | PACIFIC GAS & ELEC | Fixed Income Obligations | 4.50% | 12/15/2041 | 10,406 | 10,432 |
| | PACIFIC GAS ELEC | Fixed Income Obligations | 4.45% | 4/15/2042 | 263,005 | 252,070 |
| | PACIFIC GAS ELECTRIC | Fixed Income Obligations | 3.75% | 8/15/2042 | 142,661 | 144,512 |
| | PACIFIC GAS ELEC | Fixed Income Obligations | 5.13% | 11/15/2043 | 104,839 | 119,667 |
| | PACIFICORP | Fixed Income Obligations | 6.35% | 7/15/2038 | 397,533 | 375,772 |
| | PACIFICORP | Fixed Income Obligations | 6.00% | 1/15/2039 | 537,465 | 515,326 |
| | PEPSI BOTTLING GROUP | Fixed Income Obligations | 7.00% | 3/1/2029 | 601,787 | 601,564 |
| | PEPSICO INC | Fixed Income Obligations | 3.60% | 8/13/2042 | 138,822 | 139,842 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | PEPSICO INC | Fixed Income Obligations | 4.25% | 10/22/2044 | $ 191,307 | $ 180,728 |
| | PEPSICO INC | Fixed Income Obligations | 4.60% | 7/17/2045 | 195,886 | 190,726 |
| | PEPSICO INC | Fixed Income Obligations | 3.45% | 10/6/2046 | 83,727 | 77,434 |
| | PFIZER INC | Fixed Income Obligations | 7.20% | 3/15/2039 | 144,492 | 151,671 |
| | PFIZER INC | Fixed Income Obligations | 5.60% | 9/15/2040 | 286,041 | 295,654 |
| | PFIZER INC | Fixed Income Obligations | 4.00% | 12/15/2036 | 626,970 | 645,467 |
| | PFIZER INC | Fixed Income Obligations | 4.13% | 12/15/2046 | 164,713 | 167,848 |
| | PHILIP MORRIS INTL | Fixed Income Obligations | 4.38% | 11/15/2041 | 502,479 | 458,731 |
| | PHILIP MORRIS INTL | Fixed Income Obligations | 3.88% | 8/21/2042 | 611,007 | 589,610 |
| | PHILIP MORRIS INTL | Fixed Income Obligations | 4.13% | 3/4/2043 | 128,372 | 125,800 |
| | PHILIP MORRIS INTL | Fixed Income Obligations | 4.88% | 11/15/2043 | 160,838 | 161,345 |
| | PHILLIPS 66 | Fixed Income Obligations | 4.30% | 4/1/2022 | 4,397 | 4,295 |
| | POTOMAC ELECTRIC | Fixed Income Obligations | 4.15% | 3/15/2043 | 252,551 | 269,948 |
| | HARVARD PRES & FEL | Fixed Income Obligations | 5.63% | 10/1/2038 | 665,919 | 644,577 |
| | PRINCIPAL FINANCIAL | Fixed Income Obligations | 4.63% | 9/15/2042 | 88,309 | 82,857 |
| | PROV ST JOSEPH HLTH | Fixed Income Obligations | 3.74% | 10/1/2047 | 100,000 | 92,272 |
| | PRUDENTIAL FIN MTN | Fixed Income Obligations | 6.63% | 6/21/2040 | 51,992 | 50,809 |
| | PRUDENTIAL FIN MTN | Fixed Income Obligations | 4.50% | 11/15/2020 | 19,027 | 18,216 |
| | PUBLIC SERVICE CO | Fixed Income Obligations | 6.50% | 8/1/2038 | 280,506 | 297,083 |
| | PUBLIC SERVICE | Fixed Income Obligations | 4.30% | 3/15/2044 | 254,971 | 235,157 |
| | PUBLIC SERVICE CO | Fixed Income Obligations | 3.55% | 6/15/2046 | 168,232 | 157,043 |
| | PUB SVC ELEC GAS MTN | Fixed Income Obligations | 3.95% | 5/1/2042 | 118,253 | 119,801 |
| | PUBLIC SERVICE MTN | Fixed Income Obligations | 3.80% | 3/1/2046 | 209,398 | 203,801 |
| | PUGET ENERGY INC | Fixed Income Obligations | 6.27% | 3/15/2037 | 315,957 | 307,049 |
| | PUGET SOUND ENRG | Fixed Income Obligations | 5.80% | 3/15/2040 | 219,863 | 201,313 |
| | PUGET SOUND ENRG | Fixed Income Obligations | 5.76% | 7/15/2040 | 365,769 | 336,790 |
| | PUGET SOUND ENERGY | Fixed Income Obligations | 4.30% | 5/20/2045 | 64,708 | 67,566 |
| | RELIANCE STAND MTN | Fixed Income Obligations | 2.50% | 4/24/2019 | 24,942 | 25,162 |
| | REPUBLIC NY CORP | Fixed Income Obligations | 7.20% | 7/15/2097 | 144,886 | 153,608 |
| | REYNOLDS AMERICAN | Fixed Income Obligations | 5.70% | 8/15/2035 | 118,796 | 114,864 |
| | RWJ BARNABAS HEALTH | Fixed Income Obligations | 3.95% | 7/1/2046 | 165,000 | 151,972 |
| | ST PAUL TRAVELERS | Fixed Income Obligations | 6.75% | 6/20/2036 | 148,561 | 140,314 |
| | CREDIT BASED SVC 3 | Fixed Income Obligations | 0.95% | 1/25/2033 | 6,734 | 6,896 |
| | SAN DIEGO G E | Fixed Income Obligations | 4.50% | 8/15/2040 | 265,321 | 267,985 |
| | SCHLUMBERGER HLDGS | Fixed Income Obligations | 3.00% | 12/21/2020 | 24,944 | 25,529 |
| | SEMPRA ENERGY | Fixed Income Obligations | 4.05% | 12/1/2023 | 24,916 | 26,111 |
| | SHERWIN WILLIAMS CO | Fixed Income Obligations | 4.00% | 12/15/2042 | 159,516 | 154,581 |
| | SHERWIN WILLIAMS CO | Fixed Income Obligations | 4.55% | 8/1/2045 | 115,234 | 114,140 |
| | SIMON PROP GP LP | Fixed Income Obligations | 4.75% | 3/15/2042 | 115,408 | 111,467 |
| | SIMON PROPERTY GROUP | Fixed Income Obligations | 3.25% | 11/30/2026 | 194,487 | 191,363 |
| | SOUTH CAROL E G | Fixed Income Obligations | 4.60% | 6/15/2043 | 414,393 | 425,679 |
| | SOUTH CAROLINA ELEC | Fixed Income Obligations | 5.10% | 6/1/2065 | 411,651 | 455,018 |
| | SOUTH CAROLINA ELEC | Fixed Income Obligations | 4.10% | 6/15/2046 | 109,773 | 108,881 |
| | SOUTHERN BAPTIST | Fixed Income Obligations | 4.86% | 7/15/2045 | 165,000 | 178,297 |
| | SOUTHERN CAL ED | Fixed Income Obligations | 6.00% | 1/15/2034 | 159,945 | 179,298 |
| | SOUTHERN CAL EDISON | Fixed Income Obligations | 5.75% | 4/1/2035 | 143,632 | 145,207 |
| | SOUTHERN CAL ED | Fixed Income Obligations | 5.95% | 2/1/2038 | 574,351 | 539,942 |
| | SOUTHERN CAL EDISON | Fixed Income Obligations | 6.05% | 3/15/2039 | 311,454 | 313,909 |
| | SOUTHERN CAL ED | Fixed Income Obligations | 4.50% | 9/1/2040 | 154,994 | 159,876 |
| | SOUTHERN CA EDISON | Fixed Income Obligations | 3.90% | 12/1/2041 | 392,279 | 370,313 |
| | SOUTHERN CAL EDISON | Fixed Income Obligations | 3.90% | 3/15/2043 | 183,896 | 181,936 |
| | SOUTHERN CALIF GAS | Fixed Income Obligations | 3.75% | 9/15/2042 | 675,635 | 644,688 |
| | SOUTHERN CO | Fixed Income Obligations | 4.40% | 7/1/2046 | 190,309 | 187,933 |
| | SOUTHWEST GAS CORP | Fixed Income Obligations | 3.80% | 9/29/2046 | 219,336 | 197,443 |
| | STARBUCKS CORP | Fixed Income Obligations | 4.30% | 6/15/2045 | 265,335 | 267,786 |
| | STATE STREET CORP | Fixed Income Obligations | 3.70% | 11/20/2023 | 9,976 | 10,411 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | WELLS FARGO HOME | Fixed Income Obligations | 0.94% | 4/25/2034 | $ 16,996 | $ 16,047 |
| | SYSCO CORPORATION | Fixed Income Obligations | 6.63% | 3/17/2039 | 148,484 | 152,413 |
| | TAMPA ELECTRIC CO | Fixed Income Obligations | 4.35% | 5/15/2044 | 71,954 | 65,023 |
| | TARGET CORP | Fixed Income Obligations | 6.35% | 11/1/2032 | 168,697 | 161,333 |
| | TARGET CORP | Fixed Income Obligations | 4.00% | 7/1/2042 | 164,162 | 164,083 |
| | TARGET CORP | Fixed Income Obligations | 3.63% | 4/15/2046 | 600,741 | 557,526 |
| | TEXAS HEALTH | Fixed Income Obligations | 4.33% | 11/15/2055 | 156,317 | 159,968 |
| | THERMO FISHER SCIEN | Fixed Income Obligations | 4.15% | 2/1/2024 | 9,973 | 10,413 |
| | TIME WARNER INC | Fixed Income Obligations | 4.70% | 1/15/2021 | 9,976 | 10,689 |
| | TIME WARNER INC | Fixed Income Obligations | 3.55% | 6/1/2024 | 15,572 | 14,878 |
| | TIME WARNER CABLE | Fixed Income Obligations | 4.13% | 2/15/2021 | 26,169 | 25,846 |
| | TIME WARNER CABLE | Fixed Income Obligations | 4.50% | 9/15/2042 | 9,959 | 9,057 |
| | TOTAL SYSTEM SVCS | Fixed Income Obligations | 2.38% | 6/1/2018 | 13,081 | 13,054 |
| | TOTAL SYSTEM | Fixed Income Obligations | 3.75% | 6/1/2023 | 7,939 | 7,946 |
| | TRAVELERS COS INC | Fixed Income Obligations | 6.25% | 6/15/2037 | 179,772 | 179,903 |
| | TRAVELERS COS | Fixed Income Obligations | 5.35% | 11/1/2040 | 341,217 | 318,047 |
| | TRAVELERS COS INC | Fixed Income Obligations | 3.75% | 5/15/2046 | 147,543 | 146,258 |
| | TRINITY HEALTH | Fixed Income Obligations | 4.13% | 12/1/2045 | 90,377 | 87,370 |
| | TUFTS UNIVERSITY | Fixed Income Obligations | 5.02% | 4/16/2112 | 75,000 | 78,290 |
| | 21ST CENTY FOX AMER | Fixed Income Obligations | 6.15% | 3/1/2037 | 24,005 | 28,086 |
| | 21ST CENTY FOX AMER | Fixed Income Obligations | 6.15% | 3/1/2037 | 238,064 | 239,903 |
| | 21ST CENTY FOX AMER | Fixed Income Obligations | 6.65% | 11/15/2037 | 24,017 | 24,611 |
| | 21ST CENTURY FOX | Fixed Income Obligations | 4.95% | 10/15/2045 | 107,256 | 107,909 |
| | TYSON FOODS INC | Fixed Income Obligations | 4.50% | 6/15/2022 | 17,089 | 18,090 |
| | TYSON FOODS INC | Fixed Income Obligations | 3.95% | 8/15/2024 | 18,028 | 18,338 |
| | BARCLAYS COML MTG | Fixed Income Obligations | 2.85% | 12/10/2045 | 20,356 | 20,180 |
| | UBS BARCLAYS COMM | Fixed Income Obligations | 3.09% | 8/10/2049 | 13,277 | 13,054 |
| | UNION ELECTRIC CO | Fixed Income Obligations | 3.90% | 9/15/2042 | 586,896 | 561,564 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 4.25% | 4/15/2043 | 312,364 | 314,129 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 4.82% | 2/1/2044 | 170,307 | 155,137 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 4.75% | 12/15/2043 | 188,760 | 174,234 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 4.15% | 1/15/2045 | 82,660 | 75,529 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 3.88% | 2/1/2055 | 63,856 | 64,298 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 4.38% | 11/15/2065 | 348,476 | 353,040 |
| | UNITED PARCEL SVC | Fixed Income Obligations | 6.20% | 1/15/2038 | 248,148 | 243,375 |
| | UNITED TECHNOLOGIES | Fixed Income Obligations | 4.50% | 6/1/2042 | 591,768 | 578,016 |
| | UNITED TECHNOLOGIES | Fixed Income Obligations | 4.15% | 5/15/2045 | 124,829 | 126,249 |
| | UNITED TECHNOLOGIES | Fixed Income Obligations | 3.75% | 11/1/2046 | 419,079 | 423,502 |
| | UNITEDHEALTH GROUP | Fixed Income Obligations | 5.80% | 3/15/2036 | 265,928 | 243,378 |
| | UNITEDHEALTH GROUP | Fixed Income Obligations | 6.50% | 6/15/2037 | 348,857 | 327,718 |
| | UNITEDHEALTH GROUP | Fixed Income Obligations | 6.88% | 2/15/2038 | 571,133 | 530,712 |
| | UNITEDHEALTH GRP INC | Fixed Income Obligations | 4.63% | 11/15/2041 | 474,986 | 443,583 |
| | UNITEDHEALTH GROUP | Fixed Income Obligations | 4.63% | 7/15/2035 | 116,769 | 114,454 |
| | UNITEDHEALTH GROUP | Fixed Income Obligations | 4.20% | 1/15/2047 | 124,066 | 126,438 |
| | UNIV OF NOTRE | Fixed Income Obligations | 3.44% | 2/15/2045 | 244,182 | 238,833 |
| | VERIZON COMM | Fixed Income Obligations | 4.86% | 8/21/2046 | 18,024 | 17,226 |
| | VERIZON | Fixed Income Obligations | 3.50% | 11/1/2024 | 41,636 | 39,872 |
| | VERIZON COMM | Fixed Income Obligations | 4.67% | 3/15/2055 | 385,290 | 389,731 |
| | VIRGINIA EL PWR | Fixed Income Obligations | 8.88% | 11/15/2038 | 946,132 | 986,941 |
| | VIRGINIA ELEC POWER | Fixed Income Obligations | 4.65% | 8/15/2043 | 126,874 | 119,414 |
| | VIRGINIA ELEC POWER | Fixed Income Obligations | 4.20% | 5/15/2045 | 238,198 | 239,131 |
| | VISA INC | Fixed Income Obligations | 4.15% | 12/14/2035 | 260,094 | 272,215 |
| | VISA INC | Fixed Income Obligations | 4.30% | 12/14/2045 | 1,032,839 | 1,050,232 |
| | WF RBS COMMERCIAL | Fixed Income Obligations | 3.34% | 6/15/2046 | 26,687 | 26,632 |
| | WACHOVIA BANK NA MTN | Fixed Income Obligations | 5.85% | 2/1/2037 | 183,274 | 182,576 |
| | WACHOVIA BANK NA MTN | Fixed Income Obligations | 6.60% | 1/15/2038 | 755,107 | 699,628 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | WAL MART STORES | Fixed Income Obligations | 5.63% | 4/1/2040 | $ 1,715,776 | $ 1,645,277 |
| | WAL MART STORES INC | Fixed Income Obligations | 5.00% | 10/25/2040 | 789,648 | 771,083 |
| | WAL MART STORES INC | Fixed Income Obligations | 5.63% | 4/15/2041 | 385,854 | 360,644 |
| | WASHINGTON GAS MTN | Fixed Income Obligations | 3.80% | 9/15/2046 | 265,000 | 249,418 |
| | WATSON PHARM | Fixed Income Obligations | 4.63% | 10/1/2042 | 208,207 | 198,512 |
| | WELLPOINT INC | Fixed Income Obligations | 4.63% | 5/15/2042 | 143,969 | 145,692 |
| | WELLPOINT INC | Fixed Income Obligations | 3.30% | 1/15/2023 | 9,966 | 9,983 |
| | WELLPOINT INC | Fixed Income Obligations | 4.65% | 8/15/2044 | 160,184 | 151,844 |
| | WELLS FARGO COMPANY | Fixed Income Obligations | 4.13% | 8/15/2023 | 19,878 | 20,694 |
| | WELLS FARGO CO MTN | Fixed Income Obligations | 4.65% | 11/4/2044 | 697,602 | 649,592 |
| | WELLS FARGO COMPANY | Fixed Income Obligations | 3.90% | 5/1/2045 | 297,657 | 284,553 |
| | WELLS FARGO COMPANY | Fixed Income Obligations | 4.90% | 11/17/2045 | 617,195 | 611,136 |
| | WELLS FARGO MTN | Fixed Income Obligations | 4.40% | 6/14/2046 | 803,170 | 775,211 |
| | WELLS FARGO MTN | Fixed Income Obligations | 4.75% | 12/7/2046 | 514,022 | 522,653 |
| | WELLS FARGO & CO NEW | Fixed Income Obligations | 5.38% | 2/7/2035 | 215,025 | 205,645 |
| | WELLS FARGO COMPANY | Fixed Income Obligations | 3.00% | 10/23/2026 | 979,748 | 947,638 |
| | WELLS FAGRO BANK NA | Fixed Income Obligations | 5.95% | 8/26/2036 | 117,085 | 111,839 |
| | WESLEYAN UNIVERSITY | Fixed Income Obligations | 4.78% | 7/2/2116 | 115,000 | 109,097 |
| | WESTAR ENERGY INC | Fixed Income Obligations | 4.25% | 12/1/2045 | 199,188 | 204,448 |
| | RICE UNIVERSITY | Fixed Income Obligations | 3.77% | 5/15/2055 | 200,000 | 189,240 |
| | WILLIAMS PARTNERS LP | Fixed Income Obligations | 3.90% | 1/15/2025 | 15,958 | 15,692 |
| | WISCONSIN POWER | Fixed Income Obligations | 4.10% | 10/15/2044 | 315,759 | 297,292 |
| | WISCONSIN PUBLIC | Fixed Income Obligations | 4.75% | 11/1/2044 | 191,272 | 204,303 |
| | WYETH | Fixed Income Obligations | 5.95% | 4/1/2037 | 556,212 | 560,010 |
| | **Total U. S. Corporate Obligations** | | | | $ 118,971,838 | $ 116,535,663 |
| | **Foreign Obligations** | | | | | |
| | AON PLC | Fixed Income Obligations | 4.45% | 5/24/2043 | $ 162,191 | $ 159,090 |
| | AON PLC | Fixed Income Obligations | 4.60% | 6/14/2044 | 54,856 | 54,336 |
| | AIR LIQUIDE FINANCE | Fixed Income Obligations | 3.50% | 9/27/2046 | 124,746 | 115,696 |
| | AMERICA MOVIL SA | Fixed Income Obligations | 6.13% | 11/15/2037 | 155,207 | 152,777 |
| | AMERICA MOVIL SAB DE | Fixed Income Obligations | 6.13% | 3/30/2040 | 688,138 | 633,394 |
| | ASIAN DEVELOPMENT BK | Fixed Income Obligations | 5.82% | 6/16/2028 | 271,066 | 249,154 |
| | ASTRAZENECA PLC | Fixed Income Obligations | 6.45% | 9/15/2037 | 6,944 | 6,468 |
| | ASTRAZENECA PLC | Fixed Income Obligations | 4.00% | 9/18/2042 | 279,984 | 260,590 |
| | ASTRAZENECA PLC | Fixed Income Obligations | 3.38% | 11/16/2025 | 149,550 | 148,964 |
| | ASTRAZENECA PLC | Fixed Income Obligations | 4.38% | 11/16/2045 | 406,864 | 391,463 |
| | AXIS SPECLTY FIN | Fixed Income Obligations | 5.15% | 4/1/2045 | 35,466 | 34,626 |
| | BHP BILLITON FIN | Fixed Income Obligations | 5.00% | 9/30/2043 | 426,480 | 441,199 |
| | BP CAPITAL MARKETS | Fixed Income Obligations | 3.72% | 11/28/2028 | 125,000 | 127,010 |
| | BARRICK GOLD CORP | Fixed Income Obligations | 4.10% | 5/1/2023 | 1,985 | 2,052 |
| | CANADIAN PACIFIC RR | Fixed Income Obligations | 6.13% | 9/16/2115 | 122,975 | 119,729 |
| | CENOVUS ENERGY INC | Fixed Income Obligations | 5.70% | 10/15/2019 | 7,915 | 9,628 |
| | CENOVUS ENERGY INC | Fixed Income Obligations | 3.00% | 8/15/2022 | 4,015 | 4,834 |
| | REPUBLIC OF CHILE | Fixed Income Obligations | 3.63% | 10/30/2042 | 324,700 | 316,336 |
| | COCA COLA FEMSA | Fixed Income Obligations | 5.25% | 11/26/2043 | 170,446 | 167,053 |
| | RABOBANK | Fixed Income Obligations | 5.25% | 8/4/2045 | 385,618 | 391,133 |
| | COOPERATIEVE | Fixed Income Obligations | 3.75% | 7/21/2026 | 169,228 | 166,643 |
| | RABOBANK MTN | Fixed Income Obligations | 5.25% | 5/24/2041 | 241,818 | 238,595 |
| | COVIDIEN INTL FI | Fixed Income Obligations | 6.55% | 10/15/2037 | 274,240 | 259,380 |
| | ELEC DE FRANCE | Fixed Income Obligations | 6.95% | 1/26/2039 | 84,151 | 75,316 |
| | ELECTRICITE FRANCE | Fixed Income Obligations | 6.00% | 1/23/2114 | 77,562 | 77,617 |
| | ECANA CORP | Fixed Income Obligations | 3.90% | 11/15/2021 | 9,851 | 10,072 |
| | GDF SUEZ | Fixed Income Obligations | 1.63% | 10/10/2017 | 8,942 | 9,002 |
| | GE CAPITAL INTL | Fixed Income Obligations | 4.42% | 11/15/2035 | 2,505,731 | 2,697,320 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | HSBC HLDGS PLC | Fixed Income Obligations | 7.63% | 5/17/2032 | $ 89,359 | $ 97,208 |
| | HSBC HOLDINGS PLC | Fixed Income Obligations | 5.10% | 4/5/2021 | 21,577 | 21,614 |
| | HSBC HOLDINGS PLC | Fixed Income Obligations | 6.10% | 1/14/2042 | 155,587 | 143,015 |
| | HSBC HOLDINGS PLC | Fixed Income Obligations | 4.00% | 3/30/2022 | 24,879 | 25,859 |
| | HSBC HOLDINGS PLC | Fixed Income Obligations | 4.38% | 11/23/2026 | 136,265 | 136,002 |
| | INTER AMER DEV BK | Fixed Income Obligations | 4.38% | 1/24/2044 | 263,294 | 259,099 |
| | INVESCO FINANCE PLC | Fixed Income Obligations | 5.38% | 11/30/2043 | 44,234 | 49,263 |
| | ISRAEL ST DLR BD | Fixed Income Obligations | 2.70% | 8/1/2019 | 2,000,000 | 2,000,000 |
| | LANDWIRTSCHAFTLICHE | Fixed Income Obligations | 5.13% | 2/1/2017 | 10,337 | 10,029 |
| | LLOYDS BANK PLC | Fixed Income Obligations | 4.20% | 3/28/2017 | 25,035 | 25,171 |
| | MYLAN NV | Fixed Income Obligations | 3.95% | 6/15/2026 | 5,875 | 5,615 |
| | NEXEN INC | Fixed Income Obligations | 6.40% | 5/15/2037 | 437,206 | 462,228 |
| | NORSK HYDRO A S | Fixed Income Obligations | 7.15% | 1/15/2029 | 369,947 | 400,071 |
| | NOVARTIS CAPITAL | Fixed Income Obligations | 4.00% | 11/20/2045 | 644,388 | 605,514 |
| | PETRO CANADA | Fixed Income Obligations | 6.80% | 5/15/2038 | 190,929 | 200,999 |
| | PETROLEOS MEXICANOS | Fixed Income Obligations | 5.38% | 3/13/2022 | 11,934 | 12,288 |
| | QUEBEC PROVINCE | Fixed Income Obligations | 7.50% | 9/15/2029 | 1,831,021 | 1,723,476 |
| | RABOBANK NEDERLD MTN | Fixed Income Obligations | 5.80% | 10/1/2110 | 72,849 | 73,518 |
| | RIO TINTO FINANC | Fixed Income Obligations | 4.75% | 3/22/2042 | 273,761 | 262,785 |
| | RIO TINTO FIN | Fixed Income Obligations | 4.13% | 8/21/2042 | 69,044 | 68,754 |
| | SHELL INTERNATIONAL | Fixed Income Obligations | 3.63% | 8/21/2042 | 606,627 | 623,808 |
| | SHELL INTERNATIONAL | Fixed Income Obligations | 4.38% | 5/11/2045 | 472,959 | 465,971 |
| | SHELL INTERNATIONAL | Fixed Income Obligations | 4.00% | 5/10/2046 | 102,571 | 100,407 |
| | STATOIL ASA | Fixed Income Obligations | 4.25% | 11/23/2041 | 143,238 | 144,722 |
| | STATOIL ASA | Fixed Income Obligations | 3.95% | 5/15/2043 | 313,415 | 300,460 |
| | TELEFONICA EMIS | Fixed Income Obligations | 5.46% | 2/16/2021 | 10,004 | 10,901 |
| | TEVA PHARMACEUTICALS | Fixed Income Obligations | 2.80% | 7/21/2023 | 15,018 | 14,199 |
| | TEVA PHARMACEUTICALS | Fixed Income Obligations | 3.15% | 10/1/2026 | 15,058 | 13,829 |
| | TRANS CANADA | Fixed Income Obligations | 5.85% | 3/15/2036 | 289,008 | 286,080 |
| | TRANS CANADA PIPE | Fixed Income Obligations | 6.20% | 10/15/2037 | 328,946 | 409,167 |
| | TRANS CANADA PL | Fixed Income Obligations | 6.10% | 6/1/2040 | 94,232 | 111,873 |
| | UBS GROUP FUNDING | Fixed Income Obligations | 4.13% | 4/16/2126 | 135,051 | 138,067 |
| | UNITED MEXICAN MTN | Fixed Income Obligations | 5.95% | 3/20/2119 | 4,580 | 4,322 |
| | VALE OVERSEAS LTD | Fixed Income Obligations | 6.88% | 11/21/2036 | 4,990 | 4,925 |
| | XL CAPITAL LTD | Fixed Income Obligations | 6.25% | 5/15/2027 | 23,459 | 29,537 |
| | YAMANA GOLD INC | Fixed Income Obligations | 4.95% | 7/15/2024 | 11,074 | 10,780 |
| | **Total Foreign Obligations** | | | | $ 16,523,419 | $ 16,571,029 |
| | **Municipal Obligations** | | | | | |
| | BAY AREA TOLL CA | Fixed Income Obligations | 7.04% | 4/1/2050 | $ 776,075 | $ 763,879 |
| | BAY AREA TOLL CA | Fixed Income Obligations | 6.91% | 10/1/2050 | 119,290 | 126,333 |
| | CALIFORNIA ST | Fixed Income Obligations | 7.50% | 4/1/2034 | 200,136 | 218,032 |
| | CALIFORNIA ST BUILD | Fixed Income Obligations | 7.35% | 11/1/2039 | 2,082,620 | 2,073,942 |
| | CALIFORNIA ST BUILD | Fixed Income Obligations | 7.63% | 3/1/2040 | 20,418 | 29,386 |
| | CALIFORNIA ST BUILD | Fixed Income Obligations | 7.95% | 3/1/2036 | 90,898 | 93,255 |
| | CALIFORNIA ST BUILD | Fixed Income Obligations | 7.60% | 11/1/2040 | 573,542 | 571,847 |
| | COBB MARIETTA GA | Fixed Income Obligations | 4.50% | 1/1/2047 | 195,157 | 200,452 |
| | CMWLTH FING AUTH PA | Fixed Income Obligations | 4.01% | 6/1/2033 | 325,000 | 315,458 |
| | CURATORS UNIV MO SYS | Fixed Income Obligations | 5.96% | 11/1/2039 | 106,647 | 108,743 |
| | CURATORS UNIV MO SYS | Fixed Income Obligations | 5.79% | 11/1/2041 | 116,863 | 116,598 |
| | DALLAS CNTY TX HOSP | Fixed Income Obligations | 5.62% | 8/15/2044 | 437,679 | 421,197 |
| | DALLAS TX AREA RAPID | Fixed Income Obligations | 6.00% | 12/1/2044 | 327,799 | 326,130 |
| | DALLAS TX AREA RAPID | Fixed Income Obligations | 4.92% | 12/1/2041 | 99,862 | 114,592 |
| | DALLAS TX INDPT | Fixed Income Obligations | 6.45% | 2/15/2035 | 329,029 | 327,647 |
| | DENVER CO PUB SCHS | Fixed Income Obligations | 7.02% | 12/15/2037 | 315,962 | 364,812 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | DISTRICT COLUMBIA | Fixed Income Obligations | 5.58% | 12/1/2035 | $ 271,701 | $ 306,373 |
| | DIST OF COLUMBIA WTR | Fixed Income Obligations | 4.81% | 10/2/2114 | 245,000 | 244,684 |
| | ILLINOIS ST SALES | Fixed Income Obligations | 4.62% | 6/15/2038 | 461,192 | 486,254 |
| | ILLINOIS ST TOLL HWY | Fixed Income Obligations | 6.18% | 1/1/2034 | 273,452 | 288,949 |
| | ILLINOIS ST TOLL HWY | Fixed Income Obligations | 5.85% | 12/1/2034 | 244,857 | 233,020 |
| | INDIANAPOLIS IN LOC | Fixed Income Obligations | 6.12% | 1/15/2040 | 566,365 | 549,261 |
| | JOBS OH BEVERAGE SYS | Fixed Income Obligations | 4.53% | 1/1/2035 | 258,046 | 269,855 |
| | LOS ANGELES CA UNI | Fixed Income Obligations | 5.76% | 7/1/2029 | 234,970 | 258,520 |
| | LOS ANGELES CA UNI | Fixed Income Obligations | 5.75% | 7/1/2034 | 927,349 | 980,124 |
| | LOS ANGELES CA UNI | Fixed Income Obligations | 6.76% | 7/1/2034 | 356,381 | 348,340 |
| | METROPOLITAN NY | Fixed Income Obligations | 6.09% | 11/15/2040 | 64,346 | 63,420 |
| | METRO TRANSN AUTH NY | Fixed Income Obligations | 6.67% | 11/15/2039 | 46,982 | 46,115 |
| | METROPOLITAN NY | Fixed Income Obligations | 6.81% | 11/15/2040 | 600,525 | 653,474 |
| | MISSOURI ST HLTH | Fixed Income Obligations | 3.65% | 1/15/2046 | 168,429 | 162,108 |
| | NEW JERSEY ST TPK | Fixed Income Obligations | 7.10% | 1/1/2041 | 1,181,686 | 1,320,184 |
| | NEW YORK NY BUILD | Fixed Income Obligations | 5.21% | 10/1/2031 | 94,498 | 108,918 |
| | NEW YORK NY BUILD | Fixed Income Obligations | 5.99% | 12/1/2036 | 103,286 | 100,419 |
| | NEW YORK NY BUILD | Fixed Income Obligations | 5.97% | 3/1/2036 | 96,253 | 95,008 |
| | NEW YORK NY BUILD | Fixed Income Obligations | 6.25% | 6/1/2035 | 411,811 | 394,526 |
| | NEW YORK NY BUILD | Fixed Income Obligations | 5.52% | 10/1/2037 | 59,847 | 54,474 |
| | NEW YORK NY CITY | Fixed Income Obligations | 5.51% | 8/1/2037 | 679,834 | 728,886 |
| | NEW YORK NY CITY | Fixed Income Obligations | 5.57% | 11/1/2038 | 72,231 | 73,036 |
| | NEW YORK ST DORM | Fixed Income Obligations | 5.50% | 3/15/2030 | 635,030 | 649,154 |
| | NEW YORK ST URBAN | Fixed Income Obligations | 5.77% | 3/15/2039 | 544,726 | 601,505 |
| | NEW YORK ST URBAN | Fixed Income Obligations | 5.84% | 3/15/2040 | 200,442 | 219,740 |
| | NORTH TX TWY AUTH | Fixed Income Obligations | 6.72% | 1/1/2049 | 511,497 | 530,670 |
| | OHIO UNIV GEN RECPTS | Fixed Income Obligations | 5.59% | 12/2/2114 | 225,000 | 234,590 |
| | ORANGE CNTY CA LOC | Fixed Income Obligations | 6.91% | 2/15/2041 | 440,016 | 422,743 |
| | OREGON ST DEPT | Fixed Income Obligations | 5.83% | 11/15/2034 | 258,203 | 251,822 |
| | OREGON ST | Fixed Income Obligations | 5.89% | 6/1/2027 | 120,822 | 139,661 |
| | PORT AUTH NY NJ CONS | Fixed Income Obligations | 5.65% | 11/1/2040 | 703,270 | 662,816 |
| | PORT AUTH NY NJ CONS | Fixed Income Obligations | 5.65% | 11/1/2040 | 294,901 | 307,714 |
| | PORT AUTH OF NY | Fixed Income Obligations | 4.81% | 10/15/2065 | 185,000 | 197,815 |
| | REGIONAL TRANSN CO | Fixed Income Obligations | 5.84% | 11/1/2050 | 295,700 | 349,966 |
| | SAN ANTONIO TX ELEC | Fixed Income Obligations | 5.72% | 2/1/2041 | 401,882 | 407,212 |
| | SAN DIEGO CNTY | Fixed Income Obligations | 5.91% | 4/1/2048 | 166,443 | 184,610 |
| | SAN DIEGO CNTY CA | Fixed Income Obligations | 5.59% | 7/1/2043 | 263,628 | 285,090 |
| | TEXAS ST BUILD | Fixed Income Obligations | 4.68% | 4/1/2040 | 254,110 | 243,657 |
| | TEXAS ST BUILD | Fixed Income Obligations | 4.63% | 4/1/2033 | 289,318 | 284,283 |
| | TEXAS ST TRANSN | Fixed Income Obligations | 5.18% | 4/1/2030 | 706,841 | 749,859 |
| | UNIV CA REGTS MED | Fixed Income Obligations | 6.58% | 5/15/2049 | 110,932 | 110,946 |
| | UNIVERSITY CA REGTS | Fixed Income Obligations | 6.55% | 5/15/2048 | 107,824 | 104,968 |
| | UNIV OF CA | Fixed Income Obligations | 4.77% | 5/16/2115 | 500,049 | 475,905 |
| | UNIV CALIFORNIA CA | Fixed Income Obligations | 4.86% | 5/16/2112 | 37,836 | 33,946 |
| | UNIV OF CALIFORNIA | Fixed Income Obligations | 4.60% | 5/15/2031 | 240,000 | 264,353 |
| | UNIV OF CA | Fixed Income Obligations | 4.77% | 5/15/2044 | 165,000 | 173,747 |
| | UNIVERSITY TX PERM | Fixed Income Obligations | 5.26% | 7/1/2039 | 273,075 | 273,890 |
| | UNIVERSITY TX UNIV | Fixed Income Obligations | 6.28% | 8/15/2041 | 98,084 | 99,183 |
| | UNIVERSITY VA UNIV | Fixed Income Obligations | 6.20% | 9/1/2039 | 534,781 | 555,599 |
| | WASHINGTON ST BUILD | Fixed Income Obligations | 5.48% | 8/1/2039 | 81,925 | 80,238 |
| | WASHINGTON ST BUILD | Fixed Income Obligations | 5.14% | 8/1/2040 | 300,597 | 328,004 |
| | WASHINGTON ST BUILD | Fixed Income Obligations | 5.09% | 8/1/2033 | 157,437 | 159,327 |
| | **Total Municipal Obligations** | | | | $ 22,640,389 | $ 23,321,260 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | **Mutual Funds** | | | |
| * | SEI EMERGING MARKETS EQ A | Mutual Fund | $ 36,694,015 | $ 33,862,155 |
| * | SEI EMERGING MARKETS EQ A | Mutual Fund | 11,691,814 | 10,862,153 |
| * | SEI EMERGING MARKETS EQ A | Mutual Fund | 350,030 | 333,899 |
| * | SEI INST INV WRLD EQ EX US A | Mutual Fund | 129,752,839 | 114,065,953 |
| * | SEI INST INV WRLD EQ EX US A | Mutual Fund | 42,224,015 | 37,628,246 |
| * | SEI INST INV WRLD EQ EX US A | Mutual Fund | 1,830,531 | 1,612,860 |
| * | SEI INST INV S/M CAP EQUITY FD CL A | Mutual Fund | 55,933,637 | 50,410,769 |
| * | SEI INST INV S/M CAP EQUITY FD CL A | Mutual Fund | 16,911,072 | 15,207,154 |
| * | SEI INST INV S/M CAP EQUITY FD CL A | Mutual Fund | 823,252 | 760,431 |
| * | SEI INST INV L C DIS EQTY A | Mutual Fund | 101,250,302 | 92,495,406 |
| * | SEI INST INV L C DIS EQTY A | Mutual Fund | 33,369,859 | 30,324,387 |
| * | SEI INST INV L C DIS EQTY A | Mutual Fund | 1,265,018 | 1,168,245 |
| | VANGUARD INSTL INDEX INSTL#94 | Mutual Fund | 73,196,115 | 92,635,489 |
| | VANGUARD INSTL INDEX INSTL#94 | Mutual Fund | 23,913,510 | 30,562,083 |
| | VANGUARD INSTL INDEX INSTL#94 | Mutual Fund | 971,703 | 1,240,427 |
| * | SEI INST INV H Y BOND FD A | Mutual Fund | 36,826,305 | 36,032,711 |
| * | SEI INST INV H Y BOND FD A | Mutual Fund | 12,077,755 | 11,702,843 |
| * | SEI INST INV H Y BOND FD A | Mutual Fund | 340,440 | 343,080 |
| * | SEI LONG DURATION CREDIT A | Mutual Fund | 239,712,967 | 229,102,678 |
| * | SEI LONG DURATION CREDIT A | Mutual Fund | 27,718,598 | 26,615,155 |
| * | SEI OPPORTUNISTIC INCOME A | Mutual Fund | 23,098,870 | 22,944,285 |
| * | SEI INST INV EMER MKT DB A | Mutual Fund | 22,803,144 | 22,036,031 |
| * | SEI INST INV EMER MKT DB A | Mutual Fund | 6,872,134 | 6,622,787 |
| * | SEI INST INV EMER MKT DB A | Mutual Fund | $ 346,770 | $ 334,292 |
| * | SEI INST INV LONG DURTATION A | Mutual Fund | 23,330,374 | 21,109,586 |
| | **Total Mutual Funds** | | $ 923,305,069 | $ 890,013,105 |
| | **Interest Swaps** | | | |
| | GOLDMAN SACHS | Interest Rate Swaps | $ - | $ (20,067,360) |
| | GOLDMAN SACHS | Interest Rate Swaps | - | 20,614,198 |
| | **Total Interest Swaps** | | $ - | $ 546,838 |
| | **Hedge Funds** | | | |
| * | SEI HDG SPC OF SEG PORTFOLIO A | Hedge Fund | $ 30,298,697 | $ 30,381,307 |
| * | SEI HDG SPC OF SEG PORTFOLIO A | Hedge Fund | 158,806,963 | 159,168,191 |
| * | SEI HDG SPC OF SEG PORTFOLIO A | Hedge Fund | 2,543,540 | 2,542,348 |
| | **Total Hedge Funds** | | $ 191,649,200 | $ 192,091,846 |
| | **Common Collective Trusts** | | | |
| * | MLB - HEDGE POOL | Common Collective Trust | $ 38,356 | $ 48,678 |
| * | MLB - HEDGE POOL | Common Collective Trust | 203,144 | 257,814 |
| * | MLB - HEDGE POOL | Common Collective Trust | 3,532 | 4,482 |
| | **Total Common Collective Trusts** | | $ 245,031 | $ 310,974 |
| | **Cash and Cash Equivalents** | | | |
| | U. S. TREASURY SHORT TERM OBLIGATION | Fixed Income Obligations | $ 1,144,074 | $ 1,144,691 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 5,569,776 | 5,569,776 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 125,216 | 125,216 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 845,574 | 845,574 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 1,113,172 | 1,113,172 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 2 | 2 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 108,280 | 108,280 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 2,149,924 | 2,149,924 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | $ 2 | $ 2 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 234,513 | 234,513 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 646,269 | 646,269 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 172,893 | 172,893 |
| | U. S. TREASURY SHORT TERM OBLIGATION | Fixed Income Obligations | 1,441,479 | 1,443,671 |
| | U. S. TREASURY SHORT TERM OBLIGATION | Fixed Income Obligations | 422,907 | 423,555 |
| | VARIOUS | | (1,333,742) | 277,776 |
| | **Total Cash and Cash Equivalents** | | 12,640,338 | 14,255,313 |
| | | | $ 1,399,384,134 | $ 1,385,681,480 |

(*) - denotes Party-in-Interest

**MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS**
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| | Plan's Individual Ownership % in Group Trust | Cost | Current Value |
|---|---|---|---|
| Angels Baseball LP | 1.97% | $ 27,673,873 | $ 27,365,269 |
| Athletics Investment Group, LLC | 2.93% | 41,027,718 | 40,570,200 |
| Atlanta National League Baseball Club, Inc. | 3.89% | 54,445,229 | 53,838,086 |
| AZPB Limited Partnership | 2.10% | 29,493,972 | 29,165,072 |
| Baltimore Orioles LP | 3.08% | 43,154,740 | 42,673,502 |
| The Baseball Club of Seattle, LLLP | 4.11% | 57,594,539 | 56,952,277 |
| Boston Red Sox Baseball Club Limited Partnership | 3.23% | 45,212,298 | 44,708,115 |
| Chicago White Sox, Ltd. | 4.73% | 66,261,881 | 65,522,965 |
| The Cincinnati Reds, LLC | 2.57% | 35,985,761 | 35,584,468 |
| Cleveland Indians Baseball Company, LLC | 2.93% | 41,056,489 | 40,598,650 |
| Colorado Rockies Baseball Club, Ltd. | 2.75% | 38,466,893 | 38,037,931 |
| Detroit Tigers, Inc. | 1.93% | 27,035,545 | 26,734,060 |
| Houston Astros, LLC | 3.60% | 50,440,125 | 49,877,645 |
| Kansas City Royals Baseball Corporation | 3.00% | 42,021,321 | 41,552,722 |
| Los Angeles Dodgers LLC | 1.82% | 25,527,066 | 25,242,402 |
| Miami Marlins, LP | 1.87% | 26,224,805 | 25,932,360 |
| New York Yankees Partnership | 3.88% | 54,377,373 | 53,770,987 |
| Padres, LP | 2.64% | 36,935,039 | 36,523,160 |
| The Phillies | 5.42% | 75,952,723 | 75,105,740 |
| Pittsburgh Associates | 2.77% | 38,824,380 | 38,391,432 |
| Rangers Baseball, LLC | 1.10% | 15,425,510 | 15,253,493 |
| San Francisco Baseball Associates LLC | 4.37% | 61,259,442 | 60,576,311 |
| Sterling Mets, LP | 2.69% | 37,731,104 | 37,310,348 |
| St. Louis Cardinals, LLC | 2.32% | 32,509,287 | 32,146,761 |
| Tampa Bay Rays Baseball, Ltd. | 2.10% | 29,396,444 | 29,068,630 |
| Washington Nationals Baseball Club, LLC | 1.04% | 14,585,649 | 14,422,998 |
| American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires | 10.78% | 150,994,214 | 149,310,410 |
| Major League Baseball – Office Employees' Plan | 13.25% | 185,716,830 | 183,645,820 |
| Minor League Players' Pension Plan | 1.14% | 15,977,842 | 15,799,666 |
| **Total Group Trust** | 100.00% | $1,401,308,092 | $1,385,681,480 |

**MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS**
Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions of the Group Trust
For the Year Ended December 31, 2016

| (a) Identity of Party Involved | (b) Description of Assets | (c) Purchase Price | (d) Selling Price | (g) Cost of Asset | (h) Current Value of Asset on Transaction Date | (i) Net Gain or (Loss) |
|---|---|---|---|---|---|---|
| **Category (i)—Single transactions that exceed 5% of Plan assets** | | | | | | |
| US Bank | No transactions qualified for this section. | | | | | |
| **Category (ii)—Series of transactions with same broker in excess of 5% of Plan assets** | | | | | | |
| US Bank | See attached. | | | | | |
| **Category (iii)—Series of transactions in excess of 5% of Plan assets** | | | | | | |
| US Bank | See attached. | | | | | |
| **Category (iv)—Series of transactions with one broker in excess of 5% of Plan assets** | | | | | | |
| US Bank | No transactions qualified for this section. | | | | | |

**Note 1:** The threshold for reporting transactions under the Department of Labor's provisions is 5% of the fair value of the Group Trust's assets at the beginning of the year of $1,252,539,830. Of this amount, 5% is $62,626,992.

**Note 2:** Columns "(e) Lease Rental" and "(f) Expense Incurred with Transaction" have been omitted, as there are no data to report in these columns.

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| **CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE** | | | | | | | |
| *NO TRANSACTIONS QUALIFIED FOR THIS SECTION* | | | | | | | |
| **CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE** | | | | | | | |
| Broker: J.P. Morgan Securities LLC | | | | | | | |
| Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45 | | | | | | | |
| 01/05/2016 060006871402 | S | - 252,000.000 | 1.0804 | | 272,258 | 271,884 | 374 |
| Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44 | | | | | | | |
| 01/05/2016 060006871402 | B | 252,000.000 | 1.0789 | | - 271,884 | 271,884 | |
| Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35 | | | | | | | |
| 01/08/2016 060006871406 | B | 230,000.000 | .9595 | | - 220,678 | 220,678 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/08/2016 060006871406 | S | - 150,000.000 | .9934 | | 149,016 | 146,059 | 2,957 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 01/11/2016 060006871406 | S | - 250,000.000 | 1.0071 | | 251,768 | 250,238 | 1,529 |
| Issue: 26875PAP6 - Eog Resources Inc 4.150% 1/15/26 | | | | | | | |
| 01/11/2016 060006871406 | B | 275,000.000 | .9985 | | - 274,599 | 274,599 | |
| Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22 | | | | | | | |
| 01/12/2016 060006871402 | S | - 6,000.000 | .9671 | | 5,803 | 6,149 | - 346 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22 | | | | | | | |
| 01/12/2016 060006871402 | S | - 11,000.000 | .9700 | | 10,670 | 11,273 | - 603 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/15/2016 060006871406 | S | - 295,000.000 | 1.0116 | | 298,411 | 295,936 | 2,475 |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 01/15/2016 060006871406 | B | 460,000.000 | .9952 | | - 457,810 | 457,810 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/20/2016 060006871406 | B | 65,000.000 | 1.0220 | | - 66,432 | 66,432 | |
| Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46 | | | | | | | |
| 01/20/2016 060006871406 | S | - 80,000.000 | 1.0266 | | 82,124 | 80,295 | 1,829 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/26/2016 060006871406 | B | 205,000.000 | 1.0167 | | - 208,427 | 208,427 | |
| Issue: 594918BL7 - Microsoft Corp 4.450% 11/03/45 | | | | | | | |
| 01/26/2016 060006871406 | S | - 245,000.000 | 1.0280 | | 251,858 | 245,320 | 6,537 |
| Issue: 023135AQ9 - Amazon Com Inc 4.950% 12/05/44 | | | | | | | |
| 01/28/2016 060006871406 | B | 285,000.000 | 1.0432 | | - 297,315 | 297,315 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/28/2016 060006871406 | B | 105,000.000 | 1.0161 | | - 106,690 | 106,690 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/28/2016 060006871406 | S | - 230,000.000 | 1.0164 | | 233,773 | 231,952 | 1,822 |
| Issue: 585055BT2 - Medtronic Inc 4.375% 3/15/35 | | | | | | | |
| 01/28/2016 060006871406 | S | - 160,000.000 | 1.0208 | | 163,331 | 159,608 | 3,723 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45 | | | | | | | |
| 02/01/2016 060006871406 | S | - 160,000.000 | .9219 | | 147,496 | 154,779 | - 7,283 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/01/2016 060006871406 | B | 120,000.000 | 1.0200 | | - 122,400 | 122,400 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 02/02/2016 060006871406 | B | 270,000.000 | 1.0453 | | - 282,236 | 282,236 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 02/02/2016 060006871406 | B | 45,000.000 | 1.0473 | | - 47,129 | 47,129 | |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/02/2016 060006871406 | S | - 335,000.000 | 1.0248 | | 343,318 | 333,947 | 9,371 |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/02/2016 060006871406 | S | - 55,000.000 | 1.0264 | | 56,453 | 54,827 | 1,625 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/03/2016 060006871406 | S | - 75,000.000 | 1.0352 | | 77,637 | 76,310 | 1,327 |
| Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46 | | | | | | | |
| 02/03/2016 060006871406 | B | 95,000.000 | 1.0223 | | - 97,118 | 97,118 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/03/2016 060006871406 | S | - 220,000.000 | 1.0332 | | 227,313 | 225,801 | 1,512 |
| Issue: 437076BM3 - Home Depot Inc 3.000% 4/01/26 | | | | | | | |
| 02/03/2016 060006871406 | B | 230,000.000 | .9936 | | - 228,519 | 228,519 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/04/2016 060006871406 | B | 105,000.000 | 1.0348 | | - 108,659 | 108,659 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/04/2016 060006871406 | S | - 640,000.000 | 1.0331 | | 661,200 | 653,814 | 7,386 |
| Issue: 72650RBJ0 - Plains All Amer 4.650% 10/15/25 | | | | | | | |
| 02/04/2016 060006871406 | B | 180,000.000 | .8597 | | - 154,741 | 154,741 | |
| Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45 | | | | | | | |
| 02/04/2016 060006871406 | S | - 125,000.000 | 1.0531 | | 131,639 | 133,039 | - 1,400 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/04/2016 060006871406 | B | 165,000.000 | 1.0353 | | - 170,827 | 170,827 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/04/2016 060006871406 | B | 485,000.000 | 1.0336 | | - 501,293 | 501,293 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/04/2016 060006871406 | S | - 130,000.000 | 1.0322 | | 134,184 | 134,380 | - 196 |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/04/2016 060006871406 | B | 1,010,000.000 | 1.0256 | | - 1,035,866 | 1,035,866 | |
| Issue: 61746BDZ6 - Morgan Stanley Mtn 3.875% 1/27/26 | | | | | | | |
| 02/04/2016 060006871406 | S | - 525,000.000 | 1.0135 | | 532,072 | 524,931 | 7,141 |
| Issue: 437076BM3 - Home Depot Inc 3.000% 4/01/26 | | | | | | | |
| 02/04/2016 060006871406 | S | - 170,000.000 | 1.0006 | | 170,097 | 168,905 | 1,192 |
| Issue: 404280AU3 - Hsbc Holdings Plc 4.250% 8/18/25 | | | | | | | |
| 02/05/2016 060006871406 | S | - 45,000.000 | .9488 | | 42,696 | 44,609 | - 1,913 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/05/2016 060006871406 | B | 35,000.000 | 1.0358 | | - 36,252 | 36,252 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44 | | | | | | | |
| 02/08/2016 060006871402 | S | - 252,000.000 | 1.0859 | | 273,656 | 271,884 | 1,772 |
| Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44 | | | | | | | |
| 02/08/2016 060006871402 | B | 252,000.000 | 1.0845 | | - 273,302 | 273,302 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/08/2016 060006871406 | S | - 25,000.000 | 1.0605 | | 26,512 | 25,606 | 906 |
| Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43 | | | | | | | |
| 02/08/2016 060006871406 | B | 35,000.000 | .9945 | | - 34,808 | 34,808 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 02/10/2016 060006871406 | S | - 85,000.000 | 1.0702 | | 90,964 | 87,011 | 3,953 |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/10/2016 060006871406 | B | 105,000.000 | 1.0417 | | - 109,380 | 109,380 | |
| Issue: 907818EB0 - Union Pacific Corp 3.375% 2/01/35 | | | | | | | |
| 02/12/2016 060006871406 | S | - 135,000.000 | .9205 | | 124,268 | 132,571 | - 8,304 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/12/2016 060006871406 | B | 80,000.000 | 1.0572 | | - 84,575 | 84,575 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/16/2016 060006871406 | S | - 100,000.000 | 1.0719 | | 107,188 | 107,311 | - 123 |
| Issue: 459200JH5 - IBM Corp 4.700% 2/19/46 | | | | | | | |
| 02/16/2016 060006871406 | B | 135,000.000 | .9924 | | - 133,969 | 133,969 | |
| Issue: 459200HF1 - IBM Corp 4.000% 6/20/42 | | | | | | | |
| 02/17/2016 060006871406 | S | - 36,000.000 | .9098 | | 32,751 | 34,632 | - 1,881 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 459200JH5 - IBM Corp 4.700% 2/19/46 | | | | | | | |
| 02/17/2016 060006871406 | B | 30,000.000 | .9930 | | - 29,790 | 29,790 | |
| Issue: 58013MER1 - McDonalds Corp Mtn 3.625% 5/01/43 | | | | | | | |
| 02/18/2016 060006871406 | B | 200,000.000 | .8562 | | - 171,240 | 171,240 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/18/2016 060006871406 | S | - 130,000.000 | 1.0713 | | 139,263 | 139,294 | - 32 |
| Issue: 713448DD7 - Pepsico Inc 4.450% 4/14/46 | | | | | | | |
| 02/19/2016 060006871406 | B | 305,000.000 | 1.0579 | | - 322,663 | 322,663 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/19/2016 060006871406 | S | - 250,000.000 | 1.0802 | | 270,039 | 267,996 | 2,043 |
| Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40 | | | | | | | |
| 02/22/2016 060006871406 | B | 330,000.000 | 1.1365 | | - 375,048 | 375,048 | |
| Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39 | | | | | | | |
| 02/22/2016 060006871406 | S | - 325,000.000 | 1.1886 | | 386,289 | 414,460 | - 28,171 |
| Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43 | | | | | | | |
| 02/24/2016 060006871406 | S | - 115,000.000 | 1.0314 | | 118,606 | 116,318 | 2,288 |
| Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44 | | | | | | | |
| 02/24/2016 060006871406 | B | 105,000.000 | 1.1293 | | - 118,578 | 118,578 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/25/2016 060006871406 | S | - 250,000.000 | 1.0850 | | 271,250 | 270,445 | 805 |
| Issue: 478160BU7 - Johnson Johnson 3.550% 3/01/36 | | | | | | | |
| 02/25/2016 060006871406 | B | 385,000.000 | .9948 | | - 382,979 | 382,979 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46 | | | | | | | |
| 02/29/2016 060006871406 | B | 115,000.000 | 1.0440 | | - 120,059 | 120,059 | |
| Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43 | | | | | | | |
| 02/29/2016 060006871406 | S | - 120,000.000 | 1.0350 | | 124,202 | 121,376 | 2,827 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/29/2016 060006871406 | S | - 280,000.000 | 1.0792 | | 302,181 | 302,647 | - 466 |
| Issue: 30231GAW2 - Exxon Mobil 4.114% 3/01/46 | | | | | | | |
| 02/29/2016 060006871406 | B | 355,000.000 | 1.0000 | | - 355,000 | 355,000 | |
| Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44 | | | | | | | |
| 03/02/2016 060006871402 | S | - 252,000.000 | 1.0861 | | 273,696 | 273,302 | 394 |
| Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44 | | | | | | | |
| 03/02/2016 060006871402 | B | 252,000.000 | 1.0850 | | - 273,420 | 273,420 | |
| Issue: 01F022444 - F N M A Tba 15Yr 2.500% 4/15/29 | | | | | | | |
| 03/09/2016 060006871402 | B | 80,000.000 | 1.0193 | | - 81,541 | 81,541 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 03/10/2016 060006871406 | B | 115,000.000 | 1.0266 | | - 118,056 | 118,056 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/10/2016 060006871406 | B | 120,000.000 | 1.0634 | | - 127,613 | 127,613 | |
| Issue: 71644EAJ1 - Petro Canada 6.800% 5/15/38 | | | | | | | |
| 03/10/2016 060006871406 | S | - 225,000.000 | 1.0127 | | 227,864 | 250,754 | - 22,889 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/10/2016 060006871406 | S | - 115,000.000 | .9722 | | 111,802 | 112,521 | - 720 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/14/2016 060006871406 | B | 65,000.000 | 1.0594 | | - 68,859 | 68,859 | |
| Issue: 92826CAF9 - Visa Inc 4.300% 12/14/45 | | | | | | | |
| 03/14/2016 060006871406 | S | - 75,000.000 | 1.0754 | | 80,654 | 75,169 | 5,485 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/18/2016 060006871406 | S | - 275,000.000 | .9784 | | 269,049 | 267,015 | 2,033 |
| Issue: 46625HQW3 - Jpmorgan Chase Co 3.300% 4/01/26 | | | | | | | |
| 03/18/2016 060006871406 | B | 290,000.000 | .9988 | | - 289,655 | 289,655 | |
| Issue: 02364WAP0 - America Movil Sa 6.125% 11/15/37 | | | | | | | |
| 03/21/2016 060006871406 | B | 135,000.000 | 1.1497 | | - 155,207 | 155,207 | |
| Issue: 02364WAJ4 - America Movil Sa De 6.375% 3/01/35 | | | | | | | |
| 03/21/2016 060006871406 | S | - 140,000.000 | 1.1825 | | 165,556 | 176,765 | - 11,210 |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 03/22/2016 060006871406 | B | 95,000.000 | 1.1064 | | - 105,105 | 105,105 | |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 03/22/2016 060006871406 | S | - 120,000.000 | 1.0718 | | 128,611 | 122,241 | 6,370 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/28/2016 060006871406 | S | - 275,000.000 | 1.0717 | | 294,723 | 295,618 | - 895 |
| Issue: 674599CJ2 - Occidental Petroleum 4.400% 4/15/46 | | | | | | | |
| 03/28/2016 060006871406 | B | 355,000.000 | .9922 | | - 352,245 | 352,245 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 03/29/2016 060006871406 | B | 85,000.000 | 1.1107 | | - 94,407 | 94,407 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 03/29/2016 060006871406 | S | - 110,000.000 | 1.0758 | | 118,333 | 112,054 | 6,278 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/31/2016 060006871406 | B | 1,030,000.000 | 1.0789 | | - 1,111,233 | 1,111,233 | |
| Issue: 912796HT9 - U S Treasury Bill 6/02/16 | | | | | | | |
| 03/31/2016 060006871406 | S | - 695,000.000 | .9997 | | 694,455 | 694,455 | |
| Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44 | | | | | | | |
| 04/06/2016 060006871402 | S | - 252,000.000 | 1.0875 | | 274,060 | 273,420 | 640 |
| Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44 | | | | | | | |
| 04/06/2016 060006871402 | B | 252,000.000 | 1.0867 | | - 273,853 | 273,853 | |
| Issue: 20030NBG5 - Comcast Corp 4.500% 1/15/43 | | | | | | | |
| 04/06/2016 060006871406 | B | 230,000.000 | 1.0936 | | - 251,533 | 251,533 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/06/2016 060006871406 | B | 225,000.000 | 1.0881 | | - 244,828 | 244,828 | |
| Issue: 20030NAX9 - Comcast Corp 6.400% 5/15/38 | | | | | | | |
| 04/06/2016 060006871406 | S | - 230,000.000 | 1.3443 | | 309,191 | 305,272 | 3,919 |
| Issue: 89352HAL3 - Trans Canada Pipe 5.000% 10/16/43 | | | | | | | |
| 04/06/2016 060006871406 | S | - 340,000.000 | .9791 | | 332,880 | 382,214 | - 49,334 |
| Issue: 01F022444 - F N M A Tba 15Yr 2.500% 4/15/29 | | | | | | | |
| 04/07/2016 060006871402 | S | - 80,000.000 | 1.0283 | | 82,266 | 81,613 | 652 |
| Issue: 01F022451 - F N M A Tba 15Yr 2.500% 5/15/30 | | | | | | | |
| 04/07/2016 060006871402 | B | 80,000.000 | 1.0266 | | - 82,125 | 82,125 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 92343VCR3 - Verizon 3.500% 11/01/24 | | | | | | | |
| 04/12/2016 060006871402 | B | 40,000.000 | 1.0409 | | - 41,636 | 41,636 | |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 04/12/2016 060006871406 | S | - 375,000.000 | .9861 | | 369,785 | 368,176 | 1,609 |
| Issue: 90351DAF4 - Ubs Group Funding 4.125% 4/15/26 | | | | | | | |
| 04/12/2016 060006871406 | B | 410,000.000 | 1.0004 | | - 410,156 | 410,156 | |
| Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45 | | | | | | | |
| 04/14/2016 060006871406 | S | - 85,000.000 | .9969 | | 84,735 | 82,226 | 2,508 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/14/2016 060006871406 | B | 65,000.000 | 1.0848 | | - 70,515 | 70,515 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/14/2016 060006871406 | B | 645,000.000 | 1.0843 | | - 699,371 | 699,371 | |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 04/20/2016 060006871406 | S | - 60,000.000 | .9805 | | 58,828 | 59,055 | - 226 |
| Issue: 46625HQW3 - Jpmorgan Chase Co 3.300% 4/01/26 | | | | | | | |
| 04/20/2016 060006871406 | B | 65,000.000 | 1.0121 | | - 65,787 | 65,787 | |
| Issue: 718172BL2 - Philip Morris Intl 4.250% 11/10/44 | | | | | | | |
| 04/28/2016 060006871406 | B | 155,000.000 | 1.0678 | | - 165,504 | 165,504 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/28/2016 060006871406 | S | - 130,000.000 | 1.0655 | | 138,511 | 139,632 | - 1,121 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/03/2016 060006871406 | S | - 55,000.000 | 1.0717 | | 58,945 | 59,019 | - 74 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 548661DN4 - Lowes Cos Inc 3.700% 4/15/46 | | | | | | | |
| 05/03/2016 060006871406 | B | 65,000.000 | .9896 | | - 64,325 | 64,325 | |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 05/05/2016 060006871406 | B | 170,000.000 | .9892 | | - 168,167 | 168,167 | |
| Issue: 487836BP2 - Kellogg Co 3.250% 4/01/26 | | | | | | | |
| 05/05/2016 060006871406 | S | - 175,000.000 | 1.0277 | | 179,848 | 174,818 | 5,030 |
| Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44 | | | | | | | |
| 05/09/2016 060006871402 | S | - 252,000.000 | 1.0903 | | 274,749 | 273,853 | 896 |
| Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45 | | | | | | | |
| 05/09/2016 060006871402 | B | 252,000.000 | 1.0894 | | - 274,523 | 274,523 | |
| Issue: 20030NAY7 - Comcast Corp 6.550% 7/01/39 | | | | | | | |
| 05/10/2016 060006871406 | S | - 180,000.000 | 1.3731 | | 247,153 | 234,716 | 12,437 |
| Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45 | | | | | | | |
| 05/10/2016 060006871406 | B | 185,000.000 | 1.1166 | | - 206,573 | 206,573 | |
| Issue: 01F022451 - F N M A Tba 15Yr 2.500% 5/15/30 | | | | | | | |
| 05/12/2016 060006871402 | S | - 80,000.000 | 1.0305 | | 82,438 | 82,097 | 341 |
| Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/30 | | | | | | | |
| 05/12/2016 060006871402 | B | 80,000.000 | 1.0286 | | - 82,288 | 82,288 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/13/2016 060006871406 | B | 150,000.000 | 1.0923 | | - 163,852 | 163,852 | |
| Issue: 458140AV2 - Intel Corp 4.100% 5/19/46 | | | | | | | |
| 05/13/2016 060006871406 | S | - 190,000.000 | 1.0065 | | 191,235 | 188,928 | 2,307 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/16/2016 060006871406 | S | - 1,065,000.000 | 1.0852 | | 1,155,751 | 1,145,065 | 10,686 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 05/16/2016 060006871406 | B | 1,130,000.000 | .9806 | | - 1,108,106 | 1,108,106 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/17/2016 060006871406 | S | - 165,000.000 | 1.0855 | | 179,102 | 177,685 | 1,418 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/20/2016 060006871406 | S | - 1,200,000.000 | 1.0716 | | 1,285,861 | 1,292,253 | - 6,393 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 05/20/2016 060006871406 | B | 1,275,000.000 | .9675 | | - 1,233,563 | 1,233,563 | |
| Issue: 512807AR9 - Lam Research Corp 2.800% 6/15/21 | | | | | | | |
| 05/23/2016 060006871402 | B | 5,000.000 | .9992 | | - 4,996 | 4,996 | |
| Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46 | | | | | | | |
| 05/24/2016 060006871406 | S | - 155,000.000 | 1.0736 | | 166,408 | 165,272 | 1,136 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 05/24/2016 060006871406 | B | 145,000.000 | .9652 | | - 139,948 | 139,948 | |
| Issue: 717081DK6 - Pfizer Inc 4.400% 5/15/44 | | | | | | | |
| 05/31/2016 060006871406 | B | 130,000.000 | 1.1015 | | - 143,190 | 143,190 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 05/31/2016 060006871406 | S | - 120,000.000 | .9677 | | 116,119 | 116,572 | - 453 |
| Issue: 46625HQW3 - Jpmorgan Chase Co 3.300% 4/01/26 | | | | | | | |
| 05/31/2016 060006871406 | S | - 55,000.000 | 1.0123 | | 55,677 | 55,183 | 494 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 05/31/2016 060006871406 | B | 50,000.000 | .9814 | | - 49,070 | 49,070 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 05/31/2016 060006871406 | S | - 370,000.000 | .9806 | | 362,831 | 363,790 | - 959 |
| Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26 | | | | | | | |
| 05/31/2016 060006871406 | B | 390,000.000 | .9996 | | - 389,832 | 389,832 | |
| Issue: 912796HY8 - U S Treasury Bill 6/30/16 | | | | | | | |
| 06/01/2016 060006871406 | B | 2,900,000.000 | .9998 | | - 2,899,436 | 2,899,436 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/02/2016 060006871406 | S | - 140,000.000 | .9842 | | 137,791 | 137,600 | 191 |
| Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26 | | | | | | | |
| 06/02/2016 060006871406 | B | 150,000.000 | 1.0039 | | - 150,579 | 150,579 | |
| Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45 | | | | | | | |
| 06/03/2016 060006871402 | S | - 252,000.000 | 1.0912 | | 274,975 | 274,523 | 453 |
| Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44 | | | | | | | |
| 06/03/2016 060006871402 | B | 252,000.000 | 1.0902 | | - 274,719 | 274,719 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/06/2016 060006871406 | S | - 150,000.000 | .9880 | | 148,201 | 145,876 | 2,325 |
| Issue: 744448CM1 - Public Service Co 3.550% 6/15/46 | | | | | | | |
| 06/06/2016 060006871406 | B | 170,000.000 | .9896 | | - 168,232 | 168,232 | |
| Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/30 | | | | | | | |
| 06/07/2016 060006871402 | S | - 80,000.000 | 1.0290 | | 82,322 | 82,306 | 16 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/30 | | | | | | | |
| 06/07/2016 060006871402 | B | 80,000.000 | 1.0272 | | - 82,175 | 82,175 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/07/2016 060006871406 | S | - 370,000.000 | .9806 | | 362,831 | 363,656 | - 825 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/07/2016 060006871406 | S | 370,000.000 | .9806 | | - 362,831 | 363,790 | 959 |
| Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45 | | | | | | | |
| 06/10/2016 060006871406 | S | - 100,000.000 | 1.1473 | | 114,732 | 113,062 | 1,670 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/10/2016 060006871406 | B | 90,000.000 | 1.0084 | | - 90,759 | 90,759 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/10/2016 060006871406 | S | - 115,000.000 | 1.0095 | | 116,096 | 112,249 | 3,847 |
| Issue: 00817YAX6 - Aetna Inc 4.375% 6/15/46 | | | | | | | |
| 06/10/2016 060006871406 | B | 145,000.000 | 1.0168 | | - 147,440 | 147,440 | |
| Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40 | | | | | | | |
| 06/15/2016 060006871406 | S | - 110,000.000 | 1.2341 | | 135,754 | 129,643 | 6,111 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/15/2016 060006871406 | B | 90,000.000 | 1.0175 | | - 91,575 | 91,575 | |
| Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42 | | | | | | | |
| 06/27/2016 060006871406 | S | - 110,000.000 | 1.3424 | | 147,661 | 143,345 | 4,316 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/27/2016 060006871406 | B | 95,000.000 | 1.0470 | | - 99,468 | 99,468 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 458140AT7 - Intel Corp 4.900% 7/29/45 | | | | | | | |
| 07/05/2016 060006871406 | S | - 160,000.000 | 1.2111 | | 193,771 | 168,425 | 25,346 |
| Issue: 458140AK6 - Intel Corp 4.800% 10/01/41 | | | | | | | |
| 07/05/2016 060006871406 | B | 175,000.000 | 1.1763 | | - 205,846 | 205,846 | |
| Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43 | | | | | | | |
| 07/06/2016 060006871406 | S | - 130,000.000 | 1.2171 | | 158,217 | 143,356 | 14,860 |
| Issue: 718172AM1 - Philip Morris Intl 4.375% 11/15/41 | | | | | | | |
| 07/06/2016 060006871406 | B | 145,000.000 | 1.1338 | | - 164,407 | 164,407 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/07/2016 060006871406 | S | - 190,000.000 | 1.0795 | | 205,096 | 191,454 | 13,642 |
| Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44 | | | | | | | |
| 07/08/2016 060006871402 | S | - 252,000.000 | 1.0907 | | 274,867 | 274,719 | 148 |
| Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43 | | | | | | | |
| 07/08/2016 060006871402 | B | 252,000.000 | 1.0903 | | - 274,759 | 274,759 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/12/2016 060006871406 | B | 180,000.000 | 1.0544 | | - 189,788 | 189,788 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/12/2016 060006871406 | S | - 275,000.000 | 1.0543 | | 289,921 | 279,296 | 10,625 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/12/2016 060006871406 | S | - 95,000.000 | 1.0543 | | 100,154 | 96,484 | 3,671 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 07/12/2016 060006871406 | S | - 440,000.000 | 1.0091 | | 443,988 | 444,637 | - 649 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 20030NBT7 - Comcast Corp 3.200% 7/15/36 | | | | | | | |
| 07/12/2016 060006871406 | B | 415,000.000 | .9931 | | - 412,149 | 412,149 | |
| Issue: 20030NBU4 - Comcast Corp 3.400% 7/15/46 | | | | | | | |
| 07/12/2016 060006871406 | B | 115,000.000 | .9913 | | - 113,995 | 113,995 | |
| Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/30 | | | | | | | |
| 07/14/2016 060006871402 | S | - 80,000.000 | 1.0354 | | 82,831 | 82,181 | 651 |
| Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/30 | | | | | | | |
| 07/14/2016 060006871402 | B | 80,000.000 | 1.0341 | | - 82,725 | 82,725 | |
| Issue: 478160BV5 - Johnson Johnson 3.700% 3/01/46 | | | | | | | |
| 07/14/2016 060006871406 | B | 285,000.000 | 1.1574 | | - 329,862 | 329,862 | |
| Issue: 478160BU7 - Johnson Johnson 3.550% 3/01/36 | | | | | | | |
| 07/14/2016 060006871406 | S | - 385,000.000 | 1.1237 | | 432,625 | 382,979 | 49,646 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 07/14/2016 060006871406 | S | - 655,000.000 | 1.0089 | | 660,834 | 660,470 | 363 |
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 07/14/2016 060006871406 | B | 680,000.000 | .9978 | | - 678,531 | 678,531 | |
| Issue: 91324PCR1 - Unitedhealth Group 4.750% 7/15/45 | | | | | | | |
| 07/15/2016 060006871406 | S | - 360,000.000 | 1.2294 | | 442,595 | 421,805 | 20,790 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/15/2016 060006871406 | B | 340,000.000 | 1.0436 | | - 354,822 | 354,822 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 07/15/2016 060006871406 | S | - 560,000.000 | 1.0038 | | 562,100 | 561,653 | 447 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 07/15/2016 060006871406 | B | 585,000.000 | .9988 | | - 584,298 | 584,298 | |
| Issue: 88167AAE1 - Teva Pharmaceuticals 3.150% 10/01/26 | | | | | | | |
| 07/19/2016 060006871402 | B | 2,000.000 | 1.0068 | | - 2,014 | 2,014 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/26/2016 060006871406 | S | - 70,000.000 | 1.0460 | | 73,218 | 71,844 | 1,374 |
| Issue: 575718AF8 - Mass Institute Tech 3.885% 7/01/16 | | | | | | | |
| 07/26/2016 060006871406 | B | 60,000.000 | 1.0000 | | - 60,000 | 60,000 | |
| Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42 | | | | | | | |
| 08/01/2016 060006871406 | B | 45,000.000 | 1.3756 | | - 61,903 | 61,903 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/01/2016 060006871406 | S | - 40,000.000 | 1.0561 | | 42,244 | 41,598 | 646 |
| Issue: 46623EKG3 - Jpmorgan Chase Mtn 2.295% 8/15/21 | | | | | | | |
| 08/03/2016 060006871402 | B | 17,000.000 | 1.0000 | | - 17,000 | 17,000 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/03/2016 060006871406 | B | 105,000.000 | 1.0430 | | - 109,512 | 109,512 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/03/2016 060006871406 | B | 150,000.000 | 1.0417 | | - 156,258 | 156,258 | |
| Issue: 209111FD0 - Cons Edison Co Of Ny 4.450% 3/15/44 | | | | | | | |
| 08/03/2016 060006871406 | S | - 120,000.000 | 1.1560 | | 138,720 | 129,919 | 8,801 |
| Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39 | | | | | | | |
| 08/03/2016 060006871406 | S | - 170,000.000 | 1.3710 | | 233,075 | 211,956 | 21,119 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43 | | | | | | | |
| 08/04/2016 060006871402 | S | - 252,000.000 | 1.0906 | | 274,828 | 274,759 | 69 |
| Issue: 01F042699 - F N M A Tba 30Yr 4.500% 9/14/44 | | | | | | | |
| 08/04/2016 060006871402 | B | 252,000.000 | 1.0900 | | - 274,680 | 274,680 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/05/2016 060006871406 | S | - 125,000.000 | 1.0548 | | 131,855 | 130,366 | 1,490 |
| Issue: 907818DT2 - Union Pacific Corp 4.821% 2/01/44 | | | | | | | |
| 08/05/2016 060006871406 | B | 140,000.000 | 1.2165 | | - 170,307 | 170,307 | |
| Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/30 | | | | | | | |
| 08/08/2016 060006871402 | S | - 80,000.000 | 1.0343 | | 82,744 | 82,725 | 19 |
| Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/30 | | | | | | | |
| 08/08/2016 060006871402 | B | 80,000.000 | 1.0327 | | - 82,613 | 82,613 | |
| Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45 | | | | | | | |
| 08/10/2016 060006871406 | B | 245,000.000 | 1.0656 | | - 261,082 | 261,082 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/10/2016 060006871406 | S | - 205,000.000 | 1.0573 | | 216,755 | 214,788 | 1,967 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/11/2016 060006871406 | S | - 150,000.000 | 1.0453 | | 156,797 | 157,161 | - 365 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/11/2016 060006871406 | S | - 150,000.000 | 1.0469 | | 157,031 | 157,161 | - 130 |
| Issue: 459200JH5 - IBM Corp 4.700% 2/19/46 | | | | | | | |
| 08/11/2016 060006871406 | B | 145,000.000 | 1.1655 | | - 169,002 | 169,002 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 25468PDN3 - Walt Disney Mtn 3.000% 7/30/46 | | | | | | | |
| 08/11/2016 060006871406 | B | 180,000.000 | .9381 | | - 168,854 | 168,854 | |
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 08/18/2016 060006871406 | S | - 95,000.000 | 1.0117 | | 96,108 | 94,833 | 1,275 |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 08/18/2016 060006871406 | B | 90,000.000 | .9969 | | - 89,719 | 89,719 | |
| Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42 | | | | | | | |
| 08/26/2016 060006871406 | B | 110,000.000 | 1.2794 | | - 140,729 | 140,729 | |
| Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38 | | | | | | | |
| 08/26/2016 060006871406 | S | - 115,000.000 | 1.4036 | | 161,408 | 149,790 | 11,619 |
| Issue: 01F042699 - F N M A Tba 30Yr 4.500% 9/14/44 | | | | | | | |
| 09/06/2016 060006871402 | S | - 252,000.000 | 1.0928 | | 275,379 | 274,680 | 699 |
| Issue: 01F0426A6 - F N M A Tba 30Yr 4.500% 10/15/44 | | | | | | | |
| 09/06/2016 060006871402 | B | 252,000.000 | 1.0919 | | - 275,153 | 275,153 | |
| Issue: 06050TJZ6 - Bank Of America Mtn 6.000% 10/15/36 | | | | | | | |
| 09/08/2016 060006871406 | B | 55,000.000 | 1.2990 | | - 71,444 | 71,444 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/08/2016 060006871406 | S | - 40,000.000 | 1.0475 | | 41,900 | 42,240 | - 340 |
| Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/30 | | | | | | | |
| 09/09/2016 060006871402 | S | - 80,000.000 | 1.0334 | | 82,669 | 82,613 | 56 |
| Issue: 01F0224A0 - F N M A Tba 15Yr 2.500% 10/15/31 | | | | | | | |
| 09/09/2016 060006871402 | B | 80,000.000 | 1.0317 | | - 82,538 | 82,538 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 037833BX7 - Apple Inc 4.650% 2/23/46 | | | | | | | |
| 09/12/2016 060006871406 | S | - 125,000.000 | 1.1339 | | 141,740 | 134,762 | 6,978 |
| Issue: 037833AT7 - Apple Inc 4.450% 5/06/44 | | | | | | | |
| 09/12/2016 060006871406 | B | 130,000.000 | 1.0968 | | - 142,584 | 142,584 | |
| Issue: 01F0426B4 - F N M A Tba 30Yr 4.500% 11/15/44 | | | | | | | |
| 09/14/2016 060006871402 | B | 252,000.000 | 1.0930 | | - 275,428 | 275,428 | |
| Issue: 01F0426A6 - F N M A Tba 30Yr 4.500% 10/15/44 | | | | | | | |
| 09/14/2016 060006871402 | S | - 252,000.000 | 1.0943 | | 275,763 | 275,153 | 610 |
| Issue: 42809HAG2 - Hess Corp 4.300% 4/01/27 | | | | | | | |
| 09/19/2016 060006871402 | B | 13,000.000 | .9979 | | - 12,973 | 12,973 | |
| Issue: 01F0224A0 - F N M A Tba 15Yr 2.500% 10/15/31 | | | | | | | |
| 09/20/2016 060006871402 | S | - 80,000.000 | 1.0320 | | 82,563 | 82,520 | 42 |
| Issue: 01F0224B8 - F N M A Tba 15Yr 2.500% 11/15/29 | | | | | | | |
| 09/20/2016 060006871402 | B | 80,000.000 | 1.0303 | | - 82,425 | 82,425 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 09/22/2016 060006871406 | S | - 320,000.000 | 1.2028 | | 384,896 | 335,390 | 49,506 |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 09/22/2016 060006871406 | B | 425,000.000 | 1.1527 | | - 489,876 | 489,876 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/22/2016 060006871406 | S | - 150,000.000 | 1.0313 | | 154,688 | 153,418 | 1,269 |
| Issue: 437076BP6 - Home Depot Inc 3.500% 9/15/56 | | | | | | | |
| 09/22/2016 060006871406 | B | 155,000.000 | .9741 | | - 150,989 | 150,989 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/27/2016 060006871406 | S | - 115,000.000 | 1.0463 | | 120,319 | 117,620 | 2,698 |
| Issue: 771196AU6 - Roche Hldgs Inc 7.000% 3/01/39 | | | | | | | |
| 09/27/2016 060006871406 | B | 120,000.000 | 1.5607 | | - 187,284 | 187,284 | |
| Issue: 912796JR1 - U S Treasury Bill 10/27/16 | | | | | | | |
| 09/28/2016 060006871406 | B | 3,975,000.000 | .9999 | | - 3,974,567 | 3,974,567 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/30/2016 060006871406 | B | 595,000.000 | 1.0354 | | - 616,081 | 616,081 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/11/2016 060006871406 | S | - 120,000.000 | .9998 | | 119,977 | 122,335 | - 2,359 |
| Issue: 26442TAE7 - Duke University 3.299% 10/01/46 | | | | | | | |
| 10/11/2016 060006871406 | B | 135,000.000 | 1.0000 | | - 135,000 | 135,000 | |
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 10/12/2016 060006871406 | B | 95,000.000 | .9952 | | - 94,544 | 94,544 | |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 10/12/2016 060006871406 | S | - 90,000.000 | .9756 | | 87,806 | 88,852 | - 1,046 |
| Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26 | | | | | | | |
| 10/19/2016 060006871406 | B | 55,000.000 | 1.0028 | | - 55,151 | 55,151 | |
| Issue: 80413TAC3 - Saudi International 4.500% 10/26/46 | | | | | | | |
| 10/19/2016 060006871406 | B | 265,000.000 | .9802 | | - 259,740 | 259,740 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/19/2016 060006871406 | S | - 205,000.000 | .9951 | | 203,991 | 208,494 | - 4,503 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 10/19/2016 060006871406 | S | - 55,000.000 | .9786 | | 53,823 | 54,172 | - 349 |
| Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26 | | | | | | | |
| 10/20/2016 060006871406 | B | 140,000.000 | 1.0011 | | - 140,157 | 140,157 | |
| Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45 | | | | | | | |
| 10/20/2016 060006871406 | S | - 70,000.000 | 1.0194 | | 71,359 | 69,453 | 1,906 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/20/2016 060006871406 | B | 60,000.000 | 1.0003 | | - 60,019 | 60,019 | |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 10/20/2016 060006871406 | S | - 135,000.000 | .9778 | | 132,005 | 132,968 | - 963 |
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 10/24/2016 060006871406 | S | - 115,000.000 | .9963 | | 114,577 | 114,868 | - 291 |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 10/24/2016 060006871406 | B | 110,000.000 | .9759 | | - 107,353 | 107,353 | |
| Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45 | | | | | | | |
| 10/25/2016 060006871406 | S | - 80,000.000 | 1.0677 | | 85,419 | 81,530 | 3,889 |
| Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43 | | | | | | | |
| 10/25/2016 060006871406 | B | 110,000.000 | 1.0107 | | - 111,174 | 111,174 | |
| Issue: 87612EBF2 - Target Corp 3.625% 4/15/46 | | | | | | | |
| 10/25/2016 060006871406 | B | 120,000.000 | 1.0047 | | - 120,558 | 120,558 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/25/2016 060006871406 | B | 65,000.000 | 1.0002 | | - 65,010 | 65,010 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/25/2016 060006871406 | S | - 85,000.000 | 1.0031 | | 85,266 | 86,250 | - 984 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/25/2016 060006871406 | S | - 80,000.000 | 1.0003 | | 80,025 | 81,176 | - 1,151 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/25/2016 060006871406 | S | - 105,000.000 | 1.0002 | | 105,016 | 106,544 | - 1,527 |
| Issue: 02209SAV5 - Altria Group Inc 3.875% 9/16/46 | | | | | | | |
| 10/25/2016 060006871406 | B | 100,000.000 | 1.0123 | | - 101,229 | 101,229 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/28/2016 060006871406 | S | - 105,000.000 | .9775 | | 102,638 | 105,301 | - 2,663 |
| Issue: 02209SAV5 - Altria Group Inc 3.875% 9/16/46 | | | | | | | |
| 10/28/2016 060006871406 | B | 125,000.000 | .9887 | | - 123,583 | 123,583 | |
| Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40 | | | | | | | |
| 11/02/2016 060006871406 | B | 40,000.000 | 1.2316 | | - 49,264 | 49,264 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/02/2016 060006871406 | S | - 35,000.000 | .9878 | | 34,573 | 34,992 | - 418 |
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 11/02/2016 060006871406 | S | - 90,000.000 | .9916 | | 89,242 | 89,872 | - 630 |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 11/02/2016 060006871406 | B | 85,000.000 | .9733 | | - 82,729 | 82,729 | |
| Issue: 01F0426B4 - F N M A Tba 30Yr 4.500% 11/15/44 | | | | | | | |
| 11/04/2016 060006871402 | S | - 252,000.000 | 1.0933 | | 275,517 | 275,428 | 89 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44 | | | | | | | |
| 11/04/2016 060006871402 | B | 252,000.000 | 1.0927 | | - 275,349 | 275,349 | |
| Issue: 01F0224B8 - F N M A Tba 15Yr 2.500% 11/15/29 | | | | | | | |
| 11/07/2016 060006871402 | S | - 80,000.000 | 1.0298 | | 82,384 | 82,431 | - 46 |
| Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/29 | | | | | | | |
| 11/07/2016 060006871402 | B | 80,000.000 | 1.0281 | | - 82,250 | 82,250 | |
| Issue: 761713BA3 - Reynolds American 5.700% 8/15/35 | | | | | | | |
| 11/09/2016 060006871406 | B | 100,000.000 | 1.1880 | | - 118,796 | 118,796 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/09/2016 060006871406 | S | - 75,000.000 | .9433 | | 70,746 | 73,519 | - 2,773 |
| Issue: 209111FK4 - Consolidated Edison 4.300% 12/01/56 | | | | | | | |
| 11/10/2016 060006871406 | B | 90,000.000 | .9913 | | - 89,216 | 89,216 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/10/2016 060006871406 | S | - 90,000.000 | .9124 | | 82,114 | 88,223 | - 6,109 |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 11/15/2016 060006871406 | B | 235,000.000 | .9789 | | - 230,043 | 230,043 | |
| Issue: 46625HQW3 - Jpmorgan Chase Co 3.300% 4/01/26 | | | | | | | |
| 11/15/2016 060006871406 | S | - 260,000.000 | .9962 | | 259,017 | 260,866 | - 1,848 |
| Issue: 89417EAL3 - Travelers Cos Inc 3.750% 5/15/46 | | | | | | | |
| 11/15/2016 060006871406 | B | 50,000.000 | .9554 | | - 47,772 | 47,772 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/15/2016 060006871406 | B | 180,000.000 | .8592 | | - 154,659 | 154,659 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/15/2016 060006871406 | S | - 45,000.000 | .8550 | | 38,475 | 38,550 | - 75 |
| Issue: 00206RDM1 - At T Inc 4.550% 3/09/49 | | | | | | | |
| 11/15/2016 060006871406 | S | - 219,000.000 | .9110 | | 199,509 | 187,599 | 11,910 |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 11/16/2016 060006871406 | S | - 125,000.000 | .9805 | | 122,559 | 122,428 | 131 |
| Issue: 404280BH1 - Hsbc Holdings Plc 4.375% 11/23/26 | | | | | | | |
| 11/16/2016 060006871406 | B | 135,000.000 | 1.0094 | | - 136,265 | 136,265 | |
| Issue: 59156RBR8 - Metlife Inc 4.600% 5/13/46 | | | | | | | |
| 11/18/2016 060006871406 | S | - 75,000.000 | 1.0381 | | 77,856 | 81,061 | - 3,205 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/18/2016 060006871406 | B | 70,000.000 | .8466 | | - 59,259 | 59,259 | |
| Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26 | | | | | | | |
| 11/29/2016 060006871406 | B | 510,000.000 | .9604 | | - 489,784 | 489,784 | |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 11/29/2016 060006871406 | S | - 470,000.000 | .9725 | | 457,075 | 457,748 | - 673 |
| Issue: 3140FDHU3 - F N M A #Bd5642 2.500% 10/01/31 | | | | | | | |
| 12/01/2016 060006871402 | B | 79,999.060 | 1.0281 | | - 82,249 | 82,249 | |
| Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/29 | | | | | | | |
| 12/01/2016 060006871402 | S | - 80,000.000 | 1.0281 | | 82,250 | 82,244 | 6 |
| Issue: 912796KE8 - U S Treasury Bill 1/26/17 | | | | | | | |
| 12/05/2016 060006871406 | S | - 510,000.000 | .9995 | | 509,587 | 509,587 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26 | | | | | | | |
| 12/06/2016 060006871406 | B | 95,000.000 | .9572 | | - 90,933 | 90,933 | |
| Issue: 38143U8H7 - Goldman Sachs Group 3.750% 2/25/26 | | | | | | | |
| 12/06/2016 060006871406 | S | - 100,000.000 | 1.0067 | | 100,666 | 104,548 | - 3,882 |
| Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44 | | | | | | | |
| 12/08/2016 060006871402 | S | - 119,495.000 | 1.0777 | | 128,775 | 130,567 | - 1,792 |
| Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44 | | | | | | | |
| 12/08/2016 060006871402 | S | - 132,505.000 | 1.0781 | | 142,852 | 144,782 | - 1,931 |
| Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45 | | | | | | | |
| 12/08/2016 060006871402 | B | 119,495.000 | 1.0758 | | - 128,550 | 128,550 | |
| Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45 | | | | | | | |
| 12/08/2016 060006871402 | B | 132,505.000 | 1.0766 | | - 142,650 | 142,650 | |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 12/09/2016 060006871406 | S | - 390,000.000 | .9598 | | 374,339 | 378,090 | - 3,751 |
| Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26 | | | | | | | |
| 12/09/2016 060006871406 | B | 425,000.000 | .9727 | | - 413,415 | 413,415 | |
| Issue: 59156RBN7 - Metlife Inc 4.050% 3/01/45 | | | | | | | |
| 12/12/2016 060006871406 | S | - 65,000.000 | .9423 | | 61,250 | 62,313 | - 1,063 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/12/2016 060006871406 | B | 60,000.000 | .8223 | | - 49,341 | 49,341 | |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 12/13/2016 060006871406 | S | - 60,000.000 | .9588 | | 57,525 | 58,168 | - 643 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 12/13/2016 060006871406 | B | 65,000.000 | .9502 | | - 61,760 | 61,760 | |
| **Total For J.P. Morgan Securities LLC** | | | | **0** | **64,414,238** | **64,189,854** | **226,296** |
| Broker: Mlpfs Inc/Fixed Income | | | | | | | |
| Issue: 893526DJ9 - Trans Canada Pl 6.100% 6/01/40 | | | | | | | |
| 01/04/2016 060006871406 | B | 90,000.000 | 1.0470 | | - 94,232 | 94,232 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/04/2016 060006871406 | S | - 65,000.000 | .9777 | | 63,548 | 62,990 | 557 |
| Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38 | | | | | | | |
| 01/05/2016 060006871406 | B | 60,000.000 | 1.2291 | | - 73,744 | 73,744 | |
| Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39 | | | | | | | |
| 01/05/2016 060006871406 | S | - 56,000.000 | 1.3718 | | 76,821 | 78,520 | - 1,699 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/07/2016 060006871406 | B | 490,000.000 | .9849 | | - 482,612 | 482,612 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 01/07/2016 060006871406 | S | - 1,080,000.000 | 1.0067 | | 1,087,256 | 1,079,615 | 7,641 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/12/2016 060006871406 | S | - 70,000.000 | .9936 | | 69,552 | 68,161 | 1,391 |
| Issue: 594918BM5 - Microsoft Corp 4.750% 11/03/55 | | | | | | | |
| 01/12/2016 060006871406 | B | 120,000.000 | 1.0368 | | - 124,412 | 124,412 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 594918BL7 - Microsoft Corp 4.450% 11/03/45 | | | | | | | |
| 01/12/2016 060006871406 | S | - 130,000.000 | 1.0474 | | 136,162 | 130,170 | 5,992 |
| Issue: 66989HAH1 - Novartis Capital 4.400% 5/06/44 | | | | | | | |
| 01/12/2016 060006871406 | B | 80,000.000 | 1.0661 | | - 85,290 | 85,290 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/13/2016 060006871406 | B | 135,000.000 | 1.0034 | | - 135,464 | 135,464 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/13/2016 060006871406 | S | - 705,000.000 | 1.0017 | | 706,212 | 691,147 | 15,064 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/13/2016 060006871406 | S | - 330,000.000 | 1.0017 | | 330,567 | 323,516 | 7,051 |
| Issue: 976656CJ5 - Wisconsin Electric 4.300% 12/15/45 | | | | | | | |
| 01/13/2016 060006871406 | S | - 150,000.000 | 1.0448 | | 156,716 | 149,567 | 7,149 |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 01/13/2016 060006871406 | B | 890,000.000 | .9977 | | - 887,909 | 887,909 | |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 01/13/2016 060006871406 | B | 515,000.000 | .9917 | | - 510,705 | 510,705 | |
| Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16 | | | | | | | |
| 01/14/2016 060006871402 | S | - 29,400.000 | 1.0066 | | 29,594 | 30,598 | - 1,004 |
| Issue: 68389XAM7 - Oracle Corp 5.375% 7/15/40 | | | | | | | |
| 01/14/2016 060006871406 | B | 220,000.000 | 1.1121 | | - 244,651 | 244,651 | |
| Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44 | | | | | | | |
| 01/14/2016 060006871406 | S | - 225,000.000 | 1.0036 | | 225,817 | 227,511 | - 1,694 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/20/2016 060006871406 | S | - 200,000.000 | 1.0225 | | 204,500 | 200,634 | 3,866 |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 01/20/2016 060006871406 | B | 265,000.000 | .9995 | | - 264,873 | 264,873 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/22/2016 060006871406 | S | - 120,000.000 | 1.0086 | | 121,031 | 120,672 | 359 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 01/22/2016 060006871406 | B | 270,000.000 | 1.0175 | | - 274,731 | 274,731 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 01/22/2016 060006871406 | S | - 65,000.000 | 1.0175 | | 66,138 | 65,856 | 281 |
| Issue: 61746BDZ6 - Morgan Stanley Mtn 3.875% 1/27/26 | | | | | | | |
| 01/22/2016 060006871406 | B | 70,000.000 | 1.0019 | | - 70,132 | 70,132 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/27/2016 060006871406 | B | 50,000.000 | 1.0107 | | - 50,537 | 50,537 | |
| Issue: 594918AJ3 - Microsoft Corp 4.500% 10/01/40 | | | | | | | |
| 01/28/2016 060006871406 | B | 190,000.000 | 1.0311 | | - 195,909 | 195,909 | |
| Issue: 594918BK9 - Microsoft Corp 4.200% 11/03/35 | | | | | | | |
| 01/28/2016 060006871406 | S | - 220,000.000 | 1.0073 | | 221,610 | 219,380 | 2,231 |
| Issue: 299808AF2 - Everest Reinsurance 4.868% 6/01/44 | | | | | | | |
| 02/02/2016 060006871406 | S | - 85,000.000 | .9692 | | 82,378 | 85,000 | - 2,622 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/02/2016 060006871406 | B | 60,000.000 | 1.0408 | | - 62,447 | 62,447 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/03/2016 060006871402 | S | - 34,000.000 | 1.0614 | | 36,086 | 33,959 | 2,128 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/04/2016 060006871406 | S | - 100,000.000 | 1.0297 | | 102,969 | 102,158 | 810 |
| Issue: 717081DT7 - Pfizer Inc 5.600% 9/15/40 | | | | | | | |
| 02/04/2016 060006871406 | B | 125,000.000 | 1.1779 | | - 147,231 | 147,231 | |
| Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44 | | | | | | | |
| 02/05/2016 060006871406 | S | - 45,000.000 | .9825 | | 44,210 | 45,108 | - 897 |
| Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45 | | | | | | | |
| 02/05/2016 060006871406 | B | 210,000.000 | .9823 | | - 206,291 | 206,291 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/05/2016 060006871406 | B | 35,000.000 | 1.0303 | | - 36,061 | 36,061 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/05/2016 060006871406 | B | 25,000.000 | 1.0378 | | - 25,945 | 25,945 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/05/2016 060006871406 | S | - 160,000.000 | 1.0331 | | 165,300 | 163,880 | 1,420 |
| Issue: 36164NFH3 - Ge Capital Intl 4.418% 11/15/35 | | | | | | | |
| 02/05/2016 060006871406 | S | - 35,000.000 | 1.0195 | | 35,684 | 34,072 | 1,612 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/08/2016 060006871402 | B | 130,000.000 | 1.0432 | | - 135,621 | 135,621 | |
| Issue: 594918BE3 - Microsoft Corp 4.000% 2/12/55 | | | | | | | |
| 02/09/2016 060006871406 | B | 50,000.000 | .9124 | | - 45,621 | 45,621 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 404280AU3 - Hsbc Holdings Plc 4.250% 8/18/25 | | | | | | | |
| 02/09/2016 060006871406 | S | - 40,000.000 | .9392 | | 37,568 | 39,653 | - 2,085 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/09/2016 060006871406 | B | 145,000.000 | 1.0650 | | - 154,425 | 154,425 | |
| Issue: 594918AJ3 - Microsoft Corp 4.500% 10/01/40 | | | | | | | |
| 02/09/2016 060006871406 | S | - 190,000.000 | 1.0568 | | 200,796 | 195,909 | 4,887 |
| Issue: 594918BM5 - Microsoft Corp 4.750% 11/03/55 | | | | | | | |
| 02/09/2016 060006871406 | S | - 45,000.000 | 1.0388 | | 46,746 | 45,868 | 878 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/09/2016 060006871406 | B | 30,000.000 | 1.0491 | | - 31,472 | 31,472 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 02/09/2016 060006871406 | B | 950,000.000 | 1.0508 | | - 998,232 | 998,232 | |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/09/2016 060006871406 | S | - 1,205,000.000 | 1.0285 | | 1,239,318 | 1,216,424 | 22,894 |
| Issue: 404280AU3 - Hsbc Holdings Plc 4.250% 8/18/25 | | | | | | | |
| 02/10/2016 060006871406 | S | - 80,000.000 | .9364 | | 74,910 | 79,306 | - 4,395 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/10/2016 060006871406 | B | 60,000.000 | 1.0489 | | - 62,934 | 62,934 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/11/2016 060006871406 | S | - 150,000.000 | 1.0778 | | 161,672 | 154,568 | 7,104 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/11/2016 060006871406 | S | - 85,000.000 | 1.0759 | | 91,455 | 87,588 | 3,866 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/11/2016 060006871406 | B | 205,000.000 | 1.0534 | | - 215,955 | 215,955 | |
| Issue: 66989HAJ7 - Novartis Capital 3.000% 11/20/25 | | | | | | | |
| 02/11/2016 060006871406 | S | - 220,000.000 | 1.0357 | | 227,858 | 217,822 | 10,036 |
| Issue: 66989HAK4 - Novartis Capital 4.000% 11/20/45 | | | | | | | |
| 02/11/2016 060006871406 | B | 105,000.000 | 1.0389 | | - 109,082 | 109,082 | |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/11/2016 060006871406 | B | 245,000.000 | 1.0389 | | - 254,533 | 254,533 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/16/2016 060006871406 | S | - 560,000.000 | 1.0463 | | 585,950 | 578,354 | 7,596 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/16/2016 060006871406 | B | 545,000.000 | 1.0739 | | - 585,279 | 585,279 | |
| Issue: 713448CC0 - Pepsico Inc 3.600% 8/13/42 | | | | | | | |
| 02/17/2016 060006871406 | B | 85,000.000 | .9276 | | - 78,848 | 78,848 | |
| Issue: 713448DD7 - Pepsico Inc 4.450% 4/14/46 | | | | | | | |
| 02/17/2016 060006871406 | S | - 75,000.000 | 1.0565 | | 79,237 | 75,850 | 3,387 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/17/2016 060006871406 | S | - 110,000.000 | 1.0361 | | 113,973 | 114,624 | - 650 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 02/17/2016 060006871406 | B | 110,000.000 | .9805 | | - 107,852 | 107,852 | |
| Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45 | | | | | | | |
| 02/25/2016 060006871406 | S | - 70,000.000 | 1.0240 | | 71,678 | 71,339 | 339 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 92976GAJ0 - Wachovia Bank Na Mtn 6.600% 1/15/38 | | | | | | | |
| 02/25/2016 060006871406 | B | 270,000.000 | 1.3189 | | - 356,114 | 356,114 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/25/2016 060006871406 | S | - 210,000.000 | 1.0847 | | 227,784 | 227,174 | 610 |
| Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44 | | | | | | | |
| 02/25/2016 060006871406 | B | 70,000.000 | 1.0599 | | - 74,190 | 74,190 | |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 02/29/2016 060006871402 | B | 21,800.000 | .9889 | | - 21,557 | 21,557 | |
| Issue: 459200HF1 - IBM Corp 4.000% 6/20/42 | | | | | | | |
| 03/01/2016 060006871406 | S | - 470,000.000 | .9528 | | 447,825 | 452,141 | - 4,316 |
| Issue: 459200JH5 - IBM Corp 4.700% 2/19/46 | | | | | | | |
| 03/01/2016 060006871406 | B | 420,000.000 | 1.0410 | | - 437,203 | 437,203 | |
| Issue: 278642AN3 - Ebay Inc 3.800% 3/09/22 | | | | | | | |
| 03/02/2016 060006871402 | B | 8,000.000 | .9977 | | - 7,982 | 7,982 | |
| Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34 | | | | | | | |
| 03/02/2016 060006871406 | B | 290,000.000 | 1.0227 | | - 296,571 | 296,571 | |
| Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35 | | | | | | | |
| 03/02/2016 060006871406 | S | - 285,000.000 | .9750 | | 277,872 | 279,427 | - 1,555 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/03/2016 060006871406 | B | 60,000.000 | 1.0723 | | - 64,341 | 64,341 | |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 03/03/2016 060006871406 | S | - 110,000.000 | 1.0003 | | 110,030 | 149,886 | - 39,856 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/08/2016 060006871406 | S | - 305,000.000 | 1.0758 | | 328,113 | 328,467 | - 354 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/08/2016 060006871406 | B | 730,000.000 | .9815 | | - 716,484 | 716,484 | |
| Issue: 36179RJG5 - G N M A I I #Ma2963 4.500% 7/20/45 | | | | | | | |
| 03/09/2016 060006871402 | S | - 74,161.880 | 1.0738 | | 79,631 | 79,759 | - 127 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 03/09/2016 060006871402 | S | - 20,000.000 | 1.0300 | | 20,600 | 20,660 | - 60 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/09/2016 060006871406 | S | - 230,000.000 | .9786 | | 225,077 | 225,043 | 34 |
| Issue: 084670BS6 - Berkshire Hathaway 3.125% 3/15/26 | | | | | | | |
| 03/09/2016 060006871406 | B | 240,000.000 | 1.0104 | | - 242,484 | 242,484 | |
| Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38 | | | | | | | |
| 03/14/2016 060006871406 | B | 90,000.000 | 1.1364 | | - 102,273 | 102,273 | |
| Issue: 00206RBA9 - Att Inc 5.550% 8/15/41 | | | | | | | |
| 03/14/2016 060006871406 | S | - 85,000.000 | 1.0603 | | 90,121 | 87,124 | 2,997 |
| Issue: 037833BH2 - Apple Inc 4.375% 5/13/45 | | | | | | | |
| 03/21/2016 060006871406 | B | 125,000.000 | 1.0162 | | - 127,024 | 127,024 | |
| Issue: 037833BX7 - Apple Inc 4.650% 2/23/46 | | | | | | | |
| 03/21/2016 060006871406 | S | - 120,000.000 | 1.0603 | | 127,238 | 126,461 | 777 |
| Issue: 532457BA5 - Eli Lilly & Co 5.550% 3/15/37 | | | | | | | |
| 03/23/2016 060006871406 | S | - 70,000.000 | 1.2646 | | 88,519 | 82,635 | 5,884 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 03/23/2016 060006871406 | S | - 930,000.000 | 1.0431 | | 970,106 | 960,481 | 9,625 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/23/2016 060006871406 | B | 910,000.000 | 1.0705 | | - 974,128 | 974,128 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/23/2016 060006871406 | B | 55,000.000 | 1.0713 | | - 58,919 | 58,919 | |
| Issue: 674599CG8 - Occidental Petroleum 3.500% 6/15/25 | | | | | | | |
| 03/28/2016 060006871406 | S | - 95,000.000 | 1.0136 | | 96,293 | 93,017 | 3,276 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/28/2016 060006871406 | B | 85,000.000 | .9769 | | - 83,034 | 83,034 | |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/31/2016 060006871402 | B | 20,000.000 | .9845 | | - 19,690 | 19,690 | |
| Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45 | | | | | | | |
| 04/05/2016 060006871406 | B | 120,000.000 | 1.1220 | | - 134,645 | 134,645 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/05/2016 060006871406 | S | - 100,000.000 | 1.0970 | | 109,703 | 107,964 | 1,739 |
| Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45 | | | | | | | |
| 04/06/2016 060006871406 | S | - 120,000.000 | 1.1181 | | 134,173 | 134,645 | - 472 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/06/2016 060006871406 | B | 90,000.000 | 1.0889 | | - 98,005 | 98,005 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/06/2016 060006871406 | B | 100,000.000 | 1.0881 | | - 108,813 | 108,813 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803ER0 - U S Treas Bd Strip 2/15/46 | | | | | | | |
| 04/06/2016 060006871424 | B | 4,700,000.000 | .4469 | | - 2,100,336 | 2,100,336 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 04/08/2016 060006871402 | S | - 61,700.000 | 1.0473 | | 64,616 | 63,737 | 879 |
| Issue: 151020AU8 - Celgene Corp 5.000% 8/15/45 | | | | | | | |
| 04/08/2016 060006871406 | B | 135,000.000 | 1.0929 | | - 147,546 | 147,546 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/08/2016 060006871406 | S | - 105,000.000 | 1.0939 | | 114,860 | 114,023 | 838 |
| Issue: 92343VCK8 - Verizon Comm 4.862% 8/21/46 | | | | | | | |
| 04/12/2016 060006871402 | B | 7,000.000 | 1.0626 | | - 7,438 | 7,438 | |
| Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40 | | | | | | | |
| 04/14/2016 060006871406 | B | 150,000.000 | 1.2971 | | - 194,558 | 194,558 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/14/2016 060006871406 | S | - 130,000.000 | 1.0872 | | 141,334 | 141,195 | 139 |
| Issue: 039483BH4 - Archer Daniels 4.016% 4/16/43 | | | | | | | |
| 04/18/2016 060006871406 | B | 125,000.000 | 1.0491 | | - 131,136 | 131,136 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/18/2016 060006871406 | S | - 100,000.000 | 1.0894 | | 108,938 | 108,641 | 296 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/20/2016 060006871406 | S | - 125,000.000 | 1.0813 | | 135,156 | 135,014 | 143 |
| Issue: 59156RAJ7 - Metlife Inc 6.375% 6/15/34 | | | | | | | |
| 04/20/2016 060006871406 | B | 185,000.000 | 1.2603 | | - 233,159 | 233,159 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/27/2016 060006871406 | S | - 80,000.000 | 1.0620 | | 84,963 | 86,076 | - 1,114 |
| Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43 | | | | | | | |
| 04/27/2016 060006871406 | B | 100,000.000 | 1.1368 | | - 113,679 | 113,679 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 04/29/2016 060006871402 | B | 43,300.000 | .9612 | | - 41,619 | 41,619 | |
| Issue: 594918BC7 - Microsoft Corp 3.500% 2/12/35 | | | | | | | |
| 04/29/2016 060006871406 | S | - 200,000.000 | .9972 | | 199,446 | 194,248 | 5,198 |
| Issue: 594918BD5 - Microsoft Corp 3.750% 2/12/45 | | | | | | | |
| 04/29/2016 060006871406 | B | 155,000.000 | .9965 | | - 154,451 | 154,451 | |
| Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45 | | | | | | | |
| 05/03/2016 060006871406 | B | 45,000.000 | 1.0693 | | - 48,117 | 48,117 | |
| Issue: 037833AL4 - Apple Inc 3.850% 5/04/43 | | | | | | | |
| 05/03/2016 060006871406 | S | - 75,000.000 | .9809 | | 73,566 | 67,841 | 5,725 |
| Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41 | | | | | | | |
| 05/03/2016 060006871406 | S | - 45,000.000 | 1.2792 | | 57,566 | 53,721 | 3,845 |
| Issue: 037833BX7 - Apple Inc 4.650% 2/23/46 | | | | | | | |
| 05/03/2016 060006871406 | B | 65,000.000 | 1.0994 | | - 71,462 | 71,462 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/09/2016 060006871406 | S | - 60,000.000 | 1.0838 | | 65,025 | 64,427 | 598 |
| Issue: 00287YAW9 - Abbvie Inc 4.450% 5/14/46 | | | | | | | |
| 05/09/2016 060006871406 | B | 80,000.000 | .9933 | | - 79,462 | 79,462 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23 | | | | | | | |
| 05/10/2016 060006871402 | S | - 55,000.000 | 1.0676 | | 58,719 | 53,956 | 4,763 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/12/2016 060006871406 | S | - 150,000.000 | 1.0852 | | 162,779 | 161,532 | 1,248 |
| Issue: 458140AV2 - Intel Corp 4.100% 5/19/46 | | | | | | | |
| 05/12/2016 060006871406 | B | 190,000.000 | .9944 | | - 188,928 | 188,928 | |
| Issue: 912828M23 - U S Treasury Nt 0.50029% 10/31/17 | | | | | | | |
| 05/16/2016 060006871406 | S | - 495,000.000 | 1.0010 | | 495,495 | 493,787 | 1,708 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 05/16/2016 060006871406 | S | - 680,000.000 | .9880 | | 671,806 | 670,029 | 1,777 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 05/16/2016 060006871406 | S | - 165,000.000 | .9787 | | 161,487 | 161,803 | - 316 |
| Issue: 912828Q86 - U S Treasury Nt 0.51433% 4/30/18 | | | | | | | |
| 05/16/2016 060006871406 | B | 495,000.000 | 1.0003 | | - 495,168 | 495,168 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 05/16/2016 060006871406 | B | 665,000.000 | .9890 | | - 657,705 | 657,705 | |
| Issue: 097023BS3 - Boeing Co 3.375% 6/15/46 | | | | | | | |
| 05/16/2016 060006871406 | B | 185,000.000 | .9673 | | - 178,941 | 178,941 | |
| Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26 | | | | | | | |
| 05/23/2016 060006871406 | S | - 125,000.000 | 1.0433 | | 130,410 | 125,443 | 4,968 |
| Issue: 94974BGL8 - Wells Fargo Company 4.300% 7/22/27 | | | | | | | |
| 05/23/2016 060006871406 | B | 115,000.000 | 1.0523 | | - 121,018 | 121,018 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828R77 - U S Treasury Nt 1.375% 5/31/21 | | | | | | | |
| 05/31/2016 060006871402 | B | 82,300.000 | .9995 | | - 82,261 | 82,261 | |
| Issue: 00287YAR0 - Abbvie Inc 4.500% 5/14/35 | | | | | | | |
| 06/01/2016 060006871406 | B | 100,000.000 | 1.0139 | | - 101,391 | 101,391 | |
| Issue: 00287YAV1 - Abbvie Inc 4.300% 5/14/36 | | | | | | | |
| 06/01/2016 060006871406 | S | - 100,000.000 | .9922 | | 99,216 | 99,826 | - 610 |
| Issue: 59156RBL1 - Metlife Inc 4.721% 12/15/44 | | | | | | | |
| 06/02/2016 060006871406 | B | 115,000.000 | 1.0805 | | - 124,256 | 124,256 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/02/2016 060006871406 | S | - 95,000.000 | .9844 | | 93,516 | 92,308 | 1,208 |
| Issue: 902118BS6 - Tyco International 3.900% 2/14/26 | | | | | | | |
| 06/13/2016 060006871406 | S | - 265,000.000 | 1.0733 | | 284,427 | 266,852 | 17,575 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/13/2016 060006871406 | B | 245,000.000 | .9995 | | - 244,885 | 244,885 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/14/2016 060006871406 | S | - 200,000.000 | 1.0169 | | 203,375 | 195,673 | 7,702 |
| Issue: 21684AAC0 - Rabobank 4.375% 8/04/25 | | | | | | | |
| 06/15/2016 060006871406 | B | 75,000.000 | 1.0428 | | - 78,213 | 78,213 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/15/2016 060006871406 | S | - 65,000.000 | 1.0028 | | 65,183 | 64,879 | 304 |
| Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38 | | | | | | | |
| 06/16/2016 060006871406 | S | - 55,000.000 | 1.3522 | | 74,370 | 71,639 | 2,732 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/16/2016 060006871406 | B | 45,000.000 | 1.0263 | | - 46,181 | 46,181 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/22/2016 060006871406 | B | 105,000.000 | .9998 | | - 104,984 | 104,984 | |
| Issue: 00817YAX6 - Aetna Inc 4.375% 6/15/46 | | | | | | | |
| 06/22/2016 060006871406 | S | - 125,000.000 | 1.0207 | | 127,588 | 126,535 | 1,053 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 06/24/2016 060006871402 | S | - 60,900.000 | 1.0596 | | 64,530 | 62,911 | 1,620 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/29/2016 060006871406 | S | - 515,000.000 | 1.0422 | | 536,747 | 517,789 | 18,957 |
| Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46 | | | | | | | |
| 06/29/2016 060006871406 | B | 650,000.000 | .9998 | | - 649,883 | 649,883 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/30/2016 060006871402 | B | 32,600.000 | 1.0150 | | - 33,088 | 33,088 | |
| Issue: 912828F39 - U S Treasury Nt 1.750% 9/30/19 | | | | | | | |
| 07/01/2016 060006871402 | S | - 267,200.000 | 1.0314 | | 275,602 | 268,172 | 7,430 |
| Issue: 912828TM2 - U S Treasury Nt 0.625% 8/31/17 | | | | | | | |
| 07/01/2016 060006871402 | S | - 200,700.000 | 1.0011 | | 200,920 | 200,277 | 643 |
| Issue: 912828TS9 - U S Treasury Nt 0.625% 9/30/17 | | | | | | | |
| 07/01/2016 060006871402 | S | - 302,200.000 | 1.0010 | | 302,495 | 302,106 | 390 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 07/01/2016 060006871402 | B | 48,200.000 | 1.0516 | | - 50,685 | 50,685 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 651229AY2 - Newell Rubbermaid 5.500% 4/01/46 | | | | | | | |
| 07/01/2016 060006871406 | S | - 80,000.000 | 1.2122 | | 96,978 | 90,972 | 6,006 |
| Issue: 651229AX4 - Newell Rubbermaid 5.375% 4/01/36 | | | | | | | |
| 07/01/2016 060006871406 | B | 105,000.000 | 1.1673 | | - 122,563 | 122,563 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/07/2016 060006871406 | S | - 210,000.000 | 1.0768 | | 226,136 | 211,608 | 14,528 |
| Issue: 94974BGT1 - Wells Fargo Mtn 4.400% 6/14/46 | | | | | | | |
| 07/07/2016 060006871406 | B | 15,000.000 | 1.0528 | | - 15,793 | 15,793 | |
| Issue: 25468PDN3 - Walt Disney Mtn 3.000% 7/30/46 | | | | | | | |
| 07/07/2016 060006871406 | B | 250,000.000 | .9621 | | - 240,530 | 240,530 | |
| Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44 | | | | | | | |
| 07/12/2016 060006871402 | S | - 53,400.000 | 1.1672 | | 62,328 | 58,019 | 4,309 |
| Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25 | | | | | | | |
| 07/12/2016 060006871402 | S | - 11,400.000 | 1.0541 | | 12,016 | 11,265 | 751 |
| Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23 | | | | | | | |
| 07/12/2016 060006871402 | S | - 29,000.000 | 1.0790 | | 31,292 | 28,449 | 2,842 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 07/12/2016 060006871402 | B | 32,700.000 | 1.0123 | | - 33,104 | 33,104 | |
| Issue: 912828R93 - U S Treasury Nt 0.625% 6/30/18 | | | | | | | |
| 07/12/2016 060006871402 | B | 363,900.000 | .9992 | | - 363,601 | 363,601 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/14/2016 060006871406 | S | - 285,000.000 | 1.0520 | | 299,829 | 289,452 | 10,377 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 07/14/2016 060006871406 | B | 700,000.000 | 1.0078 | | - 705,441 | 705,441 | |
| Issue: 912828N89 - U S Treasury Nt 1.375% 1/31/21 | | | | | | | |
| 07/18/2016 060006871402 | S | - 41,000.000 | 1.0119 | | 41,487 | 41,045 | 442 |
| Issue: 912828S27 - U S Treasury Nt 1.125% 6/30/21 | | | | | | | |
| 07/18/2016 060006871402 | S | - 188,000.000 | .9995 | | 187,905 | 188,573 | - 668 |
| Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44 | | | | | | | |
| 07/19/2016 060006871406 | B | 325,000.000 | 1.0711 | | - 348,101 | 348,101 | |
| Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45 | | | | | | | |
| 07/19/2016 060006871406 | S | - 305,000.000 | 1.0540 | | 321,470 | 295,048 | 26,422 |
| Issue: 20826FAR7 - Conocophillips 5.950% 3/15/46 | | | | | | | |
| 07/20/2016 060006871406 | B | 95,000.000 | 1.2632 | | - 120,001 | 120,001 | |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 07/20/2016 060006871406 | S | - 110,000.000 | 1.3070 | | 143,773 | 149,886 | - 6,113 |
| Issue: 26875PAN1 - Eog Resources Inc 3.900% 4/01/35 | | | | | | | |
| 07/25/2016 060006871406 | B | 235,000.000 | 1.0020 | | - 235,477 | 235,477 | |
| Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37 | | | | | | | |
| 07/25/2016 060006871406 | B | 210,000.000 | 1.4676 | | - 308,196 | 308,196 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/25/2016 060006871406 | S | - 180,000.000 | 1.0438 | | 187,875 | 184,743 | 3,132 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/25/2016 060006871406 | S | - 140,000.000 | 1.0441 | | 146,169 | 143,689 | 2,480 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/01/2016 060006871406 | S | - 530,000.000 | 1.0477 | | 555,279 | 551,174 | 4,104 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/01/2016 060006871406 | S | - 280,000.000 | 1.0477 | | 293,355 | 291,187 | 2,168 |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 08/01/2016 060006871406 | B | 655,000.000 | .9952 | | - 651,823 | 651,823 | |
| Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56 | | | | | | | |
| 08/01/2016 060006871406 | B | 315,000.000 | .9751 | | - 307,141 | 307,141 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/03/2016 060006871406 | B | 175,000.000 | 1.0434 | | - 182,602 | 182,602 | |
| Issue: 20826FAR7 - Conocophillips 5.950% 3/15/46 | | | | | | | |
| 08/03/2016 060006871406 | S | - 215,000.000 | 1.1976 | | 257,490 | 270,445 | - 12,954 |
| Issue: 912828Q37 - U S Treasury Nt 1.250% 3/31/21 | | | | | | | |
| 08/04/2016 060006871402 | S | - 95,300.000 | 1.0113 | | 96,380 | 95,619 | 761 |
| Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46 | | | | | | | |
| 08/08/2016 060006871406 | B | 70,000.000 | 1.0441 | | - 73,088 | 73,088 | |
| Issue: 68389XBH7 - Oracle Corp 3.850% 7/15/36 | | | | | | | |
| 08/08/2016 060006871406 | S | - 90,000.000 | 1.0417 | | 93,750 | 91,201 | 2,549 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/09/2016 060006871406 | S | - 170,000.000 | 1.0505 | | 178,580 | 177,389 | 1,191 |
| Issue: 30231GAW2 - Exxon Mobil 4.114% 3/01/46 | | | | | | | |
| 08/09/2016 060006871406 | B | 185,000.000 | 1.1351 | | - 209,999 | 209,999 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/10/2016 060006871406 | S | - 150,000.000 | 1.0556 | | 158,344 | 157,162 | 1,182 |
| Issue: 00817YAX6 - Aetna Inc 4.375% 6/15/46 | | | | | | | |
| 08/10/2016 060006871406 | B | 190,000.000 | 1.0482 | | - 199,158 | 199,158 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/15/2016 060006871406 | S | - 770,000.000 | 1.0521 | | 810,148 | 807,177 | 2,971 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 08/15/2016 060006871406 | S | - 285,000.000 | 1.0069 | | 286,977 | 286,590 | 387 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/15/2016 060006871406 | B | 765,000.000 | 1.0541 | | - 806,358 | 806,358 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/15/2016 060006871406 | S | - 205,000.000 | 1.0483 | | 214,906 | 215,995 | - 1,089 |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 08/15/2016 060006871406 | B | 280,000.000 | .9969 | | - 279,125 | 279,125 | |
| Issue: 059165EH9 - Baltimore Gas 3.500% 8/15/46 | | | | | | | |
| 08/15/2016 060006871406 | B | 245,000.000 | .9991 | | - 244,775 | 244,775 | |
| Issue: 20826FAR7 - Conocophillips 5.950% 3/15/46 | | | | | | | |
| 08/16/2016 060006871406 | S | - 40,000.000 | 1.2590 | | 50,360 | 50,315 | 45 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/16/2016 060006871406 | B | 35,000.000 | 1.0456 | | - 36,597 | 36,597 | |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 08/18/2016 060006871406 | B | 70,000.000 | 1.0364 | | - 72,545 | 72,545 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56 | | | | | | | |
| 08/18/2016 060006871406 | S | - 65,000.000 | 1.0341 | | 67,215 | 63,733 | 3,482 |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 08/19/2016 060006871406 | B | 50,000.000 | 1.0279 | | - 51,395 | 51,395 | |
| Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56 | | | | | | | |
| 08/19/2016 060006871406 | S | - 45,000.000 | 1.0268 | | 46,205 | 44,123 | 2,082 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/23/2016 060006871406 | S | - 525,000.000 | 1.0620 | | 557,566 | 553,892 | 3,675 |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 08/23/2016 060006871406 | B | 620,000.000 | 1.0438 | | - 647,131 | 647,131 | |
| Issue: 912828R77 - U S Treasury Nt 1.375% 5/31/21 | | | | | | | |
| 08/26/2016 060006871402 | S | - 63,300.000 | 1.0069 | | 63,738 | 63,270 | 467 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/30/2016 060006871406 | S | - 150,000.000 | 1.0600 | | 159,000 | 158,403 | 597 |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 08/30/2016 060006871406 | B | 175,000.000 | 1.0401 | | - 182,021 | 182,021 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/31/2016 060006871406 | B | 645,000.000 | 1.0593 | | - 683,272 | 683,272 | |
| Issue: 01F030694 - F N M A Tba 30Yr 3.000% 9/15/44 | | | | | | | |
| 09/01/2016 060006871402 | S | - 120,000.000 | 1.0375 | | 124,495 | 124,552 | - 56 |
| Issue: 01F0306A1 - F N M A Tba 30Yr 3.000% 10/14/44 | | | | | | | |
| 09/01/2016 060006871402 | B | 120,000.000 | 1.0355 | | - 124,256 | 124,256 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/02/2016 060006871406 | B | 85,000.000 | 1.0489 | | - 89,157 | 89,157 | |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 09/02/2016 060006871406 | S | - 205,000.000 | .9906 | | 203,078 | 204,161 | - 1,082 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/06/2016 060006871406 | S | - 100,000.000 | 1.0561 | | 105,613 | 105,614 | - 1 |
| Issue: 437076BP6 - Home Depot Inc 3.500% 9/15/56 | | | | | | | |
| 09/06/2016 060006871406 | B | 105,000.000 | .9810 | | - 103,002 | 103,002 | |
| Issue: 01F030694 - F N M A Tba 30Yr 3.000% 9/15/44 | | | | | | | |
| 09/08/2016 060006871402 | B | 120,000.000 | 1.0383 | | - 124,594 | 124,594 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/12/2016 060006871406 | B | 65,000.000 | 1.0228 | | - 66,483 | 66,483 | |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 09/12/2016 060006871406 | S | - 80,000.000 | .9942 | | 79,539 | 81,803 | - 2,263 |
| Issue: 26442CAN4 - Duke Energy Carolina 4.000% 9/30/42 | | | | | | | |
| 09/13/2016 060006871406 | S | - 270,000.000 | 1.0515 | | 283,902 | 262,389 | 21,513 |
| Issue: 68389XBG9 - Oracle Corp 4.375% 5/15/55 | | | | | | | |
| 09/13/2016 060006871406 | S | - 70,000.000 | 1.0348 | | 72,439 | 68,299 | 4,139 |
| Issue: 907818EJ3 - Union Pacific Corp 4.050% 3/01/46 | | | | | | | |
| 09/13/2016 060006871406 | S | - 160,000.000 | 1.0830 | | 173,274 | 168,346 | 4,928 |
| Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43 | | | | | | | |
| 09/13/2016 060006871406 | B | 160,000.000 | 1.1798 | | - 188,760 | 188,760 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/13/2016 060006871406 | B | 220,000.000 | 1.0081 | | - 221,788 | 221,788 | |
| Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46 | | | | | | | |
| 09/13/2016 060006871406 | B | 80,000.000 | 1.0015 | | - 80,119 | 80,119 | |
| Issue: 01F0306A1 - F N M A Tba 30Yr 3.000% 10/14/44 | | | | | | | |
| 09/15/2016 060006871402 | S | - 120,000.000 | 1.0341 | | 124,092 | 124,256 | - 164 |
| Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44 | | | | | | | |
| 09/15/2016 060006871402 | B | 120,000.000 | 1.0319 | | - 123,825 | 123,825 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/15/2016 060006871406 | S | - 300,000.000 | 1.0056 | | 301,676 | 310,420 | - 8,744 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/15/2016 060006871406 | S | - 95,000.000 | 1.0056 | | 95,531 | 98,300 | - 2,769 |
| Issue: 375558BK8 - Gilead Sciences Inc 4.150% 3/01/47 | | | | | | | |
| 09/15/2016 060006871406 | B | 115,000.000 | .9928 | | - 114,175 | 114,175 | |
| Issue: 375558BJ1 - Gilead Sciences Inc 4.000% 9/01/36 | | | | | | | |
| 09/15/2016 060006871406 | B | 460,000.000 | .9943 | | - 457,378 | 457,378 | |
| Issue: 58013MER1 - McDonalds Corp Mtn 3.625% 5/01/43 | | | | | | | |
| 09/16/2016 060006871406 | S | - 295,000.000 | .9434 | | 278,315 | 250,098 | 28,217 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/16/2016 060006871406 | B | 220,000.000 | 1.0103 | | - 222,269 | 222,269 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/20/2016 060006871406 | B | 205,000.000 | 1.0146 | | - 207,987 | 207,987 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 037833AL4 - Apple Inc 3.850% 5/04/43 | | | | | | | |
| 09/22/2016 060006871406 | B | 85,000.000 | 1.0281 | | - 87,392 | 87,392 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/22/2016 060006871406 | S | - 55,000.000 | 1.0312 | | 56,714 | 56,253 | 461 |
| Issue: 037833CD0 - Apple Inc 3.850% 8/04/46 | | | | | | | |
| 09/22/2016 060006871406 | S | - 80,000.000 | 1.0280 | | 82,236 | 82,786 | - 550 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 09/23/2016 060006871402 | S | - 75,000.000 | .9997 | | 74,977 | 75,186 | - 210 |
| Issue: 040555CT9 - Arizona Public 4.350% 11/15/45 | | | | | | | |
| 09/26/2016 060006871406 | B | 90,000.000 | 1.1440 | | - 102,960 | 102,960 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/26/2016 060006871406 | S | - 80,000.000 | 1.0395 | | 83,163 | 81,823 | 1,340 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/26/2016 060006871406 | S | - 180,000.000 | 1.0390 | | 187,017 | 184,102 | 2,916 |
| Issue: 844895AX0 - Southwest Gas Corp 3.800% 9/29/46 | | | | | | | |
| 09/26/2016 060006871406 | B | 220,000.000 | .9970 | | - 219,336 | 219,336 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 09/30/2016 060006871402 | B | 45,000.000 | .9838 | | - 44,272 | 44,272 | |
| Issue: 822582BF8 - Shell International 4.375% 5/11/45 | | | | | | | |
| 10/05/2016 060006871406 | B | 160,000.000 | 1.0745 | | - 171,926 | 171,926 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/05/2016 060006871406 | S | - 135,000.000 | 1.0130 | | 136,751 | 138,467 | - 1,716 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45 | | | | | | | |
| 10/06/2016 060006871406 | S | - 245,000.000 | 1.0453 | | 256,108 | 248,743 | 7,365 |
| Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46 | | | | | | | |
| 10/06/2016 060006871406 | B | 240,000.000 | 1.0263 | | - 246,317 | 246,317 | |
| Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46 | | | | | | | |
| 10/07/2016 060006871406 | B | 140,000.000 | 1.0233 | | - 143,262 | 143,262 | |
| Issue: 68389XBH7 - Oracle Corp 3.850% 7/15/36 | | | | | | | |
| 10/07/2016 060006871406 | S | - 180,000.000 | 1.0294 | | 185,292 | 182,214 | 3,078 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/13/2016 060006871406 | B | 50,000.000 | 1.0053 | | - 50,266 | 50,266 | |
| Issue: 00206RDM1 - At T Inc 4.550% 3/09/49 | | | | | | | |
| 10/13/2016 060006871406 | S | - 60,000.000 | .9924 | | 59,545 | 51,397 | 8,148 |
| Issue: 912828T34 - U S Treasury Nt 1.125% 9/30/21 | | | | | | | |
| 10/17/2016 060006871402 | B | 63,000.000 | .9939 | | - 62,614 | 62,614 | |
| Issue: 124857AP8 - Cbs Corp 3.500% 1/15/25 | | | | | | | |
| 10/18/2016 060006871402 | S | - 4,000.000 | 1.0431 | | 4,173 | 4,012 | 161 |
| Issue: 654106AG8 - Nike Inc 3.375% 11/01/46 | | | | | | | |
| 10/18/2016 060006871406 | B | 35,000.000 | .9890 | | - 34,615 | 34,615 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/18/2016 060006871406 | S | - 30,000.000 | .9989 | | 29,968 | 30,543 | - 574 |
| Issue: 124857AP8 - Cbs Corp 3.500% 1/15/25 | | | | | | | |
| 10/19/2016 060006871402 | S | - 3,000.000 | 1.0412 | | 3,124 | 3,009 | 115 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26 | | | | | | | |
| 10/19/2016 060006871406 | B | 170,000.000 | 1.0030 | | - 170,512 | 170,512 | |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 10/19/2016 060006871406 | S | - 165,000.000 | .9784 | | 161,442 | 162,516 | - 1,074 |
| Issue: 124857AP8 - Cbs Corp 3.500% 1/15/25 | | | | | | | |
| 10/25/2016 060006871402 | S | - 3,000.000 | 1.0346 | | 3,104 | 3,009 | 95 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/26/2016 060006871406 | B | 55,000.000 | .9922 | | - 54,570 | 54,570 | |
| Issue: 20030NBT7 - Comcast Corp 3.200% 7/15/36 | | | | | | | |
| 10/26/2016 060006871406 | S | - 80,000.000 | .9619 | | 76,955 | 79,450 | - 2,495 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/28/2016 060006871406 | S | - 65,000.000 | .9763 | | 63,459 | 65,845 | - 2,386 |
| Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44 | | | | | | | |
| 11/01/2016 060006871402 | B | 95,000.000 | 1.0702 | | - 101,669 | 101,669 | |
| Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44 | | | | | | | |
| 11/01/2016 060006871402 | S | - 120,000.000 | 1.0291 | | 123,497 | 123,661 | - 164 |
| Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44 | | | | | | | |
| 11/01/2016 060006871402 | S | - 95,000.000 | 1.0500 | | 99,750 | 99,924 | - 174 |
| Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44 | | | | | | | |
| 11/02/2016 060006871402 | B | 95,000.000 | 1.0506 | | - 99,809 | 99,809 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/04/2016 060006871406 | B | 140,000.000 | .9838 | | - 137,736 | 137,736 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 62854AAD6 - Mylan Nv 3.950% 6/15/26 | | | | | | | |
| 11/08/2016 060006871402 | B | 4,000.000 | .9798 | | - 3,919 | 3,919 | |
| Issue: 20030NBG5 - Comcast Corp 4.500% 1/15/43 | | | | | | | |
| 11/09/2016 060006871406 | B | 150,000.000 | 1.0720 | | - 160,797 | 160,797 | |
| Issue: 20825CAP9 - Conocophillps 5.900% 5/15/38 | | | | | | | |
| 11/09/2016 060006871406 | B | 470,000.000 | 1.1520 | | - 541,417 | 541,417 | |
| Issue: 74456QBQ8 - Public Service Mtn 3.800% 3/01/46 | | | | | | | |
| 11/09/2016 060006871406 | S | - 165,000.000 | 1.0151 | | 167,490 | 164,527 | 2,963 |
| Issue: 20826FAR7 - Conocophillips 5.950% 3/15/46 | | | | | | | |
| 11/09/2016 060006871406 | S | - 385,000.000 | 1.2029 | | 463,101 | 484,284 | - 21,183 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/09/2016 060006871406 | B | 155,000.000 | .9278 | | - 143,811 | 143,811 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/09/2016 060006871406 | S | - 130,000.000 | .9456 | | 122,931 | 127,434 | - 4,502 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/10/2016 060006871406 | S | - 50,000.000 | .9213 | | 46,063 | 49,013 | - 2,950 |
| Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56 | | | | | | | |
| 11/10/2016 060006871406 | B | 50,000.000 | .9670 | | - 48,352 | 48,352 | |
| Issue: 717081ED1 - Pfizer Inc 4.125% 12/15/46 | | | | | | | |
| 11/14/2016 060006871406 | B | 165,000.000 | .9983 | | - 164,713 | 164,713 | |
| Issue: 717081EC3 - Pfizer Inc 4.000% 12/15/36 | | | | | | | |
| 11/14/2016 060006871406 | B | 630,000.000 | .9952 | | - 626,970 | 626,970 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/14/2016 060006871406 | S | - 1,255,000.000 | .9047 | | 1,135,383 | 1,230,225 | - 94,842 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/14/2016 060006871406 | B | 1,295,000.000 | .8553 | | - 1,107,665 | 1,107,665 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/14/2016 060006871406 | B | 70,000.000 | .8488 | | - 59,413 | 59,413 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/14/2016 060006871406 | S | - 65,000.000 | .8531 | | 55,451 | 55,650 | - 199 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/14/2016 060006871406 | S | - 485,000.000 | .8466 | | 410,583 | 416,294 | - 5,711 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/14/2016 060006871406 | S | - 155,000.000 | .8466 | | 131,217 | 133,042 | - 1,825 |
| Issue: 21H0326C9 - G N M A I I Tba 3.500% 12/15/44 | | | | | | | |
| 11/17/2016 060006871402 | B | 130,000.000 | 1.0466 | | - 136,053 | 136,053 | |
| Issue: 36179RS91 - G N M A I I #Ma3244 3.500% 11/20/45 | | | | | | | |
| 11/17/2016 060006871402 | S | - 129,524.490 | 1.0480 | | 135,743 | 136,689 | - 946 |
| Issue: 002824BH2 - Abbott Laboratories 4.900% 11/30/46 | | | | | | | |
| 11/17/2016 060006871406 | B | 295,000.000 | .9922 | | - 292,702 | 292,702 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/17/2016 060006871406 | S | - 265,000.000 | .8441 | | 223,697 | 227,409 | - 3,712 |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 11/21/2016 060006871406 | S | - 235,000.000 | .9711 | | 228,207 | 229,494 | - 1,287 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 05565QDH8 - Bp Capital Markets 3.723% 11/28/28 | | | | | | | |
| 11/21/2016 060006871406 | B | 215,000.000 | 1.0000 | | - 215,000 | 215,000 | |
| Issue: 822582BF8 - Shell International 4.375% 5/11/45 | | | | | | | |
| 11/21/2016 060006871406 | S | - 125,000.000 | .9926 | | 124,073 | 128,521 | - 4,449 |
| Issue: 822582BY7 - Shell International 3.750% 9/12/46 | | | | | | | |
| 11/21/2016 060006871406 | B | 130,000.000 | .8971 | | - 116,617 | 116,617 | |
| Issue: 36962G5J9 - General Elec Cap Mtn 4.650% 10/17/21 | | | | | | | |
| 11/22/2016 060006871402 | S | - 11,000.000 | 1.1071 | | 12,178 | 11,703 | 475 |
| Issue: 912828T67 - U S Treasury Nt 1.250% 10/31/21 | | | | | | | |
| 11/30/2016 060006871402 | B | 125,800.000 | .9711 | | - 122,164 | 122,164 | |
| Issue: 002824BG4 - Abbott Laboratories 4.750% 11/30/36 | | | | | | | |
| 11/30/2016 060006871406 | B | 895,000.000 | 1.0058 | | - 900,191 | 900,191 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/30/2016 060006871406 | S | - 650,000.000 | .8455 | | 549,555 | 554,170 | - 4,615 |
| Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25 | | | | | | | |
| 11/30/2016 060006871424 | S | - 185,000.000 | .9718 | | 179,790 | 183,107 | - 3,317 |
| Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44 | | | | | | | |
| 12/01/2016 060006871402 | S | - 95,000.000 | 1.0702 | | 101,669 | 101,663 | 6 |
| Issue: 3138EPN91 - F N M A #Al6715 4.000% 2/01/45 | | | | | | | |
| 12/01/2016 060006871402 | B | 95,000.140 | 1.0702 | | - 101,669 | 101,669 | |
| Issue: 002824BH2 - Abbott Laboratories 4.900% 11/30/46 | | | | | | | |
| 12/01/2016 060006871406 | B | 210,000.000 | .9969 | | - 209,339 | 209,339 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 002824BG4 - Abbott Laboratories 4.750% 11/30/36 | | | | | | | |
| 12/01/2016 060006871406 | B | 460,000.000 | .9986 | | - 459,338 | 459,338 | |
| Issue: 020002BC4 - Allstate Corp 4.200% 12/15/46 | | | | | | | |
| 12/01/2016 060006871406 | B | 40,000.000 | .9958 | | - 39,830 | 39,830 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/01/2016 060006871406 | S | - 345,000.000 | .8288 | | 285,919 | 294,136 | - 8,217 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/01/2016 060006871406 | S | - 190,000.000 | .8289 | | 157,492 | 161,988 | - 4,496 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/01/2016 060006871406 | S | - 40,000.000 | .8312 | | 33,247 | 34,103 | - 856 |
| Issue: 020002BC4 - Allstate Corp 4.200% 12/15/46 | | | | | | | |
| 12/02/2016 060006871406 | B | 285,000.000 | 1.0091 | | - 287,605 | 287,605 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/02/2016 060006871406 | S | - 280,000.000 | .8400 | | 235,200 | 237,154 | - 1,954 |
| Issue: 21H0326C9 - G N M A I I Tba 3.500% 12/15/44 | | | | | | | |
| 12/07/2016 060006871402 | S | - 130,000.000 | 1.0431 | | 135,601 | 135,975 | - 374 |
| Issue: 21H032613 - G N M A I I Tba 3.500% 1/15/44 | | | | | | | |
| 12/07/2016 060006871402 | B | 130,000.000 | 1.0416 | | - 135,403 | 135,403 | |
| Issue: 94974BGU8 - Wells Fargo Mtn 4.750% 12/07/46 | | | | | | | |
| 12/15/2016 060006871406 | S | - 90,000.000 | .9937 | | 89,429 | 89,829 | - 400 |
| Issue: 91324PCX8 - Unitedhealth Group 4.200% 1/15/47 | | | | | | | |
| 12/15/2016 060006871406 | B | 125,000.000 | .9925 | | - 124,066 | 124,066 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 94974BGQ7 - Wells Fargo Company 4.900% 11/17/45 | | | | | | | |
| 12/15/2016 060006871406 | B | 90,000.000 | 1.0108 | | - 90,972 | 90,972 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/15/2016 060006871406 | S | - 125,000.000 | .8196 | | 102,456 | 104,260 | - 1,804 |
| **Total For Mlpfs Inc/Fixed Income** | | | | **0** | **63,798,716** | **63,657,344** | **141,379** |
| **GRAND TOTAL** | | | | **0** | **128,212,954** | **127,847,198** | **367,675** |

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

Issue: 31846V435 - First American Inst Prime Ob Fd Cl V

| | | | | | | |
|---|---|---|---|---|---|---|
| 01/04/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 |
| 01/04/2016 060006871403 | B | 77.500 | 1.0000 | | - 78 | 78 |
| 01/04/2016 060006871406 | B | 169,023.230 | 1.0000 | | - 169,023 | 169,023 |
| 01/04/2016 060006871421 | B | 22.500 | 1.0000 | | - 23 | 23 |
| 01/05/2016 060006871401 | B | 153.200 | 1.0000 | | - 153 | 153 |
| 01/05/2016 060006871401 | B | 1.920 | 1.0000 | | - 2 | 2 |
| 01/05/2016 060006871402 | B | 89,618.460 | 1.0000 | | - 89,618 | 89,618 |
| 01/05/2016 060006871403 | B | 2,739.200 | 1.0000 | | - 2,739 | 2,739 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/05/2016 060006871406 | B | 86,408.890 | 1.0000 | | - 86,409 | 86,409 | |
| 01/05/2016 060006871413 | B | .170 | 1.0000 | | | | |
| 01/05/2016 060006871414 | B | 2.460 | 1.0000 | | - 2 | 2 | |
| 01/05/2016 060006871419 | B | 31.850 | 1.0000 | | - 32 | 32 | |
| 01/05/2016 060006871421 | B | 811.260 | 1.0000 | | - 811 | 811 | |
| 01/05/2016 060006871424 | B | 80.820 | 1.0000 | | - 81 | 81 | |
| 01/05/2016 060006871426 | B | 14.840 | 1.0000 | | - 15 | 15 | |
| 01/06/2016 060006871402 | B | 57,319.860 | 1.0000 | | - 57,320 | 57,320 | |
| 01/06/2016 060006871406 | B | 263,053.790 | 1.0000 | | - 263,054 | 263,054 | |
| 01/07/2016 060006871403 | B | 8,075.260 | 1.0000 | | - 8,075 | 8,075 | |
| 01/07/2016 060006871421 | B | 2,323.540 | 1.0000 | | - 2,324 | 2,324 | |
| 01/08/2016 060006871402 | B | 192.500 | 1.0000 | | - 193 | 193 | |
| 01/08/2016 060006871403 | B | 527.000 | 1.0000 | | - 527 | 527 | |
| 01/08/2016 060006871406 | B | 117,021.580 | 1.0000 | | - 117,022 | 117,022 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/08/2016 060006871421 | B | 153.000 | 1.0000 | | - 153 | 153 | |
| 01/08/2016 060006871424 | B | 325,998.870 | 1.0000 | | - 325,999 | 325,999 | |
| 01/11/2016 060006871402 | B | 247.500 | 1.0000 | | - 248 | 248 | |
| 01/11/2016 060006871406 | B | 525,625.880 | 1.0000 | | - 525,626 | 525,626 | |
| 01/12/2016 060006871402 | B | 7,071.260 | 1.0000 | | - 7,071 | 7,071 | |
| 01/12/2016 060006871402 | B | 32.840 | 1.0000 | | - 33 | 33 | |
| 01/14/2016 060006871402 | B | 16,123.160 | 1.0000 | | - 16,123 | 16,123 | |
| 01/15/2016 060006871402 | B | 24,851.520 | 1.0000 | | - 24,852 | 24,852 | |
| 01/15/2016 060006871402 | B | 959.970 | 1.0000 | | - 960 | 960 | |
| 01/15/2016 060006871403 | B | 5,542.500 | 1.0000 | | - 5,543 | 5,543 | |
| 01/15/2016 060006871403 | B | 1,468.050 | 1.0000 | | - 1,468 | 1,468 | |
| 01/15/2016 060006871406 | B | 206,590.120 | 1.0000 | | - 206,590 | 206,590 | |
| 01/15/2016 060006871406 | B | 8,227.260 | 1.0000 | | - 8,227 | 8,227 | |
| 01/15/2016 060006871421 | B | 1,608.750 | 1.0000 | | - 1,609 | 1,609 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/15/2016 060006871421 | B | 434.540 | 1.0000 | | - 435 | 435 | |
| 01/19/2016 060006871402 | B | 1,824.600 | 1.0000 | | - 1,825 | 1,825 | |
| 01/19/2016 060006871402 | B | 233.310 | 1.0000 | | - 233 | 233 | |
| 01/19/2016 060006871406 | B | 1,234,748.610 | 1.0000 | | - 1,234,749 | 1,234,749 | |
| 01/20/2016 060006871402 | B | 3,379.310 | 1.0000 | | - 3,379 | 3,379 | |
| 01/20/2016 060006871403 | B | 67,930.060 | 1.0000 | | - 67,930 | 67,930 | |
| 01/20/2016 060006871406 | B | 298,293.090 | 1.0000 | | - 298,293 | 298,293 | |
| 01/20/2016 060006871421 | B | 9,781.640 | 1.0000 | | - 9,782 | 9,782 | |
| 01/21/2016 060006871401 | B | 2,694,049.900 | 1.0000 | | - 2,694,050 | 2,694,050 | |
| 01/21/2016 060006871401 | B | 1,514,116.430 | 1.0000 | | - 1,514,116 | 1,514,116 | |
| 01/21/2016 060006871402 | B | 30,897.570 | 1.0000 | | - 30,898 | 30,898 | |
| 01/21/2016 060006871403 | B | 775.500 | 1.0000 | | - 776 | 776 | |
| 01/21/2016 060006871403 | B | 110,000.000 | 1.0000 | | - 110,000 | 110,000 | |
| 01/21/2016 060006871406 | B | 329,728.380 | 1.0000 | | - 329,728 | 329,728 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/21/2016 060006871413 | B | 1,500,000.000 | 1.0000 | | - 1,500,000 | 1,500,000 | |
| 01/21/2016 060006871421 | B | 231.000 | 1.0000 | | - 231 | 231 | |
| 01/21/2016 060006871421 | B | 38,500.000 | 1.0000 | | - 38,500 | 38,500 | |
| 01/22/2016 060006871402 | B | 770.000 | 1.0000 | | - 770 | 770 | |
| 01/22/2016 060006871403 | B | 100,431.000 | 1.0000 | | - 100,431 | 100,431 | |
| 01/22/2016 060006871406 | B | 50,963.200 | 1.0000 | | - 50,963 | 50,963 | |
| 01/22/2016 060006871406 | B | 2,400.000 | 1.0000 | | - 2,400 | 2,400 | |
| 01/22/2016 060006871421 | B | 30,549.000 | 1.0000 | | - 30,549 | 30,549 | |
| 01/25/2016 060006871402 | B | 15,151.000 | 1.0000 | | - 15,151 | 15,151 | |
| 01/25/2016 060006871402 | B | 2,272.690 | 1.0000 | | - 2,273 | 2,273 | |
| 01/25/2016 060006871403 | B | 27,734.190 | 1.0000 | | - 27,734 | 27,734 | |
| 01/25/2016 060006871406 | B | 4,921.880 | 1.0000 | | - 4,922 | 4,922 | |
| 01/25/2016 060006871421 | B | 7,395.780 | 1.0000 | | - 7,396 | 7,396 | |
| 01/26/2016 060006871401 | B | 226.630 | 1.0000 | | - 227 | 227 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/26/2016 060006871403 | B | 92,340.230 | 1.0000 | | - 92,340 | 92,340 | |
| 01/26/2016 060006871406 | B | 2,084.990 | 1.0000 | | - 2,085 | 2,085 | |
| 01/26/2016 060006871421 | B | 28,696.740 | 1.0000 | | - 28,697 | 28,697 | |
| 01/26/2016 060006871424 | B | 15,187.500 | 1.0000 | | - 15,188 | 15,188 | |
| 01/27/2016 060006871403 | B | 34,728.670 | 1.0000 | | - 34,729 | 34,729 | |
| 01/27/2016 060006871419 | B | 160,000.000 | 1.0000 | | - 160,000 | 160,000 | |
| 01/27/2016 060006871421 | B | 10,247.830 | 1.0000 | | - 10,248 | 10,248 | |
| 01/27/2016 060006871424 | B | 17,718.750 | 1.0000 | | - 17,719 | 17,719 | |
| 01/27/2016 060006871426 | B | 40,000.000 | 1.0000 | | - 40,000 | 40,000 | |
| 01/28/2016 060006871402 | B | 467.500 | 1.0000 | | - 468 | 468 | |
| 01/28/2016 060006871403 | B | 194,370.000 | 1.0000 | | - 194,370 | 194,370 | |
| 01/28/2016 060006871421 | B | 56,430.000 | 1.0000 | | - 56,430 | 56,430 | |
| 01/29/2016 060006871403 | B | 14,402.740 | 1.0000 | | - 14,403 | 14,403 | |
| 01/29/2016 060006871406 | B | 164,000.520 | 1.0000 | | - 164,001 | 164,001 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/29/2016 060006871419 | B | 6,337.080 | 1.0000 | | - 6,337 | 6,337 | |
| 01/29/2016 060006871421 | B | 3,845.930 | 1.0000 | | - 3,846 | 3,846 | |
| 01/29/2016 060006871426 | B | 13,704.620 | 1.0000 | | - 13,705 | 13,705 | |
| 02/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 02/01/2016 060006871402 | B | 206.080 | 1.0000 | | - 206 | 206 | |
| 02/01/2016 060006871403 | B | 45,605.020 | 1.0000 | | - 45,605 | 45,605 | |
| 02/01/2016 060006871406 | B | 242,376.070 | 1.0000 | | - 242,376 | 242,376 | |
| 02/01/2016 060006871406 | B | 474.820 | 1.0000 | | - 475 | 475 | |
| 02/01/2016 060006871421 | B | 13,886.630 | 1.0000 | | - 13,887 | 13,887 | |
| 02/01/2016 060006871424 | B | 843.750 | 1.0000 | | - 844 | 844 | |
| 02/02/2016 060006871401 | B | 213.480 | 1.0000 | | - 213 | 213 | |
| 02/02/2016 060006871402 | B | 7.120 | 1.0000 | | - 7 | 7 | |
| 02/02/2016 060006871403 | B | 58.790 | 1.0000 | | - 59 | 59 | |
| 02/02/2016 060006871406 | B | 85,860.630 | 1.0000 | | - 85,861 | 85,861 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/02/2016 060006871414 | B | 5.640 | 1.0000 | | - 6 | 6 | |
| 02/02/2016 060006871419 | B | 34.240 | 1.0000 | | - 34 | 34 | |
| 02/02/2016 060006871421 | B | 25.780 | 1.0000 | | - 26 | 26 | |
| 02/02/2016 060006871424 | B | 25,484.270 | 1.0000 | | - 25,484 | 25,484 | |
| 02/02/2016 060006871426 | B | 14.720 | 1.0000 | | - 15 | 15 | |
| 02/03/2016 060006871402 | B | 62,007.960 | 1.0000 | | - 62,008 | 62,008 | |
| 02/03/2016 060006871403 | B | 1,155.000 | 1.0000 | | - 1,155 | 1,155 | |
| 02/03/2016 060006871406 | B | 176,132.570 | 1.0000 | | - 176,133 | 176,133 | |
| 02/03/2016 060006871421 | B | 330.000 | 1.0000 | | - 330 | 330 | |
| 02/04/2016 060006871402 | B | 36,313.460 | 1.0000 | | - 36,313 | 36,313 | |
| 02/04/2016 060006871403 | B | 38,868.160 | 1.0000 | | - 38,868 | 38,868 | |
| 02/04/2016 060006871406 | B | 36,576.370 | 1.0000 | | - 36,576 | 36,576 | |
| 02/04/2016 060006871421 | B | 11,569.670 | 1.0000 | | - 11,570 | 11,570 | |
| 02/04/2016 060006871424 | B | 79,312.500 | 1.0000 | | - 79,313 | 79,313 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/05/2016 060006871402 | B | 1,110.460 | 1.0000 | | - 1,110 | 1,110 | |
| 02/05/2016 060006871406 | B | 100,257.120 | 1.0000 | | - 100,257 | 100,257 | |
| 02/08/2016 060006871402 | B | 256.250 | 1.0000 | | - 256 | 256 | |
| 02/08/2016 060006871406 | B | 234,091.480 | 1.0000 | | - 234,091 | 234,091 | |
| 02/10/2016 060006871402 | B | 12.810 | 1.0000 | | - 13 | 13 | |
| 02/10/2016 060006871406 | B | 197,976.270 | 1.0000 | | - 197,976 | 197,976 | |
| 02/10/2016 060006871424 | B | 1,616,501.160 | 1.0000 | | - 1,616,501 | 1,616,501 | |
| 02/11/2016 060006871402 | B | 22,700.510 | 1.0000 | | - 22,701 | 22,701 | |
| 02/12/2016 060006871402 | B | 137.680 | 1.0000 | | - 138 | 138 | |
| 02/12/2016 060006871402 | B | 4,561.050 | 1.0000 | | - 4,561 | 4,561 | |
| 02/12/2016 060006871406 | B | 359,480.840 | 1.0000 | | - 359,481 | 359,481 | |
| 02/16/2016 060006871401 | B | 7,073.510 | 1.0000 | | - 7,074 | 7,074 | |
| 02/16/2016 060006871402 | B | 15,873.770 | 1.0000 | | - 15,874 | 15,874 | |
| 02/16/2016 060006871402 | B | 500.440 | 1.0000 | | - 500 | 500 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/16/2016 060006871406 | B | 277,680.230 | 1.0000 | | - 277,680 | 277,680 | |
| 02/16/2016 060006871424 | B | 24,270.000 | 1.0000 | | - 24,270 | 24,270 | |
| 02/17/2016 060006871402 | B | 2,706.810 | 1.0000 | | - 2,707 | 2,707 | |
| 02/17/2016 060006871402 | B | 703.130 | 1.0000 | | - 703 | 703 | |
| 02/17/2016 060006871406 | B | 3,281.250 | 1.0000 | | - 3,281 | 3,281 | |
| 02/17/2016 060006871424 | B | 98,093.750 | 1.0000 | | - 98,094 | 98,094 | |
| 02/18/2016 060006871402 | B | 2,615.220 | 1.0000 | | - 2,615 | 2,615 | |
| 02/18/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |
| 02/18/2016 060006871406 | B | 268,305.540 | 1.0000 | | - 268,306 | 268,306 | |
| 02/18/2016 060006871424 | B | 2,330.000 | 1.0000 | | - 2,330 | 2,330 | |
| 02/18/2016 060006871424 | B | 1,415,021.770 | 1.0000 | | - 1,415,022 | 1,415,022 | |
| 02/19/2016 060006871403 | B | 672.000 | 1.0000 | | - 672 | 672 | |
| 02/19/2016 060006871421 | B | 190.000 | 1.0000 | | - 190 | 190 | |
| 02/22/2016 060006871402 | B | 5,540.150 | 1.0000 | | - 5,540 | 5,540 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/22/2016 060006871406 | B | 78,719.560 | 1.0000 | | - 78,720 | 78,720 | |
| 02/25/2016 060006871402 | B | 10,352.000 | 1.0000 | | - 10,352 | 10,352 | |
| 02/25/2016 060006871403 | B | 1,231.000 | 1.0000 | | - 1,231 | 1,231 | |
| 02/25/2016 060006871406 | B | 146,415.300 | 1.0000 | | - 146,415 | 146,415 | |
| 02/25/2016 060006871421 | B | 368.000 | 1.0000 | | - 368 | 368 | |
| 02/25/2016 060006871424 | B | 20,156.250 | 1.0000 | | - 20,156 | 20,156 | |
| 02/26/2016 060006871401 | B | 3,000,000.000 | 1.0000 | | - 3,000,000 | 3,000,000 | |
| 02/26/2016 060006871402 | B | 273.000 | 1.0000 | | - 273 | 273 | |
| 02/26/2016 060006871406 | B | 1,035,072.260 | 1.0000 | | - 1,035,072 | 1,035,072 | |
| 02/26/2016 060006871419 | B | 504,728.000 | 1.0000 | | - 504,728 | 504,728 | |
| 02/26/2016 060006871426 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 02/26/2016 060006871426 | B | 50,000.000 | 1.0000 | | - 50,000 | 50,000 | |
| 02/26/2016 060006871427 | B | 50,000.000 | 1.0000 | | - 50,000 | 50,000 | |
| 02/29/2016 060006871401 | B | 320,644.120 | 1.0000 | | - 320,644 | 320,644 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/29/2016 060006871402 | B | 2,934.000 | 1.0000 | | - 2,934 | 2,934 | |
| 02/29/2016 060006871424 | B | 1,343.750 | 1.0000 | | - 1,344 | 1,344 | |
| 03/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 03/01/2016 060006871403 | B | 3,798.500 | 1.0000 | | - 3,799 | 3,799 | |
| 03/01/2016 060006871421 | B | 1,117.500 | 1.0000 | | - 1,118 | 1,118 | |
| 03/01/2016 060006871424 | B | 80,252.230 | 1.0000 | | - 80,252 | 80,252 | |
| 03/02/2016 060006871401 | B | 236.930 | 1.0000 | | - 237 | 237 | |
| 03/02/2016 060006871402 | B | 8.300 | 1.0000 | | - 8 | 8 | |
| 03/02/2016 060006871403 | B | 107.380 | 1.0000 | | - 107 | 107 | |
| 03/02/2016 060006871414 | B | 7.390 | 1.0000 | | - 7 | 7 | |
| 03/02/2016 060006871419 | B | 16.970 | 1.0000 | | - 17 | 17 | |
| 03/02/2016 060006871421 | B | 45.140 | 1.0000 | | - 45 | 45 | |
| 03/02/2016 060006871424 | B | 468.290 | 1.0000 | | - 468 | 468 | |
| 03/02/2016 060006871426 | B | 5.750 | 1.0000 | | - 6 | 6 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/03/2016 060006871402 | B | 52,047.940 | 1.0000 | | - 52,048 | 52,048 | |
| 03/03/2016 060006871406 | B | 102,581.080 | 1.0000 | | - 102,581 | 102,581 | |
| 03/03/2016 060006871424 | B | 97,375.000 | 1.0000 | | - 97,375 | 97,375 | |
| 03/04/2016 060006871406 | B | 301,907.440 | 1.0000 | | - 301,907 | 301,907 | |
| 03/07/2016 060006871402 | B | 2,037.000 | 1.0000 | | - 2,037 | 2,037 | |
| 03/07/2016 060006871403 | B | 253.000 | 1.0000 | | - 253 | 253 | |
| 03/07/2016 060006871406 | B | 148,075.120 | 1.0000 | | - 148,075 | 148,075 | |
| 03/07/2016 060006871421 | B | 77.000 | 1.0000 | | - 77 | 77 | |
| 03/08/2016 060006871401 | B | 8,724,982.870 | 1.0000 | | - 8,724,983 | 8,724,983 | |
| 03/08/2016 060006871402 | B | 7,416.330 | 1.0000 | | - 7,416 | 7,416 | |
| 03/08/2016 060006871403 | B | 5,865.000 | 1.0000 | | - 5,865 | 5,865 | |
| 03/08/2016 060006871421 | B | 1,725.000 | 1.0000 | | - 1,725 | 1,725 | |
| 03/08/2016 060006871424 | B | 62,781.250 | 1.0000 | | - 62,781 | 62,781 | |
| 03/09/2016 060006871403 | B | 13,322.900 | 1.0000 | | - 13,323 | 13,323 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/09/2016 060006871421 | B | 3,277.690 | 1.0000 | | - 3,278 | 3,278 | |
| 03/10/2016 060006871402 | B | 27,787.160 | 1.0000 | | - 27,787 | 27,787 | |
| 03/10/2016 060006871403 | B | 1,551.000 | 1.0000 | | - 1,551 | 1,551 | |
| 03/10/2016 060006871421 | B | 462.000 | 1.0000 | | - 462 | 462 | |
| 03/11/2016 060006871402 | B | 32.840 | 1.0000 | | - 33 | 33 | |
| 03/11/2016 060006871402 | B | 158.840 | 1.0000 | | - 159 | 159 | |
| 03/11/2016 060006871406 | B | 807,363.350 | 1.0000 | | - 807,363 | 807,363 | |
| 03/11/2016 060006871424 | B | 62,781.250 | 1.0000 | | - 62,781 | 62,781 | |
| 03/14/2016 060006871402 | B | 607.210 | 1.0000 | | - 607 | 607 | |
| 03/14/2016 060006871402 | B | 4,022.620 | 1.0000 | | - 4,023 | 4,023 | |
| 03/14/2016 060006871403 | B | 460.000 | 1.0000 | | - 460 | 460 | |
| 03/14/2016 060006871406 | B | 82,890.670 | 1.0000 | | - 82,891 | 82,891 | |
| 03/14/2016 060006871421 | B | 140.000 | 1.0000 | | - 140 | 140 | |
| 03/14/2016 060006871424 | B | 21,781.250 | 1.0000 | | - 21,781 | 21,781 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/15/2016 060006871401 | B | 13,519,488.640 | 1.0000 | | - 13,519,489 | 13,519,489 | |
| 03/15/2016 060006871402 | B | 4,511.110 | 1.0000 | | - 4,511 | 4,511 | |
| 03/15/2016 060006871403 | B | 2,217.500 | 1.0000 | | - 2,218 | 2,218 | |
| 03/15/2016 060006871419 | B | 1,831,952.070 | 1.0000 | | - 1,831,952 | 1,831,952 | |
| 03/15/2016 060006871421 | B | 677.500 | 1.0000 | | - 678 | 678 | |
| 03/15/2016 060006871424 | B | 60,218.750 | 1.0000 | | - 60,219 | 60,219 | |
| 03/15/2016 060006871426 | B | 1,250,000.000 | 1.0000 | | - 1,250,000 | 1,250,000 | |
| 03/16/2016 060006871401 | B | 9,733,338.630 | 1.0000 | | - 9,733,339 | 9,733,339 | |
| 03/16/2016 060006871402 | B | 361.470 | 1.0000 | | - 361 | 361 | |
| 03/16/2016 060006871402 | B | 6,504.250 | 1.0000 | | - 6,504 | 6,504 | |
| 03/16/2016 060006871403 | B | 1,414.000 | 1.0000 | | - 1,414 | 1,414 | |
| 03/16/2016 060006871406 | B | 9,758.400 | 1.0000 | | - 9,758 | 9,758 | |
| 03/16/2016 060006871419 | B | 5,750,000.000 | 1.0000 | | - 5,750,000 | 5,750,000 | |
| 03/16/2016 060006871421 | B | 351.000 | 1.0000 | | - 351 | 351 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/17/2016 060006871402 | B | 477.170 | 1.0000 | | - 477 | 477 | |
| 03/17/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |
| 03/17/2016 060006871403 | B | 847.000 | 1.0000 | | - 847 | 847 | |
| 03/17/2016 060006871421 | B | 259.000 | 1.0000 | | - 259 | 259 | |
| 03/18/2016 060006871403 | B | 50,619.900 | 1.0000 | | - 50,620 | 50,620 | |
| 03/18/2016 060006871403 | B | 1,872.000 | 1.0000 | | - 1,872 | 1,872 | |
| 03/18/2016 060006871421 | B | 16,258.150 | 1.0000 | | - 16,258 | 16,258 | |
| 03/18/2016 060006871421 | B | 544.000 | 1.0000 | | - 544 | 544 | |
| 03/18/2016 060006871424 | B | 15,375.000 | 1.0000 | | - 15,375 | 15,375 | |
| 03/21/2016 060006871402 | B | 3,949.580 | 1.0000 | | - 3,950 | 3,950 | |
| 03/21/2016 060006871403 | B | 1,314.500 | 1.0000 | | - 1,315 | 1,315 | |
| 03/21/2016 060006871406 | B | 23,967.930 | 1.0000 | | - 23,968 | 23,968 | |
| 03/21/2016 060006871421 | B | 394.500 | 1.0000 | | - 395 | 395 | |
| 03/22/2016 060006871402 | B | 79,359.550 | 1.0000 | | - 79,360 | 79,360 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/22/2016 060006871406 | B | 290,505.500 | 1.0000 | | - 290,506 | 290,506 | |
| 03/22/2016 060006871421 | B | 190,096.000 | 1.0000 | | - 190,096 | 190,096 | |
| 03/23/2016 060006871403 | B | 1,435.000 | 1.0000 | | - 1,435 | 1,435 | |
| 03/23/2016 060006871413 | B | 1.890 | 1.0000 | | - 2 | 2 | |
| 03/23/2016 060006871420 | B | .460 | 1.0000 | | | | |
| 03/23/2016 060006871421 | B | 414.000 | 1.0000 | | - 414 | 414 | |
| 03/23/2016 060006871424 | B | 74,312.500 | 1.0000 | | - 74,313 | 74,313 | |
| 03/28/2016 060006871402 | B | 13,807.880 | 1.0000 | | - 13,808 | 13,808 | |
| 03/28/2016 060006871403 | B | 1,332.000 | 1.0000 | | - 1,332 | 1,332 | |
| 03/28/2016 060006871421 | B | 393.000 | 1.0000 | | - 393 | 393 | |
| 03/29/2016 060006871403 | B | 420.000 | 1.0000 | | - 420 | 420 | |
| 03/29/2016 060006871421 | B | 135.000 | 1.0000 | | - 135 | 135 | |
| 03/29/2016 060006871424 | B | 14,093.750 | 1.0000 | | - 14,094 | 14,094 | |
| 03/30/2016 060006871402 | B | 500.000 | 1.0000 | | - 500 | 500 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/30/2016 060006871406 | B | 29,757.370 | 1.0000 | | - 29,757 | 29,757 | |
| 03/31/2016 060006871401 | B | 15,430.030 | 1.0000 | | - 15,430 | 15,430 | |
| 03/31/2016 060006871402 | B | 5,948.880 | 1.0000 | | - 5,949 | 5,949 | |
| 03/31/2016 060006871403 | B | 5,299.880 | 1.0000 | | - 5,300 | 5,300 | |
| 03/31/2016 060006871421 | B | 1,552.630 | 1.0000 | | - 1,553 | 1,553 | |
| 04/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 04/01/2016 060006871403 | B | 921.100 | 1.0000 | | - 921 | 921 | |
| 04/01/2016 060006871406 | B | 242,703.750 | 1.0000 | | - 242,704 | 242,704 | |
| 04/01/2016 060006871421 | B | 279.300 | 1.0000 | | - 279 | 279 | |
| 04/01/2016 060006871424 | B | 57,656.250 | 1.0000 | | - 57,656 | 57,656 | |
| 04/04/2016 060006871401 | B | 2,416.130 | 1.0000 | | - 2,416 | 2,416 | |
| 04/04/2016 060006871402 | B | 17.910 | 1.0000 | | - 18 | 18 | |
| 04/04/2016 060006871403 | B | 2,664.880 | 1.0000 | | - 2,665 | 2,665 | |
| 04/04/2016 060006871414 | B | 9.370 | 1.0000 | | - 9 | 9 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/04/2016 060006871419 | B | 470.910 | 1.0000 | | - 471 | 471 | |
| 04/04/2016 060006871421 | B | 804.970 | 1.0000 | | - 805 | 805 | |
| 04/04/2016 060006871424 | B | 824.780 | 1.0000 | | - 825 | 825 | |
| 04/04/2016 060006871426 | B | 75.160 | 1.0000 | | - 75 | 75 | |
| 04/05/2016 060006871406 | B | 24,587.580 | 1.0000 | | - 24,588 | 24,588 | |
| 04/07/2016 060006871402 | B | 418.000 | 1.0000 | | - 418 | 418 | |
| 04/07/2016 060006871403 | B | 1,787.000 | 1.0000 | | - 1,787 | 1,787 | |
| 04/07/2016 060006871406 | B | 148,946.210 | 1.0000 | | - 148,946 | 148,946 | |
| 04/07/2016 060006871421 | B | 513.000 | 1.0000 | | - 513 | 513 | |
| 04/08/2016 060006871403 | B | 4.270 | 1.0000 | | - 4 | 4 | |
| 04/08/2016 060006871406 | B | 404,526.290 | 1.0000 | | - 404,526 | 404,526 | |
| 04/08/2016 060006871421 | B | 2.140 | 1.0000 | | - 2 | 2 | |
| 04/08/2016 060006871424 | B | 65,702.030 | 1.0000 | | - 65,702 | 65,702 | |
| 04/11/2016 060006871402 | B | 42,488.460 | 1.0000 | | - 42,488 | 42,488 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/11/2016 060006871403 | B | 1,950.000 | 1.0000 | | - 1,950 | 1,950 | |
| 04/11/2016 060006871406 | B | 422,800.740 | 1.0000 | | - 422,801 | 422,801 | |
| 04/11/2016 060006871421 | B | 550.000 | 1.0000 | | - 550 | 550 | |
| 04/11/2016 060006871424 | B | 55,250.000 | 1.0000 | | - 55,250 | 55,250 | |
| 04/12/2016 060006871402 | B | 1,791.340 | 1.0000 | | - 1,791 | 1,791 | |
| 04/12/2016 060006871402 | B | 6,755.820 | 1.0000 | | - 6,756 | 6,756 | |
| 04/13/2016 060006871402 | B | 138,619.190 | 1.0000 | | - 138,619 | 138,619 | |
| 04/14/2016 060006871403 | B | 775.500 | 1.0000 | | - 776 | 776 | |
| 04/14/2016 060006871421 | B | 231.000 | 1.0000 | | - 231 | 231 | |
| 04/15/2016 060006871402 | B | 603.140 | 1.0000 | | - 603 | 603 | |
| 04/15/2016 060006871403 | B | 6,085.000 | 1.0000 | | - 6,085 | 6,085 | |
| 04/15/2016 060006871406 | B | 90,586.370 | 1.0000 | | - 90,586 | 90,586 | |
| 04/15/2016 060006871406 | B | 905,805.560 | 1.0000 | | - 905,806 | 905,806 | |
| 04/15/2016 060006871421 | B | 1,773.000 | 1.0000 | | - 1,773 | 1,773 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/15/2016 060006871424 | B | 5,687.500 | 1.0000 | | - 5,688 | 5,688 | |
| 04/18/2016 060006871402 | B | 1,482.250 | 1.0000 | | - 1,482 | 1,482 | |
| 04/18/2016 060006871403 | B | 1,654.440 | 1.0000 | | - 1,654 | 1,654 | |
| 04/18/2016 060006871421 | B | 489.710 | 1.0000 | | - 490 | 490 | |
| 04/19/2016 060006871402 | B | 1,048.330 | 1.0000 | | - 1,048 | 1,048 | |
| 04/19/2016 060006871424 | B | 28,437.500 | 1.0000 | | - 28,438 | 28,438 | |
| 04/20/2016 060006871402 | B | 1,636.680 | 1.0000 | | - 1,637 | 1,637 | |
| 04/21/2016 060006871402 | B | 179,959.080 | 1.0000 | | - 179,959 | 179,959 | |
| 04/22/2016 060006871406 | B | 11,832.860 | 1.0000 | | - 11,833 | 11,833 | |
| 04/25/2016 060006871402 | B | 12,450.560 | 1.0000 | | - 12,451 | 12,451 | |
| 04/25/2016 060006871402 | B | 3,651.040 | 1.0000 | | - 3,651 | 3,651 | |
| 04/25/2016 060006871406 | B | 603,167.880 | 1.0000 | | - 603,168 | 603,168 | |
| 04/26/2016 060006871406 | B | 80,656.770 | 1.0000 | | - 80,657 | 80,657 | |
| 04/27/2016 060006871406 | B | 27,757.190 | 1.0000 | | - 27,757 | 27,757 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/28/2016 060006871403 | B | 184,869.670 | 1.0000 | | - 184,870 | 184,870 | |
| 04/28/2016 060006871406 | B | 144,033.240 | 1.0000 | | - 144,033 | 144,033 | |
| 04/28/2016 060006871421 | B | 50,419.000 | 1.0000 | | - 50,419 | 50,419 | |
| 04/28/2016 060006871424 | B | 44,687.500 | 1.0000 | | - 44,688 | 44,688 | |
| 04/29/2016 060006871403 | B | 611.000 | 1.0000 | | - 611 | 611 | |
| 04/29/2016 060006871406 | B | 7,550.050 | 1.0000 | | - 7,550 | 7,550 | |
| 04/29/2016 060006871421 | B | 169.000 | 1.0000 | | - 169 | 169 | |
| 04/29/2016 060006871426 | B | 107,500.000 | 1.0000 | | - 107,500 | 107,500 | |
| 04/29/2016 060006871426 | B | 15,000.000 | 1.0000 | | - 15,000 | 15,000 | |
| 04/29/2016 060006871427 | B | 15,000.000 | 1.0000 | | - 15,000 | 15,000 | |
| 05/02/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 05/02/2016 060006871402 | B | 23,922.930 | 1.0000 | | - 23,923 | 23,923 | |
| 05/02/2016 060006871402 | B | 12.500 | 1.0000 | | - 13 | 13 | |
| 05/02/2016 060006871403 | B | 47,124.220 | 1.0000 | | - 47,124 | 47,124 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/02/2016 060006871406 | B | 102,244.710 | 1.0000 | | - 102,245 | 102,245 | |
| 05/02/2016 060006871406 | B | 69,702.040 | 1.0000 | | - 69,702 | 69,702 | |
| 05/02/2016 060006871414 | B | 26,926.030 | 1.0000 | | - 26,926 | 26,926 | |
| 05/02/2016 060006871421 | B | 13,194.780 | 1.0000 | | - 13,195 | 13,195 | |
| 05/02/2016 060006871424 | B | 1,625.000 | 1.0000 | | - 1,625 | 1,625 | |
| 05/03/2016 060006871401 | B | 953.600 | 1.0000 | | - 954 | 954 | |
| 05/03/2016 060006871402 | B | 32.360 | 1.0000 | | - 32 | 32 | |
| 05/03/2016 060006871403 | B | 95.270 | 1.0000 | | - 95 | 95 | |
| 05/03/2016 060006871406 | B | 4,156.250 | 1.0000 | | - 4,156 | 4,156 | |
| 05/03/2016 060006871414 | B | 9.510 | 1.0000 | | - 10 | 10 | |
| 05/03/2016 060006871419 | B | 315.280 | 1.0000 | | - 315 | 315 | |
| 05/03/2016 060006871421 | B | 60.660 | 1.0000 | | - 61 | 61 | |
| 05/03/2016 060006871424 | B | 24,082.270 | 1.0000 | | - 24,082 | 24,082 | |
| 05/03/2016 060006871426 | B | 17.480 | 1.0000 | | - 17 | 17 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/04/2016 060006871402 | B | 1,487.880 | 1.0000 | | - 1,488 | 1,488 | |
| 05/04/2016 060006871403 | B | 1,155.000 | 1.0000 | | - 1,155 | 1,155 | |
| 05/04/2016 060006871406 | B | 102,417.180 | 1.0000 | | - 102,417 | 102,417 | |
| 05/04/2016 060006871421 | B | 330.000 | 1.0000 | | - 330 | 330 | |
| 05/05/2016 060006871403 | B | 1,120.000 | 1.0000 | | - 1,120 | 1,120 | |
| 05/05/2016 060006871421 | B | 336.000 | 1.0000 | | - 336 | 336 | |
| 05/05/2016 060006871424 | B | 49,562.500 | 1.0000 | | - 49,563 | 49,563 | |
| 05/05/2016 060006871424 | B | 13,812.500 | 1.0000 | | - 13,813 | 13,813 | |
| 05/06/2016 060006871406 | B | 42,357.650 | 1.0000 | | - 42,358 | 42,358 | |
| 05/06/2016 060006871424 | B | 33,312.500 | 1.0000 | | - 33,313 | 33,313 | |
| 05/09/2016 060006871402 | B | 11,440.310 | 1.0000 | | - 11,440 | 11,440 | |
| 05/10/2016 060006871402 | B | 17.740 | 1.0000 | | - 18 | 18 | |
| 05/10/2016 060006871403 | B | 314.600 | 1.0000 | | - 315 | 315 | |
| 05/10/2016 060006871421 | B | 90.750 | 1.0000 | | - 91 | 91 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/11/2016 060006871402 | B | 70,496.230 | 1.0000 | | - 70,496 | 70,496 | |
| 05/11/2016 060006871415 | B | 41,523.350 | 1.0000 | | - 41,523 | 41,523 | |
| 05/11/2016 060006871424 | B | 10,519.600 | 1.0000 | | - 10,520 | 10,520 | |
| 05/12/2016 060006871402 | B | 16,611.060 | 1.0000 | | - 16,611 | 16,611 | |
| 05/12/2016 060006871402 | B | 3,106.780 | 1.0000 | | - 3,107 | 3,107 | |
| 05/12/2016 060006871406 | B | 64,895.270 | 1.0000 | | - 64,895 | 64,895 | |
| 05/13/2016 060006871402 | B | 471.250 | 1.0000 | | - 471 | 471 | |
| 05/13/2016 060006871406 | B | 210,998.830 | 1.0000 | | - 210,999 | 210,999 | |
| 05/16/2016 060006871402 | B | 19,006.660 | 1.0000 | | - 19,007 | 19,007 | |
| 05/16/2016 060006871402 | B | 738.510 | 1.0000 | | - 739 | 739 | |
| 05/16/2016 060006871403 | B | 440.000 | 1.0000 | | - 440 | 440 | |
| 05/16/2016 060006871406 | B | 236,678.830 | 1.0000 | | - 236,679 | 236,679 | |
| 05/16/2016 060006871406 | B | 68,636.510 | 1.0000 | | - 68,637 | 68,637 | |
| 05/16/2016 060006871421 | B | 132.000 | 1.0000 | | - 132 | 132 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/16/2016 060006871424 | B | 1,764.860 | 1.0000 | | - 1,765 | 1,765 | |
| 05/17/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |
| 05/17/2016 060006871403 | B | 6,120.000 | 1.0000 | | - 6,120 | 6,120 | |
| 05/17/2016 060006871403 | B | 100.580 | 1.0000 | | - 101 | 101 | |
| 05/17/2016 060006871406 | B | 66,375.160 | 1.0000 | | - 66,375 | 66,375 | |
| 05/17/2016 060006871406 | B | 23.830 | 1.0000 | | - 24 | 24 | |
| 05/17/2016 060006871421 | B | 1,800.000 | 1.0000 | | - 1,800 | 1,800 | |
| 05/18/2016 060006871402 | B | 663.210 | 1.0000 | | - 663 | 663 | |
| 05/18/2016 060006871406 | B | 86,192.610 | 1.0000 | | - 86,193 | 86,193 | |
| 05/19/2016 060006871406 | B | 180,390.480 | 1.0000 | | - 180,390 | 180,390 | |
| 05/20/2016 060006871402 | B | 715.860 | 1.0000 | | - 716 | 716 | |
| 05/20/2016 060006871403 | B | 1,978.000 | 1.0000 | | - 1,978 | 1,978 | |
| 05/20/2016 060006871406 | B | 10,745.000 | 1.0000 | | - 10,745 | 10,745 | |
| 05/20/2016 060006871421 | B | 576.000 | 1.0000 | | - 576 | 576 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/23/2016 060006871402 | B | 174.610 | 1.0000 | | - 175 | 175 | |
| 05/23/2016 060006871406 | B | 29,180.540 | 1.0000 | | - 29,181 | 29,181 | |
| 05/23/2016 060006871424 | B | 143,643.170 | 1.0000 | | - 143,643 | 143,643 | |
| 05/24/2016 060006871403 | B | 460.000 | 1.0000 | | - 460 | 460 | |
| 05/24/2016 060006871421 | B | 140.000 | 1.0000 | | - 140 | 140 | |
| 05/25/2016 060006871402 | B | 14,106.970 | 1.0000 | | - 14,107 | 14,107 | |
| 05/25/2016 060006871403 | B | 322.000 | 1.0000 | | - 322 | 322 | |
| 05/25/2016 060006871406 | B | 154,322.450 | 1.0000 | | - 154,322 | 154,322 | |
| 05/25/2016 060006871421 | B | 98.000 | 1.0000 | | - 98 | 98 | |
| 05/26/2016 060006871402 | B | 3,232.970 | 1.0000 | | - 3,233 | 3,233 | |
| 05/26/2016 060006871403 | B | 31,273.830 | 1.0000 | | - 31,274 | 31,274 | |
| 05/26/2016 060006871406 | B | 178,182.390 | 1.0000 | | - 178,182 | 178,182 | |
| 05/26/2016 060006871421 | B | 8,820.820 | 1.0000 | | - 8,821 | 8,821 | |
| 05/27/2016 060006871401 | B | 2,400,000.000 | 1.0000 | | - 2,400,000 | 2,400,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/27/2016 060006871401 | B | 573,967.780 | 1.0000 | | - 573,968 | 573,968 | |
| 05/27/2016 060006871403 | B | 1,084.000 | 1.0000 | | - 1,084 | 1,084 | |
| 05/27/2016 060006871406 | B | 26,469.260 | 1.0000 | | - 26,469 | 26,469 | |
| 05/27/2016 060006871413 | B | 600,000.000 | 1.0000 | | - 600,000 | 600,000 | |
| 05/27/2016 060006871421 | B | 337.000 | 1.0000 | | - 337 | 337 | |
| 05/27/2016 060006871426 | B | 200,000.000 | 1.0000 | | - 200,000 | 200,000 | |
| 05/31/2016 060006871402 | B | 1,813.380 | 1.0000 | | - 1,813 | 1,813 | |
| 05/31/2016 060006871403 | B | 27,080.310 | 1.0000 | | - 27,080 | 27,080 | |
| 05/31/2016 060006871403 | B | 1,049.950 | 1.0000 | | - 1,050 | 1,050 | |
| 05/31/2016 060006871406 | B | 126,483.560 | 1.0000 | | - 126,484 | 126,484 | |
| 05/31/2016 060006871421 | B | 9,284.680 | 1.0000 | | - 9,285 | 9,285 | |
| 05/31/2016 060006871421 | B | 310.790 | 1.0000 | | - 311 | 311 | |
| 06/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 06/01/2016 060006871403 | B | 4,066.000 | 1.0000 | | - 4,066 | 4,066 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/01/2016 060006871406 | B | 214,068.220 | 1.0000 | | - 214,068 | 214,068 | |
| 06/01/2016 060006871421 | B | 1,199.000 | 1.0000 | | - 1,199 | 1,199 | |
| 06/02/2016 060006871401 | B | 470.290 | 1.0000 | | - 470 | 470 | |
| 06/02/2016 060006871402 | B | 41.410 | 1.0000 | | - 41 | 41 | |
| 06/02/2016 060006871403 | B | 576.100 | 1.0000 | | - 576 | 576 | |
| 06/02/2016 060006871414 | B | 13.910 | 1.0000 | | - 14 | 14 | |
| 06/02/2016 060006871415 | B | .240 | 1.0000 | | | | |
| 06/02/2016 060006871419 | B | 208.600 | 1.0000 | | - 209 | 209 | |
| 06/02/2016 060006871421 | B | 199.540 | 1.0000 | | - 200 | 200 | |
| 06/02/2016 060006871424 | B | 443.450 | 1.0000 | | - 443 | 443 | |
| 06/02/2016 060006871426 | B | 15.100 | 1.0000 | | - 15 | 15 | |
| 06/02/2016 060006871426 | B | .060 | 1.0000 | | | | |
| 06/03/2016 060006871403 | B | 750.000 | 1.0000 | | - 750 | 750 | |
| 06/03/2016 060006871406 | B | 94.720 | 1.0000 | | - 95 | 95 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/03/2016 060006871421 | B | 220.500 | 1.0000 | | - 221 | 221 | |
| 06/06/2016 060006871403 | B | 253.000 | 1.0000 | | - 253 | 253 | |
| 06/06/2016 060006871406 | B | 45,718.680 | 1.0000 | | - 45,719 | 45,719 | |
| 06/06/2016 060006871421 | B | 77.000 | 1.0000 | | - 77 | 77 | |
| 06/07/2016 060006871403 | B | 847.000 | 1.0000 | | - 847 | 847 | |
| 06/07/2016 060006871421 | B | 259.000 | 1.0000 | | - 259 | 259 | |
| 06/08/2016 060006871403 | B | 88,890.930 | 1.0000 | | - 88,891 | 88,891 | |
| 06/08/2016 060006871421 | B | 16,529.880 | 1.0000 | | - 16,530 | 16,530 | |
| 06/09/2016 060006871403 | B | 620.000 | 1.0000 | | - 620 | 620 | |
| 06/09/2016 060006871406 | B | 140,205.190 | 1.0000 | | - 140,205 | 140,205 | |
| 06/09/2016 060006871419 | B | 67,821.340 | 1.0000 | | - 67,821 | 67,821 | |
| 06/09/2016 060006871421 | B | 180.000 | 1.0000 | | - 180 | 180 | |
| 06/09/2016 060006871424 | B | .240 | 1.0000 | | | | |
| 06/09/2016 060006871426 | B | 6,244.460 | 1.0000 | | - 6,244 | 6,244 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/10/2016 060006871402 | B | 2,237.530 | 1.0000 | | - 2,238 | 2,238 | |
| 06/10/2016 060006871402 | B | 263.670 | 1.0000 | | - 264 | 264 | |
| 06/10/2016 060006871403 | B | 1,742.250 | 1.0000 | | - 1,742 | 1,742 | |
| 06/10/2016 060006871406 | B | 376,454.560 | 1.0000 | | - 376,455 | 376,455 | |
| 06/10/2016 060006871406 | B | 174,065.110 | 1.0000 | | - 174,065 | 174,065 | |
| 06/10/2016 060006871421 | B | 522.000 | 1.0000 | | - 522 | 522 | |
| 06/13/2016 060006871402 | B | 8,372.100 | 1.0000 | | - 8,372 | 8,372 | |
| 06/13/2016 060006871402 | B | 133.550 | 1.0000 | | - 134 | 134 | |
| 06/14/2016 060006871402 | B | 236.250 | 1.0000 | | - 236 | 236 | |
| 06/14/2016 060006871402 | B | 21,511.560 | 1.0000 | | - 21,512 | 21,512 | |
| 06/15/2016 060006871401 | B | 1,324.720 | 1.0000 | | - 1,325 | 1,325 | |
| 06/15/2016 060006871402 | B | 31,184.050 | 1.0000 | | - 31,184 | 31,184 | |
| 06/15/2016 060006871402 | B | 468.370 | 1.0000 | | - 468 | 468 | |
| 06/15/2016 060006871403 | B | 3,593.500 | 1.0000 | | - 3,594 | 3,594 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/15/2016 060006871406 | B | 57,763.740 | 1.0000 | | - 57,764 | 57,764 | |
| 06/15/2016 060006871419 | B | 136.910 | 1.0000 | | - 137 | 137 | |
| 06/15/2016 060006871421 | B | 1,100.500 | 1.0000 | | - 1,101 | 1,101 | |
| 06/16/2016 060006871402 | B | 4,275.800 | 1.0000 | | - 4,276 | 4,276 | |
| 06/16/2016 060006871406 | B | 348,415.970 | 1.0000 | | - 348,416 | 348,416 | |
| 06/17/2016 060006871403 | B | 496.000 | 1.0000 | | - 496 | 496 | |
| 06/17/2016 060006871406 | B | 4,460.040 | 1.0000 | | - 4,460 | 4,460 | |
| 06/17/2016 060006871421 | B | 144.000 | 1.0000 | | - 144 | 144 | |
| 06/20/2016 060006871402 | B | 830.750 | 1.0000 | | - 831 | 831 | |
| 06/20/2016 060006871403 | B | 1,000.000 | 1.0000 | | - 1,000 | 1,000 | |
| 06/20/2016 060006871421 | B | 300.000 | 1.0000 | | - 300 | 300 | |
| 06/21/2016 060006871402 | B | 717.370 | 1.0000 | | - 717 | 717 | |
| 06/21/2016 060006871406 | B | 342,156.300 | 1.0000 | | - 342,156 | 342,156 | |
| 06/22/2016 060006871403 | B | 414.000 | 1.0000 | | - 414 | 414 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/22/2016 060006871406 | B | 85,171.090 | 1.0000 | | - 85,171 | 85,171 | |
| 06/22/2016 060006871421 | B | 126.000 | 1.0000 | | - 126 | 126 | |
| 06/23/2016 060006871403 | B | 416.000 | 1.0000 | | - 416 | 416 | |
| 06/23/2016 060006871421 | B | 104.000 | 1.0000 | | - 104 | 104 | |
| 06/24/2016 060006871402 | B | 325.000 | 1.0000 | | - 325 | 325 | |
| 06/24/2016 060006871403 | B | 1,382.000 | 1.0000 | | - 1,382 | 1,382 | |
| 06/24/2016 060006871406 | B | 252,227.290 | 1.0000 | | - 252,227 | 252,227 | |
| 06/24/2016 060006871421 | B | 404.000 | 1.0000 | | - 404 | 404 | |
| 06/24/2016 060006871424 | B | 4,500.000 | 1.0000 | | - 4,500 | 4,500 | |
| 06/27/2016 060006871402 | B | 209,545.660 | 1.0000 | | - 209,546 | 209,546 | |
| 06/28/2016 060006871424 | B | 139,500.000 | 1.0000 | | - 139,500 | 139,500 | |
| 06/29/2016 060006871401 | B | 2,700,000.000 | 1.0000 | | - 2,700,000 | 2,700,000 | |
| 06/29/2016 060006871401 | B | 300,000.000 | 1.0000 | | - 300,000 | 300,000 | |
| 06/29/2016 060006871403 | B | 52.990 | 1.0000 | | - 53 | 53 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/29/2016 060006871406 | B | 121,174.600 | 1.0000 | | - 121,175 | 121,175 | |
| 06/29/2016 060006871413 | B | 300,000.000 | 1.0000 | | - 300,000 | 300,000 | |
| 06/29/2016 060006871421 | B | 38.860 | 1.0000 | | - 39 | 39 | |
| 06/29/2016 060006871424 | B | 114,750.000 | 1.0000 | | - 114,750 | 114,750 | |
| 06/29/2016 060006871426 | B | 75,000.000 | 1.0000 | | - 75,000 | 75,000 | |
| 06/29/2016 060006871426 | B | 225,000.000 | 1.0000 | | - 225,000 | 225,000 | |
| 06/29/2016 060006871428 | B | 225,000.000 | 1.0000 | | - 225,000 | 225,000 | |
| 06/30/2016 060006871402 | B | 1,732.820 | 1.0000 | | - 1,733 | 1,733 | |
| 06/30/2016 060006871403 | B | 5,404.880 | 1.0000 | | - 5,405 | 5,405 | |
| 06/30/2016 060006871421 | B | 1,582.630 | 1.0000 | | - 1,583 | 1,583 | |
| 07/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 07/01/2016 060006871403 | B | 483.600 | 1.0000 | | - 484 | 484 | |
| 07/01/2016 060006871406 | B | 192,648.480 | 1.0000 | | - 192,648 | 192,648 | |
| 07/01/2016 060006871421 | B | 148.800 | 1.0000 | | - 149 | 149 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/05/2016 060006871401 | B | 371.390 | 1.0000 | | - 371 | 371 | |
| 07/05/2016 060006871401 | B | 1,758.640 | 1.0000 | | - 1,759 | 1,759 | |
| 07/05/2016 060006871402 | B | 1,332,165.760 | 1.0000 | | - 1,332,166 | 1,332,166 | |
| 07/05/2016 060006871402 | B | 39.630 | 1.0000 | | - 40 | 40 | |
| 07/05/2016 060006871403 | B | 3,472.250 | 1.0000 | | - 3,472 | 3,472 | |
| 07/05/2016 060006871406 | B | 36,081.510 | 1.0000 | | - 36,082 | 36,082 | |
| 07/05/2016 060006871406 | B | 1,817.070 | 1.0000 | | - 1,817 | 1,817 | |
| 07/05/2016 060006871414 | B | 11.940 | 1.0000 | | - 12 | 12 | |
| 07/05/2016 060006871419 | B | 137.300 | 1.0000 | | - 137 | 137 | |
| 07/05/2016 060006871419 | B | 1,163.910 | 1.0000 | | - 1,164 | 1,164 | |
| 07/05/2016 060006871421 | B | 1,053.300 | 1.0000 | | - 1,053 | 1,053 | |
| 07/05/2016 060006871424 | B | 390.300 | 1.0000 | | - 390 | 390 | |
| 07/05/2016 060006871426 | B | 22.150 | 1.0000 | | - 22 | 22 | |
| 07/06/2016 060006871424 | B | 48,375.000 | 1.0000 | | - 48,375 | 48,375 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/07/2016 060006871403 | B | 1,520.000 | 1.0000 | | - 1,520 | 1,520 | |
| 07/07/2016 060006871421 | B | 438.000 | 1.0000 | | - 438 | 438 | |
| 07/08/2016 060006871402 | B | 192.500 | 1.0000 | | - 193 | 193 | |
| 07/08/2016 060006871403 | B | 527.000 | 1.0000 | | - 527 | 527 | |
| 07/08/2016 060006871406 | B | 23,249.360 | 1.0000 | | - 23,249 | 23,249 | |
| 07/08/2016 060006871421 | B | 153.000 | 1.0000 | | - 153 | 153 | |
| 07/11/2016 060006871402 | B | 247.500 | 1.0000 | | - 248 | 248 | |
| 07/11/2016 060006871403 | B | 41,564.040 | 1.0000 | | - 41,564 | 41,564 | |
| 07/11/2016 060006871406 | B | 204,832.910 | 1.0000 | | - 204,833 | 204,833 | |
| 07/11/2016 060006871421 | B | 10,913.580 | 1.0000 | | - 10,914 | 10,914 | |
| 07/11/2016 060006871424 | B | 18,375.000 | 1.0000 | | - 18,375 | 18,375 | |
| 07/12/2016 060006871402 | B | 321.440 | 1.0000 | | - 321 | 321 | |
| 07/12/2016 060006871424 | B | 33,687.500 | 1.0000 | | - 33,688 | 33,688 | |
| 07/13/2016 060006871401 | B | 7,321,948.880 | 1.0000 | | - 7,321,949 | 7,321,949 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/13/2016 060006871402 | B | 2,702.870 | 1.0000 | | - 2,703 | 2,703 | |
| 07/13/2016 060006871406 | B | 25,213.340 | 1.0000 | | - 25,213 | 25,213 | |
| 07/14/2016 060006871402 | B | 649.210 | 1.0000 | | - 649 | 649 | |
| 07/14/2016 060006871406 | B | 265,643.240 | 1.0000 | | - 265,643 | 265,643 | |
| 07/15/2016 060006871402 | B | 6,327.910 | 1.0000 | | - 6,328 | 6,328 | |
| 07/15/2016 060006871402 | B | 87,440.290 | 1.0000 | | - 87,440 | 87,440 | |
| 07/15/2016 060006871403 | B | 5,825.000 | 1.0000 | | - 5,825 | 5,825 | |
| 07/15/2016 060006871406 | B | 842,418.130 | 1.0000 | | - 842,418 | 842,418 | |
| 07/15/2016 060006871406 | B | 6,122.990 | 1.0000 | | - 6,123 | 6,123 | |
| 07/15/2016 060006871416 | B | 415.630 | 1.0000 | | - 416 | 416 | |
| 07/15/2016 060006871421 | B | 1,695.000 | 1.0000 | | - 1,695 | 1,695 | |
| 07/15/2016 060006871424 | B | 56,656.250 | 1.0000 | | - 56,656 | 56,656 | |
| 07/18/2016 060006871406 | B | 2,104.260 | 1.0000 | | - 2,104 | 2,104 | |
| 07/18/2016 060006871426 | B | 1,250,000.000 | 1.0000 | | - 1,250,000 | 1,250,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/19/2016 060006871402 | B | 231,723.350 | 1.0000 | | - 231,723 | 231,723 | |
| 07/20/2016 060006871406 | B | 186,448.550 | 1.0000 | | - 186,449 | 186,449 | |
| 07/21/2016 060006871402 | B | 9,569.170 | 1.0000 | | - 9,569 | 9,569 | |
| 07/21/2016 060006871424 | B | 32,156.250 | 1.0000 | | - 32,156 | 32,156 | |
| 07/22/2016 060006871403 | B | 611.000 | 1.0000 | | - 611 | 611 | |
| 07/22/2016 060006871406 | B | 115,308.520 | 1.0000 | | - 115,309 | 115,309 | |
| 07/22/2016 060006871421 | B | 169.000 | 1.0000 | | - 169 | 169 | |
| 07/22/2016 060006871424 | B | 240,837.330 | 1.0000 | | - 240,837 | 240,837 | |
| 07/25/2016 060006871402 | B | 15,781.050 | 1.0000 | | - 15,781 | 15,781 | |
| 07/25/2016 060006871406 | B | 160,237.810 | 1.0000 | | - 160,238 | 160,238 | |
| 07/25/2016 060006871406 | B | 4,921.880 | 1.0000 | | - 4,922 | 4,922 | |
| 07/25/2016 060006871426 | B | 386.240 | 1.0000 | | - 386 | 386 | |
| 07/26/2016 060006871406 | B | 1,322.400 | 1.0000 | | - 1,322 | 1,322 | |
| 07/26/2016 060006871406 | B | 2,085.000 | 1.0000 | | - 2,085 | 2,085 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/26/2016 060006871424 | B | 7,656.250 | 1.0000 | | - 7,656 | 7,656 | |
| 07/27/2016 060006871406 | B | 9,287.470 | 1.0000 | | - 9,287 | 9,287 | |
| 07/28/2016 060006871402 | B | 467.500 | 1.0000 | | - 468 | 468 | |
| 07/28/2016 060006871403 | B | 1,120.000 | 1.0000 | | - 1,120 | 1,120 | |
| 07/28/2016 060006871421 | B | 336.000 | 1.0000 | | - 336 | 336 | |
| 07/28/2016 060006871424 | B | 15,312.500 | 1.0000 | | - 15,313 | 15,313 | |
| 07/29/2016 060006871403 | B | 138.000 | 1.0000 | | - 138 | 138 | |
| 07/29/2016 060006871406 | B | 1,828,430.660 | 1.0000 | | - 1,828,431 | 1,828,431 | |
| 07/29/2016 060006871421 | B | 42.000 | 1.0000 | | - 42 | 42 | |
| 07/29/2016 060006871424 | B | 65,843.750 | 1.0000 | | - 65,844 | 65,844 | |
| 08/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 08/01/2016 060006871406 | B | 13,393.640 | 1.0000 | | - 13,394 | 13,394 | |
| 08/01/2016 060006871424 | B | 6,125.000 | 1.0000 | | - 6,125 | 6,125 | |
| 08/02/2016 060006871401 | B | 563.400 | 1.0000 | | - 563 | 563 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/02/2016 060006871402 | B | 122.390 | 1.0000 | | - 122 | 122 | |
| 08/02/2016 060006871403 | B | 113,000.810 | 1.0000 | | - 113,001 | 113,001 | |
| 08/02/2016 060006871414 | B | 8.010 | 1.0000 | | - 8 | 8 | |
| 08/02/2016 060006871419 | B | 45.610 | 1.0000 | | - 46 | 46 | |
| 08/02/2016 060006871421 | B | 31,189.150 | 1.0000 | | - 31,189 | 31,189 | |
| 08/02/2016 060006871424 | B | 53,688.720 | 1.0000 | | - 53,689 | 53,689 | |
| 08/02/2016 060006871426 | B | 78.280 | 1.0000 | | - 78 | 78 | |
| 08/03/2016 060006871403 | B | 1,155.000 | 1.0000 | | - 1,155 | 1,155 | |
| 08/03/2016 060006871421 | B | 330.000 | 1.0000 | | - 330 | 330 | |
| 08/04/2016 060006871403 | B | 4,500.000 | 1.0000 | | - 4,500 | 4,500 | |
| 08/04/2016 060006871406 | B | 900,391.620 | 1.0000 | | - 900,392 | 900,392 | |
| 08/05/2016 060006871401 | B | 3,390.000 | 1.0000 | | - 3,390 | 3,390 | |
| 08/05/2016 060006871402 | B | 116,167.340 | 1.0000 | | - 116,167 | 116,167 | |
| 08/05/2016 060006871406 | B | 102,239.200 | 1.0000 | | - 102,239 | 102,239 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/05/2016 060006871406 | B | 13,671.880 | 1.0000 | | - 13,672 | 13,672 | |
| 08/05/2016 060006871424 | B | 49,000.000 | 1.0000 | | - 49,000 | 49,000 | |
| 08/09/2016 060006871406 | B | 99,495.060 | 1.0000 | | - 99,495 | 99,495 | |
| 08/10/2016 060006871402 | B | 17,049.600 | 1.0000 | | - 17,050 | 17,050 | |
| 08/10/2016 060006871424 | B | 4,593.750 | 1.0000 | | - 4,594 | 4,594 | |
| 08/10/2016 060006871424 | B | 52,062.500 | 1.0000 | | - 52,063 | 52,063 | |
| 08/11/2016 060006871401 | B | 2,535.510 | 1.0000 | | - 2,536 | 2,536 | |
| 08/11/2016 060006871402 | B | 315,759.840 | 1.0000 | | - 315,760 | 315,760 | |
| 08/11/2016 060006871406 | B | 31,898.850 | 1.0000 | | - 31,899 | 31,899 | |
| 08/11/2016 060006871419 | B | 130,360.640 | 1.0000 | | - 130,361 | 130,361 | |
| 08/12/2016 060006871402 | B | 32.840 | 1.0000 | | - 33 | 33 | |
| 08/12/2016 060006871402 | B | 2,113.840 | 1.0000 | | - 2,114 | 2,114 | |
| 08/12/2016 060006871403 | B | 26,925.470 | 1.0000 | | - 26,925 | 26,925 | |
| 08/12/2016 060006871406 | B | 73,927.860 | 1.0000 | | - 73,928 | 73,928 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/12/2016 060006871421 | B | 5,769.740 | 1.0000 | | - 5,770 | 5,770 | |
| 08/12/2016 060006871424 | B | 36,750.000 | 1.0000 | | - 36,750 | 36,750 | |
| 08/15/2016 060006871402 | B | 13,866.060 | 1.0000 | | - 13,866 | 13,866 | |
| 08/15/2016 060006871402 | B | 27,042.950 | 1.0000 | | - 27,043 | 27,043 | |
| 08/15/2016 060006871403 | B | 480.000 | 1.0000 | | - 480 | 480 | |
| 08/15/2016 060006871406 | B | 442,279.940 | 1.0000 | | - 442,280 | 442,280 | |
| 08/15/2016 060006871406 | B | 2,900.240 | 1.0000 | | - 2,900 | 2,900 | |
| 08/15/2016 060006871416 | B | 9,706.250 | 1.0000 | | - 9,706 | 9,706 | |
| 08/15/2016 060006871416 | B | 4,961.180 | 1.0000 | | - 4,961 | 4,961 | |
| 08/15/2016 060006871421 | B | 144.000 | 1.0000 | | - 144 | 144 | |
| 08/15/2016 060006871424 | B | 22,270.000 | 1.0000 | | - 22,270 | 22,270 | |
| 08/15/2016 060006871424 | B | 58,187.500 | 1.0000 | | - 58,188 | 58,188 | |
| 08/16/2016 060006871401 | B | 10,713.610 | 1.0000 | | - 10,714 | 10,714 | |
| 08/16/2016 060006871402 | B | 265.360 | 1.0000 | | - 265 | 265 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/16/2016 060006871402 | B | 703.130 | 1.0000 | | - 703 | 703 | |
| 08/16/2016 060006871403 | B | 6,810.000 | 1.0000 | | - 6,810 | 6,810 | |
| 08/16/2016 060006871406 | B | 3,281.250 | 1.0000 | | - 3,281 | 3,281 | |
| 08/16/2016 060006871421 | B | 2,020.000 | 1.0000 | | - 2,020 | 2,020 | |
| 08/17/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |
| 08/17/2016 060006871406 | B | 7,305.380 | 1.0000 | | - 7,305 | 7,305 | |
| 08/18/2016 060006871406 | B | 406.630 | 1.0000 | | - 407 | 407 | |
| 08/19/2016 060006871403 | B | 1,696.000 | 1.0000 | | - 1,696 | 1,696 | |
| 08/19/2016 060006871406 | B | 84,599.960 | 1.0000 | | - 84,600 | 84,600 | |
| 08/19/2016 060006871421 | B | 498.000 | 1.0000 | | - 498 | 498 | |
| 08/19/2016 060006871424 | B | 24,500.000 | 1.0000 | | - 24,500 | 24,500 | |
| 08/19/2016 060006871424 | B | 15,312.500 | 1.0000 | | - 15,313 | 15,313 | |
| 08/22/2016 060006871402 | B | 101,690.390 | 1.0000 | | - 101,690 | 101,690 | |
| 08/22/2016 060006871403 | B | 282.000 | 1.0000 | | - 282 | 282 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/22/2016 060006871421 | B | 78.000 | 1.0000 | | - 78 | 78 | |
| 08/22/2016 060006871424 | B | 891,364.970 | 1.0000 | | - 891,365 | 891,365 | |
| 08/23/2016 060006871403 | B | 552.000 | 1.0000 | | - 552 | 552 | |
| 08/23/2016 060006871403 | B | 174,000.000 | 1.0000 | | - 174,000 | 174,000 | |
| 08/23/2016 060006871406 | B | 75,113.350 | 1.0000 | | - 75,113 | 75,113 | |
| 08/23/2016 060006871421 | B | 168.000 | 1.0000 | | - 168 | 168 | |
| 08/23/2016 060006871421 | B | 58,000.000 | 1.0000 | | - 58,000 | 58,000 | |
| 08/23/2016 060006871424 | B | 62,781.250 | 1.0000 | | - 62,781 | 62,781 | |
| 08/24/2016 060006871406 | B | 20,428.260 | 1.0000 | | - 20,428 | 20,428 | |
| 08/24/2016 060006871424 | B | 3,062.500 | 1.0000 | | - 3,063 | 3,063 | |
| 08/25/2016 060006871402 | B | 8,467.290 | 1.0000 | | - 8,467 | 8,467 | |
| 08/25/2016 060006871402 | B | 3,053.270 | 1.0000 | | - 3,053 | 3,053 | |
| 08/25/2016 060006871403 | B | 322.000 | 1.0000 | | - 322 | 322 | |
| 08/25/2016 060006871421 | B | 98.000 | 1.0000 | | - 98 | 98 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/26/2016 060006871402 | B | 273.000 | 1.0000 | | - 273 | 273 | |
| 08/26/2016 060006871403 | B | 1,038.250 | 1.0000 | | - 1,038 | 1,038 | |
| 08/26/2016 060006871421 | B | 319.000 | 1.0000 | | - 319 | 319 | |
| 08/29/2016 060006871401 | B | 1,627,364.690 | 1.0000 | | - 1,627,365 | 1,627,365 | |
| 08/29/2016 060006871401 | B | 499,694.400 | 1.0000 | | - 499,694 | 499,694 | |
| 08/29/2016 060006871402 | B | 140,172.970 | 1.0000 | | - 140,173 | 140,173 | |
| 08/29/2016 060006871403 | B | 473.000 | 1.0000 | | - 473 | 473 | |
| 08/29/2016 060006871406 | B | 51,310.490 | 1.0000 | | - 51,310 | 51,310 | |
| 08/29/2016 060006871413 | B | 500,000.000 | 1.0000 | | - 500,000 | 500,000 | |
| 08/29/2016 060006871419 | B | 700,000.000 | 1.0000 | | - 700,000 | 700,000 | |
| 08/29/2016 060006871420 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 08/29/2016 060006871420 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 08/29/2016 060006871421 | B | 142.000 | 1.0000 | | - 142 | 142 | |
| 08/30/2016 060006871402 | B | 3,449.480 | 1.0000 | | - 3,449 | 3,449 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/30/2016 060006871419 | B | 96,971.150 | 1.0000 | | - 96,971 | 96,971 | |
| 08/31/2016 060006871402 | B | 173,306.810 | 1.0000 | | - 173,307 | 173,307 | |
| 08/31/2016 060006871403 | B | 1,323.000 | 1.0000 | | - 1,323 | 1,323 | |
| 08/31/2016 060006871406 | B | 46,746.000 | 1.0000 | | - 46,746 | 46,746 | |
| 08/31/2016 060006871419 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 08/31/2016 060006871421 | B | 407.000 | 1.0000 | | - 407 | 407 | |
| 08/31/2016 060006871424 | B | 88,812.500 | 1.0000 | | - 88,813 | 88,813 | |
| 09/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 09/01/2016 060006871403 | B | 4,337.000 | 1.0000 | | - 4,337 | 4,337 | |
| 09/01/2016 060006871406 | B | 119,704.040 | 1.0000 | | - 119,704 | 119,704 | |
| 09/01/2016 060006871421 | B | 1,297.000 | 1.0000 | | - 1,297 | 1,297 | |
| 09/02/2016 060006871401 | B | 528.500 | 1.0000 | | - 529 | 529 | |
| 09/02/2016 060006871401 | B | 1,530,000.000 | 1.0000 | | - 1,530,000 | 1,530,000 | |
| 09/02/2016 060006871402 | B | 186.900 | 1.0000 | | - 187 | 187 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/02/2016 060006871403 | B | 896.180 | 1.0000 | | - 896 | 896 | |
| 09/02/2016 060006871414 | B | 9.210 | 1.0000 | | - 9 | 9 | |
| 09/02/2016 060006871416 | B | .120 | 1.0000 | | | | |
| 09/02/2016 060006871419 | B | 17.150 | 1.0000 | | - 17 | 17 | |
| 09/02/2016 060006871420 | B | 1.190 | 1.0000 | | - 1 | 1 | |
| 09/02/2016 060006871421 | B | 285.660 | 1.0000 | | - 286 | 286 | |
| 09/02/2016 060006871424 | B | 3,152.700 | 1.0000 | | - 3,153 | 3,153 | |
| 09/02/2016 060006871426 | B | 157.070 | 1.0000 | | - 157 | 157 | |
| 09/06/2016 060006871406 | B | 43,275.960 | 1.0000 | | - 43,276 | 43,276 | |
| 09/06/2016 060006871424 | B | 4,593.750 | 1.0000 | | - 4,594 | 4,594 | |
| 09/07/2016 060006871406 | B | 153,493.760 | 1.0000 | | - 153,494 | 153,494 | |
| 09/08/2016 060006871401 | B | 28,631.410 | 1.0000 | | - 28,631 | 28,631 | |
| 09/08/2016 060006871402 | B | 245,084.780 | 1.0000 | | - 245,085 | 245,085 | |
| 09/08/2016 060006871406 | B | 57,984.180 | 1.0000 | | - 57,984 | 57,984 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/08/2016 060006871419 | B | 1,197,355.770 | 1.0000 | | - 1,197,356 | 1,197,356 | |
| 09/08/2016 060006871424 | B | 56,656.250 | 1.0000 | | - 56,656 | 56,656 | |
| 09/09/2016 060006871401 | B | 205,612.590 | 1.0000 | | - 205,613 | 205,613 | |
| 09/09/2016 060006871402 | B | 729.030 | 1.0000 | | - 729 | 729 | |
| 09/09/2016 060006871403 | B | 2,911.000 | 1.0000 | | - 2,911 | 2,911 | |
| 09/09/2016 060006871403 | B | 30,525.000 | 1.0000 | | - 30,525 | 30,525 | |
| 09/09/2016 060006871406 | B | 94,006.670 | 1.0000 | | - 94,007 | 94,007 | |
| 09/09/2016 060006871419 | B | 1,350,000.000 | 1.0000 | | - 1,350,000 | 1,350,000 | |
| 09/09/2016 060006871421 | B | 870.000 | 1.0000 | | - 870 | 870 | |
| 09/09/2016 060006871421 | B | 9,350.000 | 1.0000 | | - 9,350 | 9,350 | |
| 09/09/2016 060006871424 | B | 3,062.500 | 1.0000 | | - 3,063 | 3,063 | |
| 09/12/2016 060006871402 | B | 104,303.320 | 1.0000 | | - 104,303 | 104,303 | |
| 09/12/2016 060006871402 | B | 80.340 | 1.0000 | | - 80 | 80 | |
| 09/13/2016 060006871401 | B | 9,850,000.000 | 1.0000 | | - 9,850,000 | 9,850,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/13/2016 060006871402 | B | 3,794.090 | 1.0000 | | - 3,794 | 3,794 | |
| 09/13/2016 060006871406 | B | 8,613.610 | 1.0000 | | - 8,614 | 8,614 | |
| 09/13/2016 060006871419 | B | 1,850,000.000 | 1.0000 | | - 1,850,000 | 1,850,000 | |
| 09/14/2016 060006871401 | B | 1,145,081.380 | 1.0000 | | - 1,145,081 | 1,145,081 | |
| 09/14/2016 060006871402 | B | 706.520 | 1.0000 | | - 707 | 707 | |
| 09/15/2016 060006871401 | B | 18,294,206.850 | 1.0000 | | - 18,294,207 | 18,294,207 | |
| 09/15/2016 060006871402 | B | 1,478.360 | 1.0000 | | - 1,478 | 1,478 | |
| 09/15/2016 060006871402 | B | 15,181.550 | 1.0000 | | - 15,182 | 15,182 | |
| 09/15/2016 060006871403 | B | 2,960.000 | 1.0000 | | - 2,960 | 2,960 | |
| 09/15/2016 060006871406 | B | 268,301.990 | 1.0000 | | - 268,302 | 268,302 | |
| 09/15/2016 060006871406 | B | 9,675.000 | 1.0000 | | - 9,675 | 9,675 | |
| 09/15/2016 060006871421 | B | 900.000 | 1.0000 | | - 900 | 900 | |
| 09/16/2016 060006871401 | B | 3,665,000.000 | 1.0000 | | - 3,665,000 | 3,665,000 | |
| 09/16/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/16/2016 060006871403 | B | 1,818.000 | 1.0000 | | - 1,818 | 1,818 | |
| 09/16/2016 060006871419 | B | 3,200,000.000 | 1.0000 | | - 3,200,000 | 3,200,000 | |
| 09/16/2016 060006871421 | B | 528.000 | 1.0000 | | - 528 | 528 | |
| 09/16/2016 060006871424 | B | 29,093.750 | 1.0000 | | - 29,094 | 29,094 | |
| 09/19/2016 060006871402 | B | 397.200 | 1.0000 | | - 397 | 397 | |
| 09/19/2016 060006871406 | B | 31,533.920 | 1.0000 | | - 31,534 | 31,534 | |
| 09/20/2016 060006871402 | B | 8,866.200 | 1.0000 | | - 8,866 | 8,866 | |
| 09/20/2016 060006871424 | B | 12,250.000 | 1.0000 | | - 12,250 | 12,250 | |
| 09/20/2016 060006871424 | B | 3,062.500 | 1.0000 | | - 3,063 | 3,063 | |
| 09/21/2016 060006871403 | B | 414.000 | 1.0000 | | - 414 | 414 | |
| 09/21/2016 060006871406 | B | 9,475.500 | 1.0000 | | - 9,476 | 9,476 | |
| 09/21/2016 060006871421 | B | 126.000 | 1.0000 | | - 126 | 126 | |
| 09/22/2016 060006871403 | B | 71,951.280 | 1.0000 | | - 71,951 | 71,951 | |
| 09/22/2016 060006871406 | B | 933,432.950 | 1.0000 | | - 933,433 | 933,433 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/22/2016 060006871421 | B | 22,159.300 | 1.0000 | | - 22,159 | 22,159 | |
| 09/22/2016 060006871424 | B | 13,781.250 | 1.0000 | | - 13,781 | 13,781 | |
| 09/23/2016 060006871402 | B | 9,383.170 | 1.0000 | | - 9,383 | 9,383 | |
| 09/23/2016 060006871424 | B | 29,093.750 | 1.0000 | | - 29,094 | 29,094 | |
| 09/26/2016 060006871402 | B | 18,274.020 | 1.0000 | | - 18,274 | 18,274 | |
| 09/26/2016 060006871402 | B | 4.740 | 1.0000 | | - 5 | 5 | |
| 09/26/2016 060006871406 | B | 224,138.720 | 1.0000 | | - 224,139 | 224,139 | |
| 09/26/2016 060006871424 | B | 44,406.250 | 1.0000 | | - 44,406 | 44,406 | |
| **Total For Buys** | | | | **0** | **151,078,236** | **151,078,236** | **0** |
| 01/04/2016 060006871401 | S | - 2,044,166.040 | 1.0000 | | 2,044,166 | 2,044,166 | |
| 01/04/2016 060006871402 | S | - 28,609.640 | 1.0000 | | 28,610 | 28,610 | |
| 01/04/2016 060006871419 | S | - 338,130.080 | 1.0000 | | 338,130 | 338,130 | |
| 01/04/2016 060006871426 | S | - 127,896.510 | 1.0000 | | 127,897 | 127,897 | |
| 01/06/2016 060006871401 | S | - 136,452.830 | 1.0000 | | 136,453 | 136,453 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/06/2016 060006871402 | S | - 123,197.250 | 1.0000 | | 123,197 | 123,197 | |
| 01/07/2016 060006871401 | S | - 43,478.780 | 1.0000 | | 43,479 | 43,479 | |
| 01/07/2016 060006871406 | S | - 61,675.340 | 1.0000 | | 61,675 | 61,675 | |
| 01/08/2016 060006871401 | S | - 147,894.010 | 1.0000 | | 147,894 | 147,894 | |
| 01/08/2016 060006871419 | S | - 285.770 | 1.0000 | | 286 | 286 | |
| 01/11/2016 060006871401 | S | - 11,127.030 | 1.0000 | | 11,127 | 11,127 | |
| 01/11/2016 060006871419 | S | - 1,963.630 | 1.0000 | | 1,964 | 1,964 | |
| 01/12/2016 060006871401 | S | - 78,084.550 | 1.0000 | | 78,085 | 78,085 | |
| 01/12/2016 060006871406 | S | - 57,839.360 | 1.0000 | | 57,839 | 57,839 | |
| 01/12/2016 060006871419 | S | - 121.990 | 1.0000 | | 122 | 122 | |
| 01/13/2016 060006871402 | S | - 1,982.340 | 1.0000 | | 1,982 | 1,982 | |
| 01/13/2016 060006871406 | S | - 85,389.700 | 1.0000 | | 85,390 | 85,390 | |
| 01/14/2016 060006871401 | S | - 33,997.060 | 1.0000 | | 33,997 | 33,997 | |
| 01/14/2016 060006871402 | S | - 62,881.620 | 1.0000 | | 62,882 | 62,882 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/14/2016 060006871406 | S | - 25,686.590 | 1.0000 | | 25,687 | 25,687 | |
| 01/14/2016 060006871419 | S | - 8,827.190 | 1.0000 | | 8,827 | 8,827 | |
| 01/14/2016 060006871426 | S | - 233.240 | 1.0000 | | 233 | 233 | |
| 01/15/2016 060006871401 | S | - 11,395.000 | 1.0000 | | 11,395 | 11,395 | |
| 01/15/2016 060006871401 | S | - 22,713.270 | 1.0000 | | 22,713 | 22,713 | |
| 01/15/2016 060006871419 | S | - 5,120.000 | 1.0000 | | 5,120 | 5,120 | |
| 01/15/2016 060006871419 | S | - 70,023.160 | 1.0000 | | 70,023 | 70,023 | |
| 01/15/2016 060006871426 | S | - 151.660 | 1.0000 | | 152 | 152 | |
| 01/15/2016 060006871426 | S | - 30,605.720 | 1.0000 | | 30,606 | 30,606 | |
| 01/19/2016 060006871401 | S | - 371,684.060 | 1.0000 | | 371,684 | 371,684 | |
| 01/21/2016 060006871413 | S | - 1,500,000.000 | 1.0000 | | 1,500,000 | 1,500,000 | |
| 01/22/2016 060006871401 | S | - 32,992.450 | 1.0000 | | 32,992 | 32,992 | |
| 01/22/2016 060006871402 | S | - 233.310 | 1.0000 | | 233 | 233 | |
| 01/22/2016 060006871424 | S | - 14,388.300 | 1.0000 | | 14,388 | 14,388 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/22/2016 060006871426 | S | - 15,308.440 | 1.0000 | | 15,308 | 15,308 | |
| 01/25/2016 060006871401 | S | - 142,051.660 | 1.0000 | | 142,052 | 142,052 | |
| 01/25/2016 060006871406 | S | - 1,668,578.690 | 1.0000 | | 1,668,579 | 1,668,579 | |
| 01/25/2016 060006871424 | S | - 14,343.750 | 1.0000 | | 14,344 | 14,344 | |
| 01/26/2016 060006871406 | S | - 230,767.770 | 1.0000 | | 230,768 | 230,768 | |
| 01/27/2016 060006871401 | S | - 63,442.270 | 1.0000 | | 63,442 | 63,442 | |
| 01/27/2016 060006871406 | S | - 181,789.660 | 1.0000 | | 181,790 | 181,790 | |
| 01/28/2016 060006871406 | S | - 48,741.300 | 1.0000 | | 48,741 | 48,741 | |
| 01/28/2016 060006871424 | S | - 5,062.500 | 1.0000 | | 5,063 | 5,063 | |
| 01/29/2016 060006871401 | S | - 23,724.920 | 1.0000 | | 23,725 | 23,725 | |
| 02/01/2016 060006871401 | S | - 2,053,761.890 | 1.0000 | | 2,053,762 | 2,053,762 | |
| 02/01/2016 060006871402 | S | - 27,811.830 | 1.0000 | | 27,812 | 27,812 | |
| 02/01/2016 060006871419 | S | - 344,424.700 | 1.0000 | | 344,425 | 344,425 | |
| 02/01/2016 060006871426 | S | - 127,896.510 | 1.0000 | | 127,897 | 127,897 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/02/2016 060006871401 | S | - 88,706.070 | 1.0000 | | 88,706 | 88,706 | |
| 02/02/2016 060006871406 | S | - 102,258.810 | 1.0000 | | 102,259 | 102,259 | |
| 02/02/2016 060006871419 | S | - 3,465.360 | 1.0000 | | 3,465 | 3,465 | |
| 02/02/2016 060006871424 | S | - 14,343.750 | 1.0000 | | 14,344 | 14,344 | |
| 02/02/2016 060006871426 | S | - 1,145.590 | 1.0000 | | 1,146 | 1,146 | |
| 02/03/2016 060006871401 | S | - 28,495.690 | 1.0000 | | 28,496 | 28,496 | |
| 02/03/2016 060006871402 | S | - 69,098.690 | 1.0000 | | 69,099 | 69,099 | |
| 02/04/2016 060006871401 | S | - 123,737.210 | 1.0000 | | 123,737 | 123,737 | |
| 02/04/2016 060006871419 | S | - 9,737.790 | 1.0000 | | 9,738 | 9,738 | |
| 02/04/2016 060006871424 | S | - 22,781.250 | 1.0000 | | 22,781 | 22,781 | |
| 02/04/2016 060006871426 | S | - 8,262.280 | 1.0000 | | 8,262 | 8,262 | |
| 02/05/2016 060006871401 | S | - 10,618.100 | 1.0000 | | 10,618 | 10,618 | |
| 02/05/2016 060006871419 | S | - 99.780 | 1.0000 | | 100 | 100 | |
| 02/08/2016 060006871401 | S | - 43,858.460 | 1.0000 | | 43,858 | 43,858 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/08/2016 060006871403 | S | - 70,896.360 | 1.0000 | | 70,896 | 70,896 | |
| 02/08/2016 060006871421 | S | - 24,450.000 | 1.0000 | | 24,450 | 24,450 | |
| 02/08/2016 060006871424 | S | - 3,084.250 | 1.0000 | | 3,084 | 3,084 | |
| 02/09/2016 060006871403 | S | - 205,647.360 | 1.0000 | | 205,647 | 205,647 | |
| 02/09/2016 060006871406 | S | - 580,640.440 | 1.0000 | | 580,640 | 580,640 | |
| 02/09/2016 060006871424 | S | - 151,843.750 | 1.0000 | | 151,844 | 151,844 | |
| 02/10/2016 060006871401 | S | - 319,761.060 | 1.0000 | | 319,761 | 319,761 | |
| 02/10/2016 060006871402 | S | - 38,276.250 | 1.0000 | | 38,276 | 38,276 | |
| 02/11/2016 060006871401 | S | - 39,634.590 | 1.0000 | | 39,635 | 39,635 | |
| 02/11/2016 060006871402 | S | - 61,424.690 | 1.0000 | | 61,425 | 61,425 | |
| 02/11/2016 060006871406 | S | - 45,656.640 | 1.0000 | | 45,657 | 45,657 | |
| 02/11/2016 060006871419 | S | - 3,001.630 | 1.0000 | | 3,002 | 3,002 | |
| 02/11/2016 060006871424 | S | - 40,312.500 | 1.0000 | | 40,313 | 40,313 | |
| 02/12/2016 060006871401 | S | - 7,073.520 | 1.0000 | | 7,074 | 7,074 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/12/2016 060006871424 | S | - 49,718.750 | 1.0000 | | 49,719 | 49,719 | |
| 02/16/2016 060006871403 | S | - 59,402.470 | 1.0000 | | 59,402 | 59,402 | |
| 02/16/2016 060006871421 | S | - 18,284.960 | 1.0000 | | 18,285 | 18,285 | |
| 02/17/2016 060006871401 | S | - 82,047.230 | 1.0000 | | 82,047 | 82,047 | |
| 02/17/2016 060006871403 | S | - 161,845.100 | 1.0000 | | 161,845 | 161,845 | |
| 02/17/2016 060006871406 | S | - 124,635.200 | 1.0000 | | 124,635 | 124,635 | |
| 02/18/2016 060006871401 | S | - 77,429.570 | 1.0000 | | 77,430 | 77,430 | |
| 02/18/2016 060006871403 | S | - 17,538.150 | 1.0000 | | 17,538 | 17,538 | |
| 02/18/2016 060006871421 | S | - 5,449.150 | 1.0000 | | 5,449 | 5,449 | |
| 02/19/2016 060006871401 | S | - 69,732.980 | 1.0000 | | 69,733 | 69,733 | |
| 02/19/2016 060006871406 | S | - 19,193.630 | 1.0000 | | 19,194 | 19,194 | |
| 02/19/2016 060006871419 | S | - 4,168.370 | 1.0000 | | 4,168 | 4,168 | |
| 02/19/2016 060006871424 | S | - 2,687.500 | 1.0000 | | 2,688 | 2,688 | |
| 02/22/2016 060006871401 | S | - 11,316.660 | 1.0000 | | 11,317 | 11,317 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/22/2016 060006871403 | S | - 20,898.000 | 1.0000 | | 20,898 | 20,898 | |
| 02/22/2016 060006871419 | S | - 5,205.000 | 1.0000 | | 5,205 | 5,205 | |
| 02/22/2016 060006871421 | S | - 127,792.360 | 1.0000 | | 127,792 | 127,792 | |
| 02/22/2016 060006871424 | S | - 28,218.750 | 1.0000 | | 28,219 | 28,219 | |
| 02/22/2016 060006871426 | S | - 145.000 | 1.0000 | | 145 | 145 | |
| 02/23/2016 060006871406 | S | - 92,615.020 | 1.0000 | | 92,615 | 92,615 | |
| 02/23/2016 060006871421 | S | - 37,679.520 | 1.0000 | | 37,680 | 37,680 | |
| 02/24/2016 060006871403 | S | - 15,389.900 | 1.0000 | | 15,390 | 15,390 | |
| 02/24/2016 060006871406 | S | - 77,511.810 | 1.0000 | | 77,512 | 77,512 | |
| 02/24/2016 060006871421 | S | - 6,155.960 | 1.0000 | | 6,156 | 6,156 | |
| 02/24/2016 060006871424 | S | - 32,250.000 | 1.0000 | | 32,250 | 32,250 | |
| 02/26/2016 060006871401 | S | - 113,319.580 | 1.0000 | | 113,320 | 113,320 | |
| 02/26/2016 060006871424 | S | - 33,593.750 | 1.0000 | | 33,594 | 33,594 | |
| 02/26/2016 060006871427 | S | - 50,000.000 | 1.0000 | | 50,000 | 50,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/29/2016 060006871406 | S | - 98,711.620 | 1.0000 | | 98,712 | 98,712 | |
| 03/01/2016 060006871401 | S | - 2,299,946.140 | 1.0000 | | 2,299,946 | 2,299,946 | |
| 03/01/2016 060006871402 | S | - 30,108.680 | 1.0000 | | 30,109 | 30,109 | |
| 03/01/2016 060006871406 | S | - 1,094,211.840 | 1.0000 | | 1,094,212 | 1,094,212 | |
| 03/01/2016 060006871419 | S | - 359,560.930 | 1.0000 | | 359,561 | 359,561 | |
| 03/01/2016 060006871424 | S | - 16,656.250 | 1.0000 | | 16,656 | 16,656 | |
| 03/01/2016 060006871426 | S | - 130,535.080 | 1.0000 | | 130,535 | 130,535 | |
| 03/02/2016 060006871401 | S | - 36,137.900 | 1.0000 | | 36,138 | 36,138 | |
| 03/02/2016 060006871406 | S | - 1,308,309.300 | 1.0000 | | 1,308,309 | 1,308,309 | |
| 03/02/2016 060006871419 | S | - 1,929.850 | 1.0000 | | 1,930 | 1,930 | |
| 03/02/2016 060006871426 | S | - 1,182.680 | 1.0000 | | 1,183 | 1,183 | |
| 03/03/2016 060006871402 | S | - 38,869.430 | 1.0000 | | 38,869 | 38,869 | |
| 03/04/2016 060006871402 | S | - 8,136.980 | 1.0000 | | 8,137 | 8,137 | |
| 03/04/2016 060006871403 | S | - 36,345.920 | 1.0000 | | 36,346 | 36,346 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/04/2016 060006871421 | S | - 9,051.480 | 1.0000 | | 9,051 | 9,051 | |
| 03/04/2016 060006871424 | S | - 38,437.500 | 1.0000 | | 38,438 | 38,438 | |
| 03/07/2016 060006871401 | S | - 18,837.070 | 1.0000 | | 18,837 | 18,837 | |
| 03/07/2016 060006871419 | S | - 8,568.060 | 1.0000 | | 8,568 | 8,568 | |
| 03/07/2016 060006871426 | S | - 245.730 | 1.0000 | | 246 | 246 | |
| 03/08/2016 060006871406 | S | - 105,650.570 | 1.0000 | | 105,651 | 105,651 | |
| 03/08/2016 060006871419 | S | - 2,649.710 | 1.0000 | | 2,650 | 2,650 | |
| 03/08/2016 060006871424 | S | - 7,687.500 | 1.0000 | | 7,688 | 7,688 | |
| 03/08/2016 060006871426 | S | - 3,561.820 | 1.0000 | | 3,562 | 3,562 | |
| 03/09/2016 060006871401 | S | - 7,872.410 | 1.0000 | | 7,872 | 7,872 | |
| 03/09/2016 060006871402 | S | - 5,628.010 | 1.0000 | | 5,628 | 5,628 | |
| 03/09/2016 060006871406 | S | - 308,995.500 | 1.0000 | | 308,996 | 308,996 | |
| 03/09/2016 060006871424 | S | - 78,156.250 | 1.0000 | | 78,156 | 78,156 | |
| 03/10/2016 060006871401 | S | - 18,579.870 | 1.0000 | | 18,580 | 18,580 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/10/2016 060006871406 | S | - 386,240.540 | 1.0000 | | 386,241 | 386,241 | |
| 03/11/2016 060006871403 | S | - 80,456.650 | 1.0000 | | 80,457 | 80,457 | |
| 03/11/2016 060006871421 | S | - 22,227.350 | 1.0000 | | 22,227 | 22,227 | |
| 03/15/2016 060006871406 | S | - 375,410.250 | 1.0000 | | 375,410 | 375,410 | |
| 03/15/2016 060006871424 | S | - 23,062.500 | 1.0000 | | 23,063 | 23,063 | |
| 03/16/2016 060006871424 | S | - 7,687.500 | 1.0000 | | 7,688 | 7,688 | |
| 03/17/2016 060006871406 | S | - 122,506.120 | 1.0000 | | 122,506 | 122,506 | |
| 03/18/2016 060006871401 | S | - 23,330.180 | 1.0000 | | 23,330 | 23,330 | |
| 03/18/2016 060006871402 | S | - 2,212.520 | 1.0000 | | 2,213 | 2,213 | |
| 03/18/2016 060006871406 | S | - 272,484.390 | 1.0000 | | 272,484 | 272,484 | |
| 03/18/2016 060006871424 | S | - 57,656.250 | 1.0000 | | 57,656 | 57,656 | |
| 03/21/2016 060006871424 | S | - 19,218.750 | 1.0000 | | 19,219 | 19,219 | |
| 03/22/2016 060006871401 | S | - 12,484.100 | 1.0000 | | 12,484 | 12,484 | |
| 03/22/2016 060006871419 | S | - 194,986.000 | 1.0000 | | 194,986 | 194,986 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/22/2016 060006871426 | S | - 175.000 | 1.0000 | | 175 | 175 | |
| 03/23/2016 060006871401 | S | - 21,025,586.910 | 1.0000 | | 21,025,587 | 21,025,587 | |
| 03/23/2016 060006871401 | S | - 4,666,446.810 | 1.0000 | | 4,666,447 | 4,666,447 | |
| 03/23/2016 060006871406 | S | - 11,493.590 | 1.0000 | | 11,494 | 11,494 | |
| 03/23/2016 060006871413 | S | - 1.890 | 1.0000 | | 2 | 2 | |
| 03/23/2016 060006871419 | S | - 4,351,562.650 | 1.0000 | | 4,351,563 | 4,351,563 | |
| 03/23/2016 060006871419 | S | - 636,481.480 | 1.0000 | | 636,481 | 636,481 | |
| 03/23/2016 060006871420 | S | -.460 | 1.0000 | | | | |
| 03/23/2016 060006871424 | S | - 16,656.250 | 1.0000 | | 16,656 | 16,656 | |
| 03/23/2016 060006871426 | S | - 777,965.030 | 1.0000 | | 777,965 | 777,965 | |
| 03/23/2016 060006871426 | S | - 252,061.700 | 1.0000 | | 252,062 | 252,062 | |
| 03/24/2016 060006871401 | S | - 44,421.000 | 1.0000 | | 44,421 | 44,421 | |
| 03/24/2016 060006871406 | S | - 340,642.310 | 1.0000 | | 340,642 | 340,642 | |
| 03/24/2016 060006871419 | S | - 13,136.000 | 1.0000 | | 13,136 | 13,136 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/24/2016 060006871424 | S | - 84,562.500 | 1.0000 | | 84,563 | 84,563 | |
| 03/28/2016 060006871401 | S | - 15,730.460 | 1.0000 | | 15,730 | 15,730 | |
| 03/28/2016 060006871406 | S | - 19,850.250 | 1.0000 | | 19,850 | 19,850 | |
| 03/29/2016 060006871402 | S | - 22,499.210 | 1.0000 | | 22,499 | 22,499 | |
| 03/29/2016 060006871406 | S | - 74,957.950 | 1.0000 | | 74,958 | 74,958 | |
| 03/30/2016 060006871424 | S | - 24,343.750 | 1.0000 | | 24,344 | 24,344 | |
| 03/30/2016 060006871424 | S | - 39,718.750 | 1.0000 | | 39,719 | 39,719 | |
| 03/31/2016 060006871406 | S | - 64,517.460 | 1.0000 | | 64,517 | 64,517 | |
| 04/01/2016 060006871401 | S | - 2,102,727.210 | 1.0000 | | 2,102,727 | 2,102,727 | |
| 04/01/2016 060006871402 | S | - 26,183.010 | 1.0000 | | 26,183 | 26,183 | |
| 04/01/2016 060006871419 | S | - 358,107.620 | 1.0000 | | 358,108 | 358,108 | |
| 04/01/2016 060006871424 | S | - 43,562.500 | 1.0000 | | 43,563 | 43,563 | |
| 04/01/2016 060006871426 | S | - 130,721.200 | 1.0000 | | 130,721 | 130,721 | |
| 04/04/2016 060006871401 | S | - 94,720.800 | 1.0000 | | 94,721 | 94,721 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/04/2016 060006871406 | S | - 553,001.130 | 1.0000 | | 553,001 | 553,001 | |
| 04/04/2016 060006871419 | S | - 13,464.140 | 1.0000 | | 13,464 | 13,464 | |
| 04/04/2016 060006871424 | S | - 1,281.250 | 1.0000 | | 1,281 | 1,281 | |
| 04/04/2016 060006871426 | S | - 5,822.040 | 1.0000 | | 5,822 | 5,822 | |
| 04/05/2016 060006871402 | S | - 72,571.060 | 1.0000 | | 72,571 | 72,571 | |
| 04/05/2016 060006871403 | S | - 28,579.420 | 1.0000 | | 28,579 | 28,579 | |
| 04/05/2016 060006871421 | S | - 43,707.250 | 1.0000 | | 43,707 | 43,707 | |
| 04/05/2016 060006871424 | S | - 16,656.250 | 1.0000 | | 16,656 | 16,656 | |
| 04/06/2016 060006871401 | S | - 11,638.430 | 1.0000 | | 11,638 | 11,638 | |
| 04/06/2016 060006871406 | S | - 9,025.140 | 1.0000 | | 9,025 | 9,025 | |
| 04/06/2016 060006871419 | S | - 150.000 | 1.0000 | | 150 | 150 | |
| 04/06/2016 060006871424 | S | - 83,281.250 | 1.0000 | | 83,281 | 83,281 | |
| 04/07/2016 060006871401 | S | - 298.980 | 1.0000 | | 299 | 299 | |
| 04/07/2016 060006871406 | S | - 62,460.630 | 1.0000 | | 62,461 | 62,461 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/07/2016 060006871424 | S | - 2,100,336.000 | 1.0000 | | 2,100,336 | 2,100,336 | |
| 04/11/2016 060006871401 | S | - 475,552.640 | 1.0000 | | 475,553 | 475,553 | |
| 04/11/2016 060006871402 | S | - 72,807.000 | 1.0000 | | 72,807 | 72,807 | |
| 04/11/2016 060006871419 | S | - 550,000.000 | 1.0000 | | 550,000 | 550,000 | |
| 04/11/2016 060006871419 | S | - 9,838.040 | 1.0000 | | 9,838 | 9,838 | |
| 04/11/2016 060006871424 | S | - 33,312.500 | 1.0000 | | 33,313 | 33,313 | |
| 04/11/2016 060006871426 | S | - 16,576.360 | 1.0000 | | 16,576 | 16,576 | |
| 04/12/2016 060006871406 | S | - 161,475.710 | 1.0000 | | 161,476 | 161,476 | |
| 04/12/2016 060006871424 | S | - 5,687.500 | 1.0000 | | 5,688 | 5,688 | |
| 04/13/2016 060006871406 | S | - 56,548.740 | 1.0000 | | 56,549 | 56,549 | |
| 04/13/2016 060006871424 | S | - 36,562.500 | 1.0000 | | 36,563 | 36,563 | |
| 04/14/2016 060006871401 | S | - 40,512.160 | 1.0000 | | 40,512 | 40,512 | |
| 04/14/2016 060006871406 | S | - 27,535.940 | 1.0000 | | 27,536 | 27,536 | |
| 04/14/2016 060006871419 | S | - 14,655.290 | 1.0000 | | 14,655 | 14,655 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/14/2016 060006871426 | S | - 434.130 | 1.0000 | | 434 | 434 | |
| 04/15/2016 060006871401 | S | - 12,478.030 | 1.0000 | | 12,478 | 12,478 | |
| 04/15/2016 060006871402 | S | - 55,201.170 | 1.0000 | | 55,201 | 55,201 | |
| 04/15/2016 060006871419 | S | - 509.000 | 1.0000 | | 509 | 509 | |
| 04/18/2016 060006871401 | S | - 137,539.490 | 1.0000 | | 137,539 | 137,539 | |
| 04/18/2016 060006871406 | S | - 40,755.510 | 1.0000 | | 40,756 | 40,756 | |
| 04/18/2016 060006871419 | S | - 28,331.980 | 1.0000 | | 28,332 | 28,332 | |
| 04/18/2016 060006871426 | S | - 23,237.780 | 1.0000 | | 23,238 | 23,238 | |
| 04/19/2016 060006871406 | S | - 785,729.730 | 1.0000 | | 785,730 | 785,730 | |
| 04/19/2016 060006871424 | S | - 22,750.000 | 1.0000 | | 22,750 | 22,750 | |
| 04/20/2016 060006871401 | S | - 73,722.000 | 1.0000 | | 73,722 | 73,722 | |
| 04/20/2016 060006871406 | S | - 28,093.870 | 1.0000 | | 28,094 | 28,094 | |
| 04/20/2016 060006871419 | S | - 16,576.000 | 1.0000 | | 16,576 | 16,576 | |
| 04/20/2016 060006871424 | S | - 6,500.000 | 1.0000 | | 6,500 | 6,500 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/20/2016 060006871426 | S | - 12,291.000 | 1.0000 | | 12,291 | 12,291 | |
| 04/21/2016 060006871406 | S | - 47,642.160 | 1.0000 | | 47,642 | 47,642 | |
| 04/21/2016 060006871424 | S | - 52,812.500 | 1.0000 | | 52,813 | 52,813 | |
| 04/22/2016 060006871401 | S | - 57,858.790 | 1.0000 | | 57,859 | 57,859 | |
| 04/22/2016 060006871424 | S | - 21,125.000 | 1.0000 | | 21,125 | 21,125 | |
| 04/25/2016 060006871424 | S | - 7,312.500 | 1.0000 | | 7,313 | 7,313 | |
| 04/26/2016 060006871401 | S | - 256,069.100 | 1.0000 | | 256,069 | 256,069 | |
| 04/27/2016 060006871401 | S | - 147,923.730 | 1.0000 | | 147,924 | 147,924 | |
| 04/27/2016 060006871403 | S | - 78,456.050 | 1.0000 | | 78,456 | 78,456 | |
| 04/27/2016 060006871421 | S | - 23,536.820 | 1.0000 | | 23,537 | 23,537 | |
| 04/27/2016 060006871424 | S | - 14,625.000 | 1.0000 | | 14,625 | 14,625 | |
| 04/28/2016 060006871401 | S | - 28,320.590 | 1.0000 | | 28,321 | 28,321 | |
| 04/28/2016 060006871419 | S | - 1,642.010 | 1.0000 | | 1,642 | 1,642 | |
| 04/28/2016 060006871424 | S | - 22,750.000 | 1.0000 | | 22,750 | 22,750 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/28/2016 060006871426 | S | - 328.400 | 1.0000 | | 328 | 328 | |
| 04/29/2016 060006871427 | S | - 15,000.000 | 1.0000 | | 15,000 | 15,000 | |
| 05/02/2016 060006871401 | S | - 2,127,238.970 | 1.0000 | | 2,127,239 | 2,127,239 | |
| 05/02/2016 060006871419 | S | - 362,865.020 | 1.0000 | | 362,865 | 362,865 | |
| 05/02/2016 060006871426 | S | - 130,919.560 | 1.0000 | | 130,920 | 130,920 | |
| 05/03/2016 060006871401 | S | - 49,179.140 | 1.0000 | | 49,179 | 49,179 | |
| 05/03/2016 060006871406 | S | - 656,338.470 | 1.0000 | | 656,338 | 656,338 | |
| 05/03/2016 060006871419 | S | - 599.380 | 1.0000 | | 599 | 599 | |
| 05/03/2016 060006871424 | S | - 38,187.500 | 1.0000 | | 38,188 | 38,188 | |
| 05/03/2016 060006871426 | S | - 461.120 | 1.0000 | | 461 | 461 | |
| 05/04/2016 060006871401 | S | - 35,674.630 | 1.0000 | | 35,675 | 35,675 | |
| 05/04/2016 060006871402 | S | - 41,853.680 | 1.0000 | | 41,854 | 41,854 | |
| 05/04/2016 060006871419 | S | - 8,024.800 | 1.0000 | | 8,025 | 8,025 | |
| 05/06/2016 060006871402 | S | - 199,178.640 | 1.0000 | | 199,179 | 199,179 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/09/2016 060006871406 | S | - 30,059.440 | 1.0000 | | 30,059 | 30,059 | |
| 05/09/2016 060006871424 | S | - 14,625.000 | 1.0000 | | 14,625 | 14,625 | |
| 05/10/2016 060006871401 | S | - 72,652.830 | 1.0000 | | 72,653 | 72,653 | |
| 05/10/2016 060006871406 | S | - 153,473.820 | 1.0000 | | 153,474 | 153,474 | |
| 05/10/2016 060006871419 | S | - 5,956.280 | 1.0000 | | 5,956 | 5,956 | |
| 05/10/2016 060006871426 | S | - 179.610 | 1.0000 | | 180 | 180 | |
| 05/11/2016 060006871401 | S | - 8,919.620 | 1.0000 | | 8,920 | 8,920 | |
| 05/11/2016 060006871406 | S | - 105,607.860 | 1.0000 | | 105,608 | 105,608 | |
| 05/11/2016 060006871419 | S | - 762.820 | 1.0000 | | 763 | 763 | |
| 05/11/2016 060006871424 | S | - 41,523.350 | 1.0000 | | 41,523 | 41,523 | |
| 05/11/2016 060006871426 | S | - 4,083.000 | 1.0000 | | 4,083 | 4,083 | |
| 05/12/2016 060006871415 | S | - 41,523.350 | 1.0000 | | 41,523 | 41,523 | |
| 05/13/2016 060006871401 | S | - 422,720.610 | 1.0000 | | 422,721 | 422,721 | |
| 05/13/2016 060006871403 | S | - 43,952.290 | 1.0000 | | 43,952 | 43,952 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/13/2016 060006871421 | S | - 17,228.730 | 1.0000 | | 17,229 | 17,229 | |
| 05/20/2016 060006871401 | S | - 18,223.120 | 1.0000 | | 18,223 | 18,223 | |
| 05/24/2016 060006871401 | S | - 3,050.630 | 1.0000 | | 3,051 | 3,051 | |
| 05/24/2016 060006871406 | S | - 113,683.630 | 1.0000 | | 113,684 | 113,684 | |
| 05/27/2016 060006871413 | S | - 600,000.000 | 1.0000 | | 600,000 | 600,000 | |
| 05/31/2016 060006871401 | S | - 23,020.590 | 1.0000 | | 23,021 | 23,021 | |
| 05/31/2016 060006871406 | S | - 49,294.850 | 1.0000 | | 49,295 | 49,295 | |
| 06/01/2016 060006871401 | S | - 1,998,463.110 | 1.0000 | | 1,998,463 | 1,998,463 | |
| 06/01/2016 060006871402 | S | - 28,211.060 | 1.0000 | | 28,211 | 28,211 | |
| 06/01/2016 060006871419 | S | - 291,987.110 | 1.0000 | | 291,987 | 291,987 | |
| 06/01/2016 060006871426 | S | - 119,771.480 | 1.0000 | | 119,771 | 119,771 | |
| 06/02/2016 060006871401 | S | - 57,885.910 | 1.0000 | | 57,886 | 57,886 | |
| 06/02/2016 060006871406 | S | - 2,075,710.700 | 1.0000 | | 2,075,711 | 2,075,711 | |
| 06/02/2016 060006871419 | S | - 366.100 | 1.0000 | | 366 | 366 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/03/2016 060006871402 | S | - 111,376.480 | 1.0000 | | 111,376 | 111,376 | |
| 06/03/2016 060006871406 | S | - 18,510.920 | 1.0000 | | 18,511 | 18,511 | |
| 06/06/2016 060006871401 | S | - 21,345.710 | 1.0000 | | 21,346 | 21,346 | |
| 06/07/2016 060006871401 | S | - 30,472.310 | 1.0000 | | 30,472 | 30,472 | |
| 06/07/2016 060006871402 | S | - 10,007.750 | 1.0000 | | 10,008 | 10,008 | |
| 06/07/2016 060006871406 | S | - 162,660.320 | 1.0000 | | 162,660 | 162,660 | |
| 06/07/2016 060006871419 | S | - 3,471.070 | 1.0000 | | 3,471 | 3,471 | |
| 06/07/2016 060006871426 | S | - 694.210 | 1.0000 | | 694 | 694 | |
| 06/09/2016 060006871401 | S | - 437,535.570 | 1.0000 | | 437,536 | 437,536 | |
| 06/09/2016 060006871415 | S | -.240 | 1.0000 | | | | |
| 06/13/2016 060006871401 | S | - 3,801.140 | 1.0000 | | 3,801 | 3,801 | |
| 06/13/2016 060006871406 | S | - 230,912.670 | 1.0000 | | 230,913 | 230,913 | |
| 06/13/2016 060006871419 | S | - 1,683.180 | 1.0000 | | 1,683 | 1,683 | |
| 06/13/2016 060006871426 | S | - 54.280 | 1.0000 | | 54 | 54 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/14/2016 060006871401 | S | - 12,687.660 | 1.0000 | | 12,688 | 12,688 | |
| 06/14/2016 060006871401 | S | - 9,231.720 | 1.0000 | | 9,232 | 9,232 | |
| 06/14/2016 060006871406 | S | - 471,727.450 | 1.0000 | | 471,727 | 471,727 | |
| 06/14/2016 060006871419 | S | - 5,658.510 | 1.0000 | | 5,659 | 5,659 | |
| 06/14/2016 060006871419 | S | - 2,231.490 | 1.0000 | | 2,231 | 2,231 | |
| 06/14/2016 060006871426 | S | - 175.960 | 1.0000 | | 176 | 176 | |
| 06/14/2016 060006871426 | S | - 187.090 | 1.0000 | | 187 | 187 | |
| 06/16/2016 060006871401 | S | - 235,355.310 | 1.0000 | | 235,355 | 235,355 | |
| 06/16/2016 060006871402 | S | - 54.140 | 1.0000 | | 54 | 54 | |
| 06/16/2016 060006871419 | S | - 4,623.090 | 1.0000 | | 4,623 | 4,623 | |
| 06/17/2016 060006871401 | S | - 89,866.370 | 1.0000 | | 89,866 | 89,866 | |
| 06/20/2016 060006871406 | S | - 1,417.700 | 1.0000 | | 1,418 | 1,418 | |
| 06/20/2016 060006871424 | S | - 4,557.600 | 1.0000 | | 4,558 | 4,558 | |
| 06/21/2016 060006871401 | S | - 65,277.000 | 1.0000 | | 65,277 | 65,277 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/21/2016 060006871419 | S | - 12,111.000 | 1.0000 | | 12,111 | 12,111 | |
| 06/21/2016 060006871424 | S | - 40,500.000 | 1.0000 | | 40,500 | 40,500 | |
| 06/21/2016 060006871426 | S | - 2,422.000 | 1.0000 | | 2,422 | 2,422 | |
| 06/22/2016 060006871424 | S | - 15,750.000 | 1.0000 | | 15,750 | 15,750 | |
| 06/23/2016 060006871406 | S | - 4,211.860 | 1.0000 | | 4,212 | 4,212 | |
| 06/24/2016 060006871424 | S | - 58,500.000 | 1.0000 | | 58,500 | 58,500 | |
| 06/27/2016 060006871402 | S | - 48.630 | 1.0000 | | 49 | 49 | |
| 06/27/2016 060006871403 | S | - 40,445.210 | 1.0000 | | 40,445 | 40,445 | |
| 06/27/2016 060006871406 | S | - 24,615.290 | 1.0000 | | 24,615 | 24,615 | |
| 06/27/2016 060006871421 | S | - 9,435.710 | 1.0000 | | 9,436 | 9,436 | |
| 06/28/2016 060006871406 | S | - 124,994.100 | 1.0000 | | 124,994 | 124,994 | |
| 06/29/2016 060006871413 | S | - 300,000.000 | 1.0000 | | 300,000 | 300,000 | |
| 06/29/2016 060006871428 | S | - 225,000.000 | 1.0000 | | 225,000 | 225,000 | |
| 06/30/2016 060006871401 | S | - 253,457.440 | 1.0000 | | 253,457 | 253,457 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/30/2016 060006871406 | S | - 1,122,773.390 | 1.0000 | | 1,122,773 | 1,122,773 | |
| 06/30/2016 060006871424 | S | - 2,250.000 | 1.0000 | | 2,250 | 2,250 | |
| 06/30/2016 060006871424 | S | - 3,375.000 | 1.0000 | | 3,375 | 3,375 | |
| 07/01/2016 060006871401 | S | - 2,192,752.970 | 1.0000 | | 2,192,753 | 2,192,753 | |
| 07/01/2016 060006871402 | S | - 28,609.640 | 1.0000 | | 28,610 | 28,610 | |
| 07/01/2016 060006871403 | S | - 172,872.500 | 1.0000 | | 172,873 | 172,873 | |
| 07/01/2016 060006871419 | S | - 365,569.590 | 1.0000 | | 365,570 | 365,570 | |
| 07/01/2016 060006871421 | S | - 57,627.500 | 1.0000 | | 57,628 | 57,628 | |
| 07/01/2016 060006871424 | S | - 23,625.000 | 1.0000 | | 23,625 | 23,625 | |
| 07/01/2016 060006871426 | S | - 131,146.630 | 1.0000 | | 131,147 | 131,147 | |
| 07/06/2016 060006871401 | S | - 567,603.930 | 1.0000 | | 567,604 | 567,604 | |
| 07/06/2016 060006871402 | S | - 31,081.030 | 1.0000 | | 31,081 | 31,081 | |
| 07/06/2016 060006871419 | S | - 109,122.900 | 1.0000 | | 109,123 | 109,123 | |
| 07/06/2016 060006871426 | S | - 21,799.420 | 1.0000 | | 21,799 | 21,799 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/07/2016 060006871401 | S | - 282,962.410 | 1.0000 | | 282,962 | 282,962 | |
| 07/07/2016 060006871406 | S | - 715,259.320 | 1.0000 | | 715,259 | 715,259 | |
| 07/07/2016 060006871419 | S | - 577.560 | 1.0000 | | 578 | 578 | |
| 07/07/2016 060006871424 | S | - 2,401,038.000 | 1.0000 | | 2,401,038 | 2,401,038 | |
| 07/07/2016 060006871424 | S | - 10,270.800 | 1.0000 | | 10,271 | 10,271 | |
| 07/08/2016 060006871419 | S | - 3,986.560 | 1.0000 | | 3,987 | 3,987 | |
| 07/12/2016 060006871401 | S | - 21,948.880 | 1.0000 | | 21,949 | 21,949 | |
| 07/12/2016 060006871403 | S | - 18,704.740 | 1.0000 | | 18,705 | 18,705 | |
| 07/12/2016 060006871406 | S | - 152,300.180 | 1.0000 | | 152,300 | 152,300 | |
| 07/12/2016 060006871421 | S | - 8,980.040 | 1.0000 | | 8,980 | 8,980 | |
| 07/12/2016 060006871424 | S | - 61,250.000 | 1.0000 | | 61,250 | 61,250 | |
| 07/13/2016 060006871402 | S | - 479,289.930 | 1.0000 | | 479,290 | 479,290 | |
| 07/13/2016 060006871424 | S | - 91,875.000 | 1.0000 | | 91,875 | 91,875 | |
| 07/14/2016 060006871403 | S | - 24,160.500 | 1.0000 | | 24,161 | 24,161 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/14/2016 060006871421 | S | - 8,081.000 | 1.0000 | | 8,081 | 8,081 | |
| 07/15/2016 060006871401 | S | - 37,937.810 | 1.0000 | | 37,938 | 37,938 | |
| 07/15/2016 060006871419 | S | - 2,887.640 | 1.0000 | | 2,888 | 2,888 | |
| 07/15/2016 060006871424 | S | - 96,468.750 | 1.0000 | | 96,469 | 96,469 | |
| 07/15/2016 060006871426 | S | - 301.180 | 1.0000 | | 301 | 301 | |
| 07/18/2016 060006871401 | S | - 18,242.740 | 1.0000 | | 18,243 | 18,243 | |
| 07/18/2016 060006871402 | S | - 2.200 | 1.0000 | | 2 | 2 | |
| 07/18/2016 060006871406 | S | - 266,664.720 | 1.0000 | | 266,665 | 266,665 | |
| 07/19/2016 060006871401 | S | - 12,623.480 | 1.0000 | | 12,623 | 12,623 | |
| 07/19/2016 060006871406 | S | - 125,925.670 | 1.0000 | | 125,926 | 125,926 | |
| 07/19/2016 060006871416 | S | - 415.630 | 1.0000 | | 416 | 416 | |
| 07/19/2016 060006871419 | S | - 5,652.250 | 1.0000 | | 5,652 | 5,652 | |
| 07/19/2016 060006871424 | S | - 65,843.750 | 1.0000 | | 65,844 | 65,844 | |
| 07/19/2016 060006871424 | S | - 4,593.750 | 1.0000 | | 4,594 | 4,594 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/19/2016 060006871426 | S | - 171.560 | 1.0000 | | 172 | 172 | |
| 07/20/2016 060006871401 | S | - 157,825.850 | 1.0000 | | 157,826 | 157,826 | |
| 07/20/2016 060006871402 | S | - 226,519.840 | 1.0000 | | 226,520 | 226,520 | |
| 07/20/2016 060006871406 | S | - 165,270.540 | 1.0000 | | 165,271 | 165,271 | |
| 07/20/2016 060006871419 | S | - 32,396.590 | 1.0000 | | 32,397 | 32,397 | |
| 07/20/2016 060006871426 | S | - 6,443.620 | 1.0000 | | 6,444 | 6,444 | |
| 07/21/2016 060006871402 | S | - 11,963.320 | 1.0000 | | 11,963 | 11,963 | |
| 07/21/2016 060006871406 | S | - 958,810.630 | 1.0000 | | 958,811 | 958,811 | |
| 07/21/2016 060006871424 | S | - 36,750.000 | 1.0000 | | 36,750 | 36,750 | |
| 07/22/2016 060006871402 | S | - 17,344.600 | 1.0000 | | 17,345 | 17,345 | |
| 07/25/2016 060006871401 | S | - 428,505.200 | 1.0000 | | 428,505 | 428,505 | |
| 07/26/2016 060006871401 | S | - 422.970 | 1.0000 | | 423 | 423 | |
| 07/26/2016 060006871424 | S | - 3,062.500 | 1.0000 | | 3,063 | 3,063 | |
| 07/27/2016 060006871401 | S | - 3,400.790 | 1.0000 | | 3,401 | 3,401 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/27/2016 060006871401 | S | - 142,184.300 | 1.0000 | | 142,184 | 142,184 | |
| 07/27/2016 060006871419 | S | - 1,521.740 | 1.0000 | | 1,522 | 1,522 | |
| 07/27/2016 060006871419 | S | - 29,071.980 | 1.0000 | | 29,072 | 29,072 | |
| 07/27/2016 060006871426 | S | - 46.370 | 1.0000 | | 46 | 46 | |
| 07/27/2016 060006871426 | S | - 5,814.400 | 1.0000 | | 5,814 | 5,814 | |
| 07/28/2016 060006871401 | S | - 340,738.710 | 1.0000 | | 340,739 | 340,739 | |
| 07/28/2016 060006871406 | S | - 223,000.090 | 1.0000 | | 223,000 | 223,000 | |
| 07/29/2016 060006871401 | S | - 2,587.250 | 1.0000 | | 2,587 | 2,587 | |
| 08/01/2016 060006871401 | S | - 2,795,663.730 | 1.0000 | | 2,795,664 | 2,795,664 | |
| 08/01/2016 060006871402 | S | - 28,249.330 | 1.0000 | | 28,249 | 28,249 | |
| 08/01/2016 060006871406 | S | - 236,431.820 | 1.0000 | | 236,432 | 236,432 | |
| 08/01/2016 060006871419 | S | - 371,008.000 | 1.0000 | | 371,008 | 371,008 | |
| 08/01/2016 060006871426 | S | - 130,813.140 | 1.0000 | | 130,813 | 130,813 | |
| 08/02/2016 060006871401 | S | - 72,457.830 | 1.0000 | | 72,458 | 72,458 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/02/2016 060006871406 | S | - 610,061.850 | 1.0000 | | 610,062 | 610,062 | |
| 08/02/2016 060006871419 | S | - 13,757.450 | 1.0000 | | 13,757 | 13,757 | |
| 08/02/2016 060006871426 | S | - 3,311.240 | 1.0000 | | 3,311 | 3,311 | |
| 08/03/2016 060006871406 | S | - 3,140.310 | 1.0000 | | 3,140 | 3,140 | |
| 08/03/2016 060006871424 | S | - 41,343.750 | 1.0000 | | 41,344 | 41,344 | |
| 08/03/2016 060006871424 | S | - 61,250.000 | 1.0000 | | 61,250 | 61,250 | |
| 08/04/2016 060006871401 | S | - 3,390.000 | 1.0000 | | 3,390 | 3,390 | |
| 08/04/2016 060006871421 | S | - 4,104.950 | 1.0000 | | 4,105 | 4,105 | |
| 08/04/2016 060006871424 | S | - 9,187.500 | 1.0000 | | 9,188 | 9,188 | |
| 08/08/2016 060006871401 | S | - 72,752.970 | 1.0000 | | 72,753 | 72,753 | |
| 08/08/2016 060006871402 | S | - 39,921.720 | 1.0000 | | 39,922 | 39,922 | |
| 08/08/2016 060006871406 | S | - 751,139.830 | 1.0000 | | 751,140 | 751,140 | |
| 08/08/2016 060006871424 | S | - 78,093.750 | 1.0000 | | 78,094 | 78,094 | |
| 08/09/2016 060006871401 | S | - 268,330.130 | 1.0000 | | 268,330 | 268,330 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/10/2016 060006871401 | S | - 12,887.860 | 1.0000 | | 12,888 | 12,888 | |
| 08/10/2016 060006871401 | S | - 62,985.740 | 1.0000 | | 62,986 | 62,986 | |
| 08/10/2016 060006871403 | S | - 17,758.300 | 1.0000 | | 17,758 | 17,758 | |
| 08/10/2016 060006871406 | S | - 24,931.660 | 1.0000 | | 24,932 | 24,932 | |
| 08/10/2016 060006871421 | S | - 5,531.930 | 1.0000 | | 5,532 | 5,532 | |
| 08/10/2016 060006871426 | S | - 179.680 | 1.0000 | | 180 | 180 | |
| 08/10/2016 060006871426 | S | - 2,758.620 | 1.0000 | | 2,759 | 2,759 | |
| 08/12/2016 060006871401 | S | - 85,170.450 | 1.0000 | | 85,170 | 85,170 | |
| 08/12/2016 060006871419 | S | - 6,228.210 | 1.0000 | | 6,228 | 6,228 | |
| 08/12/2016 060006871424 | S | - 82,687.500 | 1.0000 | | 82,688 | 82,688 | |
| 08/15/2016 060006871401 | S | - 352,567.680 | 1.0000 | | 352,568 | 352,568 | |
| 08/16/2016 060006871406 | S | - 97,131.180 | 1.0000 | | 97,131 | 97,131 | |
| 08/16/2016 060006871424 | S | - 57,688.750 | 1.0000 | | 57,689 | 57,689 | |
| 08/17/2016 060006871403 | S | - 28,179.000 | 1.0000 | | 28,179 | 28,179 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/17/2016 060006871416 | S | - 11,992.430 | 1.0000 | | 11,992 | 11,992 | |
| 08/17/2016 060006871421 | S | - 9,090.000 | 1.0000 | | 9,090 | 9,090 | |
| 08/17/2016 060006871424 | S | - 32,156.250 | 1.0000 | | 32,156 | 32,156 | |
| 08/18/2016 060006871416 | S | - 2,675.000 | 1.0000 | | 2,675 | 2,675 | |
| 08/19/2016 060006871401 | S | - 26,732.590 | 1.0000 | | 26,733 | 26,733 | |
| 08/22/2016 060006871406 | S | - 10,805.340 | 1.0000 | | 10,805 | 10,805 | |
| 08/23/2016 060006871401 | S | - 130,572.560 | 1.0000 | | 130,573 | 130,573 | |
| 08/23/2016 060006871419 | S | - 14,184.570 | 1.0000 | | 14,185 | 14,185 | |
| 08/23/2016 060006871426 | S | - 2,912.370 | 1.0000 | | 2,912 | 2,912 | |
| 08/24/2016 060006871401 | S | - 16,633.860 | 1.0000 | | 16,634 | 16,634 | |
| 08/25/2016 060006871401 | S | - 3,292.590 | 1.0000 | | 3,293 | 3,293 | |
| 08/25/2016 060006871424 | S | - 9,187.500 | 1.0000 | | 9,188 | 9,188 | |
| 08/26/2016 060006871401 | S | - 14,190.210 | 1.0000 | | 14,190 | 14,190 | |
| 08/26/2016 060006871406 | S | - 56,300.540 | 1.0000 | | 56,301 | 56,301 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/26/2016 060006871424 | S | - 26,953.920 | 1.0000 | | 26,954 | 26,954 | |
| 08/29/2016 060006871413 | S | - 500,000.000 | 1.0000 | | 500,000 | 500,000 | |
| 08/29/2016 060006871419 | S | - 100,136.070 | 1.0000 | | 100,136 | 100,136 | |
| 08/29/2016 060006871424 | S | - 68,906.250 | 1.0000 | | 68,906 | 68,906 | |
| 08/29/2016 060006871426 | S | - 5.180 | 1.0000 | | 5 | 5 | |
| 08/30/2016 060006871401 | S | - 21,282.050 | 1.0000 | | 21,282 | 21,282 | |
| 08/30/2016 060006871406 | S | - 101,756.470 | 1.0000 | | 101,756 | 101,756 | |
| 08/30/2016 060006871420 | S | - 100,000.000 | 1.0000 | | 100,000 | 100,000 | |
| 08/30/2016 060006871426 | S | - 605.770 | 1.0000 | | 606 | 606 | |
| 08/31/2016 060006871401 | S | - 12,750.810 | 1.0000 | | 12,751 | 12,751 | |
| 08/31/2016 060006871419 | S | - 65,868.240 | 1.0000 | | 65,868 | 65,868 | |
| 08/31/2016 060006871420 | S | - 100,000.000 | 1.0000 | | 100,000 | 100,000 | |
| 08/31/2016 060006871424 | S | - 16,843.750 | 1.0000 | | 16,844 | 16,844 | |
| 09/01/2016 060006871401 | S | - 2,185,176.170 | 1.0000 | | 2,185,176 | 2,185,176 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/01/2016 060006871402 | S | - 22,466.540 | 1.0000 | | 22,467 | 22,467 | |
| 09/01/2016 060006871419 | S | - 371,527.320 | 1.0000 | | 371,527 | 371,527 | |
| 09/01/2016 060006871426 | S | - 130,760.390 | 1.0000 | | 130,760 | 130,760 | |
| 09/02/2016 060006871406 | S | - 710,733.800 | 1.0000 | | 710,734 | 710,734 | |
| 09/02/2016 060006871426 | S | - 149.740 | 1.0000 | | 150 | 150 | |
| 09/06/2016 060006871401 | S | - 605.830 | 1.0000 | | 606 | 606 | |
| 09/06/2016 060006871402 | S | - 31,395.530 | 1.0000 | | 31,396 | 31,396 | |
| 09/07/2016 060006871401 | S | - 19,136.310 | 1.0000 | | 19,136 | 19,136 | |
| 09/07/2016 060006871402 | S | - 1,995,126.440 | 1.0000 | | 1,995,126 | 1,995,126 | |
| 09/07/2016 060006871403 | S | - 92,810.000 | 1.0000 | | 92,810 | 92,810 | |
| 09/07/2016 060006871419 | S | - 5,897.220 | 1.0000 | | 5,897 | 5,897 | |
| 09/07/2016 060006871421 | S | - 28,376.000 | 1.0000 | | 28,376 | 28,376 | |
| 09/07/2016 060006871424 | S | - 47,468.750 | 1.0000 | | 47,469 | 47,469 | |
| 09/07/2016 060006871426 | S | - 224.660 | 1.0000 | | 225 | 225 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/08/2016 060006871403 | S | - 137,040.850 | 1.0000 | | 137,041 | 137,041 | |
| 09/08/2016 060006871421 | S | - 44,344.190 | 1.0000 | | 44,344 | 44,344 | |
| 09/08/2016 060006871426 | S | - 528.850 | 1.0000 | | 529 | 529 | |
| 09/09/2016 060006871416 | S | -.120 | 1.0000 | | | | |
| 09/09/2016 060006871424 | S | - 111,781.130 | 1.0000 | | 111,781 | 111,781 | |
| 09/12/2016 060006871401 | S | - 162,922.770 | 1.0000 | | 162,923 | 162,923 | |
| 09/12/2016 060006871406 | S | - 3,524.080 | 1.0000 | | 3,524 | 3,524 | |
| 09/12/2016 060006871424 | S | - 78,093.750 | 1.0000 | | 78,094 | 78,094 | |
| 09/13/2016 060006871424 | S | - 3,062.500 | 1.0000 | | 3,063 | 3,063 | |
| 09/14/2016 060006871406 | S | - 37,083.790 | 1.0000 | | 37,084 | 37,084 | |
| 09/14/2016 060006871424 | S | - 73,500.000 | 1.0000 | | 73,500 | 73,500 | |
| 09/16/2016 060006871402 | S | - 422,906.790 | 1.0000 | | 422,907 | 422,907 | |
| 09/16/2016 060006871406 | S | - 78,919.740 | 1.0000 | | 78,920 | 78,920 | |
| 09/16/2016 060006871424 | S | - 22,968.750 | 1.0000 | | 22,969 | 22,969 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/19/2016 060006871403 | S | - 111,539.110 | 1.0000 | | 111,539 | 111,539 | |
| 09/19/2016 060006871421 | S | - 36,982.990 | 1.0000 | | 36,983 | 36,983 | |
| 09/19/2016 060006871426 | S | - 625,000.000 | 1.0000 | | 625,000 | 625,000 | |
| 09/19/2016 060006871426 | S | - 324,352.400 | 1.0000 | | 324,352 | 324,352 | |
| 09/20/2016 060006871401 | S | - 8,134.140 | 1.0000 | | 8,134 | 8,134 | |
| 09/20/2016 060006871403 | S | - 31,275.000 | 1.0000 | | 31,275 | 31,275 | |
| 09/20/2016 060006871406 | S | - 105,763.780 | 1.0000 | | 105,764 | 105,764 | |
| 09/20/2016 060006871421 | S | - 10,425.000 | 1.0000 | | 10,425 | 10,425 | |
| 09/22/2016 060006871401 | S | - 207,484.690 | 1.0000 | | 207,485 | 207,485 | |
| 09/22/2016 060006871406 | S | - 257,990.430 | 1.0000 | | 257,990 | 257,990 | |
| 09/23/2016 060006871401 | S | - 505.720 | 1.0000 | | 506 | 506 | |
| 09/27/2016 060006871401 | S | - 38,279,599.980 | 1.0000 | | 38,279,600 | 38,279,600 | |
| 09/27/2016 060006871402 | S | - 79,455.640 | 1.0000 | | 79,456 | 79,456 | |
| 09/27/2016 060006871403 | S | - 657,713.630 | 1.0000 | | 657,714 | 657,714 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/27/2016 060006871406 | S | - 2,956,541.280 | 1.0000 | | 2,956,541 | 2,956,541 | |
| 09/27/2016 060006871413 | S | - 1.890 | 1.0000 | | 2 | 2 | |
| 09/27/2016 060006871414 | S | - 81,006.310 | 1.0000 | | 81,006 | 81,006 | |
| 09/27/2016 060006871419 | S | - 8,060,863.080 | 1.0000 | | 8,060,863 | 8,060,863 | |
| 09/27/2016 060006871420 | S | - 1.650 | 1.0000 | | 2 | 2 | |
| 09/27/2016 060006871421 | S | - 333,619.500 | 1.0000 | | 333,620 | 333,620 | |
| 09/27/2016 060006871424 | S | - 1,263,375.500 | 1.0000 | | 1,263,376 | 1,263,376 | |
| 09/27/2016 060006871426 | S | - 297,015.210 | 1.0000 | | 297,015 | 297,015 | |
| **Total For Sells** | | | | **0** | **157,342,685** | **157,342,685** | **0** |
| **Total First American Inst Prime Ob Fd Cl V** | | | | **0** | **308,420,921** | **308,420,921** | **0** |

Issue: 31846V567 - First American Govt Oblig Fund Cl Z

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 09/27/2016 060006871401 | B | 38,279,599.980 | 1.0000 | | - 38,279,600 | 38,279,600 | |
| 09/27/2016 060006871402 | B | 75,332.700 | 1.0000 | | - 75,333 | 75,333 | |
| 09/27/2016 060006871403 | B | 657,713.630 | 1.0000 | | - 657,714 | 657,714 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/27/2016 060006871406 | B | 2,786,919.990 | 1.0000 | | - 2,786,920 | 2,786,920 | |
| 09/27/2016 060006871413 | B | 1.890 | 1.0000 | | - 2 | 2 | |
| 09/27/2016 060006871414 | B | 81,006.310 | 1.0000 | | - 81,006 | 81,006 | |
| 09/27/2016 060006871419 | B | 8,060,863.080 | 1.0000 | | - 8,060,863 | 8,060,863 | |
| 09/27/2016 060006871420 | B | 1.650 | 1.0000 | | - 2 | 2 | |
| 09/27/2016 060006871421 | B | 333,619.500 | 1.0000 | | - 333,620 | 333,620 | |
| 09/27/2016 060006871424 | B | 1,278,688.000 | 1.0000 | | - 1,278,688 | 1,278,688 | |
| 09/27/2016 060006871426 | B | 297,015.210 | 1.0000 | | - 297,015 | 297,015 | |
| 09/28/2016 060006871402 | B | 525.000 | 1.0000 | | - 525 | 525 | |
| 09/28/2016 060006871424 | B | 21,437.500 | 1.0000 | | - 21,438 | 21,438 | |
| 09/29/2016 060006871403 | B | 1,400,000.000 | 1.0000 | | - 1,400,000 | 1,400,000 | |
| 09/29/2016 060006871413 | B | 1.890 | 1.0000 | | - 2 | 2 | |
| 09/29/2016 060006871420 | B | 1.650 | 1.0000 | | - 2 | 2 | |
| 09/29/2016 060006871421 | B | 250,000.000 | 1.0000 | | - 250,000 | 250,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/29/2016 060006871424 | B | 58,187.500 | 1.0000 | | - 58,188 | 58,188 | |
| 09/30/2016 060006871402 | B | 3,166.500 | 1.0000 | | - 3,167 | 3,167 | |
| 09/30/2016 060006871403 | B | 6,597.880 | 1.0000 | | - 6,598 | 6,598 | |
| 09/30/2016 060006871421 | B | 1,950.130 | 1.0000 | | - 1,950 | 1,950 | |
| 10/03/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 10/03/2016 060006871403 | B | 1,661.100 | 1.0000 | | - 1,661 | 1,661 | |
| 10/03/2016 060006871406 | B | 236,418.960 | 1.0000 | | - 236,419 | 236,419 | |
| 10/03/2016 060006871421 | B | 512.300 | 1.0000 | | - 512 | 512 | |
| 10/03/2016 060006871424 | B | 18,375.000 | 1.0000 | | - 18,375 | 18,375 | |
| 10/04/2016 060006871401 | B | 3,442.610 | 1.0000 | | - 3,443 | 3,443 | |
| 10/04/2016 060006871402 | B | 75.450 | 1.0000 | | - 75 | 75 | |
| 10/04/2016 060006871403 | B | 2,412.130 | 1.0000 | | - 2,412 | 2,412 | |
| 10/04/2016 060006871414 | B | 12.280 | 1.0000 | | - 12 | 12 | |
| 10/04/2016 060006871419 | B | 724.600 | 1.0000 | | - 725 | 725 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/04/2016 060006871421 | B | 749.490 | 1.0000 | | - 749 | 749 | |
| 10/04/2016 060006871424 | B | 193.320 | 1.0000 | | - 193 | 193 | |
| 10/04/2016 060006871426 | B | 123.770 | 1.0000 | | - 124 | 124 | |
| 10/05/2016 060006871402 | B | 822,810.440 | 1.0000 | | - 822,810 | 822,810 | |
| 10/05/2016 060006871406 | B | 6,871.630 | 1.0000 | | - 6,872 | 6,872 | |
| 10/06/2016 060006871403 | B | 1,260.000 | 1.0000 | | - 1,260 | 1,260 | |
| 10/06/2016 060006871406 | B | 13,557.950 | 1.0000 | | - 13,558 | 13,558 | |
| 10/06/2016 060006871421 | B | 360.000 | 1.0000 | | - 360 | 360 | |
| 10/07/2016 060006871401 | B | 624.110 | 1.0000 | | - 624 | 624 | |
| 10/07/2016 060006871403 | B | 527.000 | 1.0000 | | - 527 | 527 | |
| 10/07/2016 060006871406 | B | 5,733.040 | 1.0000 | | - 5,733 | 5,733 | |
| 10/07/2016 060006871421 | B | 153.000 | 1.0000 | | - 153 | 153 | |
| 10/11/2016 060006871402 | B | 98,820.710 | 1.0000 | | - 98,821 | 98,821 | |
| 10/11/2016 060006871402 | B | 73.130 | 1.0000 | | - 73 | 73 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/11/2016 060006871406 | B | 2,856.880 | 1.0000 | | - 2,857 | 2,857 | |
| 10/12/2016 060006871402 | B | 7,628.750 | 1.0000 | | - 7,629 | 7,629 | |
| 10/12/2016 060006871406 | B | 8,203.810 | 1.0000 | | - 8,204 | 8,204 | |
| 10/12/2016 060006871419 | B | 75.650 | 1.0000 | | - 76 | 76 | |
| 10/13/2016 060006871402 | B | 240,092.320 | 1.0000 | | - 240,092 | 240,092 | |
| 10/13/2016 060006871406 | B | 62,337.090 | 1.0000 | | - 62,337 | 62,337 | |
| 10/13/2016 060006871424 | B | 2,250.000 | 1.0000 | | - 2,250 | 2,250 | |
| 10/14/2016 060006871402 | B | 32.840 | 1.0000 | | - 33 | 33 | |
| 10/14/2016 060006871406 | B | 19,991.980 | 1.0000 | | - 19,992 | 19,992 | |
| 10/17/2016 060006871402 | B | 2,695.210 | 1.0000 | | - 2,695 | 2,695 | |
| 10/17/2016 060006871402 | B | 201.760 | 1.0000 | | - 202 | 202 | |
| 10/17/2016 060006871406 | B | 96,060.280 | 1.0000 | | - 96,060 | 96,060 | |
| 10/17/2016 060006871406 | B | 6,550.000 | 1.0000 | | - 6,550 | 6,550 | |
| 10/17/2016 060006871424 | B | 10,500.000 | 1.0000 | | - 10,500 | 10,500 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/17/2016 060006871426 | B | 40,515.160 | 1.0000 | | - 40,515 | 40,515 | |
| 10/18/2016 060006871402 | B | 7,021.030 | 1.0000 | | - 7,021 | 7,021 | |
| 10/18/2016 060006871406 | B | 132,159.990 | 1.0000 | | - 132,160 | 132,160 | |
| 10/19/2016 060006871424 | B | 8,625.000 | 1.0000 | | - 8,625 | 8,625 | |
| 10/20/2016 060006871402 | B | 7,681.800 | 1.0000 | | - 7,682 | 7,682 | |
| 10/20/2016 060006871406 | B | 13,469.280 | 1.0000 | | - 13,469 | 13,469 | |
| 10/20/2016 060006871424 | B | 4,125.000 | 1.0000 | | - 4,125 | 4,125 | |
| 10/21/2016 060006871402 | B | 4,209.850 | 1.0000 | | - 4,210 | 4,210 | |
| 10/21/2016 060006871403 | B | 260.000 | 1.0000 | | - 260 | 260 | |
| 10/21/2016 060006871406 | B | 191,799.840 | 1.0000 | | - 191,800 | 191,800 | |
| 10/21/2016 060006871406 | B | 1,425.000 | 1.0000 | | - 1,425 | 1,425 | |
| 10/21/2016 060006871419 | B | 39,896.830 | 1.0000 | | - 39,897 | 39,897 | |
| 10/21/2016 060006871419 | B | 25,000.000 | 1.0000 | | - 25,000 | 25,000 | |
| 10/21/2016 060006871420 | B | 25,000.000 | 1.0000 | | - 25,000 | 25,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/21/2016 060006871421 | B | 78.000 | 1.0000 | | - 78 | 78 | |
| 10/24/2016 060006871402 | B | 65,325.330 | 1.0000 | | - 65,325 | 65,325 | |
| 10/24/2016 060006871406 | B | 228,709.310 | 1.0000 | | - 228,709 | 228,709 | |
| 10/24/2016 060006871424 | B | 5,250.000 | 1.0000 | | - 5,250 | 5,250 | |
| 10/25/2016 060006871402 | B | 9,689.540 | 1.0000 | | - 9,690 | 9,690 | |
| 10/25/2016 060006871402 | B | 4,701.900 | 1.0000 | | - 4,702 | 4,702 | |
| 10/25/2016 060006871406 | B | 18,376.220 | 1.0000 | | - 18,376 | 18,376 | |
| 10/25/2016 060006871424 | B | 1,875.000 | 1.0000 | | - 1,875 | 1,875 | |
| 10/26/2016 060006871402 | B | 494.970 | 1.0000 | | - 495 | 495 | |
| 10/27/2016 060006871401 | B | 1,783.790 | 1.0000 | | - 1,784 | 1,784 | |
| 10/27/2016 060006871406 | B | 1,021,726.360 | 1.0000 | | - 1,021,726 | 1,021,726 | |
| 10/27/2016 060006871424 | B | 4,500.000 | 1.0000 | | - 4,500 | 4,500 | |
| 10/28/2016 060006871401 | B | .030 | 1.0000 | | | | |
| 10/28/2016 060006871402 | B | 3,133.900 | 1.0000 | | - 3,134 | 3,134 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/28/2016 060006871419 | B | .010 | 1.0000 | | | | |
| 10/31/2016 060006871401 | B | 2,700,000.000 | 1.0000 | | - 2,700,000 | 2,700,000 | |
| 10/31/2016 060006871401 | B | 2,000,525.810 | 1.0000 | | - 2,000,526 | 2,000,526 | |
| 10/31/2016 060006871402 | B | 14,647.380 | 1.0000 | | - 14,647 | 14,647 | |
| 10/31/2016 060006871406 | B | 643.550 | 1.0000 | | - 644 | 644 | |
| 10/31/2016 060006871413 | B | 2,000,000.000 | 1.0000 | | - 2,000,000 | 2,000,000 | |
| 10/31/2016 060006871419 | B | 400,000.000 | 1.0000 | | - 400,000 | 400,000 | |
| 10/31/2016 060006871419 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 10/31/2016 060006871420 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 10/31/2016 060006871426 | B | 150,000.000 | 1.0000 | | - 150,000 | 150,000 | |
| 11/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 11/01/2016 060006871406 | B | 156,977.830 | 1.0000 | | - 156,978 | 156,978 | |
| 11/01/2016 060006871414 | B | 27,221.920 | 1.0000 | | - 27,222 | 27,222 | |
| 11/02/2016 060006871401 | B | 1,045.440 | 1.0000 | | - 1,045 | 1,045 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/02/2016 060006871402 | B | 128.700 | 1.0000 | | - 129 | 129 | |
| 11/02/2016 060006871403 | B | 1,503.040 | 1.0000 | | - 1,503 | 1,503 | |
| 11/02/2016 060006871414 | B | 16.770 | 1.0000 | | - 17 | 17 | |
| 11/02/2016 060006871419 | B | 83.050 | 1.0000 | | - 83 | 83 | |
| 11/02/2016 060006871421 | B | 425.610 | 1.0000 | | - 426 | 426 | |
| 11/02/2016 060006871424 | B | 6,615.530 | 1.0000 | | - 6,616 | 6,616 | |
| 11/02/2016 060006871426 | B | 18.630 | 1.0000 | | - 19 | 19 | |
| 11/03/2016 060006871424 | B | 4,125.000 | 1.0000 | | - 4,125 | 4,125 | |
| 11/04/2016 060006871401 | B | 916,370.390 | 1.0000 | | - 916,370 | 916,370 | |
| 11/04/2016 060006871402 | B | 200,000.000 | 1.0000 | | - 200,000 | 200,000 | |
| 11/04/2016 060006871406 | B | 5,102.460 | 1.0000 | | - 5,102 | 5,102 | |
| 11/04/2016 060006871424 | B | 2,250.000 | 1.0000 | | - 2,250 | 2,250 | |
| 11/07/2016 060006871402 | B | 356.250 | 1.0000 | | - 356 | 356 | |
| 11/07/2016 060006871403 | B | 109,640.880 | 1.0000 | | - 109,641 | 109,641 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/07/2016 060006871406 | B | 40,268.310 | 1.0000 | | - 40,268 | 40,268 | |
| 11/07/2016 060006871421 | B | 30,705.000 | 1.0000 | | - 30,705 | 30,705 | |
| 11/08/2016 060006871401 | B | 793.600 | 1.0000 | | - 794 | 794 | |
| 11/08/2016 060006871424 | B | 7,500.000 | 1.0000 | | - 7,500 | 7,500 | |
| 11/09/2016 060006871402 | B | 1.040 | 1.0000 | | - 1 | 1 | |
| 11/09/2016 060006871403 | B | 126,750.000 | 1.0000 | | - 126,750 | 126,750 | |
| 11/09/2016 060006871421 | B | 48,750.000 | 1.0000 | | - 48,750 | 48,750 | |
| 11/10/2016 060006871403 | B | 1,434.600 | 1.0000 | | - 1,435 | 1,435 | |
| 11/10/2016 060006871406 | B | 833.420 | 1.0000 | | - 833 | 833 | |
| 11/10/2016 060006871421 | B | 426.750 | 1.0000 | | - 427 | 427 | |
| 11/14/2016 060006871402 | B | 198,448.780 | 1.0000 | | - 198,449 | 198,449 | |
| 11/14/2016 060006871403 | B | 17.160 | 1.0000 | | - 17 | 17 | |
| 11/14/2016 060006871406 | B | 83,028.350 | 1.0000 | | - 83,028 | 83,028 | |
| 11/14/2016 060006871421 | B | .410 | 1.0000 | | | | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/14/2016 060006871424 | B | 1,699,841.200 | 1.0000 | | - 1,699,841 | 1,699,841 | |
| 11/15/2016 060006871401 | B | 299.110 | 1.0000 | | - 299 | 299 | |
| 11/15/2016 060006871402 | B | 21,844.450 | 1.0000 | | - 21,844 | 21,844 | |
| 11/15/2016 060006871403 | B | 7,059.000 | 1.0000 | | - 7,059 | 7,059 | |
| 11/15/2016 060006871406 | B | 62,422.160 | 1.0000 | | - 62,422 | 62,422 | |
| 11/15/2016 060006871421 | B | 2,079.000 | 1.0000 | | - 2,079 | 2,079 | |
| 11/15/2016 060006871424 | B | 60,680.200 | 1.0000 | | - 60,680 | 60,680 | |
| 11/16/2016 060006871406 | B | 8,531.250 | 1.0000 | | - 8,531 | 8,531 | |
| 11/16/2016 060006871424 | B | 63,422.490 | 1.0000 | | - 63,422 | 63,422 | |
| 11/17/2016 060006871402 | B | 134.110 | 1.0000 | | - 134 | 134 | |
| 11/17/2016 060006871406 | B | 63,223.300 | 1.0000 | | - 63,223 | 63,223 | |
| 11/17/2016 060006871424 | B | 28,827.510 | 1.0000 | | - 28,828 | 28,828 | |
| 11/18/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |
| 11/18/2016 060006871403 | B | 1,111.000 | 1.0000 | | - 1,111 | 1,111 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/18/2016 060006871406 | B | 478,944.710 | 1.0000 | | - 478,945 | 478,945 | |
| 11/18/2016 060006871421 | B | 330.000 | 1.0000 | | - 330 | 330 | |
| 11/21/2016 060006871401 | B | 921.210 | 1.0000 | | - 921 | 921 | |
| 11/21/2016 060006871402 | B | 252,905.760 | 1.0000 | | - 252,906 | 252,906 | |
| 11/21/2016 060006871403 | B | 585.000 | 1.0000 | | - 585 | 585 | |
| 11/21/2016 060006871403 | B | 639.000 | 1.0000 | | - 639 | 639 | |
| 11/21/2016 060006871406 | B | 27,617.330 | 1.0000 | | - 27,617 | 27,617 | |
| 11/21/2016 060006871421 | B | 168.000 | 1.0000 | | - 168 | 168 | |
| 11/21/2016 060006871421 | B | 198.000 | 1.0000 | | - 198 | 198 | |
| 11/22/2016 060006871402 | B | 2,245.820 | 1.0000 | | - 2,246 | 2,246 | |
| 11/22/2016 060006871403 | B | 834.000 | 1.0000 | | - 834 | 834 | |
| 11/22/2016 060006871421 | B | 246.000 | 1.0000 | | - 246 | 246 | |
| 11/25/2016 060006871402 | B | 74,891.700 | 1.0000 | | - 74,892 | 74,892 | |
| 11/25/2016 060006871403 | B | 368.000 | 1.0000 | | - 368 | 368 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/25/2016 060006871406 | B | 2,231.250 | 1.0000 | | - 2,231 | 2,231 | |
| 11/25/2016 060006871421 | B | 112.000 | 1.0000 | | - 112 | 112 | |
| 11/28/2016 060006871402 | B | 38,428.240 | 1.0000 | | - 38,428 | 38,428 | |
| 11/28/2016 060006871403 | B | 473.000 | 1.0000 | | - 473 | 473 | |
| 11/28/2016 060006871421 | B | 142.000 | 1.0000 | | - 142 | 142 | |
| 11/29/2016 060006871424 | B | 12,906.250 | 1.0000 | | - 12,906 | 12,906 | |
| 11/30/2016 060006871402 | B | 161,390.560 | 1.0000 | | - 161,391 | 161,391 | |
| 11/30/2016 060006871406 | B | 1,209.380 | 1.0000 | | - 1,209 | 1,209 | |
| 11/30/2016 060006871424 | B | 57,295.130 | 1.0000 | | - 57,295 | 57,295 | |
| 12/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 12/01/2016 060006871403 | B | 4,784.000 | 1.0000 | | - 4,784 | 4,784 | |
| 12/01/2016 060006871421 | B | 1,429.500 | 1.0000 | | - 1,430 | 1,430 | |
| 12/01/2016 060006871424 | B | 222,125.520 | 1.0000 | | - 222,126 | 222,126 | |
| 12/02/2016 060006871401 | B | 676.100 | 1.0000 | | - 676 | 676 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/02/2016 060006871402 | B | 99,601.660 | 1.0000 | | - 99,602 | 99,602 | |
| 12/02/2016 060006871406 | B | 123,609.530 | 1.0000 | | - 123,610 | 123,610 | |
| 12/02/2016 060006871414 | B | 22.350 | 1.0000 | | - 22 | 22 | |
| 12/05/2016 060006871401 | B | 53,060.540 | 1.0000 | | - 53,061 | 53,061 | |
| 12/05/2016 060006871406 | B | 121,688.440 | 1.0000 | | - 121,688 | 121,688 | |
| 12/05/2016 060006871419 | B | 285,467.450 | 1.0000 | | - 285,467 | 285,467 | |
| 12/05/2016 060006871419 | B | 300,000.000 | 1.0000 | | - 300,000 | 300,000 | |
| 12/05/2016 060006871420 | B | 300,000.000 | 1.0000 | | - 300,000 | 300,000 | |
| 12/05/2016 060006871426 | B | 198,148.110 | 1.0000 | | - 198,148 | 198,148 | |
| 12/06/2016 060006871403 | B | 888.710 | 1.0000 | | - 889 | 889 | |
| 12/06/2016 060006871406 | B | 177,205.800 | 1.0000 | | - 177,206 | 177,206 | |
| 12/06/2016 060006871421 | B | 271.510 | 1.0000 | | - 272 | 272 | |
| 12/06/2016 060006871424 | B | 58,437.500 | 1.0000 | | - 58,438 | 58,438 | |
| 12/07/2016 060006871406 | B | 532,436.610 | 1.0000 | | - 532,437 | 532,437 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/07/2016 060006871424 | B | 10,312.500 | 1.0000 | | - 10,313 | 10,313 | |
| 12/08/2016 060006871403 | B | 2,070.000 | 1.0000 | | - 2,070 | 2,070 | |
| 12/08/2016 060006871421 | B | 630.000 | 1.0000 | | - 630 | 630 | |
| 12/09/2016 060006871402 | B | 35.580 | 1.0000 | | - 36 | 36 | |
| 12/09/2016 060006871403 | B | 2,121.000 | 1.0000 | | - 2,121 | 2,121 | |
| 12/09/2016 060006871406 | B | 56,576.810 | 1.0000 | | - 56,577 | 56,577 | |
| 12/09/2016 060006871406 | B | 1,078.540 | 1.0000 | | - 1,079 | 1,079 | |
| 12/09/2016 060006871421 | B | 630.000 | 1.0000 | | - 630 | 630 | |
| 12/09/2016 060006871424 | B | 75,625.000 | 1.0000 | | - 75,625 | 75,625 | |
| 12/12/2016 060006871403 | B | 50,400.000 | 1.0000 | | - 50,400 | 50,400 | |
| 12/12/2016 060006871406 | B | 87,050.370 | 1.0000 | | - 87,050 | 87,050 | |
| 12/12/2016 060006871419 | B | 1,439.210 | 1.0000 | | - 1,439 | 1,439 | |
| 12/12/2016 060006871421 | B | 14,400.000 | 1.0000 | | - 14,400 | 14,400 | |
| 12/12/2016 060006871426 | B | 117.870 | 1.0000 | | - 118 | 118 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/13/2016 060006871406 | B | 26,548.480 | 1.0000 | | - 26,548 | 26,548 | |
| 12/13/2016 060006871424 | B | 1,865,539.200 | 1.0000 | | - 1,865,539 | 1,865,539 | |
| 12/14/2016 060006871403 | B | 1,786.000 | 1.0000 | | - 1,786 | 1,786 | |
| 12/14/2016 060006871406 | B | 117,978.720 | 1.0000 | | - 117,979 | 117,979 | |
| 12/14/2016 060006871421 | B | 532.000 | 1.0000 | | - 532 | 532 | |
| 12/14/2016 060006871426 | B | 19,920.160 | 1.0000 | | - 19,920 | 19,920 | |
| 12/15/2016 060006871402 | B | 7,767.210 | 1.0000 | | - 7,767 | 7,767 | |
| 12/15/2016 060006871402 | B | 23,470.390 | 1.0000 | | - 23,470 | 23,470 | |
| 12/15/2016 060006871403 | B | 3,819.500 | 1.0000 | | - 3,820 | 3,820 | |
| 12/15/2016 060006871406 | B | 103,461.480 | 1.0000 | | - 103,461 | 103,461 | |
| 12/15/2016 060006871421 | B | 1,156.500 | 1.0000 | | - 1,157 | 1,157 | |
| 12/15/2016 060006871424 | B | 15,312.500 | 1.0000 | | - 15,313 | 15,313 | |
| 12/19/2016 060006871402 | B | 110,773.180 | 1.0000 | | - 110,773 | 110,773 | |
| 12/19/2016 060006871406 | B | 30,167.990 | 1.0000 | | - 30,168 | 30,168 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/19/2016 060006871424 | B | 9,187.500 | 1.0000 | | - 9,188 | 9,188 | |
| 12/20/2016 060006871402 | B | 6,016.130 | 1.0000 | | - 6,016 | 6,016 | |
| 12/20/2016 060006871403 | B | 560.000 | 1.0000 | | - 560 | 560 | |
| 12/20/2016 060006871413 | B | 4,000,000.000 | 1.0000 | | - 4,000,000 | 4,000,000 | |
| 12/20/2016 060006871421 | B | 175.000 | 1.0000 | | - 175 | 175 | |
| 12/21/2016 060006871401 | B | 5,667,642.980 | 1.0000 | | - 5,667,643 | 5,667,643 | |
| 12/21/2016 060006871401 | B | 3,346.110 | 1.0000 | | - 3,346 | 3,346 | |
| 12/21/2016 060006871406 | B | 1,325.000 | 1.0000 | | - 1,325 | 1,325 | |
| 12/21/2016 060006871424 | B | 79,625.000 | 1.0000 | | - 79,625 | 79,625 | |
| 12/22/2016 060006871406 | B | 642.900 | 1.0000 | | - 643 | 643 | |
| 12/23/2016 060006871403 | B | 702.000 | 1.0000 | | - 702 | 702 | |
| 12/23/2016 060006871419 | B | 1,646,778.850 | 1.0000 | | - 1,646,779 | 1,646,779 | |
| 12/23/2016 060006871421 | B | 204.000 | 1.0000 | | - 204 | 204 | |
| 12/23/2016 060006871424 | B | 32,156.250 | 1.0000 | | - 32,156 | 32,156 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/27/2016 060006871402 | B | 8,978.690 | 1.0000 | | - 8,979 | 8,979 | |
| 12/27/2016 060006871402 | B | 4.920 | 1.0000 | | - 5 | 5 | |
| 12/27/2016 060006871403 | B | 450.000 | 1.0000 | | - 450 | 450 | |
| 12/27/2016 060006871421 | B | 135.000 | 1.0000 | | - 135 | 135 | |
| 12/28/2016 060006871406 | B | 40,585.570 | 1.0000 | | - 40,586 | 40,586 | |
| 12/28/2016 060006871424 | B | 24,500.000 | 1.0000 | | - 24,500 | 24,500 | |
| 12/29/2016 060006871401 | B | .330 | 1.0000 | | | | |
| 12/29/2016 060006871402 | B | .010 | 1.0000 | | | | |
| 12/29/2016 060006871402 | B | 35.580 | 1.0000 | | - 36 | 36 | |
| 12/29/2016 060006871403 | B | 325.570 | 1.0000 | | - 326 | 326 | |
| 12/29/2016 060006871406 | B | .070 | 1.0000 | | | | |
| 12/29/2016 060006871414 | B | .010 | 1.0000 | | | | |
| 12/29/2016 060006871419 | B | .130 | 1.0000 | | | | |
| 12/29/2016 060006871421 | B | 94.520 | 1.0000 | | - 95 | 95 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/29/2016 060006871424 | B | .040 | 1.0000 | | | | |
| 12/29/2016 060006871426 | B | .010 | 1.0000 | | | | |
| 12/30/2016 060006871401 | B | 6,189.700 | 1.0000 | | - 6,190 | 6,190 | |
| 12/30/2016 060006871403 | B | 6,590.980 | 1.0000 | | - 6,591 | 6,591 | |
| 12/30/2016 060006871421 | B | 1,952.930 | 1.0000 | | - 1,953 | 1,953 | |
| 12/30/2016 060006871424 | B | 76,562.500 | 1.0000 | | - 76,563 | 76,563 | |
| **Total For Buys** | | | | **0** | **86,522,988** | **86,522,988** | **0** |
| 09/28/2016 060006871402 | S | - 8,593.060 | 1.0000 | | 8,593 | 8,593 | |
| 09/28/2016 060006871406 | S | - 172,962.510 | 1.0000 | | 172,963 | 172,963 | |
| 09/29/2016 060006871401 | S | - 18,500,000.000 | 1.0000 | | 18,500,000 | 18,500,000 | |
| 09/29/2016 060006871401 | S | - 7,500,000.000 | 1.0000 | | 7,500,000 | 7,500,000 | |
| 09/29/2016 060006871406 | S | - 1,696,863.220 | 1.0000 | | 1,696,863 | 1,696,863 | |
| 09/29/2016 060006871413 | S | - 1.890 | 1.0000 | | 2 | 2 | |
| 09/29/2016 060006871419 | S | - 5,050,000.000 | 1.0000 | | 5,050,000 | 5,050,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/29/2016 060006871419 | S | - 1,750,000.000 | 1.0000 | | 1,750,000 | 1,750,000 | |
| 09/29/2016 060006871420 | S | - 1.650 | 1.0000 | | 2 | 2 | |
| 09/29/2016 060006871424 | S | - 9,187.500 | 1.0000 | | 9,188 | 9,188 | |
| 09/30/2016 060006871406 | S | - 37,066.910 | 1.0000 | | 37,067 | 37,067 | |
| 10/03/2016 060006871401 | S | - 3,682,666.190 | 1.0000 | | 3,682,666 | 3,682,666 | |
| 10/03/2016 060006871402 | S | - 23,669.330 | 1.0000 | | 23,669 | 23,669 | |
| 10/03/2016 060006871419 | S | - 375,008.490 | 1.0000 | | 375,008 | 375,008 | |
| 10/03/2016 060006871424 | S | - 71,968.750 | 1.0000 | | 71,969 | 71,969 | |
| 10/03/2016 060006871426 | S | - 131,234.740 | 1.0000 | | 131,235 | 131,235 | |
| 10/04/2016 060006871401 | S | - 297,235.860 | 1.0000 | | 297,236 | 297,236 | |
| 10/04/2016 060006871406 | S | - 624,206.630 | 1.0000 | | 624,207 | 624,207 | |
| 10/04/2016 060006871419 | S | - 57,096.030 | 1.0000 | | 57,096 | 57,096 | |
| 10/04/2016 060006871424 | S | - 4,593.750 | 1.0000 | | 4,594 | 4,594 | |
| 10/04/2016 060006871426 | S | - 11,041.380 | 1.0000 | | 11,041 | 11,041 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/05/2016 060006871401 | S | - 84,325.620 | 1.0000 | | 84,326 | 84,326 | |
| 10/05/2016 060006871403 | S | - 305,687.170 | 1.0000 | | 305,687 | 305,687 | |
| 10/05/2016 060006871419 | S | - 14,375.880 | 1.0000 | | 14,376 | 14,376 | |
| 10/05/2016 060006871421 | S | - 106,992.400 | 1.0000 | | 106,992 | 106,992 | |
| 10/05/2016 060006871426 | S | - 6,081.770 | 1.0000 | | 6,082 | 6,082 | |
| 10/06/2016 060006871401 | S | - 20,988.900 | 1.0000 | | 20,989 | 20,989 | |
| 10/06/2016 060006871424 | S | - 79,625.000 | 1.0000 | | 79,625 | 79,625 | |
| 10/06/2016 060006871424 | S | - 35,218.750 | 1.0000 | | 35,219 | 35,219 | |
| 10/07/2016 060006871424 | S | - 32,156.250 | 1.0000 | | 32,156 | 32,156 | |
| 10/11/2016 060006871401 | S | - 242.380 | 1.0000 | | 242 | 242 | |
| 10/11/2016 060006871419 | S | - 75.650 | 1.0000 | | 76 | 76 | |
| 10/11/2016 060006871424 | S | - 12,090.450 | 1.0000 | | 12,090 | 12,090 | |
| 10/12/2016 060006871401 | S | - 76,673.790 | 1.0000 | | 76,674 | 76,674 | |
| 10/12/2016 060006871402 | S | - 1,363.970 | 1.0000 | | 1,364 | 1,364 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/12/2016 060006871403 | S | - 73,456.260 | 1.0000 | | 73,456 | 73,456 | |
| 10/12/2016 060006871421 | S | - 22,400.160 | 1.0000 | | 22,400 | 22,400 | |
| 10/13/2016 060006871401 | S | - 5,120,616.100 | 1.0000 | | 5,120,616 | 5,120,616 | |
| 10/13/2016 060006871402 | S | - 32.840 | 1.0000 | | 33 | 33 | |
| 10/13/2016 060006871419 | S | - 778,878.670 | 1.0000 | | 778,879 | 778,879 | |
| 10/13/2016 060006871426 | S | - 148,781.090 | 1.0000 | | 148,781 | 148,781 | |
| 10/14/2016 060006871401 | S | - 15,060.770 | 1.0000 | | 15,061 | 15,061 | |
| 10/14/2016 060006871403 | S | - 49,095.200 | 1.0000 | | 49,095 | 49,095 | |
| 10/14/2016 060006871419 | S | - 1,293.410 | 1.0000 | | 1,293 | 1,293 | |
| 10/14/2016 060006871421 | S | - 9,946.940 | 1.0000 | | 9,947 | 9,947 | |
| 10/14/2016 060006871424 | S | - 3,000.000 | 1.0000 | | 3,000 | 3,000 | |
| 10/17/2016 060006871401 | S | - 63,026.490 | 1.0000 | | 63,026 | 63,026 | |
| 10/17/2016 060006871424 | S | - 21,000.000 | 1.0000 | | 21,000 | 21,000 | |
| 10/18/2016 060006871401 | S | - 1,734.080 | 1.0000 | | 1,734 | 1,734 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/18/2016 060006871401 | S | - 196,477.250 | 1.0000 | | 196,477 | 196,477 | |
| 10/18/2016 060006871402 | S | - 117,457.960 | 1.0000 | | 117,458 | 117,458 | |
| 10/18/2016 060006871403 | S | - 20,153.350 | 1.0000 | | 20,153 | 20,153 | |
| 10/18/2016 060006871419 | S | - 777.370 | 1.0000 | | 777 | 777 | |
| 10/18/2016 060006871419 | S | - 16,945.000 | 1.0000 | | 16,945 | 16,945 | |
| 10/18/2016 060006871421 | S | - 4,030.670 | 1.0000 | | 4,031 | 4,031 | |
| 10/18/2016 060006871426 | S | - 28.960 | 1.0000 | | 29 | 29 | |
| 10/18/2016 060006871426 | S | - 3,389.000 | 1.0000 | | 3,389 | 3,389 | |
| 10/19/2016 060006871401 | S | - 121,552.000 | 1.0000 | | 121,552 | 121,552 | |
| 10/19/2016 060006871402 | S | - 813,645.870 | 1.0000 | | 813,646 | 813,646 | |
| 10/19/2016 060006871406 | S | - 40,897.540 | 1.0000 | | 40,898 | 40,898 | |
| 10/19/2016 060006871419 | S | - 17,212.830 | 1.0000 | | 17,213 | 17,213 | |
| 10/19/2016 060006871426 | S | - 5,641.000 | 1.0000 | | 5,641 | 5,641 | |
| 10/20/2016 060006871401 | S | - 84.060 | 1.0000 | | 84 | 84 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/20/2016 060006871403 | S | - 96,806.350 | 1.0000 | | 96,806 | 96,806 | |
| 10/20/2016 060006871421 | S | - 25,889.300 | 1.0000 | | 25,889 | 25,889 | |
| 10/20/2016 060006871424 | S | - 750.000 | 1.0000 | | 750 | 750 | |
| 10/21/2016 060006871401 | S | - 224,280.200 | 1.0000 | | 224,280 | 224,280 | |
| 10/21/2016 060006871420 | S | - 25,000.000 | 1.0000 | | 25,000 | 25,000 | |
| 10/25/2016 060006871401 | S | - 1,014,322.430 | 1.0000 | | 1,014,322 | 1,014,322 | |
| 10/25/2016 060006871424 | S | - 6,000.000 | 1.0000 | | 6,000 | 6,000 | |
| 10/26/2016 060006871401 | S | - 399.200 | 1.0000 | | 399 | 399 | |
| 10/26/2016 060006871406 | S | - 165,886.180 | 1.0000 | | 165,886 | 165,886 | |
| 10/27/2016 060006871424 | S | - 9,000.000 | 1.0000 | | 9,000 | 9,000 | |
| 10/28/2016 060006871401 | S | - 525.810 | 1.0000 | | 526 | 526 | |
| 10/28/2016 060006871403 | S | - 16,266.300 | 1.0000 | | 16,266 | 16,266 | |
| 10/28/2016 060006871406 | S | - 273,868.860 | 1.0000 | | 273,869 | 273,869 | |
| 10/28/2016 060006871421 | S | - 5,906.830 | 1.0000 | | 5,907 | 5,907 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/28/2016 060006871424 | S | - 18,000.000 | 1.0000 | | 18,000 | 18,000 | |
| 10/31/2016 060006871406 | S | - 125,061.780 | 1.0000 | | 125,062 | 125,062 | |
| 10/31/2016 060006871413 | S | - 2,000,000.000 | 1.0000 | | 2,000,000 | 2,000,000 | |
| 10/31/2016 060006871420 | S | - 100,000.000 | 1.0000 | | 100,000 | 100,000 | |
| 10/31/2016 060006871424 | S | - 3,000.000 | 1.0000 | | 3,000 | 3,000 | |
| 11/01/2016 060006871402 | S | - 29,286.390 | 1.0000 | | 29,286 | 29,286 | |
| 11/02/2016 060006871401 | S | - 2,310,628.770 | 1.0000 | | 2,310,629 | 2,310,629 | |
| 11/02/2016 060006871406 | S | - 585,652.410 | 1.0000 | | 585,652 | 585,652 | |
| 11/02/2016 060006871419 | S | - 390,894.740 | 1.0000 | | 390,895 | 390,895 | |
| 11/02/2016 060006871426 | S | - 130,835.260 | 1.0000 | | 130,835 | 130,835 | |
| 11/03/2016 060006871401 | S | - 1,009,072.700 | 1.0000 | | 1,009,073 | 1,009,073 | |
| 11/03/2016 060006871402 | S | - 123,610.820 | 1.0000 | | 123,611 | 123,611 | |
| 11/03/2016 060006871406 | S | - 11,040.690 | 1.0000 | | 11,041 | 11,041 | |
| 11/04/2016 060006871419 | S | - 1,538.540 | 1.0000 | | 1,539 | 1,539 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/04/2016 060006871424 | S | - 6,375.000 | 1.0000 | | 6,375 | 6,375 | |
| 11/07/2016 060006871401 | S | - 793.600 | 1.0000 | | 794 | 794 | |
| 11/08/2016 060006871403 | S | - 30,339.950 | 1.0000 | | 30,340 | 30,340 | |
| 11/08/2016 060006871406 | S | - 2,889.260 | 1.0000 | | 2,889 | 2,889 | |
| 11/08/2016 060006871421 | S | - 7,584.990 | 1.0000 | | 7,585 | 7,585 | |
| 11/08/2016 060006871424 | S | - 9,000.000 | 1.0000 | | 9,000 | 9,000 | |
| 11/09/2016 060006871401 | S | - 1,553.610 | 1.0000 | | 1,554 | 1,554 | |
| 11/09/2016 060006871406 | S | - 34,853.360 | 1.0000 | | 34,853 | 34,853 | |
| 11/09/2016 060006871419 | S | - 172.170 | 1.0000 | | 172 | 172 | |
| 11/09/2016 060006871424 | S | - 6,000.000 | 1.0000 | | 6,000 | 6,000 | |
| 11/10/2016 060006871401 | S | - 129,763.240 | 1.0000 | | 129,763 | 129,763 | |
| 11/10/2016 060006871402 | S | - 1,988.500 | 1.0000 | | 1,989 | 1,989 | |
| 11/10/2016 060006871419 | S | - 4,554.640 | 1.0000 | | 4,555 | 4,555 | |
| 11/10/2016 060006871424 | S | - 61,500.000 | 1.0000 | | 61,500 | 61,500 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/10/2016 060006871426 | S | - 1,611.370 | 1.0000 | | 1,611 | 1,611 | |
| 11/14/2016 060006871401 | S | - 314,029.180 | 1.0000 | | 314,029 | 314,029 | |
| 11/14/2016 060006871402 | S | - 449,197.760 | 1.0000 | | 449,198 | 449,198 | |
| 11/14/2016 060006871403 | S | - 63,706.000 | 1.0000 | | 63,706 | 63,706 | |
| 11/14/2016 060006871419 | S | - 59,489.140 | 1.0000 | | 59,489 | 59,489 | |
| 11/14/2016 060006871421 | S | - 14,295.070 | 1.0000 | | 14,295 | 14,295 | |
| 11/14/2016 060006871424 | S | - 691,999.110 | 1.0000 | | 691,999 | 691,999 | |
| 11/14/2016 060006871426 | S | - 12,113.900 | 1.0000 | | 12,114 | 12,114 | |
| 11/15/2016 060006871402 | S | - 118,686.960 | 1.0000 | | 118,687 | 118,687 | |
| 11/15/2016 060006871406 | S | - 92,867.480 | 1.0000 | | 92,867 | 92,867 | |
| 11/16/2016 060006871401 | S | - 13,674.990 | 1.0000 | | 13,675 | 13,675 | |
| 11/16/2016 060006871401 | S | - 178,998.340 | 1.0000 | | 178,998 | 178,998 | |
| 11/16/2016 060006871402 | S | - 45,273.910 | 1.0000 | | 45,274 | 45,274 | |
| 11/16/2016 060006871403 | S | - 106,965.000 | 1.0000 | | 106,965 | 106,965 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/16/2016 060006871406 | S | - 39,023.330 | 1.0000 | | 39,023 | 39,023 | |
| 11/16/2016 060006871419 | S | - 5,900.250 | 1.0000 | | 5,900 | 5,900 | |
| 11/16/2016 060006871421 | S | - 32,683.750 | 1.0000 | | 32,684 | 32,684 | |
| 11/16/2016 060006871426 | S | - 197.730 | 1.0000 | | 198 | 198 | |
| 11/18/2016 060006871424 | S | - 6,047.020 | 1.0000 | | 6,047 | 6,047 | |
| 11/18/2016 060006871424 | S | - 97,968.750 | 1.0000 | | 97,969 | 97,969 | |
| 11/21/2016 060006871424 | S | - 1,794,164.450 | 1.0000 | | 1,794,164 | 1,794,164 | |
| 11/22/2016 060006871401 | S | - 431,681.530 | 1.0000 | | 431,682 | 431,682 | |
| 11/22/2016 060006871402 | S | - 84,741.870 | 1.0000 | | 84,742 | 84,742 | |
| 11/22/2016 060006871406 | S | - 130,451.380 | 1.0000 | | 130,451 | 130,451 | |
| 11/22/2016 060006871419 | S | - 34,334.350 | 1.0000 | | 34,334 | 34,334 | |
| 11/22/2016 060006871424 | S | - 44,687.500 | 1.0000 | | 44,688 | 44,688 | |
| 11/22/2016 060006871424 | S | - 3,437.500 | 1.0000 | | 3,438 | 3,438 | |
| 11/22/2016 060006871426 | S | - 7,612.270 | 1.0000 | | 7,612 | 7,612 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/23/2016 060006871402 | S | - 120,050.400 | 1.0000 | | 120,050 | 120,050 | |
| 11/23/2016 060006871403 | S | - 86,603.180 | 1.0000 | | 86,603 | 86,603 | |
| 11/23/2016 060006871406 | S | - 308,769.390 | 1.0000 | | 308,769 | 308,769 | |
| 11/23/2016 060006871421 | S | - 16,240.380 | 1.0000 | | 16,240 | 16,240 | |
| 11/23/2016 060006871424 | S | - 5,681.810 | 1.0000 | | 5,682 | 5,682 | |
| 11/25/2016 060006871402 | S | - 106,897.830 | 1.0000 | | 106,898 | 106,898 | |
| 11/25/2016 060006871406 | S | - 15,444.530 | 1.0000 | | 15,445 | 15,445 | |
| 11/25/2016 060006871424 | S | - 20,625.000 | 1.0000 | | 20,625 | 20,625 | |
| 11/28/2016 060006871401 | S | - 199.600 | 1.0000 | | 200 | 200 | |
| 11/28/2016 060006871406 | S | - 15,925.150 | 1.0000 | | 15,925 | 15,925 | |
| 11/29/2016 060006871401 | S | - 11,733.420 | 1.0000 | | 11,733 | 11,733 | |
| 11/29/2016 060006871403 | S | - 50,607.420 | 1.0000 | | 50,607 | 50,607 | |
| 11/29/2016 060006871406 | S | - 7,708.530 | 1.0000 | | 7,709 | 7,709 | |
| 11/29/2016 060006871421 | S | - 15,325.400 | 1.0000 | | 15,325 | 15,325 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/30/2016 060006871403 | S | - 23,360.000 | 1.0000 | | 23,360 | 23,360 | |
| 11/30/2016 060006871421 | S | - 5,840.000 | 1.0000 | | 5,840 | 5,840 | |
| 12/01/2016 060006871401 | S | - 2,261,625.560 | 1.0000 | | 2,261,626 | 2,261,626 | |
| 12/01/2016 060006871402 | S | - 27,611.060 | 1.0000 | | 27,611 | 27,611 | |
| 12/01/2016 060006871406 | S | - 684,220.070 | 1.0000 | | 684,220 | 684,220 | |
| 12/01/2016 060006871419 | S | - 68,096.060 | 1.0000 | | 68,096 | 68,096 | |
| 12/01/2016 060006871426 | S | - 29,104.300 | 1.0000 | | 29,104 | 29,104 | |
| 12/02/2016 060006871401 | S | - 52,726.340 | 1.0000 | | 52,726 | 52,726 | |
| 12/02/2016 060006871403 | S | - 55,671.030 | 1.0000 | | 55,671 | 55,671 | |
| 12/02/2016 060006871421 | S | - 16,708.980 | 1.0000 | | 16,709 | 16,709 | |
| 12/02/2016 060006871424 | S | - 102,906.890 | 1.0000 | | 102,907 | 102,907 | |
| 12/02/2016 060006871424 | S | - 123,750.000 | 1.0000 | | 123,750 | 123,750 | |
| 12/05/2016 060006871402 | S | - 149,421.010 | 1.0000 | | 149,421 | 149,421 | |
| 12/05/2016 060006871403 | S | - 107,018.900 | 1.0000 | | 107,019 | 107,019 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/05/2016 060006871420 | S | - 300,000.000 | 1.0000 | | 300,000 | 300,000 | |
| 12/05/2016 060006871421 | S | - 31,537.110 | 1.0000 | | 31,537 | 31,537 | |
| 12/06/2016 060006871406 | S | - 526,967.220 | 1.0000 | | 526,967 | 526,967 | |
| 12/07/2016 060006871401 | S | - 1,088.140 | 1.0000 | | 1,088 | 1,088 | |
| 12/07/2016 060006871424 | S | - 42,968.750 | 1.0000 | | 42,969 | 42,969 | |
| 12/08/2016 060006871401 | S | - 5,215.570 | 1.0000 | | 5,216 | 5,216 | |
| 12/08/2016 060006871403 | S | - 41.710 | 1.0000 | | 42 | 42 | |
| 12/08/2016 060006871406 | S | - 323,844.230 | 1.0000 | | 323,844 | 323,844 | |
| 12/08/2016 060006871421 | S | - 12.510 | 1.0000 | | 13 | 13 | |
| 12/09/2016 060006871401 | S | - 105,886.940 | 1.0000 | | 105,887 | 105,887 | |
| 12/09/2016 060006871419 | S | - 1,439.210 | 1.0000 | | 1,439 | 1,439 | |
| 12/09/2016 060006871424 | S | - 89,375.000 | 1.0000 | | 89,375 | 89,375 | |
| 12/09/2016 060006871426 | S | - 117.870 | 1.0000 | | 118 | 118 | |
| 12/12/2016 060006871424 | S | - 106,562.500 | 1.0000 | | 106,563 | 106,563 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/13/2016 060006871402 | S | - 164,012.950 | 1.0000 | | 164,013 | 164,013 | |
| 12/13/2016 060006871403 | S | - 36,887.100 | 1.0000 | | 36,887 | 36,887 | |
| 12/13/2016 060006871421 | S | - 11,855.920 | 1.0000 | | 11,856 | 11,856 | |
| 12/13/2016 060006871424 | S | - 1,513,413.650 | 1.0000 | | 1,513,414 | 1,513,414 | |
| 12/14/2016 060006871401 | S | - 16,552.120 | 1.0000 | | 16,552 | 16,552 | |
| 12/14/2016 060006871419 | S | - 6,583.990 | 1.0000 | | 6,584 | 6,584 | |
| 12/15/2016 060006871401 | S | - 1,187.000 | 1.0000 | | 1,187 | 1,187 | |
| 12/15/2016 060006871403 | S | - 85.000 | 1.0000 | | 85 | 85 | |
| 12/15/2016 060006871424 | S | - 9,187.500 | 1.0000 | | 9,188 | 9,188 | |
| 12/15/2016 060006871426 | S | - 39,840.320 | 1.0000 | | 39,840 | 39,840 | |
| 12/16/2016 060006871401 | S | - 284,443.610 | 1.0000 | | 284,444 | 284,444 | |
| 12/16/2016 060006871403 | S | - 26,413.800 | 1.0000 | | 26,414 | 26,414 | |
| 12/16/2016 060006871406 | S | - 40,044.800 | 1.0000 | | 40,045 | 40,045 | |
| 12/16/2016 060006871419 | S | - 63,307.460 | 1.0000 | | 63,307 | 63,307 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/16/2016 060006871421 | S | - 7,928.940 | 1.0000 | | 7,929 | 7,929 | |
| 12/16/2016 060006871426 | S | - 2,204.690 | 1.0000 | | 2,205 | 2,205 | |
| 12/19/2016 060006871402 | S | - 64,540.320 | 1.0000 | | 64,540 | 64,540 | |
| 12/19/2016 060006871424 | S | - 53,593.750 | 1.0000 | | 53,594 | 53,594 | |
| 12/20/2016 060006871406 | S | - 45,309.200 | 1.0000 | | 45,309 | 45,309 | |
| 12/20/2016 060006871413 | S | - 4,000,000.000 | 1.0000 | | 4,000,000 | 4,000,000 | |
| 12/21/2016 060006871402 | S | - 592.600 | 1.0000 | | 593 | 593 | |
| 12/21/2016 060006871403 | S | - 94,029.520 | 1.0000 | | 94,030 | 94,030 | |
| 12/21/2016 060006871421 | S | - 20,111.930 | 1.0000 | | 20,112 | 20,112 | |
| 12/21/2016 060006871424 | S | - 41,343.750 | 1.0000 | | 41,344 | 41,344 | |
| 12/22/2016 060006871401 | S | - 63,029.870 | 1.0000 | | 63,030 | 63,030 | |
| 12/22/2016 060006871419 | S | - 12,430.550 | 1.0000 | | 12,431 | 12,431 | |
| 12/22/2016 060006871426 | S | - 2,486.110 | 1.0000 | | 2,486 | 2,486 | |
| 12/23/2016 060006871401 | S | - 29,346.060 | 1.0000 | | 29,346 | 29,346 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/23/2016 060006871406 | S | - 26,215.290 | 1.0000 | | 26,215 | 26,215 | |
| 12/23/2016 060006871426 | S | - 644.230 | 1.0000 | | 644 | 644 | |
| 12/27/2016 060006871401 | S | - 14,070.230 | 1.0000 | | 14,070 | 14,070 | |
| 12/27/2016 060006871406 | S | - 37,798.040 | 1.0000 | | 37,798 | 37,798 | |
| 12/27/2016 060006871424 | S | - 9,187.500 | 1.0000 | | 9,188 | 9,188 | |
| 12/28/2016 060006871401 | S | - 956.710 | 1.0000 | | 957 | 957 | |
| 12/28/2016 060006871403 | S | - 306,577.340 | 1.0000 | | 306,577 | 306,577 | |
| 12/28/2016 060006871421 | S | - 102,811.560 | 1.0000 | | 102,812 | 102,812 | |
| 12/28/2016 060006871424 | S | - 35,218.750 | 1.0000 | | 35,219 | 35,219 | |
| 12/30/2016 060006871406 | S | - 25,547.030 | 1.0000 | | 25,547 | 25,547 | |
| **Total For Sells** | | | | **0** | **75,557,363** | **75,557,363** | **0** |
| **Total First American Govt Oblig Fund Cl Z** | | | | **0** | **162,080,351** | **162,080,351** | **0** |
| **GRAND TOTAL** | | | | **0** | **470,501,272** | **470,501,272** | **0** |

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

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

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

*NO TRANSACTIONS QUALIFIED FOR THIS SECTION*

2016 Form 5500, Schedule SB, Line 26 - Schedule of Active Participant Data
Major League Baseball Pension Plan for Non-Uniformed Personnel
Angels Baseball, L.P.
EIN: 33-0705825 PN: 001

| | | Total Years of Credited Service | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Attained Age | | <1 | 1 to 4 | 5 to 9 | 10 to 14 | 15 to 19 | 20 to 24 | 25 to 29 | 30 to 34 | 35 to 39 | 40 & up |
| <25 | Count | 3 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25 to 29 | Count | 10 | 20 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 30 to 34 | Count | 8 | 22 | 8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35 to 39 | Count | 4 | 12 | 12 | 5 | 0 | 0 | 0 | 0 | 0 | 0 |
| 40 to 44 | Count | 6 | 10 | 5 | 8 | 1 | 0 | 0 | 0 | 0 | 0 |
| 45 to 49 | Count | 3 | 9 | 5 | 13 | 1 | 0 | 0 | 0 | 0 | 0 |
| 50 to 54 | Count | 5 | 9 | 3 | 4 | 1 | 0 | 0 | 0 | 0 | 0 |
| 55 to 59 | Count | 5 | 4 | 1 | 7 | 1 | 1 | 2 | 0 | 0 | 0 |
| 60 to 64 | Count | 3 | 5 | 3 | 3 | 0 | 0 | 0 | 0 | 0 | 0 |
| 65 to 69 | Count | 0 | 0 | 3 | 2 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70 & up | Count | 1 | 4 | 2 | 3 | 0 | 1 | 0 | 0 | 0 | 1 |

# Statement of actuarial assumptions and methods

## Actuarial Assumptions and Methods — Contributions

### Economic Assumptions

**Interest rate basis**:

| | |
|---|---|
| ■ Applicable month | September 2015 |
| ■ Interest rate basis | 3-Segment rates |

**Interest rates:**

| | Reflecting Corridors | Not Reflecting Corridors |
|---|---|---|
| ■ First segment rate | 4.43% | 1.34% |
| ■ Second segment rate | 5.91% | 4.03% |
| ■ Third segment rate | 6.65% | 5.06% |
| ■ Effective interest rate | 6.23% | 4.54% |

**Annual rates of increase**

| | |
|---|---|
| ■ Compensation | N/A |
| ■ Statutory limits on compensation | N/A |

**Administrative expenses** Expense load of $244,468 is equal to $100,000 for non-PBGC related administrative expenses plus estimated PBGC premiums for the current plan year.

2016 Form 5500, Schedule SB, Part V – Statement of Actuarial Assumptions and Methods
Major League Baseball Pension Plan for Non-Uniformed Personnel
Angels Baseball, L.P.
EIN: 33-0705825 PN: 001

## Demographic and Other Assumptions

**Inclusion date**

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

**New or rehired employees**

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

**Mortality**

Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2031 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2023 using Scale AA). This is the IRS-prescribed static mortality table for 2016.

**Termination**

Rates varying by service

Sample rates per 1,000 participants:

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

**Disability**

None assumed

**Retirement**

Rates varying by age, average retirement age 62

Representative rates:

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

**Benefit commencement date:**

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

**Form of payment**

100% assumed to elect a life annuity

**Percent married**

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

**Spouse age**

Females three years younger than males

**Covered pay**

Not applicable.

**At-risk assumptions**

Not applicable for current plan year.

**Timing of benefit payments**

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

2016 Form 5500, Schedule SB, Part V – Statement of Actuarial Assumptions and Methods
Major League Baseball Pension Plan for Non-Uniformed Personnel
Angels Baseball, L.P.
EIN: 33-0705825 PN: 001

## Methods

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

2016 Form 5500, Schedule SB, Part V – Statement of Actuarial Assumptions and Methods
Major League Baseball Pension Plan for Non-Uniformed Personnel
Angels Baseball, L.P.
EIN: 33-0705825 PN: 001

## Assumptions Rationale - Significant Economic Assumptions for Contributions

| | |
|---|---|
| **Discount rate** | The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time. |
| **Rates of increase in:** | |
| ■ Increases in statutory limits (CPI) | The assumed CPI is based on a combination of historical average CPI from 2004 to 2015, current conditions, and future forecasts by economists. |
| **Administrative expenses** | Administrative expenses are estimated by determining the expected expenses for the coming year, including items like PBGC premiums. These estimates are based on recent experience and reviewed on an ongoing basis for reasonability. |

## Assumptions Rationale - Significant Demographic Assumptions

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

2016 Form 5500, Schedule SB, Part V – Statement of Actuarial Assumptions and Methods
Major League Baseball Pension Plan for Non-Uniformed Personnel
Angels Baseball, L.P.
EIN: 33-0705825 PN: 001

## Source of Prescribed Methods

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

## Changes in Assumptions and Methods - Contributions

| | |
|---|---|
| **Change in assumptions since prior valuation** | The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430.<br><br>The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC §430.<br><br>The assumed plan-related expenses added to the target normal cost were changed from 0.60% of fair value of assets, with a minimum of $75,000 and a maximum of $200,000, to $100,000 for non-PBGC related administrative expenses plus estimated PBGC premiums for the current plan year to account for higher expected expenses to be paid from the trust. |
| **Change in methods since prior valuation** | There have been no changes in methods since the prior valuation. |

## Schedule SB - Statement by Enrolled Actuary

| | |
|---|---|
| **Plan Sponsor** | Angels Baseball, L.P. |
| **EIN/PN** | 33-0705825 / 001 |
| **Plan Name** | MLB Pension Plan for Non-Uniformed Personnel |
| **Valuation Date** | January 1, 2016 |
| **Enrolled Actuary** | Mark Gengenbach, F.S.A, E.A. |
| **Enrollment Number** | 17-07102 |

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

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

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

# Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 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

## Part I Annual Report Identification Information

For calendar plan year 2016 or fiscal plan year beginning and ending

**A** This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)

**B** This return/report is: ☒ a single-employer plan ☐ a DFE (specify) ____
☐ the first return/report ☐ the final return/report
☐ an amended return/report ☐ a short plan year return/report (less than 12 months)

**C** If the plan is a collectively-bargained plan, check here . . . . . ▶ ☐

**D** Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program
☐ special extension (enter description)

## Part II Basic Plan Information - enter all requested information

**1a** Name of plan
MAJOR LEAGUE BASEBALL PENSION PLAN
FOR NON-UNIFORMED PERSONNEL

**1b** Three-digit plan number (PN) ▶ 001

**1c** Effective date of plan 01/01/1985

**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)
ANGELS BASEBALL LP
2000 E. GENE AUTRY WAY
ANAHEIM CA 92806-6100

**2b** Employer Identification Number (EIN) 33-0705825

**2c** Plan Sponsor's telephone number 714-940-2000

**2d** Business code (see instructions) 711210

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

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

| | | | |
|---|---|---|---|
| SIGN HERE | Robert J Clark | 10/10/17 | ROBERT CLARK |
| | Signature of plan administrator | Date | Enter name of individual signing as plan administrator |
| SIGN HERE | | | |
| | Signature of employer/plan sponsor | Date | Enter name of individual signing as employer or plan sponsor |
| SIGN HERE | | | |
| | Signature of DFE | Date | Enter name of individual signing as DFE |

Preparer's name (including firm name, if applicable) and address (include room or suite number)
MITCHELL & TITUS, LLP
ONE BATTERY PARK PLAZA
NEW YORK NY 10004

Preparer's telephone number 212-709-4500



6A6704 1 000
703840 F253

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

**3b** Administrator's EIN
33-0705825

**3c** Administrator's telephone number
714-940-2000

**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** | 522 |
| **6** Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**). | | |
| **a(1)** Total number of active participants at the beginning of the plan year | **6a(1)** | 241 |
| **a(2)** Total number of active participants at the end of the plan year | **6a(2)** | 170 |
| **b** Retired or separated participants receiving benefits | **6b** | 106 |
| **c** Other retired or separated participants entitled to future benefits | **6c** | 208 |
| **d** Subtotal. Add lines **6a(2)**, **6b**, and **6c**. | **6d** | 484 |
| **e** Deceased participants whose beneficiaries are receiving or are entitled to receive benefits | **6e** | 0. |
| **f** Total. Add lines **6d** and **6e**. | **6f** | 484 |
| **g** Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) | **6g** | 0. |
| **h** Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested | **6h** | 36 |
| **7** Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) | **7** | |

**8a** If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1A

**b** If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

**9a** Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

**9b** Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

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

**a Pension Schedules**

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

**b General Schedules**

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

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

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

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

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

**11c** Enter the Receipt Confirmation Code for the 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 _____

**MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS**
Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions of the Group Trust
For the Year Ended December 31, 2016

| (a) Identity of Party Involved | (b) Description of Assets | (c) Purchase Price | (d) Selling Price | (g) Cost of Asset | (h) Current Value of Asset on Transaction Date | (i) Net Gain or (Loss) |
|---|---|---|---|---|---|---|
| **Category (i)—Single transactions that exceed 5% of Plan assets** | | | | | | |
| US Bank | No transactions qualified for this section. | | | | | |
| **Category (ii)—Series of transactions with same broker in excess of 5% of Plan assets** | | | | | | |
| US Bank | See attached. | | | | | |
| **Category (iii)—Series of transactions in excess of 5% of Plan assets** | | | | | | |
| US Bank | See attached. | | | | | |
| **Category (iv)—Series of transactions with one broker in excess of 5% of Plan assets** | | | | | | |
| US Bank | No transactions qualified for this section. | | | | | |

**Note 1:** The threshold for reporting transactions under the Department of Labor's provisions is 5% of the fair value of the Group Trust's assets at the beginning of the year of $1,252,539,830. Of this amount, 5% is $62,626,992.

**Note 2:** Columns "(e) Lease Rental" and "(f) Expense Incurred with Transaction" have been omitted, as there are no data to report in these columns.

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| **CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE** | | | | | | | |
| *NO TRANSACTIONS QUALIFIED FOR THIS SECTION* | | | | | | | |
| **CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE** | | | | | | | |
| Broker: J.P. Morgan Securities LLC | | | | | | | |
| Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45 | | | | | | | |
| 01/05/2016 060006871402 | S | - 252,000.000 | 1.0804 | | 272,258 | 271,884 | 374 |
| Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44 | | | | | | | |
| 01/05/2016 060006871402 | B | 252,000.000 | 1.0789 | | - 271,884 | 271,884 | |
| Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35 | | | | | | | |
| 01/08/2016 060006871406 | B | 230,000.000 | .9595 | | - 220,678 | 220,678 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/08/2016 060006871406 | S | - 150,000.000 | .9934 | | 149,016 | 146,059 | 2,957 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 01/11/2016 060006871406 | S | - 250,000.000 | 1.0071 | | 251,768 | 250,238 | 1,529 |
| Issue: 26875PAP6 - Eog Resources Inc 4.150% 1/15/26 | | | | | | | |
| 01/11/2016 060006871406 | B | 275,000.000 | .9985 | | - 274,599 | 274,599 | |
| Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22 | | | | | | | |
| 01/12/2016 060006871402 | S | - 6,000.000 | .9671 | | 5,803 | 6,149 | - 346 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 55616XAF4 - MacYs Retail Hldgs 3.875% 1/15/22 | | | | | | | |
| 01/12/2016 060006871402 | S | - 11,000.000 | .9700 | | 10,670 | 11,273 | - 603 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/15/2016 060006871406 | S | - 295,000.000 | 1.0116 | | 298,411 | 295,936 | 2,475 |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 01/15/2016 060006871406 | B | 460,000.000 | .9952 | | - 457,810 | 457,810 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/20/2016 060006871406 | B | 65,000.000 | 1.0220 | | - 66,432 | 66,432 | |
| Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46 | | | | | | | |
| 01/20/2016 060006871406 | S | - 80,000.000 | 1.0266 | | 82,124 | 80,295 | 1,829 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/26/2016 060006871406 | B | 205,000.000 | 1.0167 | | - 208,427 | 208,427 | |
| Issue: 594918BL7 - Microsoft Corp 4.450% 11/03/45 | | | | | | | |
| 01/26/2016 060006871406 | S | - 245,000.000 | 1.0280 | | 251,858 | 245,320 | 6,537 |
| Issue: 023135AQ9 - Amazon Com Inc 4.950% 12/05/44 | | | | | | | |
| 01/28/2016 060006871406 | B | 285,000.000 | 1.0432 | | - 297,315 | 297,315 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/28/2016 060006871406 | B | 105,000.000 | 1.0161 | | - 106,690 | 106,690 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/28/2016 060006871406 | S | - 230,000.000 | 1.0164 | | 233,773 | 231,952 | 1,822 |
| Issue: 585055BT2 - Medtronic Inc 4.375% 3/15/35 | | | | | | | |
| 01/28/2016 060006871406 | S | - 160,000.000 | 1.0208 | | 163,331 | 159,608 | 3,723 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45 | | | | | | | |
| 02/01/2016 060006871406 | S | - 160,000.000 | .9219 | | 147,496 | 154,779 | - 7,283 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/01/2016 060006871406 | B | 120,000.000 | 1.0200 | | - 122,400 | 122,400 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 02/02/2016 060006871406 | B | 270,000.000 | 1.0453 | | - 282,236 | 282,236 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 02/02/2016 060006871406 | B | 45,000.000 | 1.0473 | | - 47,129 | 47,129 | |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/02/2016 060006871406 | S | - 335,000.000 | 1.0248 | | 343,318 | 333,947 | 9,371 |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/02/2016 060006871406 | S | - 55,000.000 | 1.0264 | | 56,453 | 54,827 | 1,625 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/03/2016 060006871406 | S | - 75,000.000 | 1.0352 | | 77,637 | 76,310 | 1,327 |
| Issue: 375558BD4 - Gilead Sciences Inc 4.750% 3/01/46 | | | | | | | |
| 02/03/2016 060006871406 | B | 95,000.000 | 1.0223 | | - 97,118 | 97,118 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/03/2016 060006871406 | S | - 220,000.000 | 1.0332 | | 227,313 | 225,801 | 1,512 |
| Issue: 437076BM3 - Home Depot Inc 3.000% 4/01/26 | | | | | | | |
| 02/03/2016 060006871406 | B | 230,000.000 | .9936 | | - 228,519 | 228,519 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/04/2016 060006871406 | B | 105,000.000 | 1.0348 | | - 108,659 | 108,659 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/04/2016 060006871406 | S | - 640,000.000 | 1.0331 | | 661,200 | 653,814 | 7,386 |
| Issue: 72650RBJ0 - Plains All Amer 4.650% 10/15/25 | | | | | | | |
| 02/04/2016 060006871406 | B | 180,000.000 | .8597 | | - 154,741 | 154,741 | |
| Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45 | | | | | | | |
| 02/04/2016 060006871406 | S | - 125,000.000 | 1.0531 | | 131,639 | 133,039 | - 1,400 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/04/2016 060006871406 | B | 165,000.000 | 1.0353 | | - 170,827 | 170,827 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/04/2016 060006871406 | B | 485,000.000 | 1.0336 | | - 501,293 | 501,293 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/04/2016 060006871406 | S | - 130,000.000 | 1.0322 | | 134,184 | 134,380 | - 196 |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/04/2016 060006871406 | B | 1,010,000.000 | 1.0256 | | - 1,035,866 | 1,035,866 | |
| Issue: 61746BDZ6 - Morgan Stanley Mtn 3.875% 1/27/26 | | | | | | | |
| 02/04/2016 060006871406 | S | - 525,000.000 | 1.0135 | | 532,072 | 524,931 | 7,141 |
| Issue: 437076BM3 - Home Depot Inc 3.000% 4/01/26 | | | | | | | |
| 02/04/2016 060006871406 | S | - 170,000.000 | 1.0006 | | 170,097 | 168,905 | 1,192 |
| Issue: 404280AU3 - Hsbc Holdings Plc 4.250% 8/18/25 | | | | | | | |
| 02/05/2016 060006871406 | S | - 45,000.000 | .9488 | | 42,696 | 44,609 | - 1,913 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/05/2016 060006871406 | B | 35,000.000 | 1.0358 | | - 36,252 | 36,252 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 01F042624 - F N M A Tba 30Yr 4.500% 2/15/44 | | | | | | | |
| 02/08/2016 060006871402 | S | - 252,000.000 | 1.0859 | | 273,656 | 271,884 | 1,772 |
| Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44 | | | | | | | |
| 02/08/2016 060006871402 | B | 252,000.000 | 1.0845 | | - 273,302 | 273,302 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/08/2016 060006871406 | S | - 25,000.000 | 1.0605 | | 26,512 | 25,606 | 906 |
| Issue: 59156RBG2 - Metlife Inc 4.875% 11/13/43 | | | | | | | |
| 02/08/2016 060006871406 | B | 35,000.000 | .9945 | | - 34,808 | 34,808 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 02/10/2016 060006871406 | S | - 85,000.000 | 1.0702 | | 90,964 | 87,011 | 3,953 |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/10/2016 060006871406 | B | 105,000.000 | 1.0417 | | - 109,380 | 109,380 | |
| Issue: 907818EB0 - Union Pacific Corp 3.375% 2/01/35 | | | | | | | |
| 02/12/2016 060006871406 | S | - 135,000.000 | .9205 | | 124,268 | 132,571 | - 8,304 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/12/2016 060006871406 | B | 80,000.000 | 1.0572 | | - 84,575 | 84,575 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/16/2016 060006871406 | S | - 100,000.000 | 1.0719 | | 107,188 | 107,311 | - 123 |
| Issue: 459200JH5 - IBM Corp 4.700% 2/19/46 | | | | | | | |
| 02/16/2016 060006871406 | B | 135,000.000 | .9924 | | - 133,969 | 133,969 | |
| Issue: 459200HF1 - IBM Corp 4.000% 6/20/42 | | | | | | | |
| 02/17/2016 060006871406 | S | - 36,000.000 | .9098 | | 32,751 | 34,632 | - 1,881 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 459200JH5 - IBM Corp 4.700% 2/19/46 | | | | | | | |
| 02/17/2016 060006871406 | B | 30,000.000 | .9930 | | - 29,790 | 29,790 | |
| Issue: 58013MER1 - McDonalds Corp Mtn 3.625% 5/01/43 | | | | | | | |
| 02/18/2016 060006871406 | B | 200,000.000 | .8562 | | - 171,240 | 171,240 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/18/2016 060006871406 | S | - 130,000.000 | 1.0713 | | 139,263 | 139,294 | - 32 |
| Issue: 713448DD7 - Pepsico Inc 4.450% 4/14/46 | | | | | | | |
| 02/19/2016 060006871406 | B | 305,000.000 | 1.0579 | | - 322,663 | 322,663 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/19/2016 060006871406 | S | - 250,000.000 | 1.0802 | | 270,039 | 267,996 | 2,043 |
| Issue: 17275RAF9 - Cisco Systems 5.500% 1/15/40 | | | | | | | |
| 02/22/2016 060006871406 | B | 330,000.000 | 1.1365 | | - 375,048 | 375,048 | |
| Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39 | | | | | | | |
| 02/22/2016 060006871406 | S | - 325,000.000 | 1.1886 | | 386,289 | 414,460 | - 28,171 |
| Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43 | | | | | | | |
| 02/24/2016 060006871406 | S | - 115,000.000 | 1.0314 | | 118,606 | 116,318 | 2,288 |
| Issue: 437076BD3 - Home Depot Inc 4.875% 2/15/44 | | | | | | | |
| 02/24/2016 060006871406 | B | 105,000.000 | 1.1293 | | - 118,578 | 118,578 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/25/2016 060006871406 | S | - 250,000.000 | 1.0850 | | 271,250 | 270,445 | 805 |
| Issue: 478160BU7 - Johnson Johnson 3.550% 3/01/36 | | | | | | | |
| 02/25/2016 060006871406 | B | 385,000.000 | .9948 | | - 382,979 | 382,979 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46 | | | | | | | |
| 02/29/2016 060006871406 | B | 115,000.000 | 1.0440 | | - 120,059 | 120,059 | |
| Issue: 437076BA9 - Home Depot Inc 4.200% 4/01/43 | | | | | | | |
| 02/29/2016 060006871406 | S | - 120,000.000 | 1.0350 | | 124,202 | 121,376 | 2,827 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/29/2016 060006871406 | S | - 280,000.000 | 1.0792 | | 302,181 | 302,647 | - 466 |
| Issue: 30231GAW2 - Exxon Mobil 4.114% 3/01/46 | | | | | | | |
| 02/29/2016 060006871406 | B | 355,000.000 | 1.0000 | | - 355,000 | 355,000 | |
| Issue: 01F042632 - F N M A Tba 30Yr 4.500% 3/15/44 | | | | | | | |
| 03/02/2016 060006871402 | S | - 252,000.000 | 1.0861 | | 273,696 | 273,302 | 394 |
| Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44 | | | | | | | |
| 03/02/2016 060006871402 | B | 252,000.000 | 1.0850 | | - 273,420 | 273,420 | |
| Issue: 01F022444 - F N M A Tba 15Yr 2.500% 4/15/29 | | | | | | | |
| 03/09/2016 060006871402 | B | 80,000.000 | 1.0193 | | - 81,541 | 81,541 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 03/10/2016 060006871406 | B | 115,000.000 | 1.0266 | | - 118,056 | 118,056 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/10/2016 060006871406 | B | 120,000.000 | 1.0634 | | - 127,613 | 127,613 | |
| Issue: 71644EAJ1 - Petro Canada 6.800% 5/15/38 | | | | | | | |
| 03/10/2016 060006871406 | S | - 225,000.000 | 1.0127 | | 227,864 | 250,754 | - 22,889 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/10/2016 060006871406 | S | - 115,000.000 | .9722 | | 111,802 | 112,521 | - 720 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/14/2016 060006871406 | B | 65,000.000 | 1.0594 | | - 68,859 | 68,859 | |
| Issue: 92826CAF9 - Visa Inc 4.300% 12/14/45 | | | | | | | |
| 03/14/2016 060006871406 | S | - 75,000.000 | 1.0754 | | 80,654 | 75,169 | 5,485 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/18/2016 060006871406 | S | - 275,000.000 | .9784 | | 269,049 | 267,015 | 2,033 |
| Issue: 46625HQW3 - Jpmorgan Chase Co 3.300% 4/01/26 | | | | | | | |
| 03/18/2016 060006871406 | B | 290,000.000 | .9988 | | - 289,655 | 289,655 | |
| Issue: 02364WAP0 - America Movil Sa 6.125% 11/15/37 | | | | | | | |
| 03/21/2016 060006871406 | B | 135,000.000 | 1.1497 | | - 155,207 | 155,207 | |
| Issue: 02364WAJ4 - America Movil Sa De 6.375% 3/01/35 | | | | | | | |
| 03/21/2016 060006871406 | S | - 140,000.000 | 1.1825 | | 165,556 | 176,765 | - 11,210 |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 03/22/2016 060006871406 | B | 95,000.000 | 1.1064 | | - 105,105 | 105,105 | |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 03/22/2016 060006871406 | S | - 120,000.000 | 1.0718 | | 128,611 | 122,241 | 6,370 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/28/2016 060006871406 | S | - 275,000.000 | 1.0717 | | 294,723 | 295,618 | - 895 |
| Issue: 674599CJ2 - Occidental Petroleum 4.400% 4/15/46 | | | | | | | |
| 03/28/2016 060006871406 | B | 355,000.000 | .9922 | | - 352,245 | 352,245 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 03/29/2016 060006871406 | B | 85,000.000 | 1.1107 | | - 94,407 | 94,407 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 03/29/2016 060006871406 | S | - 110,000.000 | 1.0758 | | 118,333 | 112,054 | 6,278 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/31/2016 060006871406 | B | 1,030,000.000 | 1.0789 | | - 1,111,233 | 1,111,233 | |
| Issue: 912796HT9 - U S Treasury Bill 6/02/16 | | | | | | | |
| 03/31/2016 060006871406 | S | - 695,000.000 | .9997 | | 694,455 | 694,455 | |
| Issue: 01F042640 - F N M A Tba 30Yr 4.500% 4/15/44 | | | | | | | |
| 04/06/2016 060006871402 | S | - 252,000.000 | 1.0875 | | 274,060 | 273,420 | 640 |
| Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44 | | | | | | | |
| 04/06/2016 060006871402 | B | 252,000.000 | 1.0867 | | - 273,853 | 273,853 | |
| Issue: 20030NBG5 - Comcast Corp 4.500% 1/15/43 | | | | | | | |
| 04/06/2016 060006871406 | B | 230,000.000 | 1.0936 | | - 251,533 | 251,533 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/06/2016 060006871406 | B | 225,000.000 | 1.0881 | | - 244,828 | 244,828 | |
| Issue: 20030NAX9 - Comcast Corp 6.400% 5/15/38 | | | | | | | |
| 04/06/2016 060006871406 | S | - 230,000.000 | 1.3443 | | 309,191 | 305,272 | 3,919 |
| Issue: 89352HAL3 - Trans Canada Pipe 5.000% 10/16/43 | | | | | | | |
| 04/06/2016 060006871406 | S | - 340,000.000 | .9791 | | 332,880 | 382,214 | - 49,334 |
| Issue: 01F022444 - F N M A Tba 15Yr 2.500% 4/15/29 | | | | | | | |
| 04/07/2016 060006871402 | S | - 80,000.000 | 1.0283 | | 82,266 | 81,613 | 652 |
| Issue: 01F022451 - F N M A Tba 15Yr 2.500% 5/15/30 | | | | | | | |
| 04/07/2016 060006871402 | B | 80,000.000 | 1.0266 | | - 82,125 | 82,125 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 92343VCR3 - Verizon 3.500% 11/01/24 | | | | | | | |
| 04/12/2016 060006871402 | B | 40,000.000 | 1.0409 | | - 41,636 | 41,636 | |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 04/12/2016 060006871406 | S | - 375,000.000 | .9861 | | 369,785 | 368,176 | 1,609 |
| Issue: 90351DAF4 - Ubs Group Funding 4.125% 4/15/26 | | | | | | | |
| 04/12/2016 060006871406 | B | 410,000.000 | 1.0004 | | - 410,156 | 410,156 | |
| Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45 | | | | | | | |
| 04/14/2016 060006871406 | S | - 85,000.000 | .9969 | | 84,735 | 82,226 | 2,508 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/14/2016 060006871406 | B | 65,000.000 | 1.0848 | | - 70,515 | 70,515 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/14/2016 060006871406 | B | 645,000.000 | 1.0843 | | - 699,371 | 699,371 | |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 04/20/2016 060006871406 | S | - 60,000.000 | .9805 | | 58,828 | 59,055 | - 226 |
| Issue: 46625HQW3 - Jpmorgan Chase Co 3.300% 4/01/26 | | | | | | | |
| 04/20/2016 060006871406 | B | 65,000.000 | 1.0121 | | - 65,787 | 65,787 | |
| Issue: 718172BL2 - Philip Morris Intl 4.250% 11/10/44 | | | | | | | |
| 04/28/2016 060006871406 | B | 155,000.000 | 1.0678 | | - 165,504 | 165,504 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/28/2016 060006871406 | S | - 130,000.000 | 1.0655 | | 138,511 | 139,632 | - 1,121 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/03/2016 060006871406 | S | - 55,000.000 | 1.0717 | | 58,945 | 59,019 | - 74 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 548661DN4 - Lowes Cos Inc 3.700% 4/15/46 | | | | | | | |
| 05/03/2016 060006871406 | B | 65,000.000 | .9896 | | - 64,325 | 64,325 | |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 05/05/2016 060006871406 | B | 170,000.000 | .9892 | | - 168,167 | 168,167 | |
| Issue: 487836BP2 - Kellogg Co 3.250% 4/01/26 | | | | | | | |
| 05/05/2016 060006871406 | S | - 175,000.000 | 1.0277 | | 179,848 | 174,818 | 5,030 |
| Issue: 01F042657 - F N M A Tba 30Yr 4.500% 5/25/44 | | | | | | | |
| 05/09/2016 060006871402 | S | - 252,000.000 | 1.0903 | | 274,749 | 273,853 | 896 |
| Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45 | | | | | | | |
| 05/09/2016 060006871402 | B | 252,000.000 | 1.0894 | | - 274,523 | 274,523 | |
| Issue: 20030NAY7 - Comcast Corp 6.550% 7/01/39 | | | | | | | |
| 05/10/2016 060006871406 | S | - 180,000.000 | 1.3731 | | 247,153 | 234,716 | 12,437 |
| Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45 | | | | | | | |
| 05/10/2016 060006871406 | B | 185,000.000 | 1.1166 | | - 206,573 | 206,573 | |
| Issue: 01F022451 - F N M A Tba 15Yr 2.500% 5/15/30 | | | | | | | |
| 05/12/2016 060006871402 | S | - 80,000.000 | 1.0305 | | 82,438 | 82,097 | 341 |
| Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/30 | | | | | | | |
| 05/12/2016 060006871402 | B | 80,000.000 | 1.0286 | | - 82,288 | 82,288 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/13/2016 060006871406 | B | 150,000.000 | 1.0923 | | - 163,852 | 163,852 | |
| Issue: 458140AV2 - Intel Corp 4.100% 5/19/46 | | | | | | | |
| 05/13/2016 060006871406 | S | - 190,000.000 | 1.0065 | | 191,235 | 188,928 | 2,307 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/16/2016 060006871406 | S | - 1,065,000.000 | 1.0852 | | 1,155,751 | 1,145,065 | 10,686 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 05/16/2016 060006871406 | B | 1,130,000.000 | .9806 | | - 1,108,106 | 1,108,106 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/17/2016 060006871406 | S | - 165,000.000 | 1.0855 | | 179,102 | 177,685 | 1,418 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/20/2016 060006871406 | S | - 1,200,000.000 | 1.0716 | | 1,285,861 | 1,292,253 | - 6,393 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 05/20/2016 060006871406 | B | 1,275,000.000 | .9675 | | - 1,233,563 | 1,233,563 | |
| Issue: 512807AR9 - Lam Research Corp 2.800% 6/15/21 | | | | | | | |
| 05/23/2016 060006871402 | B | 5,000.000 | .9992 | | - 4,996 | 4,996 | |
| Issue: 437076BH4 - Home Depot Inc 4.250% 4/01/46 | | | | | | | |
| 05/24/2016 060006871406 | S | - 155,000.000 | 1.0736 | | 166,408 | 165,272 | 1,136 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 05/24/2016 060006871406 | B | 145,000.000 | .9652 | | - 139,948 | 139,948 | |
| Issue: 717081DK6 - Pfizer Inc 4.400% 5/15/44 | | | | | | | |
| 05/31/2016 060006871406 | B | 130,000.000 | 1.1015 | | - 143,190 | 143,190 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 05/31/2016 060006871406 | S | - 120,000.000 | .9677 | | 116,119 | 116,572 | - 453 |
| Issue: 46625HQW3 - Jpmorgan Chase Co 3.300% 4/01/26 | | | | | | | |
| 05/31/2016 060006871406 | S | - 55,000.000 | 1.0123 | | 55,677 | 55,183 | 494 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 05/31/2016 060006871406 | B | 50,000.000 | .9814 | | - 49,070 | 49,070 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 05/31/2016 060006871406 | S | - 370,000.000 | .9806 | | 362,831 | 363,790 | - 959 |
| Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26 | | | | | | | |
| 05/31/2016 060006871406 | B | 390,000.000 | .9996 | | - 389,832 | 389,832 | |
| Issue: 912796HY8 - U S Treasury Bill 6/30/16 | | | | | | | |
| 06/01/2016 060006871406 | B | 2,900,000.000 | .9998 | | - 2,899,436 | 2,899,436 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/02/2016 060006871406 | S | - 140,000.000 | .9842 | | 137,791 | 137,600 | 191 |
| Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26 | | | | | | | |
| 06/02/2016 060006871406 | B | 150,000.000 | 1.0039 | | - 150,579 | 150,579 | |
| Issue: 01F042665 - F N M A Tba 30Yr 4.500% 6/15/45 | | | | | | | |
| 06/03/2016 060006871402 | S | - 252,000.000 | 1.0912 | | 274,975 | 274,523 | 453 |
| Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44 | | | | | | | |
| 06/03/2016 060006871402 | B | 252,000.000 | 1.0902 | | - 274,719 | 274,719 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/06/2016 060006871406 | S | - 150,000.000 | .9880 | | 148,201 | 145,876 | 2,325 |
| Issue: 744448CM1 - Public Service Co 3.550% 6/15/46 | | | | | | | |
| 06/06/2016 060006871406 | B | 170,000.000 | .9896 | | - 168,232 | 168,232 | |
| Issue: 01F022469 - F N M A Tba 15Yr 2.500% 6/15/30 | | | | | | | |
| 06/07/2016 060006871402 | S | - 80,000.000 | 1.0290 | | 82,322 | 82,306 | 16 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/30 | | | | | | | |
| 06/07/2016 060006871402 | B | 80,000.000 | 1.0272 | | - 82,175 | 82,175 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/07/2016 060006871406 | S | - 370,000.000 | .9806 | | 362,831 | 363,656 | - 825 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/07/2016 060006871406 | S | 370,000.000 | .9806 | | - 362,831 | 363,790 | 959 |
| Issue: 585055BU9 - Medtronic Inc 4.625% 3/15/45 | | | | | | | |
| 06/10/2016 060006871406 | S | - 100,000.000 | 1.1473 | | 114,732 | 113,062 | 1,670 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/10/2016 060006871406 | B | 90,000.000 | 1.0084 | | - 90,759 | 90,759 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/10/2016 060006871406 | S | - 115,000.000 | 1.0095 | | 116,096 | 112,249 | 3,847 |
| Issue: 00817YAX6 - Aetna Inc 4.375% 6/15/46 | | | | | | | |
| 06/10/2016 060006871406 | B | 145,000.000 | 1.0168 | | - 147,440 | 147,440 | |
| Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40 | | | | | | | |
| 06/15/2016 060006871406 | S | - 110,000.000 | 1.2341 | | 135,754 | 129,643 | 6,111 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/15/2016 060006871406 | B | 90,000.000 | 1.0175 | | - 91,575 | 91,575 | |
| Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42 | | | | | | | |
| 06/27/2016 060006871406 | S | - 110,000.000 | 1.3424 | | 147,661 | 143,345 | 4,316 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/27/2016 060006871406 | B | 95,000.000 | 1.0470 | | - 99,468 | 99,468 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 458140AT7 - Intel Corp 4.900% 7/29/45 | | | | | | | |
| 07/05/2016 060006871406 | S | - 160,000.000 | 1.2111 | | 193,771 | 168,425 | 25,346 |
| Issue: 458140AK6 - Intel Corp 4.800% 10/01/41 | | | | | | | |
| 07/05/2016 060006871406 | B | 175,000.000 | 1.1763 | | - 205,846 | 205,846 | |
| Issue: 718172BD0 - Philip Morris Intl 4.875% 11/15/43 | | | | | | | |
| 07/06/2016 060006871406 | S | - 130,000.000 | 1.2171 | | 158,217 | 143,356 | 14,860 |
| Issue: 718172AM1 - Philip Morris Intl 4.375% 11/15/41 | | | | | | | |
| 07/06/2016 060006871406 | B | 145,000.000 | 1.1338 | | - 164,407 | 164,407 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/07/2016 060006871406 | S | - 190,000.000 | 1.0795 | | 205,096 | 191,454 | 13,642 |
| Issue: 01F042673 - F N M A Tba 30Yr 4.500% 7/15/44 | | | | | | | |
| 07/08/2016 060006871402 | S | - 252,000.000 | 1.0907 | | 274,867 | 274,719 | 148 |
| Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43 | | | | | | | |
| 07/08/2016 060006871402 | B | 252,000.000 | 1.0903 | | - 274,759 | 274,759 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/12/2016 060006871406 | B | 180,000.000 | 1.0544 | | - 189,788 | 189,788 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/12/2016 060006871406 | S | - 275,000.000 | 1.0543 | | 289,921 | 279,296 | 10,625 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/12/2016 060006871406 | S | - 95,000.000 | 1.0543 | | 100,154 | 96,484 | 3,671 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 07/12/2016 060006871406 | S | - 440,000.000 | 1.0091 | | 443,988 | 444,637 | - 649 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 20030NBT7 - Comcast Corp 3.200% 7/15/36 | | | | | | | |
| 07/12/2016 060006871406 | B | 415,000.000 | .9931 | | - 412,149 | 412,149 | |
| Issue: 20030NBU4 - Comcast Corp 3.400% 7/15/46 | | | | | | | |
| 07/12/2016 060006871406 | B | 115,000.000 | .9913 | | - 113,995 | 113,995 | |
| Issue: 01F022477 - F N M A Tba 15Yr 2.500% 7/15/30 | | | | | | | |
| 07/14/2016 060006871402 | S | - 80,000.000 | 1.0354 | | 82,831 | 82,181 | 651 |
| Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/30 | | | | | | | |
| 07/14/2016 060006871402 | B | 80,000.000 | 1.0341 | | - 82,725 | 82,725 | |
| Issue: 478160BV5 - Johnson Johnson 3.700% 3/01/46 | | | | | | | |
| 07/14/2016 060006871406 | B | 285,000.000 | 1.1574 | | - 329,862 | 329,862 | |
| Issue: 478160BU7 - Johnson Johnson 3.550% 3/01/36 | | | | | | | |
| 07/14/2016 060006871406 | S | - 385,000.000 | 1.1237 | | 432,625 | 382,979 | 49,646 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 07/14/2016 060006871406 | S | - 655,000.000 | 1.0089 | | 660,834 | 660,470 | 363 |
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 07/14/2016 060006871406 | B | 680,000.000 | .9978 | | - 678,531 | 678,531 | |
| Issue: 91324PCR1 - Unitedhealth Group 4.750% 7/15/45 | | | | | | | |
| 07/15/2016 060006871406 | S | - 360,000.000 | 1.2294 | | 442,595 | 421,805 | 20,790 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/15/2016 060006871406 | B | 340,000.000 | 1.0436 | | - 354,822 | 354,822 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 07/15/2016 060006871406 | S | - 560,000.000 | 1.0038 | | 562,100 | 561,653 | 447 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 07/15/2016 060006871406 | B | 585,000.000 | .9988 | | - 584,298 | 584,298 | |
| Issue: 88167AAE1 - Teva Pharmaceuticals 3.150% 10/01/26 | | | | | | | |
| 07/19/2016 060006871402 | B | 2,000.000 | 1.0068 | | - 2,014 | 2,014 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/26/2016 060006871406 | S | - 70,000.000 | 1.0460 | | 73,218 | 71,844 | 1,374 |
| Issue: 575718AF8 - Mass Institute Tech 3.885% 7/01/16 | | | | | | | |
| 07/26/2016 060006871406 | B | 60,000.000 | 1.0000 | | - 60,000 | 60,000 | |
| Issue: 617482V92 - Morgan Stanley 6.375% 7/24/42 | | | | | | | |
| 08/01/2016 060006871406 | B | 45,000.000 | 1.3756 | | - 61,903 | 61,903 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/01/2016 060006871406 | S | - 40,000.000 | 1.0561 | | 42,244 | 41,598 | 646 |
| Issue: 46623EKG3 - Jpmorgan Chase Mtn 2.295% 8/15/21 | | | | | | | |
| 08/03/2016 060006871402 | B | 17,000.000 | 1.0000 | | - 17,000 | 17,000 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/03/2016 060006871406 | B | 105,000.000 | 1.0430 | | - 109,512 | 109,512 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/03/2016 060006871406 | B | 150,000.000 | 1.0417 | | - 156,258 | 156,258 | |
| Issue: 209111FD0 - Cons Edison Co Of Ny 4.450% 3/15/44 | | | | | | | |
| 08/03/2016 060006871406 | S | - 120,000.000 | 1.1560 | | 138,720 | 129,919 | 8,801 |
| Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39 | | | | | | | |
| 08/03/2016 060006871406 | S | - 170,000.000 | 1.3710 | | 233,075 | 211,956 | 21,119 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 01F042681 - F N M A Tba 30Yr 4.500% 8/15/43 | | | | | | | |
| 08/04/2016 060006871402 | S | - 252,000.000 | 1.0906 | | 274,828 | 274,759 | 69 |
| Issue: 01F042699 - F N M A Tba 30Yr 4.500% 9/14/44 | | | | | | | |
| 08/04/2016 060006871402 | B | 252,000.000 | 1.0900 | | - 274,680 | 274,680 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/05/2016 060006871406 | S | - 125,000.000 | 1.0548 | | 131,855 | 130,366 | 1,490 |
| Issue: 907818DT2 - Union Pacific Corp 4.821% 2/01/44 | | | | | | | |
| 08/05/2016 060006871406 | B | 140,000.000 | 1.2165 | | - 170,307 | 170,307 | |
| Issue: 01F022485 - F N M A Tba 15Yr 2.500% 8/15/30 | | | | | | | |
| 08/08/2016 060006871402 | S | - 80,000.000 | 1.0343 | | 82,744 | 82,725 | 19 |
| Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/30 | | | | | | | |
| 08/08/2016 060006871402 | B | 80,000.000 | 1.0327 | | - 82,613 | 82,613 | |
| Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45 | | | | | | | |
| 08/10/2016 060006871406 | B | 245,000.000 | 1.0656 | | - 261,082 | 261,082 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/10/2016 060006871406 | S | - 205,000.000 | 1.0573 | | 216,755 | 214,788 | 1,967 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/11/2016 060006871406 | S | - 150,000.000 | 1.0453 | | 156,797 | 157,161 | - 365 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/11/2016 060006871406 | S | - 150,000.000 | 1.0469 | | 157,031 | 157,161 | - 130 |
| Issue: 459200JH5 - IBM Corp 4.700% 2/19/46 | | | | | | | |
| 08/11/2016 060006871406 | B | 145,000.000 | 1.1655 | | - 169,002 | 169,002 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 25468PDN3 - Walt Disney Mtn 3.000% 7/30/46 | | | | | | | |
| 08/11/2016 060006871406 | B | 180,000.000 | .9381 | | - 168,854 | 168,854 | |
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 08/18/2016 060006871406 | S | - 95,000.000 | 1.0117 | | 96,108 | 94,833 | 1,275 |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 08/18/2016 060006871406 | B | 90,000.000 | .9969 | | - 89,719 | 89,719 | |
| Issue: 48126BAA1 - Jpmorgan Chase Co 5.400% 1/06/42 | | | | | | | |
| 08/26/2016 060006871406 | B | 110,000.000 | 1.2794 | | - 140,729 | 140,729 | |
| Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38 | | | | | | | |
| 08/26/2016 060006871406 | S | - 115,000.000 | 1.4036 | | 161,408 | 149,790 | 11,619 |
| Issue: 01F042699 - F N M A Tba 30Yr 4.500% 9/14/44 | | | | | | | |
| 09/06/2016 060006871402 | S | - 252,000.000 | 1.0928 | | 275,379 | 274,680 | 699 |
| Issue: 01F0426A6 - F N M A Tba 30Yr 4.500% 10/15/44 | | | | | | | |
| 09/06/2016 060006871402 | B | 252,000.000 | 1.0919 | | - 275,153 | 275,153 | |
| Issue: 06050TJZ6 - Bank Of America Mtn 6.000% 10/15/36 | | | | | | | |
| 09/08/2016 060006871406 | B | 55,000.000 | 1.2990 | | - 71,444 | 71,444 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/08/2016 060006871406 | S | - 40,000.000 | 1.0475 | | 41,900 | 42,240 | - 340 |
| Issue: 01F022493 - F N M A Tba 15Yr 2.500% 9/15/30 | | | | | | | |
| 09/09/2016 060006871402 | S | - 80,000.000 | 1.0334 | | 82,669 | 82,613 | 56 |
| Issue: 01F0224A0 - F N M A Tba 15Yr 2.500% 10/15/31 | | | | | | | |
| 09/09/2016 060006871402 | B | 80,000.000 | 1.0317 | | - 82,538 | 82,538 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 037833BX7 - Apple Inc 4.650% 2/23/46 | | | | | | | |
| 09/12/2016 060006871406 | S | - 125,000.000 | 1.1339 | | 141,740 | 134,762 | 6,978 |
| Issue: 037833AT7 - Apple Inc 4.450% 5/06/44 | | | | | | | |
| 09/12/2016 060006871406 | B | 130,000.000 | 1.0968 | | - 142,584 | 142,584 | |
| Issue: 01F0426B4 - F N M A Tba 30Yr 4.500% 11/15/44 | | | | | | | |
| 09/14/2016 060006871402 | B | 252,000.000 | 1.0930 | | - 275,428 | 275,428 | |
| Issue: 01F0426A6 - F N M A Tba 30Yr 4.500% 10/15/44 | | | | | | | |
| 09/14/2016 060006871402 | S | - 252,000.000 | 1.0943 | | 275,763 | 275,153 | 610 |
| Issue: 42809HAG2 - Hess Corp 4.300% 4/01/27 | | | | | | | |
| 09/19/2016 060006871402 | B | 13,000.000 | .9979 | | - 12,973 | 12,973 | |
| Issue: 01F0224A0 - F N M A Tba 15Yr 2.500% 10/15/31 | | | | | | | |
| 09/20/2016 060006871402 | S | - 80,000.000 | 1.0320 | | 82,563 | 82,520 | 42 |
| Issue: 01F0224B8 - F N M A Tba 15Yr 2.500% 11/15/29 | | | | | | | |
| 09/20/2016 060006871402 | B | 80,000.000 | 1.0303 | | - 82,425 | 82,425 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 09/22/2016 060006871406 | S | - 320,000.000 | 1.2028 | | 384,896 | 335,390 | 49,506 |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 09/22/2016 060006871406 | B | 425,000.000 | 1.1527 | | - 489,876 | 489,876 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/22/2016 060006871406 | S | - 150,000.000 | 1.0313 | | 154,688 | 153,418 | 1,269 |
| Issue: 437076BP6 - Home Depot Inc 3.500% 9/15/56 | | | | | | | |
| 09/22/2016 060006871406 | B | 155,000.000 | .9741 | | - 150,989 | 150,989 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/27/2016 060006871406 | S | - 115,000.000 | 1.0463 | | 120,319 | 117,620 | 2,698 |
| Issue: 771196AU6 - Roche Hldgs Inc 7.000% 3/01/39 | | | | | | | |
| 09/27/2016 060006871406 | B | 120,000.000 | 1.5607 | | - 187,284 | 187,284 | |
| Issue: 912796JR1 - U S Treasury Bill 10/27/16 | | | | | | | |
| 09/28/2016 060006871406 | B | 3,975,000.000 | .9999 | | - 3,974,567 | 3,974,567 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/30/2016 060006871406 | B | 595,000.000 | 1.0354 | | - 616,081 | 616,081 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/11/2016 060006871406 | S | - 120,000.000 | .9998 | | 119,977 | 122,335 | - 2,359 |
| Issue: 26442TAE7 - Duke University 3.299% 10/01/46 | | | | | | | |
| 10/11/2016 060006871406 | B | 135,000.000 | 1.0000 | | - 135,000 | 135,000 | |
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 10/12/2016 060006871406 | B | 95,000.000 | .9952 | | - 94,544 | 94,544 | |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 10/12/2016 060006871406 | S | - 90,000.000 | .9756 | | 87,806 | 88,852 | - 1,046 |
| Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26 | | | | | | | |
| 10/19/2016 060006871406 | B | 55,000.000 | 1.0028 | | - 55,151 | 55,151 | |
| Issue: 80413TAC3 - Saudi International 4.500% 10/26/46 | | | | | | | |
| 10/19/2016 060006871406 | B | 265,000.000 | .9802 | | - 259,740 | 259,740 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/19/2016 060006871406 | S | - 205,000.000 | .9951 | | 203,991 | 208,494 | - 4,503 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 10/19/2016 060006871406 | S | - 55,000.000 | .9786 | | 53,823 | 54,172 | - 349 |
| Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26 | | | | | | | |
| 10/20/2016 060006871406 | B | 140,000.000 | 1.0011 | | - 140,157 | 140,157 | |
| Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45 | | | | | | | |
| 10/20/2016 060006871406 | S | - 70,000.000 | 1.0194 | | 71,359 | 69,453 | 1,906 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/20/2016 060006871406 | B | 60,000.000 | 1.0003 | | - 60,019 | 60,019 | |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 10/20/2016 060006871406 | S | - 135,000.000 | .9778 | | 132,005 | 132,968 | - 963 |
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 10/24/2016 060006871406 | S | - 115,000.000 | .9963 | | 114,577 | 114,868 | - 291 |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 10/24/2016 060006871406 | B | 110,000.000 | .9759 | | - 107,353 | 107,353 | |
| Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45 | | | | | | | |
| 10/25/2016 060006871406 | S | - 80,000.000 | 1.0677 | | 85,419 | 81,530 | 3,889 |
| Issue: 345370CQ1 - Ford Motor Company 4.750% 1/15/43 | | | | | | | |
| 10/25/2016 060006871406 | B | 110,000.000 | 1.0107 | | - 111,174 | 111,174 | |
| Issue: 87612EBF2 - Target Corp 3.625% 4/15/46 | | | | | | | |
| 10/25/2016 060006871406 | B | 120,000.000 | 1.0047 | | - 120,558 | 120,558 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/25/2016 060006871406 | B | 65,000.000 | 1.0002 | | - 65,010 | 65,010 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/25/2016 060006871406 | S | - 85,000.000 | 1.0031 | | 85,266 | 86,250 | - 984 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/25/2016 060006871406 | S | - 80,000.000 | 1.0003 | | 80,025 | 81,176 | - 1,151 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/25/2016 060006871406 | S | - 105,000.000 | 1.0002 | | 105,016 | 106,544 | - 1,527 |
| Issue: 02209SAV5 - Altria Group Inc 3.875% 9/16/46 | | | | | | | |
| 10/25/2016 060006871406 | B | 100,000.000 | 1.0123 | | - 101,229 | 101,229 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/28/2016 060006871406 | S | - 105,000.000 | .9775 | | 102,638 | 105,301 | - 2,663 |
| Issue: 02209SAV5 - Altria Group Inc 3.875% 9/16/46 | | | | | | | |
| 10/28/2016 060006871406 | B | 125,000.000 | .9887 | | - 123,583 | 123,583 | |
| Issue: 46625HHV5 - Jpmorgan Chase 5.500% 10/15/40 | | | | | | | |
| 11/02/2016 060006871406 | B | 40,000.000 | 1.2316 | | - 49,264 | 49,264 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/02/2016 060006871406 | S | - 35,000.000 | .9878 | | 34,573 | 34,992 | - 418 |
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 11/02/2016 060006871406 | S | - 90,000.000 | .9916 | | 89,242 | 89,872 | - 630 |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 11/02/2016 060006871406 | B | 85,000.000 | .9733 | | - 82,729 | 82,729 | |
| Issue: 01F0426B4 - F N M A Tba 30Yr 4.500% 11/15/44 | | | | | | | |
| 11/04/2016 060006871402 | S | - 252,000.000 | 1.0933 | | 275,517 | 275,428 | 89 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44 | | | | | | | |
| 11/04/2016 060006871402 | B | 252,000.000 | 1.0927 | | - 275,349 | 275,349 | |
| Issue: 01F0224B8 - F N M A Tba 15Yr 2.500% 11/15/29 | | | | | | | |
| 11/07/2016 060006871402 | S | - 80,000.000 | 1.0298 | | 82,384 | 82,431 | - 46 |
| Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/29 | | | | | | | |
| 11/07/2016 060006871402 | B | 80,000.000 | 1.0281 | | - 82,250 | 82,250 | |
| Issue: 761713BA3 - Reynolds American 5.700% 8/15/35 | | | | | | | |
| 11/09/2016 060006871406 | B | 100,000.000 | 1.1880 | | - 118,796 | 118,796 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/09/2016 060006871406 | S | - 75,000.000 | .9433 | | 70,746 | 73,519 | - 2,773 |
| Issue: 209111FK4 - Consolidated Edison 4.300% 12/01/56 | | | | | | | |
| 11/10/2016 060006871406 | B | 90,000.000 | .9913 | | - 89,216 | 89,216 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/10/2016 060006871406 | S | - 90,000.000 | .9124 | | 82,114 | 88,223 | - 6,109 |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 11/15/2016 060006871406 | B | 235,000.000 | .9789 | | - 230,043 | 230,043 | |
| Issue: 46625HQW3 - Jpmorgan Chase Co 3.300% 4/01/26 | | | | | | | |
| 11/15/2016 060006871406 | S | - 260,000.000 | .9962 | | 259,017 | 260,866 | - 1,848 |
| Issue: 89417EAL3 - Travelers Cos Inc 3.750% 5/15/46 | | | | | | | |
| 11/15/2016 060006871406 | B | 50,000.000 | .9554 | | - 47,772 | 47,772 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/15/2016 060006871406 | B | 180,000.000 | .8592 | | - 154,659 | 154,659 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/15/2016 060006871406 | S | - 45,000.000 | .8550 | | 38,475 | 38,550 | - 75 |
| Issue: 00206RDM1 - At T Inc 4.550% 3/09/49 | | | | | | | |
| 11/15/2016 060006871406 | S | - 219,000.000 | .9110 | | 199,509 | 187,599 | 11,910 |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 11/16/2016 060006871406 | S | - 125,000.000 | .9805 | | 122,559 | 122,428 | 131 |
| Issue: 404280BH1 - Hsbc Holdings Plc 4.375% 11/23/26 | | | | | | | |
| 11/16/2016 060006871406 | B | 135,000.000 | 1.0094 | | - 136,265 | 136,265 | |
| Issue: 59156RBR8 - Metlife Inc 4.600% 5/13/46 | | | | | | | |
| 11/18/2016 060006871406 | S | - 75,000.000 | 1.0381 | | 77,856 | 81,061 | - 3,205 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/18/2016 060006871406 | B | 70,000.000 | .8466 | | - 59,259 | 59,259 | |
| Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26 | | | | | | | |
| 11/29/2016 060006871406 | B | 510,000.000 | .9604 | | - 489,784 | 489,784 | |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 11/29/2016 060006871406 | S | - 470,000.000 | .9725 | | 457,075 | 457,748 | - 673 |
| Issue: 3140FDHU3 - F N M A #Bd5642 2.500% 10/01/31 | | | | | | | |
| 12/01/2016 060006871402 | B | 79,999.060 | 1.0281 | | - 82,249 | 82,249 | |
| Issue: 01F0224C6 - F N M A Tba 15Yr 2.500% 12/15/29 | | | | | | | |
| 12/01/2016 060006871402 | S | - 80,000.000 | 1.0281 | | 82,250 | 82,244 | 6 |
| Issue: 912796KE8 - U S Treasury Bill 1/26/17 | | | | | | | |
| 12/05/2016 060006871406 | S | - 510,000.000 | .9995 | | 509,587 | 509,587 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26 | | | | | | | |
| 12/06/2016 060006871406 | B | 95,000.000 | .9572 | | - 90,933 | 90,933 | |
| Issue: 38143U8H7 - Goldman Sachs Group 3.750% 2/25/26 | | | | | | | |
| 12/06/2016 060006871406 | S | - 100,000.000 | 1.0067 | | 100,666 | 104,548 | - 3,882 |
| Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44 | | | | | | | |
| 12/08/2016 060006871402 | S | - 119,495.000 | 1.0777 | | 128,775 | 130,567 | - 1,792 |
| Issue: 01F0426C2 - F N M A Tba 30Yr 4.500% 12/15/44 | | | | | | | |
| 12/08/2016 060006871402 | S | - 132,505.000 | 1.0781 | | 142,852 | 144,782 | - 1,931 |
| Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45 | | | | | | | |
| 12/08/2016 060006871402 | B | 119,495.000 | 1.0758 | | - 128,550 | 128,550 | |
| Issue: 01F042616 - F N M A Tba 30Yr 4.500% 1/15/45 | | | | | | | |
| 12/08/2016 060006871402 | B | 132,505.000 | 1.0766 | | - 142,650 | 142,650 | |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 12/09/2016 060006871406 | S | - 390,000.000 | .9598 | | 374,339 | 378,090 | - 3,751 |
| Issue: 46625HRS1 - Jpmorgan Chase Co 3.200% 6/15/26 | | | | | | | |
| 12/09/2016 060006871406 | B | 425,000.000 | .9727 | | - 413,415 | 413,415 | |
| Issue: 59156RBN7 - Metlife Inc 4.050% 3/01/45 | | | | | | | |
| 12/12/2016 060006871406 | S | - 65,000.000 | .9423 | | 61,250 | 62,313 | - 1,063 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/12/2016 060006871406 | B | 60,000.000 | .8223 | | - 49,341 | 49,341 | |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 12/13/2016 060006871406 | S | - 60,000.000 | .9588 | | 57,525 | 58,168 | - 643 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 46625HRV4 - Jp Morgan Chase Co 2.950% 10/01/26 | | | | | | | |
| 12/13/2016 060006871406 | B | 65,000.000 | .9502 | | - 61,760 | 61,760 | |
| **Total For J.P. Morgan Securities LLC** | | | | **0** | **64,414,238** | **64,189,854** | **226,296** |
| Broker: Mlpfs Inc/Fixed Income | | | | | | | |
| Issue: 893526DJ9 - Trans Canada Pl 6.100% 6/01/40 | | | | | | | |
| 01/04/2016 060006871406 | B | 90,000.000 | 1.0470 | | - 94,232 | 94,232 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/04/2016 060006871406 | S | - 65,000.000 | .9777 | | 63,548 | 62,990 | 557 |
| Issue: 36962G3P7 - Gen Elec Cap Crp Mtn 5.875% 1/14/38 | | | | | | | |
| 01/05/2016 060006871406 | B | 60,000.000 | 1.2291 | | - 73,744 | 73,744 | |
| Issue: 36962G4B7 - General Elec Cap Mtn 6.875% 1/10/39 | | | | | | | |
| 01/05/2016 060006871406 | S | - 56,000.000 | 1.3718 | | 76,821 | 78,520 | - 1,699 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/07/2016 060006871406 | B | 490,000.000 | .9849 | | - 482,612 | 482,612 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 01/07/2016 060006871406 | S | - 1,080,000.000 | 1.0067 | | 1,087,256 | 1,079,615 | 7,641 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/12/2016 060006871406 | S | - 70,000.000 | .9936 | | 69,552 | 68,161 | 1,391 |
| Issue: 594918BM5 - Microsoft Corp 4.750% 11/03/55 | | | | | | | |
| 01/12/2016 060006871406 | B | 120,000.000 | 1.0368 | | - 124,412 | 124,412 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 594918BL7 - Microsoft Corp 4.450% 11/03/45 | | | | | | | |
| 01/12/2016 060006871406 | S | - 130,000.000 | 1.0474 | | 136,162 | 130,170 | 5,992 |
| Issue: 66989HAH1 - Novartis Capital 4.400% 5/06/44 | | | | | | | |
| 01/12/2016 060006871406 | B | 80,000.000 | 1.0661 | | - 85,290 | 85,290 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/13/2016 060006871406 | B | 135,000.000 | 1.0034 | | - 135,464 | 135,464 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/13/2016 060006871406 | S | - 705,000.000 | 1.0017 | | 706,212 | 691,147 | 15,064 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/13/2016 060006871406 | S | - 330,000.000 | 1.0017 | | 330,567 | 323,516 | 7,051 |
| Issue: 976656CJ5 - Wisconsin Electric 4.300% 12/15/45 | | | | | | | |
| 01/13/2016 060006871406 | S | - 150,000.000 | 1.0448 | | 156,716 | 149,567 | 7,149 |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 01/13/2016 060006871406 | B | 890,000.000 | .9977 | | - 887,909 | 887,909 | |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 01/13/2016 060006871406 | B | 515,000.000 | .9917 | | - 510,705 | 510,705 | |
| Issue: 912828KR0 - U S Treasury Nt 2.625% 4/30/16 | | | | | | | |
| 01/14/2016 060006871402 | S | - 29,400.000 | 1.0066 | | 29,594 | 30,598 | - 1,004 |
| Issue: 68389XAM7 - Oracle Corp 5.375% 7/15/40 | | | | | | | |
| 01/14/2016 060006871406 | B | 220,000.000 | 1.1121 | | - 244,651 | 244,651 | |
| Issue: 68389XAW5 - Oracle Corp 4.500% 7/08/44 | | | | | | | |
| 01/14/2016 060006871406 | S | - 225,000.000 | 1.0036 | | 225,817 | 227,511 | - 1,694 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/20/2016 060006871406 | S | - 200,000.000 | 1.0225 | | 204,500 | 200,634 | 3,866 |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 01/20/2016 060006871406 | B | 265,000.000 | .9995 | | - 264,873 | 264,873 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/22/2016 060006871406 | S | - 120,000.000 | 1.0086 | | 121,031 | 120,672 | 359 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 01/22/2016 060006871406 | B | 270,000.000 | 1.0175 | | - 274,731 | 274,731 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 01/22/2016 060006871406 | S | - 65,000.000 | 1.0175 | | 66,138 | 65,856 | 281 |
| Issue: 61746BDZ6 - Morgan Stanley Mtn 3.875% 1/27/26 | | | | | | | |
| 01/22/2016 060006871406 | B | 70,000.000 | 1.0019 | | - 70,132 | 70,132 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 01/27/2016 060006871406 | B | 50,000.000 | 1.0107 | | - 50,537 | 50,537 | |
| Issue: 594918AJ3 - Microsoft Corp 4.500% 10/01/40 | | | | | | | |
| 01/28/2016 060006871406 | B | 190,000.000 | 1.0311 | | - 195,909 | 195,909 | |
| Issue: 594918BK9 - Microsoft Corp 4.200% 11/03/35 | | | | | | | |
| 01/28/2016 060006871406 | S | - 220,000.000 | 1.0073 | | 221,610 | 219,380 | 2,231 |
| Issue: 299808AF2 - Everest Reinsurance 4.868% 6/01/44 | | | | | | | |
| 02/02/2016 060006871406 | S | - 85,000.000 | .9692 | | 82,378 | 85,000 | - 2,622 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/02/2016 060006871406 | B | 60,000.000 | 1.0408 | | - 62,447 | 62,447 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/03/2016 060006871402 | S | - 34,000.000 | 1.0614 | | 36,086 | 33,959 | 2,128 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/04/2016 060006871406 | S | - 100,000.000 | 1.0297 | | 102,969 | 102,158 | 810 |
| Issue: 717081DT7 - Pfizer Inc 5.600% 9/15/40 | | | | | | | |
| 02/04/2016 060006871406 | B | 125,000.000 | 1.1779 | | - 147,231 | 147,231 | |
| Issue: 38141EC31 - Goldman Sachs Mtn 4.800% 7/08/44 | | | | | | | |
| 02/05/2016 060006871406 | S | - 45,000.000 | .9825 | | 44,210 | 45,108 | - 897 |
| Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45 | | | | | | | |
| 02/05/2016 060006871406 | B | 210,000.000 | .9823 | | - 206,291 | 206,291 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/05/2016 060006871406 | B | 35,000.000 | 1.0303 | | - 36,061 | 36,061 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/05/2016 060006871406 | B | 25,000.000 | 1.0378 | | - 25,945 | 25,945 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/05/2016 060006871406 | S | - 160,000.000 | 1.0331 | | 165,300 | 163,880 | 1,420 |
| Issue: 36164NFH3 - Ge Capital Intl 4.418% 11/15/35 | | | | | | | |
| 02/05/2016 060006871406 | S | - 35,000.000 | 1.0195 | | 35,684 | 34,072 | 1,612 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/08/2016 060006871402 | B | 130,000.000 | 1.0432 | | - 135,621 | 135,621 | |
| Issue: 594918BE3 - Microsoft Corp 4.000% 2/12/55 | | | | | | | |
| 02/09/2016 060006871406 | B | 50,000.000 | .9124 | | - 45,621 | 45,621 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 404280AU3 - Hsbc Holdings Plc 4.250% 8/18/25 | | | | | | | |
| 02/09/2016 060006871406 | S | - 40,000.000 | .9392 | | 37,568 | 39,653 | - 2,085 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/09/2016 060006871406 | B | 145,000.000 | 1.0650 | | - 154,425 | 154,425 | |
| Issue: 594918AJ3 - Microsoft Corp 4.500% 10/01/40 | | | | | | | |
| 02/09/2016 060006871406 | S | - 190,000.000 | 1.0568 | | 200,796 | 195,909 | 4,887 |
| Issue: 594918BM5 - Microsoft Corp 4.750% 11/03/55 | | | | | | | |
| 02/09/2016 060006871406 | S | - 45,000.000 | 1.0388 | | 46,746 | 45,868 | 878 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/09/2016 060006871406 | B | 30,000.000 | 1.0491 | | - 31,472 | 31,472 | |
| Issue: 035242AN6 - Anheuser Busch 4.900% 2/01/46 | | | | | | | |
| 02/09/2016 060006871406 | B | 950,000.000 | 1.0508 | | - 998,232 | 998,232 | |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/09/2016 060006871406 | S | - 1,205,000.000 | 1.0285 | | 1,239,318 | 1,216,424 | 22,894 |
| Issue: 404280AU3 - Hsbc Holdings Plc 4.250% 8/18/25 | | | | | | | |
| 02/10/2016 060006871406 | S | - 80,000.000 | .9364 | | 74,910 | 79,306 | - 4,395 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/10/2016 060006871406 | B | 60,000.000 | 1.0489 | | - 62,934 | 62,934 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/11/2016 060006871406 | S | - 150,000.000 | 1.0778 | | 161,672 | 154,568 | 7,104 |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/11/2016 060006871406 | S | - 85,000.000 | 1.0759 | | 91,455 | 87,588 | 3,866 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/11/2016 060006871406 | B | 205,000.000 | 1.0534 | | - 215,955 | 215,955 | |
| Issue: 66989HAJ7 - Novartis Capital 3.000% 11/20/25 | | | | | | | |
| 02/11/2016 060006871406 | S | - 220,000.000 | 1.0357 | | 227,858 | 217,822 | 10,036 |
| Issue: 66989HAK4 - Novartis Capital 4.000% 11/20/45 | | | | | | | |
| 02/11/2016 060006871406 | B | 105,000.000 | 1.0389 | | - 109,082 | 109,082 | |
| Issue: 035242AM8 - Anheuser Busch Inbev 4.700% 2/01/36 | | | | | | | |
| 02/11/2016 060006871406 | B | 245,000.000 | 1.0389 | | - 254,533 | 254,533 | |
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 02/16/2016 060006871406 | S | - 560,000.000 | 1.0463 | | 585,950 | 578,354 | 7,596 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/16/2016 060006871406 | B | 545,000.000 | 1.0739 | | - 585,279 | 585,279 | |
| Issue: 713448CC0 - Pepsico Inc 3.600% 8/13/42 | | | | | | | |
| 02/17/2016 060006871406 | B | 85,000.000 | .9276 | | - 78,848 | 78,848 | |
| Issue: 713448DD7 - Pepsico Inc 4.450% 4/14/46 | | | | | | | |
| 02/17/2016 060006871406 | S | - 75,000.000 | 1.0565 | | 79,237 | 75,850 | 3,387 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 02/17/2016 060006871406 | S | - 110,000.000 | 1.0361 | | 113,973 | 114,624 | - 650 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 02/17/2016 060006871406 | B | 110,000.000 | .9805 | | - 107,852 | 107,852 | |
| Issue: 375558BA0 - Gilead Sciences Inc 4.500% 2/01/45 | | | | | | | |
| 02/25/2016 060006871406 | S | - 70,000.000 | 1.0240 | | 71,678 | 71,339 | 339 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 92976GAJ0 - Wachovia Bank Na Mtn 6.600% 1/15/38 | | | | | | | |
| 02/25/2016 060006871406 | B | 270,000.000 | 1.3189 | | - 356,114 | 356,114 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 02/25/2016 060006871406 | S | - 210,000.000 | 1.0847 | | 227,784 | 227,174 | 610 |
| Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44 | | | | | | | |
| 02/25/2016 060006871406 | B | 70,000.000 | 1.0599 | | - 74,190 | 74,190 | |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 02/29/2016 060006871402 | B | 21,800.000 | .9889 | | - 21,557 | 21,557 | |
| Issue: 459200HF1 - IBM Corp 4.000% 6/20/42 | | | | | | | |
| 03/01/2016 060006871406 | S | - 470,000.000 | .9528 | | 447,825 | 452,141 | - 4,316 |
| Issue: 459200JH5 - IBM Corp 4.700% 2/19/46 | | | | | | | |
| 03/01/2016 060006871406 | B | 420,000.000 | 1.0410 | | - 437,203 | 437,203 | |
| Issue: 278642AN3 - Ebay Inc 3.800% 3/09/22 | | | | | | | |
| 03/02/2016 060006871402 | B | 8,000.000 | .9977 | | - 7,982 | 7,982 | |
| Issue: 68389XAV7 - Oracle Corp 4.300% 7/08/34 | | | | | | | |
| 03/02/2016 060006871406 | B | 290,000.000 | 1.0227 | | - 296,571 | 296,571 | |
| Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35 | | | | | | | |
| 03/02/2016 060006871406 | S | - 285,000.000 | .9750 | | 277,872 | 279,427 | - 1,555 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/03/2016 060006871406 | B | 60,000.000 | 1.0723 | | - 64,341 | 64,341 | |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 03/03/2016 060006871406 | S | - 110,000.000 | 1.0003 | | 110,030 | 149,886 | - 39,856 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/08/2016 060006871406 | S | - 305,000.000 | 1.0758 | | 328,113 | 328,467 | - 354 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/08/2016 060006871406 | B | 730,000.000 | .9815 | | - 716,484 | 716,484 | |
| Issue: 36179RJG5 - G N M A I I #Ma2963 4.500% 7/20/45 | | | | | | | |
| 03/09/2016 060006871402 | S | - 74,161.880 | 1.0738 | | 79,631 | 79,759 | - 127 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 03/09/2016 060006871402 | S | - 20,000.000 | 1.0300 | | 20,600 | 20,660 | - 60 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/09/2016 060006871406 | S | - 230,000.000 | .9786 | | 225,077 | 225,043 | 34 |
| Issue: 084670BS6 - Berkshire Hathaway 3.125% 3/15/26 | | | | | | | |
| 03/09/2016 060006871406 | B | 240,000.000 | 1.0104 | | - 242,484 | 242,484 | |
| Issue: 00206RAG7 - AT&T Inc 6.300% 1/15/38 | | | | | | | |
| 03/14/2016 060006871406 | B | 90,000.000 | 1.1364 | | - 102,273 | 102,273 | |
| Issue: 00206RBA9 - Att Inc 5.550% 8/15/41 | | | | | | | |
| 03/14/2016 060006871406 | S | - 85,000.000 | 1.0603 | | 90,121 | 87,124 | 2,997 |
| Issue: 037833BH2 - Apple Inc 4.375% 5/13/45 | | | | | | | |
| 03/21/2016 060006871406 | B | 125,000.000 | 1.0162 | | - 127,024 | 127,024 | |
| Issue: 037833BX7 - Apple Inc 4.650% 2/23/46 | | | | | | | |
| 03/21/2016 060006871406 | S | - 120,000.000 | 1.0603 | | 127,238 | 126,461 | 777 |
| Issue: 532457BA5 - Eli Lilly & Co 5.550% 3/15/37 | | | | | | | |
| 03/23/2016 060006871406 | S | - 70,000.000 | 1.2646 | | 88,519 | 82,635 | 5,884 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RN0 - U S Treasury Bd 2.875% 8/15/45 | | | | | | | |
| 03/23/2016 060006871406 | S | - 930,000.000 | 1.0431 | | 970,106 | 960,481 | 9,625 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/23/2016 060006871406 | B | 910,000.000 | 1.0705 | | - 974,128 | 974,128 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 03/23/2016 060006871406 | B | 55,000.000 | 1.0713 | | - 58,919 | 58,919 | |
| Issue: 674599CG8 - Occidental Petroleum 3.500% 6/15/25 | | | | | | | |
| 03/28/2016 060006871406 | S | - 95,000.000 | 1.0136 | | 96,293 | 93,017 | 3,276 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/28/2016 060006871406 | B | 85,000.000 | .9769 | | - 83,034 | 83,034 | |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 03/31/2016 060006871402 | B | 20,000.000 | .9845 | | - 19,690 | 19,690 | |
| Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45 | | | | | | | |
| 04/05/2016 060006871406 | B | 120,000.000 | 1.1220 | | - 134,645 | 134,645 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/05/2016 060006871406 | S | - 100,000.000 | 1.0970 | | 109,703 | 107,964 | 1,739 |
| Issue: 20030NBQ3 - Comcast Corp 4.600% 8/15/45 | | | | | | | |
| 04/06/2016 060006871406 | S | - 120,000.000 | 1.1181 | | 134,173 | 134,645 | - 472 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/06/2016 060006871406 | B | 90,000.000 | 1.0889 | | - 98,005 | 98,005 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/06/2016 060006871406 | B | 100,000.000 | 1.0881 | | - 108,813 | 108,813 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912803ER0 - U S Treas Bd Strip 2/15/46 | | | | | | | |
| 04/06/2016 060006871424 | B | 4,700,000.000 | .4469 | | - 2,100,336 | 2,100,336 | |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 04/08/2016 060006871402 | S | - 61,700.000 | 1.0473 | | 64,616 | 63,737 | 879 |
| Issue: 151020AU8 - Celgene Corp 5.000% 8/15/45 | | | | | | | |
| 04/08/2016 060006871406 | B | 135,000.000 | 1.0929 | | - 147,546 | 147,546 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/08/2016 060006871406 | S | - 105,000.000 | 1.0939 | | 114,860 | 114,023 | 838 |
| Issue: 92343VCK8 - Verizon Comm 4.862% 8/21/46 | | | | | | | |
| 04/12/2016 060006871402 | B | 7,000.000 | 1.0626 | | - 7,438 | 7,438 | |
| Issue: 931142CS0 - Wal Mart Stores 5.625% 4/01/40 | | | | | | | |
| 04/14/2016 060006871406 | B | 150,000.000 | 1.2971 | | - 194,558 | 194,558 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/14/2016 060006871406 | S | - 130,000.000 | 1.0872 | | 141,334 | 141,195 | 139 |
| Issue: 039483BH4 - Archer Daniels 4.016% 4/16/43 | | | | | | | |
| 04/18/2016 060006871406 | B | 125,000.000 | 1.0491 | | - 131,136 | 131,136 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/18/2016 060006871406 | S | - 100,000.000 | 1.0894 | | 108,938 | 108,641 | 296 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/20/2016 060006871406 | S | - 125,000.000 | 1.0813 | | 135,156 | 135,014 | 143 |
| Issue: 59156RAJ7 - Metlife Inc 6.375% 6/15/34 | | | | | | | |
| 04/20/2016 060006871406 | B | 185,000.000 | 1.2603 | | - 233,159 | 233,159 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 04/27/2016 060006871406 | S | - 80,000.000 | 1.0620 | | 84,963 | 86,076 | - 1,114 |
| Issue: 90131HAB1 - 21ST Century Fox 5.400% 10/01/43 | | | | | | | |
| 04/27/2016 060006871406 | B | 100,000.000 | 1.1368 | | - 113,679 | 113,679 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 04/29/2016 060006871402 | B | 43,300.000 | .9612 | | - 41,619 | 41,619 | |
| Issue: 594918BC7 - Microsoft Corp 3.500% 2/12/35 | | | | | | | |
| 04/29/2016 060006871406 | S | - 200,000.000 | .9972 | | 199,446 | 194,248 | 5,198 |
| Issue: 594918BD5 - Microsoft Corp 3.750% 2/12/45 | | | | | | | |
| 04/29/2016 060006871406 | B | 155,000.000 | .9965 | | - 154,451 | 154,451 | |
| Issue: 38141GVS0 - Goldman Sachs Group 4.750% 10/21/45 | | | | | | | |
| 05/03/2016 060006871406 | B | 45,000.000 | 1.0693 | | - 48,117 | 48,117 | |
| Issue: 037833AL4 - Apple Inc 3.850% 5/04/43 | | | | | | | |
| 05/03/2016 060006871406 | S | - 75,000.000 | .9809 | | 73,566 | 67,841 | 5,725 |
| Issue: 38141GGM0 - Goldman Sachs Group 6.250% 2/01/41 | | | | | | | |
| 05/03/2016 060006871406 | S | - 45,000.000 | 1.2792 | | 57,566 | 53,721 | 3,845 |
| Issue: 037833BX7 - Apple Inc 4.650% 2/23/46 | | | | | | | |
| 05/03/2016 060006871406 | B | 65,000.000 | 1.0994 | | - 71,462 | 71,462 | |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/09/2016 060006871406 | S | - 60,000.000 | 1.0838 | | 65,025 | 64,427 | 598 |
| Issue: 00287YAW9 - Abbvie Inc 4.450% 5/14/46 | | | | | | | |
| 05/09/2016 060006871406 | B | 80,000.000 | .9933 | | - 79,462 | 79,462 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23 | | | | | | | |
| 05/10/2016 060006871402 | S | - 55,000.000 | 1.0676 | | 58,719 | 53,956 | 4,763 |
| Issue: 912810RP5 - U S Treasury Bd 3.000% 11/15/45 | | | | | | | |
| 05/12/2016 060006871406 | S | - 150,000.000 | 1.0852 | | 162,779 | 161,532 | 1,248 |
| Issue: 458140AV2 - Intel Corp 4.100% 5/19/46 | | | | | | | |
| 05/12/2016 060006871406 | B | 190,000.000 | .9944 | | - 188,928 | 188,928 | |
| Issue: 912828M23 - U S Treasury Nt 0.50029% 10/31/17 | | | | | | | |
| 05/16/2016 060006871406 | S | - 495,000.000 | 1.0010 | | 495,495 | 493,787 | 1,708 |
| Issue: 912828P46 - U S Treasury Nt 1.625% 2/15/26 | | | | | | | |
| 05/16/2016 060006871406 | S | - 680,000.000 | .9880 | | 671,806 | 670,029 | 1,777 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 05/16/2016 060006871406 | S | - 165,000.000 | .9787 | | 161,487 | 161,803 | - 316 |
| Issue: 912828Q86 - U S Treasury Nt 0.51433% 4/30/18 | | | | | | | |
| 05/16/2016 060006871406 | B | 495,000.000 | 1.0003 | | - 495,168 | 495,168 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 05/16/2016 060006871406 | B | 665,000.000 | .9890 | | - 657,705 | 657,705 | |
| Issue: 097023BS3 - Boeing Co 3.375% 6/15/46 | | | | | | | |
| 05/16/2016 060006871406 | B | 185,000.000 | .9673 | | - 178,941 | 178,941 | |
| Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26 | | | | | | | |
| 05/23/2016 060006871406 | S | - 125,000.000 | 1.0433 | | 130,410 | 125,443 | 4,968 |
| Issue: 94974BGL8 - Wells Fargo Company 4.300% 7/22/27 | | | | | | | |
| 05/23/2016 060006871406 | B | 115,000.000 | 1.0523 | | - 121,018 | 121,018 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828R77 - U S Treasury Nt 1.375% 5/31/21 | | | | | | | |
| 05/31/2016 060006871402 | B | 82,300.000 | .9995 | | - 82,261 | 82,261 | |
| Issue: 00287YAR0 - Abbvie Inc 4.500% 5/14/35 | | | | | | | |
| 06/01/2016 060006871406 | B | 100,000.000 | 1.0139 | | - 101,391 | 101,391 | |
| Issue: 00287YAV1 - Abbvie Inc 4.300% 5/14/36 | | | | | | | |
| 06/01/2016 060006871406 | S | - 100,000.000 | .9922 | | 99,216 | 99,826 | - 610 |
| Issue: 59156RBL1 - Metlife Inc 4.721% 12/15/44 | | | | | | | |
| 06/02/2016 060006871406 | B | 115,000.000 | 1.0805 | | - 124,256 | 124,256 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/02/2016 060006871406 | S | - 95,000.000 | .9844 | | 93,516 | 92,308 | 1,208 |
| Issue: 902118BS6 - Tyco International 3.900% 2/14/26 | | | | | | | |
| 06/13/2016 060006871406 | S | - 265,000.000 | 1.0733 | | 284,427 | 266,852 | 17,575 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/13/2016 060006871406 | B | 245,000.000 | .9995 | | - 244,885 | 244,885 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/14/2016 060006871406 | S | - 200,000.000 | 1.0169 | | 203,375 | 195,673 | 7,702 |
| Issue: 21684AAC0 - Rabobank 4.375% 8/04/25 | | | | | | | |
| 06/15/2016 060006871406 | B | 75,000.000 | 1.0428 | | - 78,213 | 78,213 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/15/2016 060006871406 | S | - 65,000.000 | 1.0028 | | 65,183 | 64,879 | 304 |
| Issue: 46625HHF0 - Jp Morgan Chase Jpm 6.400% 5/15/38 | | | | | | | |
| 06/16/2016 060006871406 | S | - 55,000.000 | 1.3522 | | 74,370 | 71,639 | 2,732 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/16/2016 060006871406 | B | 45,000.000 | 1.0263 | | - 46,181 | 46,181 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/22/2016 060006871406 | B | 105,000.000 | .9998 | | - 104,984 | 104,984 | |
| Issue: 00817YAX6 - Aetna Inc 4.375% 6/15/46 | | | | | | | |
| 06/22/2016 060006871406 | S | - 125,000.000 | 1.0207 | | 127,588 | 126,535 | 1,053 |
| Issue: 912828M56 - U S Treasury Nt 2.250% 11/15/25 | | | | | | | |
| 06/24/2016 060006871402 | S | - 60,900.000 | 1.0596 | | 64,530 | 62,911 | 1,620 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 06/29/2016 060006871406 | S | - 515,000.000 | 1.0422 | | 536,747 | 517,789 | 18,957 |
| Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46 | | | | | | | |
| 06/29/2016 060006871406 | B | 650,000.000 | .9998 | | - 649,883 | 649,883 | |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 06/30/2016 060006871402 | B | 32,600.000 | 1.0150 | | - 33,088 | 33,088 | |
| Issue: 912828F39 - U S Treasury Nt 1.750% 9/30/19 | | | | | | | |
| 07/01/2016 060006871402 | S | - 267,200.000 | 1.0314 | | 275,602 | 268,172 | 7,430 |
| Issue: 912828TM2 - U S Treasury Nt 0.625% 8/31/17 | | | | | | | |
| 07/01/2016 060006871402 | S | - 200,700.000 | 1.0011 | | 200,920 | 200,277 | 643 |
| Issue: 912828TS9 - U S Treasury Nt 0.625% 9/30/17 | | | | | | | |
| 07/01/2016 060006871402 | S | - 302,200.000 | 1.0010 | | 302,495 | 302,106 | 390 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 07/01/2016 060006871402 | B | 48,200.000 | 1.0516 | | - 50,685 | 50,685 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 651229AY2 - Newell Rubbermaid 5.500% 4/01/46 | | | | | | | |
| 07/01/2016 060006871406 | S | - 80,000.000 | 1.2122 | | 96,978 | 90,972 | 6,006 |
| Issue: 651229AX4 - Newell Rubbermaid 5.375% 4/01/36 | | | | | | | |
| 07/01/2016 060006871406 | B | 105,000.000 | 1.1673 | | - 122,563 | 122,563 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/07/2016 060006871406 | S | - 210,000.000 | 1.0768 | | 226,136 | 211,608 | 14,528 |
| Issue: 94974BGT1 - Wells Fargo Mtn 4.400% 6/14/46 | | | | | | | |
| 07/07/2016 060006871406 | B | 15,000.000 | 1.0528 | | - 15,793 | 15,793 | |
| Issue: 25468PDN3 - Walt Disney Mtn 3.000% 7/30/46 | | | | | | | |
| 07/07/2016 060006871406 | B | 250,000.000 | .9621 | | - 240,530 | 240,530 | |
| Issue: 912810RJ9 - U S Treasury Bd 3.000% 11/15/44 | | | | | | | |
| 07/12/2016 060006871402 | S | - 53,400.000 | 1.1672 | | 62,328 | 58,019 | 4,309 |
| Issue: 912828XB1 - U S Treasury Nt 2.125% 5/15/25 | | | | | | | |
| 07/12/2016 060006871402 | S | - 11,400.000 | 1.0541 | | 12,016 | 11,265 | 751 |
| Issue: 912828VS6 - U S Treasury Nt 2.500% 8/15/23 | | | | | | | |
| 07/12/2016 060006871402 | S | - 29,000.000 | 1.0790 | | 31,292 | 28,449 | 2,842 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 07/12/2016 060006871402 | B | 32,700.000 | 1.0123 | | - 33,104 | 33,104 | |
| Issue: 912828R93 - U S Treasury Nt 0.625% 6/30/18 | | | | | | | |
| 07/12/2016 060006871402 | B | 363,900.000 | .9992 | | - 363,601 | 363,601 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/14/2016 060006871406 | S | - 285,000.000 | 1.0520 | | 299,829 | 289,452 | 10,377 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 07/14/2016 060006871406 | B | 700,000.000 | 1.0078 | | - 705,441 | 705,441 | |
| Issue: 912828N89 - U S Treasury Nt 1.375% 1/31/21 | | | | | | | |
| 07/18/2016 060006871402 | S | - 41,000.000 | 1.0119 | | 41,487 | 41,045 | 442 |
| Issue: 912828S27 - U S Treasury Nt 1.125% 6/30/21 | | | | | | | |
| 07/18/2016 060006871402 | S | - 188,000.000 | .9995 | | 187,905 | 188,573 | - 668 |
| Issue: 94974BGE4 - Wells Fargo Co Mtn 4.650% 11/04/44 | | | | | | | |
| 07/19/2016 060006871406 | B | 325,000.000 | 1.0711 | | - 348,101 | 348,101 | |
| Issue: 94974BGK0 - Wells Fargo Company 3.900% 5/01/45 | | | | | | | |
| 07/19/2016 060006871406 | S | - 305,000.000 | 1.0540 | | 321,470 | 295,048 | 26,422 |
| Issue: 20826FAR7 - Conocophillips 5.950% 3/15/46 | | | | | | | |
| 07/20/2016 060006871406 | B | 95,000.000 | 1.2632 | | - 120,001 | 120,001 | |
| Issue: 20825CAQ7 - Conocophillips 6.500% 2/01/39 | | | | | | | |
| 07/20/2016 060006871406 | S | - 110,000.000 | 1.3070 | | 143,773 | 149,886 | - 6,113 |
| Issue: 26875PAN1 - Eog Resources Inc 3.900% 4/01/35 | | | | | | | |
| 07/25/2016 060006871406 | B | 235,000.000 | 1.0020 | | - 235,477 | 235,477 | |
| Issue: 20030NAV3 - Comcast Corp 6.950% 8/15/37 | | | | | | | |
| 07/25/2016 060006871406 | B | 210,000.000 | 1.4676 | | - 308,196 | 308,196 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/25/2016 060006871406 | S | - 180,000.000 | 1.0438 | | 187,875 | 184,743 | 3,132 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 07/25/2016 060006871406 | S | - 140,000.000 | 1.0441 | | 146,169 | 143,689 | 2,480 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/01/2016 060006871406 | S | - 530,000.000 | 1.0477 | | 555,279 | 551,174 | 4,104 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/01/2016 060006871406 | S | - 280,000.000 | 1.0477 | | 293,355 | 291,187 | 2,168 |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 08/01/2016 060006871406 | B | 655,000.000 | .9952 | | - 651,823 | 651,823 | |
| Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56 | | | | | | | |
| 08/01/2016 060006871406 | B | 315,000.000 | .9751 | | - 307,141 | 307,141 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/03/2016 060006871406 | B | 175,000.000 | 1.0434 | | - 182,602 | 182,602 | |
| Issue: 20826FAR7 - Conocophillips 5.950% 3/15/46 | | | | | | | |
| 08/03/2016 060006871406 | S | - 215,000.000 | 1.1976 | | 257,490 | 270,445 | - 12,954 |
| Issue: 912828Q37 - U S Treasury Nt 1.250% 3/31/21 | | | | | | | |
| 08/04/2016 060006871402 | S | - 95,300.000 | 1.0113 | | 96,380 | 95,619 | 761 |
| Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46 | | | | | | | |
| 08/08/2016 060006871406 | B | 70,000.000 | 1.0441 | | - 73,088 | 73,088 | |
| Issue: 68389XBH7 - Oracle Corp 3.850% 7/15/36 | | | | | | | |
| 08/08/2016 060006871406 | S | - 90,000.000 | 1.0417 | | 93,750 | 91,201 | 2,549 |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/09/2016 060006871406 | S | - 170,000.000 | 1.0505 | | 178,580 | 177,389 | 1,191 |
| Issue: 30231GAW2 - Exxon Mobil 4.114% 3/01/46 | | | | | | | |
| 08/09/2016 060006871406 | B | 185,000.000 | 1.1351 | | - 209,999 | 209,999 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/10/2016 060006871406 | S | - 150,000.000 | 1.0556 | | 158,344 | 157,162 | 1,182 |
| Issue: 00817YAX6 - Aetna Inc 4.375% 6/15/46 | | | | | | | |
| 08/10/2016 060006871406 | B | 190,000.000 | 1.0482 | | - 199,158 | 199,158 | |
| Issue: 912810RQ3 - U S Treasury Bd 2.500% 2/15/46 | | | | | | | |
| 08/15/2016 060006871406 | S | - 770,000.000 | 1.0521 | | 810,148 | 807,177 | 2,971 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 08/15/2016 060006871406 | S | - 285,000.000 | 1.0069 | | 286,977 | 286,590 | 387 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/15/2016 060006871406 | B | 765,000.000 | 1.0541 | | - 806,358 | 806,358 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/15/2016 060006871406 | S | - 205,000.000 | 1.0483 | | 214,906 | 215,995 | - 1,089 |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 08/15/2016 060006871406 | B | 280,000.000 | .9969 | | - 279,125 | 279,125 | |
| Issue: 059165EH9 - Baltimore Gas 3.500% 8/15/46 | | | | | | | |
| 08/15/2016 060006871406 | B | 245,000.000 | .9991 | | - 244,775 | 244,775 | |
| Issue: 20826FAR7 - Conocophillips 5.950% 3/15/46 | | | | | | | |
| 08/16/2016 060006871406 | S | - 40,000.000 | 1.2590 | | 50,360 | 50,315 | 45 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/16/2016 060006871406 | B | 35,000.000 | 1.0456 | | - 36,597 | 36,597 | |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 08/18/2016 060006871406 | B | 70,000.000 | 1.0364 | | - 72,545 | 72,545 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56 | | | | | | | |
| 08/18/2016 060006871406 | S | - 65,000.000 | 1.0341 | | 67,215 | 63,733 | 3,482 |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 08/19/2016 060006871406 | B | 50,000.000 | 1.0279 | | - 51,395 | 51,395 | |
| Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56 | | | | | | | |
| 08/19/2016 060006871406 | S | - 45,000.000 | 1.0268 | | 46,205 | 44,123 | 2,082 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/23/2016 060006871406 | S | - 525,000.000 | 1.0620 | | 557,566 | 553,892 | 3,675 |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 08/23/2016 060006871406 | B | 620,000.000 | 1.0438 | | - 647,131 | 647,131 | |
| Issue: 912828R77 - U S Treasury Nt 1.375% 5/31/21 | | | | | | | |
| 08/26/2016 060006871402 | S | - 63,300.000 | 1.0069 | | 63,738 | 63,270 | 467 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/30/2016 060006871406 | S | - 150,000.000 | 1.0600 | | 159,000 | 158,403 | 597 |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 08/30/2016 060006871406 | B | 175,000.000 | 1.0401 | | - 182,021 | 182,021 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 08/31/2016 060006871406 | B | 645,000.000 | 1.0593 | | - 683,272 | 683,272 | |
| Issue: 01F030694 - F N M A Tba 30Yr 3.000% 9/15/44 | | | | | | | |
| 09/01/2016 060006871402 | S | - 120,000.000 | 1.0375 | | 124,495 | 124,552 | - 56 |
| Issue: 01F0306A1 - F N M A Tba 30Yr 3.000% 10/14/44 | | | | | | | |
| 09/01/2016 060006871402 | B | 120,000.000 | 1.0355 | | - 124,256 | 124,256 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/02/2016 060006871406 | B | 85,000.000 | 1.0489 | | - 89,157 | 89,157 | |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 09/02/2016 060006871406 | S | - 205,000.000 | .9906 | | 203,078 | 204,161 | - 1,082 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/06/2016 060006871406 | S | - 100,000.000 | 1.0561 | | 105,613 | 105,614 | - 1 |
| Issue: 437076BP6 - Home Depot Inc 3.500% 9/15/56 | | | | | | | |
| 09/06/2016 060006871406 | B | 105,000.000 | .9810 | | - 103,002 | 103,002 | |
| Issue: 01F030694 - F N M A Tba 30Yr 3.000% 9/15/44 | | | | | | | |
| 09/08/2016 060006871402 | B | 120,000.000 | 1.0383 | | - 124,594 | 124,594 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/12/2016 060006871406 | B | 65,000.000 | 1.0228 | | - 66,483 | 66,483 | |
| Issue: 594918BT0 - Microsoft Corp 3.700% 8/08/46 | | | | | | | |
| 09/12/2016 060006871406 | S | - 80,000.000 | .9942 | | 79,539 | 81,803 | - 2,263 |
| Issue: 26442CAN4 - Duke Energy Carolina 4.000% 9/30/42 | | | | | | | |
| 09/13/2016 060006871406 | S | - 270,000.000 | 1.0515 | | 283,902 | 262,389 | 21,513 |
| Issue: 68389XBG9 - Oracle Corp 4.375% 5/15/55 | | | | | | | |
| 09/13/2016 060006871406 | S | - 70,000.000 | 1.0348 | | 72,439 | 68,299 | 4,139 |
| Issue: 907818EJ3 - Union Pacific Corp 4.050% 3/01/46 | | | | | | | |
| 09/13/2016 060006871406 | S | - 160,000.000 | 1.0830 | | 173,274 | 168,346 | 4,928 |
| Issue: 907818DU9 - Union Pacific Corp 4.750% 12/15/43 | | | | | | | |
| 09/13/2016 060006871406 | B | 160,000.000 | 1.1798 | | - 188,760 | 188,760 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/13/2016 060006871406 | B | 220,000.000 | 1.0081 | | - 221,788 | 221,788 | |
| Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46 | | | | | | | |
| 09/13/2016 060006871406 | B | 80,000.000 | 1.0015 | | - 80,119 | 80,119 | |
| Issue: 01F0306A1 - F N M A Tba 30Yr 3.000% 10/14/44 | | | | | | | |
| 09/15/2016 060006871402 | S | - 120,000.000 | 1.0341 | | 124,092 | 124,256 | - 164 |
| Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44 | | | | | | | |
| 09/15/2016 060006871402 | B | 120,000.000 | 1.0319 | | - 123,825 | 123,825 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/15/2016 060006871406 | S | - 300,000.000 | 1.0056 | | 301,676 | 310,420 | - 8,744 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/15/2016 060006871406 | S | - 95,000.000 | 1.0056 | | 95,531 | 98,300 | - 2,769 |
| Issue: 375558BK8 - Gilead Sciences Inc 4.150% 3/01/47 | | | | | | | |
| 09/15/2016 060006871406 | B | 115,000.000 | .9928 | | - 114,175 | 114,175 | |
| Issue: 375558BJ1 - Gilead Sciences Inc 4.000% 9/01/36 | | | | | | | |
| 09/15/2016 060006871406 | B | 460,000.000 | .9943 | | - 457,378 | 457,378 | |
| Issue: 58013MER1 - McDonalds Corp Mtn 3.625% 5/01/43 | | | | | | | |
| 09/16/2016 060006871406 | S | - 295,000.000 | .9434 | | 278,315 | 250,098 | 28,217 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/16/2016 060006871406 | B | 220,000.000 | 1.0103 | | - 222,269 | 222,269 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/20/2016 060006871406 | B | 205,000.000 | 1.0146 | | - 207,987 | 207,987 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 037833AL4 - Apple Inc 3.850% 5/04/43 | | | | | | | |
| 09/22/2016 060006871406 | B | 85,000.000 | 1.0281 | | - 87,392 | 87,392 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/22/2016 060006871406 | S | - 55,000.000 | 1.0312 | | 56,714 | 56,253 | 461 |
| Issue: 037833CD0 - Apple Inc 3.850% 8/04/46 | | | | | | | |
| 09/22/2016 060006871406 | S | - 80,000.000 | 1.0280 | | 82,236 | 82,786 | - 550 |
| Issue: 912828R36 - U S Treasury Nt 1.625% 5/15/26 | | | | | | | |
| 09/23/2016 060006871402 | S | - 75,000.000 | .9997 | | 74,977 | 75,186 | - 210 |
| Issue: 040555CT9 - Arizona Public 4.350% 11/15/45 | | | | | | | |
| 09/26/2016 060006871406 | B | 90,000.000 | 1.1440 | | - 102,960 | 102,960 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/26/2016 060006871406 | S | - 80,000.000 | 1.0395 | | 83,163 | 81,823 | 1,340 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 09/26/2016 060006871406 | S | - 180,000.000 | 1.0390 | | 187,017 | 184,102 | 2,916 |
| Issue: 844895AX0 - Southwest Gas Corp 3.800% 9/29/46 | | | | | | | |
| 09/26/2016 060006871406 | B | 220,000.000 | .9970 | | - 219,336 | 219,336 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 09/30/2016 060006871402 | B | 45,000.000 | .9838 | | - 44,272 | 44,272 | |
| Issue: 822582BF8 - Shell International 4.375% 5/11/45 | | | | | | | |
| 10/05/2016 060006871406 | B | 160,000.000 | 1.0745 | | - 171,926 | 171,926 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/05/2016 060006871406 | S | - 135,000.000 | 1.0130 | | 136,751 | 138,467 | - 1,716 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 68389XBF1 - Oracle Corp 4.125% 5/15/45 | | | | | | | |
| 10/06/2016 060006871406 | S | - 245,000.000 | 1.0453 | | 256,108 | 248,743 | 7,365 |
| Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46 | | | | | | | |
| 10/06/2016 060006871406 | B | 240,000.000 | 1.0263 | | - 246,317 | 246,317 | |
| Issue: 68389XBJ3 - Oracle Corp 4.000% 7/15/46 | | | | | | | |
| 10/07/2016 060006871406 | B | 140,000.000 | 1.0233 | | - 143,262 | 143,262 | |
| Issue: 68389XBH7 - Oracle Corp 3.850% 7/15/36 | | | | | | | |
| 10/07/2016 060006871406 | S | - 180,000.000 | 1.0294 | | 185,292 | 182,214 | 3,078 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/13/2016 060006871406 | B | 50,000.000 | 1.0053 | | - 50,266 | 50,266 | |
| Issue: 00206RDM1 - At T Inc 4.550% 3/09/49 | | | | | | | |
| 10/13/2016 060006871406 | S | - 60,000.000 | .9924 | | 59,545 | 51,397 | 8,148 |
| Issue: 912828T34 - U S Treasury Nt 1.125% 9/30/21 | | | | | | | |
| 10/17/2016 060006871402 | B | 63,000.000 | .9939 | | - 62,614 | 62,614 | |
| Issue: 124857AP8 - Cbs Corp 3.500% 1/15/25 | | | | | | | |
| 10/18/2016 060006871402 | S | - 4,000.000 | 1.0431 | | 4,173 | 4,012 | 161 |
| Issue: 654106AG8 - Nike Inc 3.375% 11/01/46 | | | | | | | |
| 10/18/2016 060006871406 | B | 35,000.000 | .9890 | | - 34,615 | 34,615 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/18/2016 060006871406 | S | - 30,000.000 | .9989 | | 29,968 | 30,543 | - 574 |
| Issue: 124857AP8 - Cbs Corp 3.500% 1/15/25 | | | | | | | |
| 10/19/2016 060006871402 | S | - 3,000.000 | 1.0412 | | 3,124 | 3,009 | 115 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 949746SH5 - Wells Fargo Company 3.000% 10/23/26 | | | | | | | |
| 10/19/2016 060006871406 | B | 170,000.000 | 1.0030 | | - 170,512 | 170,512 | |
| Issue: 9128282A7 - U S Treasury Nt 1.500% 8/15/26 | | | | | | | |
| 10/19/2016 060006871406 | S | - 165,000.000 | .9784 | | 161,442 | 162,516 | - 1,074 |
| Issue: 124857AP8 - Cbs Corp 3.500% 1/15/25 | | | | | | | |
| 10/25/2016 060006871402 | S | - 3,000.000 | 1.0346 | | 3,104 | 3,009 | 95 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/26/2016 060006871406 | B | 55,000.000 | .9922 | | - 54,570 | 54,570 | |
| Issue: 20030NBT7 - Comcast Corp 3.200% 7/15/36 | | | | | | | |
| 10/26/2016 060006871406 | S | - 80,000.000 | .9619 | | 76,955 | 79,450 | - 2,495 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 10/28/2016 060006871406 | S | - 65,000.000 | .9763 | | 63,459 | 65,845 | - 2,386 |
| Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44 | | | | | | | |
| 11/01/2016 060006871402 | B | 95,000.000 | 1.0702 | | - 101,669 | 101,669 | |
| Issue: 01F0306B9 - F N M A Tba 30Yr 3.000% 11/15/44 | | | | | | | |
| 11/01/2016 060006871402 | S | - 120,000.000 | 1.0291 | | 123,497 | 123,661 | - 164 |
| Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44 | | | | | | | |
| 11/01/2016 060006871402 | S | - 95,000.000 | 1.0500 | | 99,750 | 99,924 | - 174 |
| Issue: 01F0326B5 - F N M A Tba 30Yr 3.500% 11/15/44 | | | | | | | |
| 11/02/2016 060006871402 | B | 95,000.000 | 1.0506 | | - 99,809 | 99,809 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/04/2016 060006871406 | B | 140,000.000 | .9838 | | - 137,736 | 137,736 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 62854AAD6 - Mylan Nv 3.950% 6/15/26 | | | | | | | |
| 11/08/2016 060006871402 | B | 4,000.000 | .9798 | | - 3,919 | 3,919 | |
| Issue: 20030NBG5 - Comcast Corp 4.500% 1/15/43 | | | | | | | |
| 11/09/2016 060006871406 | B | 150,000.000 | 1.0720 | | - 160,797 | 160,797 | |
| Issue: 20825CAP9 - Conocophillps 5.900% 5/15/38 | | | | | | | |
| 11/09/2016 060006871406 | B | 470,000.000 | 1.1520 | | - 541,417 | 541,417 | |
| Issue: 74456QBQ8 - Public Service Mtn 3.800% 3/01/46 | | | | | | | |
| 11/09/2016 060006871406 | S | - 165,000.000 | 1.0151 | | 167,490 | 164,527 | 2,963 |
| Issue: 20826FAR7 - Conocophillips 5.950% 3/15/46 | | | | | | | |
| 11/09/2016 060006871406 | S | - 385,000.000 | 1.2029 | | 463,101 | 484,284 | - 21,183 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/09/2016 060006871406 | B | 155,000.000 | .9278 | | - 143,811 | 143,811 | |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/09/2016 060006871406 | S | - 130,000.000 | .9456 | | 122,931 | 127,434 | - 4,502 |
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/10/2016 060006871406 | S | - 50,000.000 | .9213 | | 46,063 | 49,013 | - 2,950 |
| Issue: 594918BU7 - Microsoft Corp 3.950% 8/08/56 | | | | | | | |
| 11/10/2016 060006871406 | B | 50,000.000 | .9670 | | - 48,352 | 48,352 | |
| Issue: 717081ED1 - Pfizer Inc 4.125% 12/15/46 | | | | | | | |
| 11/14/2016 060006871406 | B | 165,000.000 | .9983 | | - 164,713 | 164,713 | |
| Issue: 717081EC3 - Pfizer Inc 4.000% 12/15/36 | | | | | | | |
| 11/14/2016 060006871406 | B | 630,000.000 | .9952 | | - 626,970 | 626,970 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 912810RS9 - U S Treasury Bd 2.500% 5/15/46 | | | | | | | |
| 11/14/2016 060006871406 | S | - 1,255,000.000 | .9047 | | 1,135,383 | 1,230,225 | - 94,842 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/14/2016 060006871406 | B | 1,295,000.000 | .8553 | | - 1,107,665 | 1,107,665 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/14/2016 060006871406 | B | 70,000.000 | .8488 | | - 59,413 | 59,413 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/14/2016 060006871406 | S | - 65,000.000 | .8531 | | 55,451 | 55,650 | - 199 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/14/2016 060006871406 | S | - 485,000.000 | .8466 | | 410,583 | 416,294 | - 5,711 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/14/2016 060006871406 | S | - 155,000.000 | .8466 | | 131,217 | 133,042 | - 1,825 |
| Issue: 21H0326C9 - G N M A I I Tba 3.500% 12/15/44 | | | | | | | |
| 11/17/2016 060006871402 | B | 130,000.000 | 1.0466 | | - 136,053 | 136,053 | |
| Issue: 36179RS91 - G N M A I I #Ma3244 3.500% 11/20/45 | | | | | | | |
| 11/17/2016 060006871402 | S | - 129,524.490 | 1.0480 | | 135,743 | 136,689 | - 946 |
| Issue: 002824BH2 - Abbott Laboratories 4.900% 11/30/46 | | | | | | | |
| 11/17/2016 060006871406 | B | 295,000.000 | .9922 | | - 292,702 | 292,702 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/17/2016 060006871406 | S | - 265,000.000 | .8441 | | 223,697 | 227,409 | - 3,712 |
| Issue: 912828U24 - U S Treasury Nt 2.000% 11/15/26 | | | | | | | |
| 11/21/2016 060006871406 | S | - 235,000.000 | .9711 | | 228,207 | 229,494 | - 1,287 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 05565QDH8 - Bp Capital Markets 3.723% 11/28/28 | | | | | | | |
| 11/21/2016 060006871406 | B | 215,000.000 | 1.0000 | | - 215,000 | 215,000 | |
| Issue: 822582BF8 - Shell International 4.375% 5/11/45 | | | | | | | |
| 11/21/2016 060006871406 | S | - 125,000.000 | .9926 | | 124,073 | 128,521 | - 4,449 |
| Issue: 822582BY7 - Shell International 3.750% 9/12/46 | | | | | | | |
| 11/21/2016 060006871406 | B | 130,000.000 | .8971 | | - 116,617 | 116,617 | |
| Issue: 36962G5J9 - General Elec Cap Mtn 4.650% 10/17/21 | | | | | | | |
| 11/22/2016 060006871402 | S | - 11,000.000 | 1.1071 | | 12,178 | 11,703 | 475 |
| Issue: 912828T67 - U S Treasury Nt 1.250% 10/31/21 | | | | | | | |
| 11/30/2016 060006871402 | B | 125,800.000 | .9711 | | - 122,164 | 122,164 | |
| Issue: 002824BG4 - Abbott Laboratories 4.750% 11/30/36 | | | | | | | |
| 11/30/2016 060006871406 | B | 895,000.000 | 1.0058 | | - 900,191 | 900,191 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 11/30/2016 060006871406 | S | - 650,000.000 | .8455 | | 549,555 | 554,170 | - 4,615 |
| Issue: 912828K74 - U S Treasury Nt 2.000% 8/15/25 | | | | | | | |
| 11/30/2016 060006871424 | S | - 185,000.000 | .9718 | | 179,790 | 183,107 | - 3,317 |
| Issue: 01F0406C6 - F N M A Tba 30Yr 4.000% 12/15/44 | | | | | | | |
| 12/01/2016 060006871402 | S | - 95,000.000 | 1.0702 | | 101,669 | 101,663 | 6 |
| Issue: 3138EPN91 - F N M A #Al6715 4.000% 2/01/45 | | | | | | | |
| 12/01/2016 060006871402 | B | 95,000.140 | 1.0702 | | - 101,669 | 101,669 | |
| Issue: 002824BH2 - Abbott Laboratories 4.900% 11/30/46 | | | | | | | |
| 12/01/2016 060006871406 | B | 210,000.000 | .9969 | | - 209,339 | 209,339 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 002824BG4 - Abbott Laboratories 4.750% 11/30/36 | | | | | | | |
| 12/01/2016 060006871406 | B | 460,000.000 | .9986 | | - 459,338 | 459,338 | |
| Issue: 020002BC4 - Allstate Corp 4.200% 12/15/46 | | | | | | | |
| 12/01/2016 060006871406 | B | 40,000.000 | .9958 | | - 39,830 | 39,830 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/01/2016 060006871406 | S | - 345,000.000 | .8288 | | 285,919 | 294,136 | - 8,217 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/01/2016 060006871406 | S | - 190,000.000 | .8289 | | 157,492 | 161,988 | - 4,496 |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/01/2016 060006871406 | S | - 40,000.000 | .8312 | | 33,247 | 34,103 | - 856 |
| Issue: 020002BC4 - Allstate Corp 4.200% 12/15/46 | | | | | | | |
| 12/02/2016 060006871406 | B | 285,000.000 | 1.0091 | | - 287,605 | 287,605 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/02/2016 060006871406 | S | - 280,000.000 | .8400 | | 235,200 | 237,154 | - 1,954 |
| Issue: 21H0326C9 - G N M A I I Tba 3.500% 12/15/44 | | | | | | | |
| 12/07/2016 060006871402 | S | - 130,000.000 | 1.0431 | | 135,601 | 135,975 | - 374 |
| Issue: 21H032613 - G N M A I I Tba 3.500% 1/15/44 | | | | | | | |
| 12/07/2016 060006871402 | B | 130,000.000 | 1.0416 | | - 135,403 | 135,403 | |
| Issue: 94974BGU8 - Wells Fargo Mtn 4.750% 12/07/46 | | | | | | | |
| 12/15/2016 060006871406 | S | - 90,000.000 | .9937 | | 89,429 | 89,829 | - 400 |
| Issue: 91324PCX8 - Unitedhealth Group 4.200% 1/15/47 | | | | | | | |
| 12/15/2016 060006871406 | B | 125,000.000 | .9925 | | - 124,066 | 124,066 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| Issue: 94974BGQ7 - Wells Fargo Company 4.900% 11/17/45 | | | | | | | |
| 12/15/2016 060006871406 | B | 90,000.000 | 1.0108 | | - 90,972 | 90,972 | |
| Issue: 912810RT7 - U S Treasury Bd 2.250% 8/15/46 | | | | | | | |
| 12/15/2016 060006871406 | S | - 125,000.000 | .8196 | | 102,456 | 104,260 | - 1,804 |
| **Total For Mlpfs Inc/Fixed Income** | | | | **0** | **63,798,716** | **63,657,344** | **141,379** |
| **GRAND TOTAL** | | | | **0** | **128,212,954** | **127,847,198** | **367,675** |

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

Issue: 31846V435 - First American Inst Prime Ob Fd Cl V

| | | | | | | |
|---|---|---|---|---|---|---|
| 01/04/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 |
| 01/04/2016 060006871403 | B | 77.500 | 1.0000 | | - 78 | 78 |
| 01/04/2016 060006871406 | B | 169,023.230 | 1.0000 | | - 169,023 | 169,023 |
| 01/04/2016 060006871421 | B | 22.500 | 1.0000 | | - 23 | 23 |
| 01/05/2016 060006871401 | B | 153.200 | 1.0000 | | - 153 | 153 |
| 01/05/2016 060006871401 | B | 1.920 | 1.0000 | | - 2 | 2 |
| 01/05/2016 060006871402 | B | 89,618.460 | 1.0000 | | - 89,618 | 89,618 |
| 01/05/2016 060006871403 | B | 2,739.200 | 1.0000 | | - 2,739 | 2,739 |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/05/2016 060006871406 | B | 86,408.890 | 1.0000 | | - 86,409 | 86,409 | |
| 01/05/2016 060006871413 | B | .170 | 1.0000 | | | | |
| 01/05/2016 060006871414 | B | 2.460 | 1.0000 | | - 2 | 2 | |
| 01/05/2016 060006871419 | B | 31.850 | 1.0000 | | - 32 | 32 | |
| 01/05/2016 060006871421 | B | 811.260 | 1.0000 | | - 811 | 811 | |
| 01/05/2016 060006871424 | B | 80.820 | 1.0000 | | - 81 | 81 | |
| 01/05/2016 060006871426 | B | 14.840 | 1.0000 | | - 15 | 15 | |
| 01/06/2016 060006871402 | B | 57,319.860 | 1.0000 | | - 57,320 | 57,320 | |
| 01/06/2016 060006871406 | B | 263,053.790 | 1.0000 | | - 263,054 | 263,054 | |
| 01/07/2016 060006871403 | B | 8,075.260 | 1.0000 | | - 8,075 | 8,075 | |
| 01/07/2016 060006871421 | B | 2,323.540 | 1.0000 | | - 2,324 | 2,324 | |
| 01/08/2016 060006871402 | B | 192.500 | 1.0000 | | - 193 | 193 | |
| 01/08/2016 060006871403 | B | 527.000 | 1.0000 | | - 527 | 527 | |
| 01/08/2016 060006871406 | B | 117,021.580 | 1.0000 | | - 117,022 | 117,022 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/08/2016 060006871421 | B | 153.000 | 1.0000 | | - 153 | 153 | |
| 01/08/2016 060006871424 | B | 325,998.870 | 1.0000 | | - 325,999 | 325,999 | |
| 01/11/2016 060006871402 | B | 247.500 | 1.0000 | | - 248 | 248 | |
| 01/11/2016 060006871406 | B | 525,625.880 | 1.0000 | | - 525,626 | 525,626 | |
| 01/12/2016 060006871402 | B | 7,071.260 | 1.0000 | | - 7,071 | 7,071 | |
| 01/12/2016 060006871402 | B | 32.840 | 1.0000 | | - 33 | 33 | |
| 01/14/2016 060006871402 | B | 16,123.160 | 1.0000 | | - 16,123 | 16,123 | |
| 01/15/2016 060006871402 | B | 24,851.520 | 1.0000 | | - 24,852 | 24,852 | |
| 01/15/2016 060006871402 | B | 959.970 | 1.0000 | | - 960 | 960 | |
| 01/15/2016 060006871403 | B | 5,542.500 | 1.0000 | | - 5,543 | 5,543 | |
| 01/15/2016 060006871403 | B | 1,468.050 | 1.0000 | | - 1,468 | 1,468 | |
| 01/15/2016 060006871406 | B | 206,590.120 | 1.0000 | | - 206,590 | 206,590 | |
| 01/15/2016 060006871406 | B | 8,227.260 | 1.0000 | | - 8,227 | 8,227 | |
| 01/15/2016 060006871421 | B | 1,608.750 | 1.0000 | | - 1,609 | 1,609 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/15/2016 060006871421 | B | 434.540 | 1.0000 | | - 435 | 435 | |
| 01/19/2016 060006871402 | B | 1,824.600 | 1.0000 | | - 1,825 | 1,825 | |
| 01/19/2016 060006871402 | B | 233.310 | 1.0000 | | - 233 | 233 | |
| 01/19/2016 060006871406 | B | 1,234,748.610 | 1.0000 | | - 1,234,749 | 1,234,749 | |
| 01/20/2016 060006871402 | B | 3,379.310 | 1.0000 | | - 3,379 | 3,379 | |
| 01/20/2016 060006871403 | B | 67,930.060 | 1.0000 | | - 67,930 | 67,930 | |
| 01/20/2016 060006871406 | B | 298,293.090 | 1.0000 | | - 298,293 | 298,293 | |
| 01/20/2016 060006871421 | B | 9,781.640 | 1.0000 | | - 9,782 | 9,782 | |
| 01/21/2016 060006871401 | B | 2,694,049.900 | 1.0000 | | - 2,694,050 | 2,694,050 | |
| 01/21/2016 060006871401 | B | 1,514,116.430 | 1.0000 | | - 1,514,116 | 1,514,116 | |
| 01/21/2016 060006871402 | B | 30,897.570 | 1.0000 | | - 30,898 | 30,898 | |
| 01/21/2016 060006871403 | B | 775.500 | 1.0000 | | - 776 | 776 | |
| 01/21/2016 060006871403 | B | 110,000.000 | 1.0000 | | - 110,000 | 110,000 | |
| 01/21/2016 060006871406 | B | 329,728.380 | 1.0000 | | - 329,728 | 329,728 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/21/2016 060006871413 | B | 1,500,000.000 | 1.0000 | | - 1,500,000 | 1,500,000 | |
| 01/21/2016 060006871421 | B | 231.000 | 1.0000 | | - 231 | 231 | |
| 01/21/2016 060006871421 | B | 38,500.000 | 1.0000 | | - 38,500 | 38,500 | |
| 01/22/2016 060006871402 | B | 770.000 | 1.0000 | | - 770 | 770 | |
| 01/22/2016 060006871403 | B | 100,431.000 | 1.0000 | | - 100,431 | 100,431 | |
| 01/22/2016 060006871406 | B | 50,963.200 | 1.0000 | | - 50,963 | 50,963 | |
| 01/22/2016 060006871406 | B | 2,400.000 | 1.0000 | | - 2,400 | 2,400 | |
| 01/22/2016 060006871421 | B | 30,549.000 | 1.0000 | | - 30,549 | 30,549 | |
| 01/25/2016 060006871402 | B | 15,151.000 | 1.0000 | | - 15,151 | 15,151 | |
| 01/25/2016 060006871402 | B | 2,272.690 | 1.0000 | | - 2,273 | 2,273 | |
| 01/25/2016 060006871403 | B | 27,734.190 | 1.0000 | | - 27,734 | 27,734 | |
| 01/25/2016 060006871406 | B | 4,921.880 | 1.0000 | | - 4,922 | 4,922 | |
| 01/25/2016 060006871421 | B | 7,395.780 | 1.0000 | | - 7,396 | 7,396 | |
| 01/26/2016 060006871401 | B | 226.630 | 1.0000 | | - 227 | 227 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/26/2016 060006871403 | B | 92,340.230 | 1.0000 | | - 92,340 | 92,340 | |
| 01/26/2016 060006871406 | B | 2,084.990 | 1.0000 | | - 2,085 | 2,085 | |
| 01/26/2016 060006871421 | B | 28,696.740 | 1.0000 | | - 28,697 | 28,697 | |
| 01/26/2016 060006871424 | B | 15,187.500 | 1.0000 | | - 15,188 | 15,188 | |
| 01/27/2016 060006871403 | B | 34,728.670 | 1.0000 | | - 34,729 | 34,729 | |
| 01/27/2016 060006871419 | B | 160,000.000 | 1.0000 | | - 160,000 | 160,000 | |
| 01/27/2016 060006871421 | B | 10,247.830 | 1.0000 | | - 10,248 | 10,248 | |
| 01/27/2016 060006871424 | B | 17,718.750 | 1.0000 | | - 17,719 | 17,719 | |
| 01/27/2016 060006871426 | B | 40,000.000 | 1.0000 | | - 40,000 | 40,000 | |
| 01/28/2016 060006871402 | B | 467.500 | 1.0000 | | - 468 | 468 | |
| 01/28/2016 060006871403 | B | 194,370.000 | 1.0000 | | - 194,370 | 194,370 | |
| 01/28/2016 060006871421 | B | 56,430.000 | 1.0000 | | - 56,430 | 56,430 | |
| 01/29/2016 060006871403 | B | 14,402.740 | 1.0000 | | - 14,403 | 14,403 | |
| 01/29/2016 060006871406 | B | 164,000.520 | 1.0000 | | - 164,001 | 164,001 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/29/2016 060006871419 | B | 6,337.080 | 1.0000 | | - 6,337 | 6,337 | |
| 01/29/2016 060006871421 | B | 3,845.930 | 1.0000 | | - 3,846 | 3,846 | |
| 01/29/2016 060006871426 | B | 13,704.620 | 1.0000 | | - 13,705 | 13,705 | |
| 02/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 02/01/2016 060006871402 | B | 206.080 | 1.0000 | | - 206 | 206 | |
| 02/01/2016 060006871403 | B | 45,605.020 | 1.0000 | | - 45,605 | 45,605 | |
| 02/01/2016 060006871406 | B | 242,376.070 | 1.0000 | | - 242,376 | 242,376 | |
| 02/01/2016 060006871406 | B | 474.820 | 1.0000 | | - 475 | 475 | |
| 02/01/2016 060006871421 | B | 13,886.630 | 1.0000 | | - 13,887 | 13,887 | |
| 02/01/2016 060006871424 | B | 843.750 | 1.0000 | | - 844 | 844 | |
| 02/02/2016 060006871401 | B | 213.480 | 1.0000 | | - 213 | 213 | |
| 02/02/2016 060006871402 | B | 7.120 | 1.0000 | | - 7 | 7 | |
| 02/02/2016 060006871403 | B | 58.790 | 1.0000 | | - 59 | 59 | |
| 02/02/2016 060006871406 | B | 85,860.630 | 1.0000 | | - 85,861 | 85,861 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/02/2016 060006871414 | B | 5.640 | 1.0000 | | - 6 | 6 | |
| 02/02/2016 060006871419 | B | 34.240 | 1.0000 | | - 34 | 34 | |
| 02/02/2016 060006871421 | B | 25.780 | 1.0000 | | - 26 | 26 | |
| 02/02/2016 060006871424 | B | 25,484.270 | 1.0000 | | - 25,484 | 25,484 | |
| 02/02/2016 060006871426 | B | 14.720 | 1.0000 | | - 15 | 15 | |
| 02/03/2016 060006871402 | B | 62,007.960 | 1.0000 | | - 62,008 | 62,008 | |
| 02/03/2016 060006871403 | B | 1,155.000 | 1.0000 | | - 1,155 | 1,155 | |
| 02/03/2016 060006871406 | B | 176,132.570 | 1.0000 | | - 176,133 | 176,133 | |
| 02/03/2016 060006871421 | B | 330.000 | 1.0000 | | - 330 | 330 | |
| 02/04/2016 060006871402 | B | 36,313.460 | 1.0000 | | - 36,313 | 36,313 | |
| 02/04/2016 060006871403 | B | 38,868.160 | 1.0000 | | - 38,868 | 38,868 | |
| 02/04/2016 060006871406 | B | 36,576.370 | 1.0000 | | - 36,576 | 36,576 | |
| 02/04/2016 060006871421 | B | 11,569.670 | 1.0000 | | - 11,570 | 11,570 | |
| 02/04/2016 060006871424 | B | 79,312.500 | 1.0000 | | - 79,313 | 79,313 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/05/2016 060006871402 | B | 1,110.460 | 1.0000 | | - 1,110 | 1,110 | |
| 02/05/2016 060006871406 | B | 100,257.120 | 1.0000 | | - 100,257 | 100,257 | |
| 02/08/2016 060006871402 | B | 256.250 | 1.0000 | | - 256 | 256 | |
| 02/08/2016 060006871406 | B | 234,091.480 | 1.0000 | | - 234,091 | 234,091 | |
| 02/10/2016 060006871402 | B | 12.810 | 1.0000 | | - 13 | 13 | |
| 02/10/2016 060006871406 | B | 197,976.270 | 1.0000 | | - 197,976 | 197,976 | |
| 02/10/2016 060006871424 | B | 1,616,501.160 | 1.0000 | | - 1,616,501 | 1,616,501 | |
| 02/11/2016 060006871402 | B | 22,700.510 | 1.0000 | | - 22,701 | 22,701 | |
| 02/12/2016 060006871402 | B | 137.680 | 1.0000 | | - 138 | 138 | |
| 02/12/2016 060006871402 | B | 4,561.050 | 1.0000 | | - 4,561 | 4,561 | |
| 02/12/2016 060006871406 | B | 359,480.840 | 1.0000 | | - 359,481 | 359,481 | |
| 02/16/2016 060006871401 | B | 7,073.510 | 1.0000 | | - 7,074 | 7,074 | |
| 02/16/2016 060006871402 | B | 15,873.770 | 1.0000 | | - 15,874 | 15,874 | |
| 02/16/2016 060006871402 | B | 500.440 | 1.0000 | | - 500 | 500 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/16/2016 060006871406 | B | 277,680.230 | 1.0000 | | - 277,680 | 277,680 | |
| 02/16/2016 060006871424 | B | 24,270.000 | 1.0000 | | - 24,270 | 24,270 | |
| 02/17/2016 060006871402 | B | 2,706.810 | 1.0000 | | - 2,707 | 2,707 | |
| 02/17/2016 060006871402 | B | 703.130 | 1.0000 | | - 703 | 703 | |
| 02/17/2016 060006871406 | B | 3,281.250 | 1.0000 | | - 3,281 | 3,281 | |
| 02/17/2016 060006871424 | B | 98,093.750 | 1.0000 | | - 98,094 | 98,094 | |
| 02/18/2016 060006871402 | B | 2,615.220 | 1.0000 | | - 2,615 | 2,615 | |
| 02/18/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |
| 02/18/2016 060006871406 | B | 268,305.540 | 1.0000 | | - 268,306 | 268,306 | |
| 02/18/2016 060006871424 | B | 2,330.000 | 1.0000 | | - 2,330 | 2,330 | |
| 02/18/2016 060006871424 | B | 1,415,021.770 | 1.0000 | | - 1,415,022 | 1,415,022 | |
| 02/19/2016 060006871403 | B | 672.000 | 1.0000 | | - 672 | 672 | |
| 02/19/2016 060006871421 | B | 190.000 | 1.0000 | | - 190 | 190 | |
| 02/22/2016 060006871402 | B | 5,540.150 | 1.0000 | | - 5,540 | 5,540 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/22/2016 060006871406 | B | 78,719.560 | 1.0000 | | - 78,720 | 78,720 | |
| 02/25/2016 060006871402 | B | 10,352.000 | 1.0000 | | - 10,352 | 10,352 | |
| 02/25/2016 060006871403 | B | 1,231.000 | 1.0000 | | - 1,231 | 1,231 | |
| 02/25/2016 060006871406 | B | 146,415.300 | 1.0000 | | - 146,415 | 146,415 | |
| 02/25/2016 060006871421 | B | 368.000 | 1.0000 | | - 368 | 368 | |
| 02/25/2016 060006871424 | B | 20,156.250 | 1.0000 | | - 20,156 | 20,156 | |
| 02/26/2016 060006871401 | B | 3,000,000.000 | 1.0000 | | - 3,000,000 | 3,000,000 | |
| 02/26/2016 060006871402 | B | 273.000 | 1.0000 | | - 273 | 273 | |
| 02/26/2016 060006871406 | B | 1,035,072.260 | 1.0000 | | - 1,035,072 | 1,035,072 | |
| 02/26/2016 060006871419 | B | 504,728.000 | 1.0000 | | - 504,728 | 504,728 | |
| 02/26/2016 060006871426 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 02/26/2016 060006871426 | B | 50,000.000 | 1.0000 | | - 50,000 | 50,000 | |
| 02/26/2016 060006871427 | B | 50,000.000 | 1.0000 | | - 50,000 | 50,000 | |
| 02/29/2016 060006871401 | B | 320,644.120 | 1.0000 | | - 320,644 | 320,644 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/29/2016 060006871402 | B | 2,934.000 | 1.0000 | | - 2,934 | 2,934 | |
| 02/29/2016 060006871424 | B | 1,343.750 | 1.0000 | | - 1,344 | 1,344 | |
| 03/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 03/01/2016 060006871403 | B | 3,798.500 | 1.0000 | | - 3,799 | 3,799 | |
| 03/01/2016 060006871421 | B | 1,117.500 | 1.0000 | | - 1,118 | 1,118 | |
| 03/01/2016 060006871424 | B | 80,252.230 | 1.0000 | | - 80,252 | 80,252 | |
| 03/02/2016 060006871401 | B | 236.930 | 1.0000 | | - 237 | 237 | |
| 03/02/2016 060006871402 | B | 8.300 | 1.0000 | | - 8 | 8 | |
| 03/02/2016 060006871403 | B | 107.380 | 1.0000 | | - 107 | 107 | |
| 03/02/2016 060006871414 | B | 7.390 | 1.0000 | | - 7 | 7 | |
| 03/02/2016 060006871419 | B | 16.970 | 1.0000 | | - 17 | 17 | |
| 03/02/2016 060006871421 | B | 45.140 | 1.0000 | | - 45 | 45 | |
| 03/02/2016 060006871424 | B | 468.290 | 1.0000 | | - 468 | 468 | |
| 03/02/2016 060006871426 | B | 5.750 | 1.0000 | | - 6 | 6 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/03/2016 060006871402 | B | 52,047.940 | 1.0000 | | - 52,048 | 52,048 | |
| 03/03/2016 060006871406 | B | 102,581.080 | 1.0000 | | - 102,581 | 102,581 | |
| 03/03/2016 060006871424 | B | 97,375.000 | 1.0000 | | - 97,375 | 97,375 | |
| 03/04/2016 060006871406 | B | 301,907.440 | 1.0000 | | - 301,907 | 301,907 | |
| 03/07/2016 060006871402 | B | 2,037.000 | 1.0000 | | - 2,037 | 2,037 | |
| 03/07/2016 060006871403 | B | 253.000 | 1.0000 | | - 253 | 253 | |
| 03/07/2016 060006871406 | B | 148,075.120 | 1.0000 | | - 148,075 | 148,075 | |
| 03/07/2016 060006871421 | B | 77.000 | 1.0000 | | - 77 | 77 | |
| 03/08/2016 060006871401 | B | 8,724,982.870 | 1.0000 | | - 8,724,983 | 8,724,983 | |
| 03/08/2016 060006871402 | B | 7,416.330 | 1.0000 | | - 7,416 | 7,416 | |
| 03/08/2016 060006871403 | B | 5,865.000 | 1.0000 | | - 5,865 | 5,865 | |
| 03/08/2016 060006871421 | B | 1,725.000 | 1.0000 | | - 1,725 | 1,725 | |
| 03/08/2016 060006871424 | B | 62,781.250 | 1.0000 | | - 62,781 | 62,781 | |
| 03/09/2016 060006871403 | B | 13,322.900 | 1.0000 | | - 13,323 | 13,323 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/09/2016 060006871421 | B | 3,277.690 | 1.0000 | | - 3,278 | 3,278 | |
| 03/10/2016 060006871402 | B | 27,787.160 | 1.0000 | | - 27,787 | 27,787 | |
| 03/10/2016 060006871403 | B | 1,551.000 | 1.0000 | | - 1,551 | 1,551 | |
| 03/10/2016 060006871421 | B | 462.000 | 1.0000 | | - 462 | 462 | |
| 03/11/2016 060006871402 | B | 32.840 | 1.0000 | | - 33 | 33 | |
| 03/11/2016 060006871402 | B | 158.840 | 1.0000 | | - 159 | 159 | |
| 03/11/2016 060006871406 | B | 807,363.350 | 1.0000 | | - 807,363 | 807,363 | |
| 03/11/2016 060006871424 | B | 62,781.250 | 1.0000 | | - 62,781 | 62,781 | |
| 03/14/2016 060006871402 | B | 607.210 | 1.0000 | | - 607 | 607 | |
| 03/14/2016 060006871402 | B | 4,022.620 | 1.0000 | | - 4,023 | 4,023 | |
| 03/14/2016 060006871403 | B | 460.000 | 1.0000 | | - 460 | 460 | |
| 03/14/2016 060006871406 | B | 82,890.670 | 1.0000 | | - 82,891 | 82,891 | |
| 03/14/2016 060006871421 | B | 140.000 | 1.0000 | | - 140 | 140 | |
| 03/14/2016 060006871424 | B | 21,781.250 | 1.0000 | | - 21,781 | 21,781 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/15/2016 060006871401 | B | 13,519,488.640 | 1.0000 | | - 13,519,489 | 13,519,489 | |
| 03/15/2016 060006871402 | B | 4,511.110 | 1.0000 | | - 4,511 | 4,511 | |
| 03/15/2016 060006871403 | B | 2,217.500 | 1.0000 | | - 2,218 | 2,218 | |
| 03/15/2016 060006871419 | B | 1,831,952.070 | 1.0000 | | - 1,831,952 | 1,831,952 | |
| 03/15/2016 060006871421 | B | 677.500 | 1.0000 | | - 678 | 678 | |
| 03/15/2016 060006871424 | B | 60,218.750 | 1.0000 | | - 60,219 | 60,219 | |
| 03/15/2016 060006871426 | B | 1,250,000.000 | 1.0000 | | - 1,250,000 | 1,250,000 | |
| 03/16/2016 060006871401 | B | 9,733,338.630 | 1.0000 | | - 9,733,339 | 9,733,339 | |
| 03/16/2016 060006871402 | B | 361.470 | 1.0000 | | - 361 | 361 | |
| 03/16/2016 060006871402 | B | 6,504.250 | 1.0000 | | - 6,504 | 6,504 | |
| 03/16/2016 060006871403 | B | 1,414.000 | 1.0000 | | - 1,414 | 1,414 | |
| 03/16/2016 060006871406 | B | 9,758.400 | 1.0000 | | - 9,758 | 9,758 | |
| 03/16/2016 060006871419 | B | 5,750,000.000 | 1.0000 | | - 5,750,000 | 5,750,000 | |
| 03/16/2016 060006871421 | B | 351.000 | 1.0000 | | - 351 | 351 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/17/2016 060006871402 | B | 477.170 | 1.0000 | | - 477 | 477 | |
| 03/17/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |
| 03/17/2016 060006871403 | B | 847.000 | 1.0000 | | - 847 | 847 | |
| 03/17/2016 060006871421 | B | 259.000 | 1.0000 | | - 259 | 259 | |
| 03/18/2016 060006871403 | B | 50,619.900 | 1.0000 | | - 50,620 | 50,620 | |
| 03/18/2016 060006871403 | B | 1,872.000 | 1.0000 | | - 1,872 | 1,872 | |
| 03/18/2016 060006871421 | B | 16,258.150 | 1.0000 | | - 16,258 | 16,258 | |
| 03/18/2016 060006871421 | B | 544.000 | 1.0000 | | - 544 | 544 | |
| 03/18/2016 060006871424 | B | 15,375.000 | 1.0000 | | - 15,375 | 15,375 | |
| 03/21/2016 060006871402 | B | 3,949.580 | 1.0000 | | - 3,950 | 3,950 | |
| 03/21/2016 060006871403 | B | 1,314.500 | 1.0000 | | - 1,315 | 1,315 | |
| 03/21/2016 060006871406 | B | 23,967.930 | 1.0000 | | - 23,968 | 23,968 | |
| 03/21/2016 060006871421 | B | 394.500 | 1.0000 | | - 395 | 395 | |
| 03/22/2016 060006871402 | B | 79,359.550 | 1.0000 | | - 79,360 | 79,360 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/22/2016 060006871406 | B | 290,505.500 | 1.0000 | | - 290,506 | 290,506 | |
| 03/22/2016 060006871421 | B | 190,096.000 | 1.0000 | | - 190,096 | 190,096 | |
| 03/23/2016 060006871403 | B | 1,435.000 | 1.0000 | | - 1,435 | 1,435 | |
| 03/23/2016 060006871413 | B | 1.890 | 1.0000 | | - 2 | 2 | |
| 03/23/2016 060006871420 | B | .460 | 1.0000 | | | | |
| 03/23/2016 060006871421 | B | 414.000 | 1.0000 | | - 414 | 414 | |
| 03/23/2016 060006871424 | B | 74,312.500 | 1.0000 | | - 74,313 | 74,313 | |
| 03/28/2016 060006871402 | B | 13,807.880 | 1.0000 | | - 13,808 | 13,808 | |
| 03/28/2016 060006871403 | B | 1,332.000 | 1.0000 | | - 1,332 | 1,332 | |
| 03/28/2016 060006871421 | B | 393.000 | 1.0000 | | - 393 | 393 | |
| 03/29/2016 060006871403 | B | 420.000 | 1.0000 | | - 420 | 420 | |
| 03/29/2016 060006871421 | B | 135.000 | 1.0000 | | - 135 | 135 | |
| 03/29/2016 060006871424 | B | 14,093.750 | 1.0000 | | - 14,094 | 14,094 | |
| 03/30/2016 060006871402 | B | 500.000 | 1.0000 | | - 500 | 500 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/30/2016 060006871406 | B | 29,757.370 | 1.0000 | | - 29,757 | 29,757 | |
| 03/31/2016 060006871401 | B | 15,430.030 | 1.0000 | | - 15,430 | 15,430 | |
| 03/31/2016 060006871402 | B | 5,948.880 | 1.0000 | | - 5,949 | 5,949 | |
| 03/31/2016 060006871403 | B | 5,299.880 | 1.0000 | | - 5,300 | 5,300 | |
| 03/31/2016 060006871421 | B | 1,552.630 | 1.0000 | | - 1,553 | 1,553 | |
| 04/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 04/01/2016 060006871403 | B | 921.100 | 1.0000 | | - 921 | 921 | |
| 04/01/2016 060006871406 | B | 242,703.750 | 1.0000 | | - 242,704 | 242,704 | |
| 04/01/2016 060006871421 | B | 279.300 | 1.0000 | | - 279 | 279 | |
| 04/01/2016 060006871424 | B | 57,656.250 | 1.0000 | | - 57,656 | 57,656 | |
| 04/04/2016 060006871401 | B | 2,416.130 | 1.0000 | | - 2,416 | 2,416 | |
| 04/04/2016 060006871402 | B | 17.910 | 1.0000 | | - 18 | 18 | |
| 04/04/2016 060006871403 | B | 2,664.880 | 1.0000 | | - 2,665 | 2,665 | |
| 04/04/2016 060006871414 | B | 9.370 | 1.0000 | | - 9 | 9 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/04/2016 060006871419 | B | 470.910 | 1.0000 | | - 471 | 471 | |
| 04/04/2016 060006871421 | B | 804.970 | 1.0000 | | - 805 | 805 | |
| 04/04/2016 060006871424 | B | 824.780 | 1.0000 | | - 825 | 825 | |
| 04/04/2016 060006871426 | B | 75.160 | 1.0000 | | - 75 | 75 | |
| 04/05/2016 060006871406 | B | 24,587.580 | 1.0000 | | - 24,588 | 24,588 | |
| 04/07/2016 060006871402 | B | 418.000 | 1.0000 | | - 418 | 418 | |
| 04/07/2016 060006871403 | B | 1,787.000 | 1.0000 | | - 1,787 | 1,787 | |
| 04/07/2016 060006871406 | B | 148,946.210 | 1.0000 | | - 148,946 | 148,946 | |
| 04/07/2016 060006871421 | B | 513.000 | 1.0000 | | - 513 | 513 | |
| 04/08/2016 060006871403 | B | 4.270 | 1.0000 | | - 4 | 4 | |
| 04/08/2016 060006871406 | B | 404,526.290 | 1.0000 | | - 404,526 | 404,526 | |
| 04/08/2016 060006871421 | B | 2.140 | 1.0000 | | - 2 | 2 | |
| 04/08/2016 060006871424 | B | 65,702.030 | 1.0000 | | - 65,702 | 65,702 | |
| 04/11/2016 060006871402 | B | 42,488.460 | 1.0000 | | - 42,488 | 42,488 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/11/2016 060006871403 | B | 1,950.000 | 1.0000 | | - 1,950 | 1,950 | |
| 04/11/2016 060006871406 | B | 422,800.740 | 1.0000 | | - 422,801 | 422,801 | |
| 04/11/2016 060006871421 | B | 550.000 | 1.0000 | | - 550 | 550 | |
| 04/11/2016 060006871424 | B | 55,250.000 | 1.0000 | | - 55,250 | 55,250 | |
| 04/12/2016 060006871402 | B | 1,791.340 | 1.0000 | | - 1,791 | 1,791 | |
| 04/12/2016 060006871402 | B | 6,755.820 | 1.0000 | | - 6,756 | 6,756 | |
| 04/13/2016 060006871402 | B | 138,619.190 | 1.0000 | | - 138,619 | 138,619 | |
| 04/14/2016 060006871403 | B | 775.500 | 1.0000 | | - 776 | 776 | |
| 04/14/2016 060006871421 | B | 231.000 | 1.0000 | | - 231 | 231 | |
| 04/15/2016 060006871402 | B | 603.140 | 1.0000 | | - 603 | 603 | |
| 04/15/2016 060006871403 | B | 6,085.000 | 1.0000 | | - 6,085 | 6,085 | |
| 04/15/2016 060006871406 | B | 90,586.370 | 1.0000 | | - 90,586 | 90,586 | |
| 04/15/2016 060006871406 | B | 905,805.560 | 1.0000 | | - 905,806 | 905,806 | |
| 04/15/2016 060006871421 | B | 1,773.000 | 1.0000 | | - 1,773 | 1,773 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/15/2016 060006871424 | B | 5,687.500 | 1.0000 | | - 5,688 | 5,688 | |
| 04/18/2016 060006871402 | B | 1,482.250 | 1.0000 | | - 1,482 | 1,482 | |
| 04/18/2016 060006871403 | B | 1,654.440 | 1.0000 | | - 1,654 | 1,654 | |
| 04/18/2016 060006871421 | B | 489.710 | 1.0000 | | - 490 | 490 | |
| 04/19/2016 060006871402 | B | 1,048.330 | 1.0000 | | - 1,048 | 1,048 | |
| 04/19/2016 060006871424 | B | 28,437.500 | 1.0000 | | - 28,438 | 28,438 | |
| 04/20/2016 060006871402 | B | 1,636.680 | 1.0000 | | - 1,637 | 1,637 | |
| 04/21/2016 060006871402 | B | 179,959.080 | 1.0000 | | - 179,959 | 179,959 | |
| 04/22/2016 060006871406 | B | 11,832.860 | 1.0000 | | - 11,833 | 11,833 | |
| 04/25/2016 060006871402 | B | 12,450.560 | 1.0000 | | - 12,451 | 12,451 | |
| 04/25/2016 060006871402 | B | 3,651.040 | 1.0000 | | - 3,651 | 3,651 | |
| 04/25/2016 060006871406 | B | 603,167.880 | 1.0000 | | - 603,168 | 603,168 | |
| 04/26/2016 060006871406 | B | 80,656.770 | 1.0000 | | - 80,657 | 80,657 | |
| 04/27/2016 060006871406 | B | 27,757.190 | 1.0000 | | - 27,757 | 27,757 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/28/2016 060006871403 | B | 184,869.670 | 1.0000 | | - 184,870 | 184,870 | |
| 04/28/2016 060006871406 | B | 144,033.240 | 1.0000 | | - 144,033 | 144,033 | |
| 04/28/2016 060006871421 | B | 50,419.000 | 1.0000 | | - 50,419 | 50,419 | |
| 04/28/2016 060006871424 | B | 44,687.500 | 1.0000 | | - 44,688 | 44,688 | |
| 04/29/2016 060006871403 | B | 611.000 | 1.0000 | | - 611 | 611 | |
| 04/29/2016 060006871406 | B | 7,550.050 | 1.0000 | | - 7,550 | 7,550 | |
| 04/29/2016 060006871421 | B | 169.000 | 1.0000 | | - 169 | 169 | |
| 04/29/2016 060006871426 | B | 107,500.000 | 1.0000 | | - 107,500 | 107,500 | |
| 04/29/2016 060006871426 | B | 15,000.000 | 1.0000 | | - 15,000 | 15,000 | |
| 04/29/2016 060006871427 | B | 15,000.000 | 1.0000 | | - 15,000 | 15,000 | |
| 05/02/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 05/02/2016 060006871402 | B | 23,922.930 | 1.0000 | | - 23,923 | 23,923 | |
| 05/02/2016 060006871402 | B | 12.500 | 1.0000 | | - 13 | 13 | |
| 05/02/2016 060006871403 | B | 47,124.220 | 1.0000 | | - 47,124 | 47,124 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/02/2016 060006871406 | B | 102,244.710 | 1.0000 | | - 102,245 | 102,245 | |
| 05/02/2016 060006871406 | B | 69,702.040 | 1.0000 | | - 69,702 | 69,702 | |
| 05/02/2016 060006871414 | B | 26,926.030 | 1.0000 | | - 26,926 | 26,926 | |
| 05/02/2016 060006871421 | B | 13,194.780 | 1.0000 | | - 13,195 | 13,195 | |
| 05/02/2016 060006871424 | B | 1,625.000 | 1.0000 | | - 1,625 | 1,625 | |
| 05/03/2016 060006871401 | B | 953.600 | 1.0000 | | - 954 | 954 | |
| 05/03/2016 060006871402 | B | 32.360 | 1.0000 | | - 32 | 32 | |
| 05/03/2016 060006871403 | B | 95.270 | 1.0000 | | - 95 | 95 | |
| 05/03/2016 060006871406 | B | 4,156.250 | 1.0000 | | - 4,156 | 4,156 | |
| 05/03/2016 060006871414 | B | 9.510 | 1.0000 | | - 10 | 10 | |
| 05/03/2016 060006871419 | B | 315.280 | 1.0000 | | - 315 | 315 | |
| 05/03/2016 060006871421 | B | 60.660 | 1.0000 | | - 61 | 61 | |
| 05/03/2016 060006871424 | B | 24,082.270 | 1.0000 | | - 24,082 | 24,082 | |
| 05/03/2016 060006871426 | B | 17.480 | 1.0000 | | - 17 | 17 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/04/2016 060006871402 | B | 1,487.880 | 1.0000 | | - 1,488 | 1,488 | |
| 05/04/2016 060006871403 | B | 1,155.000 | 1.0000 | | - 1,155 | 1,155 | |
| 05/04/2016 060006871406 | B | 102,417.180 | 1.0000 | | - 102,417 | 102,417 | |
| 05/04/2016 060006871421 | B | 330.000 | 1.0000 | | - 330 | 330 | |
| 05/05/2016 060006871403 | B | 1,120.000 | 1.0000 | | - 1,120 | 1,120 | |
| 05/05/2016 060006871421 | B | 336.000 | 1.0000 | | - 336 | 336 | |
| 05/05/2016 060006871424 | B | 49,562.500 | 1.0000 | | - 49,563 | 49,563 | |
| 05/05/2016 060006871424 | B | 13,812.500 | 1.0000 | | - 13,813 | 13,813 | |
| 05/06/2016 060006871406 | B | 42,357.650 | 1.0000 | | - 42,358 | 42,358 | |
| 05/06/2016 060006871424 | B | 33,312.500 | 1.0000 | | - 33,313 | 33,313 | |
| 05/09/2016 060006871402 | B | 11,440.310 | 1.0000 | | - 11,440 | 11,440 | |
| 05/10/2016 060006871402 | B | 17.740 | 1.0000 | | - 18 | 18 | |
| 05/10/2016 060006871403 | B | 314.600 | 1.0000 | | - 315 | 315 | |
| 05/10/2016 060006871421 | B | 90.750 | 1.0000 | | - 91 | 91 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/11/2016 060006871402 | B | 70,496.230 | 1.0000 | | - 70,496 | 70,496 | |
| 05/11/2016 060006871415 | B | 41,523.350 | 1.0000 | | - 41,523 | 41,523 | |
| 05/11/2016 060006871424 | B | 10,519.600 | 1.0000 | | - 10,520 | 10,520 | |
| 05/12/2016 060006871402 | B | 16,611.060 | 1.0000 | | - 16,611 | 16,611 | |
| 05/12/2016 060006871402 | B | 3,106.780 | 1.0000 | | - 3,107 | 3,107 | |
| 05/12/2016 060006871406 | B | 64,895.270 | 1.0000 | | - 64,895 | 64,895 | |
| 05/13/2016 060006871402 | B | 471.250 | 1.0000 | | - 471 | 471 | |
| 05/13/2016 060006871406 | B | 210,998.830 | 1.0000 | | - 210,999 | 210,999 | |
| 05/16/2016 060006871402 | B | 19,006.660 | 1.0000 | | - 19,007 | 19,007 | |
| 05/16/2016 060006871402 | B | 738.510 | 1.0000 | | - 739 | 739 | |
| 05/16/2016 060006871403 | B | 440.000 | 1.0000 | | - 440 | 440 | |
| 05/16/2016 060006871406 | B | 236,678.830 | 1.0000 | | - 236,679 | 236,679 | |
| 05/16/2016 060006871406 | B | 68,636.510 | 1.0000 | | - 68,637 | 68,637 | |
| 05/16/2016 060006871421 | B | 132.000 | 1.0000 | | - 132 | 132 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/16/2016 060006871424 | B | 1,764.860 | 1.0000 | | - 1,765 | 1,765 | |
| 05/17/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |
| 05/17/2016 060006871403 | B | 6,120.000 | 1.0000 | | - 6,120 | 6,120 | |
| 05/17/2016 060006871403 | B | 100.580 | 1.0000 | | - 101 | 101 | |
| 05/17/2016 060006871406 | B | 66,375.160 | 1.0000 | | - 66,375 | 66,375 | |
| 05/17/2016 060006871406 | B | 23.830 | 1.0000 | | - 24 | 24 | |
| 05/17/2016 060006871421 | B | 1,800.000 | 1.0000 | | - 1,800 | 1,800 | |
| 05/18/2016 060006871402 | B | 663.210 | 1.0000 | | - 663 | 663 | |
| 05/18/2016 060006871406 | B | 86,192.610 | 1.0000 | | - 86,193 | 86,193 | |
| 05/19/2016 060006871406 | B | 180,390.480 | 1.0000 | | - 180,390 | 180,390 | |
| 05/20/2016 060006871402 | B | 715.860 | 1.0000 | | - 716 | 716 | |
| 05/20/2016 060006871403 | B | 1,978.000 | 1.0000 | | - 1,978 | 1,978 | |
| 05/20/2016 060006871406 | B | 10,745.000 | 1.0000 | | - 10,745 | 10,745 | |
| 05/20/2016 060006871421 | B | 576.000 | 1.0000 | | - 576 | 576 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/23/2016 060006871402 | B | 174.610 | 1.0000 | | - 175 | 175 | |
| 05/23/2016 060006871406 | B | 29,180.540 | 1.0000 | | - 29,181 | 29,181 | |
| 05/23/2016 060006871424 | B | 143,643.170 | 1.0000 | | - 143,643 | 143,643 | |
| 05/24/2016 060006871403 | B | 460.000 | 1.0000 | | - 460 | 460 | |
| 05/24/2016 060006871421 | B | 140.000 | 1.0000 | | - 140 | 140 | |
| 05/25/2016 060006871402 | B | 14,106.970 | 1.0000 | | - 14,107 | 14,107 | |
| 05/25/2016 060006871403 | B | 322.000 | 1.0000 | | - 322 | 322 | |
| 05/25/2016 060006871406 | B | 154,322.450 | 1.0000 | | - 154,322 | 154,322 | |
| 05/25/2016 060006871421 | B | 98.000 | 1.0000 | | - 98 | 98 | |
| 05/26/2016 060006871402 | B | 3,232.970 | 1.0000 | | - 3,233 | 3,233 | |
| 05/26/2016 060006871403 | B | 31,273.830 | 1.0000 | | - 31,274 | 31,274 | |
| 05/26/2016 060006871406 | B | 178,182.390 | 1.0000 | | - 178,182 | 178,182 | |
| 05/26/2016 060006871421 | B | 8,820.820 | 1.0000 | | - 8,821 | 8,821 | |
| 05/27/2016 060006871401 | B | 2,400,000.000 | 1.0000 | | - 2,400,000 | 2,400,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/27/2016 060006871401 | B | 573,967.780 | 1.0000 | | - 573,968 | 573,968 | |
| 05/27/2016 060006871403 | B | 1,084.000 | 1.0000 | | - 1,084 | 1,084 | |
| 05/27/2016 060006871406 | B | 26,469.260 | 1.0000 | | - 26,469 | 26,469 | |
| 05/27/2016 060006871413 | B | 600,000.000 | 1.0000 | | - 600,000 | 600,000 | |
| 05/27/2016 060006871421 | B | 337.000 | 1.0000 | | - 337 | 337 | |
| 05/27/2016 060006871426 | B | 200,000.000 | 1.0000 | | - 200,000 | 200,000 | |
| 05/31/2016 060006871402 | B | 1,813.380 | 1.0000 | | - 1,813 | 1,813 | |
| 05/31/2016 060006871403 | B | 27,080.310 | 1.0000 | | - 27,080 | 27,080 | |
| 05/31/2016 060006871403 | B | 1,049.950 | 1.0000 | | - 1,050 | 1,050 | |
| 05/31/2016 060006871406 | B | 126,483.560 | 1.0000 | | - 126,484 | 126,484 | |
| 05/31/2016 060006871421 | B | 9,284.680 | 1.0000 | | - 9,285 | 9,285 | |
| 05/31/2016 060006871421 | B | 310.790 | 1.0000 | | - 311 | 311 | |
| 06/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 06/01/2016 060006871403 | B | 4,066.000 | 1.0000 | | - 4,066 | 4,066 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/01/2016 060006871406 | B | 214,068.220 | 1.0000 | | - 214,068 | 214,068 | |
| 06/01/2016 060006871421 | B | 1,199.000 | 1.0000 | | - 1,199 | 1,199 | |
| 06/02/2016 060006871401 | B | 470.290 | 1.0000 | | - 470 | 470 | |
| 06/02/2016 060006871402 | B | 41.410 | 1.0000 | | - 41 | 41 | |
| 06/02/2016 060006871403 | B | 576.100 | 1.0000 | | - 576 | 576 | |
| 06/02/2016 060006871414 | B | 13.910 | 1.0000 | | - 14 | 14 | |
| 06/02/2016 060006871415 | B | .240 | 1.0000 | | | | |
| 06/02/2016 060006871419 | B | 208.600 | 1.0000 | | - 209 | 209 | |
| 06/02/2016 060006871421 | B | 199.540 | 1.0000 | | - 200 | 200 | |
| 06/02/2016 060006871424 | B | 443.450 | 1.0000 | | - 443 | 443 | |
| 06/02/2016 060006871426 | B | 15.100 | 1.0000 | | - 15 | 15 | |
| 06/02/2016 060006871426 | B | .060 | 1.0000 | | | | |
| 06/03/2016 060006871403 | B | 750.000 | 1.0000 | | - 750 | 750 | |
| 06/03/2016 060006871406 | B | 94.720 | 1.0000 | | - 95 | 95 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/03/2016 060006871421 | B | 220.500 | 1.0000 | | - 221 | 221 | |
| 06/06/2016 060006871403 | B | 253.000 | 1.0000 | | - 253 | 253 | |
| 06/06/2016 060006871406 | B | 45,718.680 | 1.0000 | | - 45,719 | 45,719 | |
| 06/06/2016 060006871421 | B | 77.000 | 1.0000 | | - 77 | 77 | |
| 06/07/2016 060006871403 | B | 847.000 | 1.0000 | | - 847 | 847 | |
| 06/07/2016 060006871421 | B | 259.000 | 1.0000 | | - 259 | 259 | |
| 06/08/2016 060006871403 | B | 88,890.930 | 1.0000 | | - 88,891 | 88,891 | |
| 06/08/2016 060006871421 | B | 16,529.880 | 1.0000 | | - 16,530 | 16,530 | |
| 06/09/2016 060006871403 | B | 620.000 | 1.0000 | | - 620 | 620 | |
| 06/09/2016 060006871406 | B | 140,205.190 | 1.0000 | | - 140,205 | 140,205 | |
| 06/09/2016 060006871419 | B | 67,821.340 | 1.0000 | | - 67,821 | 67,821 | |
| 06/09/2016 060006871421 | B | 180.000 | 1.0000 | | - 180 | 180 | |
| 06/09/2016 060006871424 | B | .240 | 1.0000 | | | | |
| 06/09/2016 060006871426 | B | 6,244.460 | 1.0000 | | - 6,244 | 6,244 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/10/2016 060006871402 | B | 2,237.530 | 1.0000 | | - 2,238 | 2,238 | |
| 06/10/2016 060006871402 | B | 263.670 | 1.0000 | | - 264 | 264 | |
| 06/10/2016 060006871403 | B | 1,742.250 | 1.0000 | | - 1,742 | 1,742 | |
| 06/10/2016 060006871406 | B | 376,454.560 | 1.0000 | | - 376,455 | 376,455 | |
| 06/10/2016 060006871406 | B | 174,065.110 | 1.0000 | | - 174,065 | 174,065 | |
| 06/10/2016 060006871421 | B | 522.000 | 1.0000 | | - 522 | 522 | |
| 06/13/2016 060006871402 | B | 8,372.100 | 1.0000 | | - 8,372 | 8,372 | |
| 06/13/2016 060006871402 | B | 133.550 | 1.0000 | | - 134 | 134 | |
| 06/14/2016 060006871402 | B | 236.250 | 1.0000 | | - 236 | 236 | |
| 06/14/2016 060006871402 | B | 21,511.560 | 1.0000 | | - 21,512 | 21,512 | |
| 06/15/2016 060006871401 | B | 1,324.720 | 1.0000 | | - 1,325 | 1,325 | |
| 06/15/2016 060006871402 | B | 31,184.050 | 1.0000 | | - 31,184 | 31,184 | |
| 06/15/2016 060006871402 | B | 468.370 | 1.0000 | | - 468 | 468 | |
| 06/15/2016 060006871403 | B | 3,593.500 | 1.0000 | | - 3,594 | 3,594 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/15/2016 060006871406 | B | 57,763.740 | 1.0000 | | - 57,764 | 57,764 | |
| 06/15/2016 060006871419 | B | 136.910 | 1.0000 | | - 137 | 137 | |
| 06/15/2016 060006871421 | B | 1,100.500 | 1.0000 | | - 1,101 | 1,101 | |
| 06/16/2016 060006871402 | B | 4,275.800 | 1.0000 | | - 4,276 | 4,276 | |
| 06/16/2016 060006871406 | B | 348,415.970 | 1.0000 | | - 348,416 | 348,416 | |
| 06/17/2016 060006871403 | B | 496.000 | 1.0000 | | - 496 | 496 | |
| 06/17/2016 060006871406 | B | 4,460.040 | 1.0000 | | - 4,460 | 4,460 | |
| 06/17/2016 060006871421 | B | 144.000 | 1.0000 | | - 144 | 144 | |
| 06/20/2016 060006871402 | B | 830.750 | 1.0000 | | - 831 | 831 | |
| 06/20/2016 060006871403 | B | 1,000.000 | 1.0000 | | - 1,000 | 1,000 | |
| 06/20/2016 060006871421 | B | 300.000 | 1.0000 | | - 300 | 300 | |
| 06/21/2016 060006871402 | B | 717.370 | 1.0000 | | - 717 | 717 | |
| 06/21/2016 060006871406 | B | 342,156.300 | 1.0000 | | - 342,156 | 342,156 | |
| 06/22/2016 060006871403 | B | 414.000 | 1.0000 | | - 414 | 414 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/22/2016 060006871406 | B | 85,171.090 | 1.0000 | | - 85,171 | 85,171 | |
| 06/22/2016 060006871421 | B | 126.000 | 1.0000 | | - 126 | 126 | |
| 06/23/2016 060006871403 | B | 416.000 | 1.0000 | | - 416 | 416 | |
| 06/23/2016 060006871421 | B | 104.000 | 1.0000 | | - 104 | 104 | |
| 06/24/2016 060006871402 | B | 325.000 | 1.0000 | | - 325 | 325 | |
| 06/24/2016 060006871403 | B | 1,382.000 | 1.0000 | | - 1,382 | 1,382 | |
| 06/24/2016 060006871406 | B | 252,227.290 | 1.0000 | | - 252,227 | 252,227 | |
| 06/24/2016 060006871421 | B | 404.000 | 1.0000 | | - 404 | 404 | |
| 06/24/2016 060006871424 | B | 4,500.000 | 1.0000 | | - 4,500 | 4,500 | |
| 06/27/2016 060006871402 | B | 209,545.660 | 1.0000 | | - 209,546 | 209,546 | |
| 06/28/2016 060006871424 | B | 139,500.000 | 1.0000 | | - 139,500 | 139,500 | |
| 06/29/2016 060006871401 | B | 2,700,000.000 | 1.0000 | | - 2,700,000 | 2,700,000 | |
| 06/29/2016 060006871401 | B | 300,000.000 | 1.0000 | | - 300,000 | 300,000 | |
| 06/29/2016 060006871403 | B | 52.990 | 1.0000 | | - 53 | 53 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/29/2016 060006871406 | B | 121,174.600 | 1.0000 | | - 121,175 | 121,175 | |
| 06/29/2016 060006871413 | B | 300,000.000 | 1.0000 | | - 300,000 | 300,000 | |
| 06/29/2016 060006871421 | B | 38.860 | 1.0000 | | - 39 | 39 | |
| 06/29/2016 060006871424 | B | 114,750.000 | 1.0000 | | - 114,750 | 114,750 | |
| 06/29/2016 060006871426 | B | 75,000.000 | 1.0000 | | - 75,000 | 75,000 | |
| 06/29/2016 060006871426 | B | 225,000.000 | 1.0000 | | - 225,000 | 225,000 | |
| 06/29/2016 060006871428 | B | 225,000.000 | 1.0000 | | - 225,000 | 225,000 | |
| 06/30/2016 060006871402 | B | 1,732.820 | 1.0000 | | - 1,733 | 1,733 | |
| 06/30/2016 060006871403 | B | 5,404.880 | 1.0000 | | - 5,405 | 5,405 | |
| 06/30/2016 060006871421 | B | 1,582.630 | 1.0000 | | - 1,583 | 1,583 | |
| 07/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 07/01/2016 060006871403 | B | 483.600 | 1.0000 | | - 484 | 484 | |
| 07/01/2016 060006871406 | B | 192,648.480 | 1.0000 | | - 192,648 | 192,648 | |
| 07/01/2016 060006871421 | B | 148.800 | 1.0000 | | - 149 | 149 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/05/2016 060006871401 | B | 371.390 | 1.0000 | | - 371 | 371 | |
| 07/05/2016 060006871401 | B | 1,758.640 | 1.0000 | | - 1,759 | 1,759 | |
| 07/05/2016 060006871402 | B | 1,332,165.760 | 1.0000 | | - 1,332,166 | 1,332,166 | |
| 07/05/2016 060006871402 | B | 39.630 | 1.0000 | | - 40 | 40 | |
| 07/05/2016 060006871403 | B | 3,472.250 | 1.0000 | | - 3,472 | 3,472 | |
| 07/05/2016 060006871406 | B | 36,081.510 | 1.0000 | | - 36,082 | 36,082 | |
| 07/05/2016 060006871406 | B | 1,817.070 | 1.0000 | | - 1,817 | 1,817 | |
| 07/05/2016 060006871414 | B | 11.940 | 1.0000 | | - 12 | 12 | |
| 07/05/2016 060006871419 | B | 137.300 | 1.0000 | | - 137 | 137 | |
| 07/05/2016 060006871419 | B | 1,163.910 | 1.0000 | | - 1,164 | 1,164 | |
| 07/05/2016 060006871421 | B | 1,053.300 | 1.0000 | | - 1,053 | 1,053 | |
| 07/05/2016 060006871424 | B | 390.300 | 1.0000 | | - 390 | 390 | |
| 07/05/2016 060006871426 | B | 22.150 | 1.0000 | | - 22 | 22 | |
| 07/06/2016 060006871424 | B | 48,375.000 | 1.0000 | | - 48,375 | 48,375 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/07/2016 060006871403 | B | 1,520.000 | 1.0000 | | - 1,520 | 1,520 | |
| 07/07/2016 060006871421 | B | 438.000 | 1.0000 | | - 438 | 438 | |
| 07/08/2016 060006871402 | B | 192.500 | 1.0000 | | - 193 | 193 | |
| 07/08/2016 060006871403 | B | 527.000 | 1.0000 | | - 527 | 527 | |
| 07/08/2016 060006871406 | B | 23,249.360 | 1.0000 | | - 23,249 | 23,249 | |
| 07/08/2016 060006871421 | B | 153.000 | 1.0000 | | - 153 | 153 | |
| 07/11/2016 060006871402 | B | 247.500 | 1.0000 | | - 248 | 248 | |
| 07/11/2016 060006871403 | B | 41,564.040 | 1.0000 | | - 41,564 | 41,564 | |
| 07/11/2016 060006871406 | B | 204,832.910 | 1.0000 | | - 204,833 | 204,833 | |
| 07/11/2016 060006871421 | B | 10,913.580 | 1.0000 | | - 10,914 | 10,914 | |
| 07/11/2016 060006871424 | B | 18,375.000 | 1.0000 | | - 18,375 | 18,375 | |
| 07/12/2016 060006871402 | B | 321.440 | 1.0000 | | - 321 | 321 | |
| 07/12/2016 060006871424 | B | 33,687.500 | 1.0000 | | - 33,688 | 33,688 | |
| 07/13/2016 060006871401 | B | 7,321,948.880 | 1.0000 | | - 7,321,949 | 7,321,949 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/13/2016 060006871402 | B | 2,702.870 | 1.0000 | | - 2,703 | 2,703 | |
| 07/13/2016 060006871406 | B | 25,213.340 | 1.0000 | | - 25,213 | 25,213 | |
| 07/14/2016 060006871402 | B | 649.210 | 1.0000 | | - 649 | 649 | |
| 07/14/2016 060006871406 | B | 265,643.240 | 1.0000 | | - 265,643 | 265,643 | |
| 07/15/2016 060006871402 | B | 6,327.910 | 1.0000 | | - 6,328 | 6,328 | |
| 07/15/2016 060006871402 | B | 87,440.290 | 1.0000 | | - 87,440 | 87,440 | |
| 07/15/2016 060006871403 | B | 5,825.000 | 1.0000 | | - 5,825 | 5,825 | |
| 07/15/2016 060006871406 | B | 842,418.130 | 1.0000 | | - 842,418 | 842,418 | |
| 07/15/2016 060006871406 | B | 6,122.990 | 1.0000 | | - 6,123 | 6,123 | |
| 07/15/2016 060006871416 | B | 415.630 | 1.0000 | | - 416 | 416 | |
| 07/15/2016 060006871421 | B | 1,695.000 | 1.0000 | | - 1,695 | 1,695 | |
| 07/15/2016 060006871424 | B | 56,656.250 | 1.0000 | | - 56,656 | 56,656 | |
| 07/18/2016 060006871406 | B | 2,104.260 | 1.0000 | | - 2,104 | 2,104 | |
| 07/18/2016 060006871426 | B | 1,250,000.000 | 1.0000 | | - 1,250,000 | 1,250,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/19/2016 060006871402 | B | 231,723.350 | 1.0000 | | - 231,723 | 231,723 | |
| 07/20/2016 060006871406 | B | 186,448.550 | 1.0000 | | - 186,449 | 186,449 | |
| 07/21/2016 060006871402 | B | 9,569.170 | 1.0000 | | - 9,569 | 9,569 | |
| 07/21/2016 060006871424 | B | 32,156.250 | 1.0000 | | - 32,156 | 32,156 | |
| 07/22/2016 060006871403 | B | 611.000 | 1.0000 | | - 611 | 611 | |
| 07/22/2016 060006871406 | B | 115,308.520 | 1.0000 | | - 115,309 | 115,309 | |
| 07/22/2016 060006871421 | B | 169.000 | 1.0000 | | - 169 | 169 | |
| 07/22/2016 060006871424 | B | 240,837.330 | 1.0000 | | - 240,837 | 240,837 | |
| 07/25/2016 060006871402 | B | 15,781.050 | 1.0000 | | - 15,781 | 15,781 | |
| 07/25/2016 060006871406 | B | 160,237.810 | 1.0000 | | - 160,238 | 160,238 | |
| 07/25/2016 060006871406 | B | 4,921.880 | 1.0000 | | - 4,922 | 4,922 | |
| 07/25/2016 060006871426 | B | 386.240 | 1.0000 | | - 386 | 386 | |
| 07/26/2016 060006871406 | B | 1,322.400 | 1.0000 | | - 1,322 | 1,322 | |
| 07/26/2016 060006871406 | B | 2,085.000 | 1.0000 | | - 2,085 | 2,085 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/26/2016 060006871424 | B | 7,656.250 | 1.0000 | | - 7,656 | 7,656 | |
| 07/27/2016 060006871406 | B | 9,287.470 | 1.0000 | | - 9,287 | 9,287 | |
| 07/28/2016 060006871402 | B | 467.500 | 1.0000 | | - 468 | 468 | |
| 07/28/2016 060006871403 | B | 1,120.000 | 1.0000 | | - 1,120 | 1,120 | |
| 07/28/2016 060006871421 | B | 336.000 | 1.0000 | | - 336 | 336 | |
| 07/28/2016 060006871424 | B | 15,312.500 | 1.0000 | | - 15,313 | 15,313 | |
| 07/29/2016 060006871403 | B | 138.000 | 1.0000 | | - 138 | 138 | |
| 07/29/2016 060006871406 | B | 1,828,430.660 | 1.0000 | | - 1,828,431 | 1,828,431 | |
| 07/29/2016 060006871421 | B | 42.000 | 1.0000 | | - 42 | 42 | |
| 07/29/2016 060006871424 | B | 65,843.750 | 1.0000 | | - 65,844 | 65,844 | |
| 08/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 08/01/2016 060006871406 | B | 13,393.640 | 1.0000 | | - 13,394 | 13,394 | |
| 08/01/2016 060006871424 | B | 6,125.000 | 1.0000 | | - 6,125 | 6,125 | |
| 08/02/2016 060006871401 | B | 563.400 | 1.0000 | | - 563 | 563 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/02/2016 060006871402 | B | 122.390 | 1.0000 | | - 122 | 122 | |
| 08/02/2016 060006871403 | B | 113,000.810 | 1.0000 | | - 113,001 | 113,001 | |
| 08/02/2016 060006871414 | B | 8.010 | 1.0000 | | - 8 | 8 | |
| 08/02/2016 060006871419 | B | 45.610 | 1.0000 | | - 46 | 46 | |
| 08/02/2016 060006871421 | B | 31,189.150 | 1.0000 | | - 31,189 | 31,189 | |
| 08/02/2016 060006871424 | B | 53,688.720 | 1.0000 | | - 53,689 | 53,689 | |
| 08/02/2016 060006871426 | B | 78.280 | 1.0000 | | - 78 | 78 | |
| 08/03/2016 060006871403 | B | 1,155.000 | 1.0000 | | - 1,155 | 1,155 | |
| 08/03/2016 060006871421 | B | 330.000 | 1.0000 | | - 330 | 330 | |
| 08/04/2016 060006871403 | B | 4,500.000 | 1.0000 | | - 4,500 | 4,500 | |
| 08/04/2016 060006871406 | B | 900,391.620 | 1.0000 | | - 900,392 | 900,392 | |
| 08/05/2016 060006871401 | B | 3,390.000 | 1.0000 | | - 3,390 | 3,390 | |
| 08/05/2016 060006871402 | B | 116,167.340 | 1.0000 | | - 116,167 | 116,167 | |
| 08/05/2016 060006871406 | B | 102,239.200 | 1.0000 | | - 102,239 | 102,239 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/05/2016 060006871406 | B | 13,671.880 | 1.0000 | | - 13,672 | 13,672 | |
| 08/05/2016 060006871424 | B | 49,000.000 | 1.0000 | | - 49,000 | 49,000 | |
| 08/09/2016 060006871406 | B | 99,495.060 | 1.0000 | | - 99,495 | 99,495 | |
| 08/10/2016 060006871402 | B | 17,049.600 | 1.0000 | | - 17,050 | 17,050 | |
| 08/10/2016 060006871424 | B | 4,593.750 | 1.0000 | | - 4,594 | 4,594 | |
| 08/10/2016 060006871424 | B | 52,062.500 | 1.0000 | | - 52,063 | 52,063 | |
| 08/11/2016 060006871401 | B | 2,535.510 | 1.0000 | | - 2,536 | 2,536 | |
| 08/11/2016 060006871402 | B | 315,759.840 | 1.0000 | | - 315,760 | 315,760 | |
| 08/11/2016 060006871406 | B | 31,898.850 | 1.0000 | | - 31,899 | 31,899 | |
| 08/11/2016 060006871419 | B | 130,360.640 | 1.0000 | | - 130,361 | 130,361 | |
| 08/12/2016 060006871402 | B | 32.840 | 1.0000 | | - 33 | 33 | |
| 08/12/2016 060006871402 | B | 2,113.840 | 1.0000 | | - 2,114 | 2,114 | |
| 08/12/2016 060006871403 | B | 26,925.470 | 1.0000 | | - 26,925 | 26,925 | |
| 08/12/2016 060006871406 | B | 73,927.860 | 1.0000 | | - 73,928 | 73,928 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/12/2016 060006871421 | B | 5,769.740 | 1.0000 | | - 5,770 | 5,770 | |
| 08/12/2016 060006871424 | B | 36,750.000 | 1.0000 | | - 36,750 | 36,750 | |
| 08/15/2016 060006871402 | B | 13,866.060 | 1.0000 | | - 13,866 | 13,866 | |
| 08/15/2016 060006871402 | B | 27,042.950 | 1.0000 | | - 27,043 | 27,043 | |
| 08/15/2016 060006871403 | B | 480.000 | 1.0000 | | - 480 | 480 | |
| 08/15/2016 060006871406 | B | 442,279.940 | 1.0000 | | - 442,280 | 442,280 | |
| 08/15/2016 060006871406 | B | 2,900.240 | 1.0000 | | - 2,900 | 2,900 | |
| 08/15/2016 060006871416 | B | 9,706.250 | 1.0000 | | - 9,706 | 9,706 | |
| 08/15/2016 060006871416 | B | 4,961.180 | 1.0000 | | - 4,961 | 4,961 | |
| 08/15/2016 060006871421 | B | 144.000 | 1.0000 | | - 144 | 144 | |
| 08/15/2016 060006871424 | B | 22,270.000 | 1.0000 | | - 22,270 | 22,270 | |
| 08/15/2016 060006871424 | B | 58,187.500 | 1.0000 | | - 58,188 | 58,188 | |
| 08/16/2016 060006871401 | B | 10,713.610 | 1.0000 | | - 10,714 | 10,714 | |
| 08/16/2016 060006871402 | B | 265.360 | 1.0000 | | - 265 | 265 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/16/2016 060006871402 | B | 703.130 | 1.0000 | | - 703 | 703 | |
| 08/16/2016 060006871403 | B | 6,810.000 | 1.0000 | | - 6,810 | 6,810 | |
| 08/16/2016 060006871406 | B | 3,281.250 | 1.0000 | | - 3,281 | 3,281 | |
| 08/16/2016 060006871421 | B | 2,020.000 | 1.0000 | | - 2,020 | 2,020 | |
| 08/17/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |
| 08/17/2016 060006871406 | B | 7,305.380 | 1.0000 | | - 7,305 | 7,305 | |
| 08/18/2016 060006871406 | B | 406.630 | 1.0000 | | - 407 | 407 | |
| 08/19/2016 060006871403 | B | 1,696.000 | 1.0000 | | - 1,696 | 1,696 | |
| 08/19/2016 060006871406 | B | 84,599.960 | 1.0000 | | - 84,600 | 84,600 | |
| 08/19/2016 060006871421 | B | 498.000 | 1.0000 | | - 498 | 498 | |
| 08/19/2016 060006871424 | B | 24,500.000 | 1.0000 | | - 24,500 | 24,500 | |
| 08/19/2016 060006871424 | B | 15,312.500 | 1.0000 | | - 15,313 | 15,313 | |
| 08/22/2016 060006871402 | B | 101,690.390 | 1.0000 | | - 101,690 | 101,690 | |
| 08/22/2016 060006871403 | B | 282.000 | 1.0000 | | - 282 | 282 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/22/2016 060006871421 | B | 78.000 | 1.0000 | | - 78 | 78 | |
| 08/22/2016 060006871424 | B | 891,364.970 | 1.0000 | | - 891,365 | 891,365 | |
| 08/23/2016 060006871403 | B | 552.000 | 1.0000 | | - 552 | 552 | |
| 08/23/2016 060006871403 | B | 174,000.000 | 1.0000 | | - 174,000 | 174,000 | |
| 08/23/2016 060006871406 | B | 75,113.350 | 1.0000 | | - 75,113 | 75,113 | |
| 08/23/2016 060006871421 | B | 168.000 | 1.0000 | | - 168 | 168 | |
| 08/23/2016 060006871421 | B | 58,000.000 | 1.0000 | | - 58,000 | 58,000 | |
| 08/23/2016 060006871424 | B | 62,781.250 | 1.0000 | | - 62,781 | 62,781 | |
| 08/24/2016 060006871406 | B | 20,428.260 | 1.0000 | | - 20,428 | 20,428 | |
| 08/24/2016 060006871424 | B | 3,062.500 | 1.0000 | | - 3,063 | 3,063 | |
| 08/25/2016 060006871402 | B | 8,467.290 | 1.0000 | | - 8,467 | 8,467 | |
| 08/25/2016 060006871402 | B | 3,053.270 | 1.0000 | | - 3,053 | 3,053 | |
| 08/25/2016 060006871403 | B | 322.000 | 1.0000 | | - 322 | 322 | |
| 08/25/2016 060006871421 | B | 98.000 | 1.0000 | | - 98 | 98 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/26/2016 060006871402 | B | 273.000 | 1.0000 | | - 273 | 273 | |
| 08/26/2016 060006871403 | B | 1,038.250 | 1.0000 | | - 1,038 | 1,038 | |
| 08/26/2016 060006871421 | B | 319.000 | 1.0000 | | - 319 | 319 | |
| 08/29/2016 060006871401 | B | 1,627,364.690 | 1.0000 | | - 1,627,365 | 1,627,365 | |
| 08/29/2016 060006871401 | B | 499,694.400 | 1.0000 | | - 499,694 | 499,694 | |
| 08/29/2016 060006871402 | B | 140,172.970 | 1.0000 | | - 140,173 | 140,173 | |
| 08/29/2016 060006871403 | B | 473.000 | 1.0000 | | - 473 | 473 | |
| 08/29/2016 060006871406 | B | 51,310.490 | 1.0000 | | - 51,310 | 51,310 | |
| 08/29/2016 060006871413 | B | 500,000.000 | 1.0000 | | - 500,000 | 500,000 | |
| 08/29/2016 060006871419 | B | 700,000.000 | 1.0000 | | - 700,000 | 700,000 | |
| 08/29/2016 060006871420 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 08/29/2016 060006871420 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 08/29/2016 060006871421 | B | 142.000 | 1.0000 | | - 142 | 142 | |
| 08/30/2016 060006871402 | B | 3,449.480 | 1.0000 | | - 3,449 | 3,449 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/30/2016 060006871419 | B | 96,971.150 | 1.0000 | | - 96,971 | 96,971 | |
| 08/31/2016 060006871402 | B | 173,306.810 | 1.0000 | | - 173,307 | 173,307 | |
| 08/31/2016 060006871403 | B | 1,323.000 | 1.0000 | | - 1,323 | 1,323 | |
| 08/31/2016 060006871406 | B | 46,746.000 | 1.0000 | | - 46,746 | 46,746 | |
| 08/31/2016 060006871419 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 08/31/2016 060006871421 | B | 407.000 | 1.0000 | | - 407 | 407 | |
| 08/31/2016 060006871424 | B | 88,812.500 | 1.0000 | | - 88,813 | 88,813 | |
| 09/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 09/01/2016 060006871403 | B | 4,337.000 | 1.0000 | | - 4,337 | 4,337 | |
| 09/01/2016 060006871406 | B | 119,704.040 | 1.0000 | | - 119,704 | 119,704 | |
| 09/01/2016 060006871421 | B | 1,297.000 | 1.0000 | | - 1,297 | 1,297 | |
| 09/02/2016 060006871401 | B | 528.500 | 1.0000 | | - 529 | 529 | |
| 09/02/2016 060006871401 | B | 1,530,000.000 | 1.0000 | | - 1,530,000 | 1,530,000 | |
| 09/02/2016 060006871402 | B | 186.900 | 1.0000 | | - 187 | 187 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/02/2016 060006871403 | B | 896.180 | 1.0000 | | - 896 | 896 | |
| 09/02/2016 060006871414 | B | 9.210 | 1.0000 | | - 9 | 9 | |
| 09/02/2016 060006871416 | B | .120 | 1.0000 | | | | |
| 09/02/2016 060006871419 | B | 17.150 | 1.0000 | | - 17 | 17 | |
| 09/02/2016 060006871420 | B | 1.190 | 1.0000 | | - 1 | 1 | |
| 09/02/2016 060006871421 | B | 285.660 | 1.0000 | | - 286 | 286 | |
| 09/02/2016 060006871424 | B | 3,152.700 | 1.0000 | | - 3,153 | 3,153 | |
| 09/02/2016 060006871426 | B | 157.070 | 1.0000 | | - 157 | 157 | |
| 09/06/2016 060006871406 | B | 43,275.960 | 1.0000 | | - 43,276 | 43,276 | |
| 09/06/2016 060006871424 | B | 4,593.750 | 1.0000 | | - 4,594 | 4,594 | |
| 09/07/2016 060006871406 | B | 153,493.760 | 1.0000 | | - 153,494 | 153,494 | |
| 09/08/2016 060006871401 | B | 28,631.410 | 1.0000 | | - 28,631 | 28,631 | |
| 09/08/2016 060006871402 | B | 245,084.780 | 1.0000 | | - 245,085 | 245,085 | |
| 09/08/2016 060006871406 | B | 57,984.180 | 1.0000 | | - 57,984 | 57,984 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/08/2016 060006871419 | B | 1,197,355.770 | 1.0000 | | - 1,197,356 | 1,197,356 | |
| 09/08/2016 060006871424 | B | 56,656.250 | 1.0000 | | - 56,656 | 56,656 | |
| 09/09/2016 060006871401 | B | 205,612.590 | 1.0000 | | - 205,613 | 205,613 | |
| 09/09/2016 060006871402 | B | 729.030 | 1.0000 | | - 729 | 729 | |
| 09/09/2016 060006871403 | B | 2,911.000 | 1.0000 | | - 2,911 | 2,911 | |
| 09/09/2016 060006871403 | B | 30,525.000 | 1.0000 | | - 30,525 | 30,525 | |
| 09/09/2016 060006871406 | B | 94,006.670 | 1.0000 | | - 94,007 | 94,007 | |
| 09/09/2016 060006871419 | B | 1,350,000.000 | 1.0000 | | - 1,350,000 | 1,350,000 | |
| 09/09/2016 060006871421 | B | 870.000 | 1.0000 | | - 870 | 870 | |
| 09/09/2016 060006871421 | B | 9,350.000 | 1.0000 | | - 9,350 | 9,350 | |
| 09/09/2016 060006871424 | B | 3,062.500 | 1.0000 | | - 3,063 | 3,063 | |
| 09/12/2016 060006871402 | B | 104,303.320 | 1.0000 | | - 104,303 | 104,303 | |
| 09/12/2016 060006871402 | B | 80.340 | 1.0000 | | - 80 | 80 | |
| 09/13/2016 060006871401 | B | 9,850,000.000 | 1.0000 | | - 9,850,000 | 9,850,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/13/2016 060006871402 | B | 3,794.090 | 1.0000 | | - 3,794 | 3,794 | |
| 09/13/2016 060006871406 | B | 8,613.610 | 1.0000 | | - 8,614 | 8,614 | |
| 09/13/2016 060006871419 | B | 1,850,000.000 | 1.0000 | | - 1,850,000 | 1,850,000 | |
| 09/14/2016 060006871401 | B | 1,145,081.380 | 1.0000 | | - 1,145,081 | 1,145,081 | |
| 09/14/2016 060006871402 | B | 706.520 | 1.0000 | | - 707 | 707 | |
| 09/15/2016 060006871401 | B | 18,294,206.850 | 1.0000 | | - 18,294,207 | 18,294,207 | |
| 09/15/2016 060006871402 | B | 1,478.360 | 1.0000 | | - 1,478 | 1,478 | |
| 09/15/2016 060006871402 | B | 15,181.550 | 1.0000 | | - 15,182 | 15,182 | |
| 09/15/2016 060006871403 | B | 2,960.000 | 1.0000 | | - 2,960 | 2,960 | |
| 09/15/2016 060006871406 | B | 268,301.990 | 1.0000 | | - 268,302 | 268,302 | |
| 09/15/2016 060006871406 | B | 9,675.000 | 1.0000 | | - 9,675 | 9,675 | |
| 09/15/2016 060006871421 | B | 900.000 | 1.0000 | | - 900 | 900 | |
| 09/16/2016 060006871401 | B | 3,665,000.000 | 1.0000 | | - 3,665,000 | 3,665,000 | |
| 09/16/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/16/2016 060006871403 | B | 1,818.000 | 1.0000 | | - 1,818 | 1,818 | |
| 09/16/2016 060006871419 | B | 3,200,000.000 | 1.0000 | | - 3,200,000 | 3,200,000 | |
| 09/16/2016 060006871421 | B | 528.000 | 1.0000 | | - 528 | 528 | |
| 09/16/2016 060006871424 | B | 29,093.750 | 1.0000 | | - 29,094 | 29,094 | |
| 09/19/2016 060006871402 | B | 397.200 | 1.0000 | | - 397 | 397 | |
| 09/19/2016 060006871406 | B | 31,533.920 | 1.0000 | | - 31,534 | 31,534 | |
| 09/20/2016 060006871402 | B | 8,866.200 | 1.0000 | | - 8,866 | 8,866 | |
| 09/20/2016 060006871424 | B | 12,250.000 | 1.0000 | | - 12,250 | 12,250 | |
| 09/20/2016 060006871424 | B | 3,062.500 | 1.0000 | | - 3,063 | 3,063 | |
| 09/21/2016 060006871403 | B | 414.000 | 1.0000 | | - 414 | 414 | |
| 09/21/2016 060006871406 | B | 9,475.500 | 1.0000 | | - 9,476 | 9,476 | |
| 09/21/2016 060006871421 | B | 126.000 | 1.0000 | | - 126 | 126 | |
| 09/22/2016 060006871403 | B | 71,951.280 | 1.0000 | | - 71,951 | 71,951 | |
| 09/22/2016 060006871406 | B | 933,432.950 | 1.0000 | | - 933,433 | 933,433 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/22/2016 060006871421 | B | 22,159.300 | 1.0000 | | - 22,159 | 22,159 | |
| 09/22/2016 060006871424 | B | 13,781.250 | 1.0000 | | - 13,781 | 13,781 | |
| 09/23/2016 060006871402 | B | 9,383.170 | 1.0000 | | - 9,383 | 9,383 | |
| 09/23/2016 060006871424 | B | 29,093.750 | 1.0000 | | - 29,094 | 29,094 | |
| 09/26/2016 060006871402 | B | 18,274.020 | 1.0000 | | - 18,274 | 18,274 | |
| 09/26/2016 060006871402 | B | 4.740 | 1.0000 | | - 5 | 5 | |
| 09/26/2016 060006871406 | B | 224,138.720 | 1.0000 | | - 224,139 | 224,139 | |
| 09/26/2016 060006871424 | B | 44,406.250 | 1.0000 | | - 44,406 | 44,406 | |
| **Total For Buys** | | | | **0** | **151,078,236** | **151,078,236** | **0** |
| 01/04/2016 060006871401 | S | - 2,044,166.040 | 1.0000 | | 2,044,166 | 2,044,166 | |
| 01/04/2016 060006871402 | S | - 28,609.640 | 1.0000 | | 28,610 | 28,610 | |
| 01/04/2016 060006871419 | S | - 338,130.080 | 1.0000 | | 338,130 | 338,130 | |
| 01/04/2016 060006871426 | S | - 127,896.510 | 1.0000 | | 127,897 | 127,897 | |
| 01/06/2016 060006871401 | S | - 136,452.830 | 1.0000 | | 136,453 | 136,453 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/06/2016 060006871402 | S | - 123,197.250 | 1.0000 | | 123,197 | 123,197 | |
| 01/07/2016 060006871401 | S | - 43,478.780 | 1.0000 | | 43,479 | 43,479 | |
| 01/07/2016 060006871406 | S | - 61,675.340 | 1.0000 | | 61,675 | 61,675 | |
| 01/08/2016 060006871401 | S | - 147,894.010 | 1.0000 | | 147,894 | 147,894 | |
| 01/08/2016 060006871419 | S | - 285.770 | 1.0000 | | 286 | 286 | |
| 01/11/2016 060006871401 | S | - 11,127.030 | 1.0000 | | 11,127 | 11,127 | |
| 01/11/2016 060006871419 | S | - 1,963.630 | 1.0000 | | 1,964 | 1,964 | |
| 01/12/2016 060006871401 | S | - 78,084.550 | 1.0000 | | 78,085 | 78,085 | |
| 01/12/2016 060006871406 | S | - 57,839.360 | 1.0000 | | 57,839 | 57,839 | |
| 01/12/2016 060006871419 | S | - 121.990 | 1.0000 | | 122 | 122 | |
| 01/13/2016 060006871402 | S | - 1,982.340 | 1.0000 | | 1,982 | 1,982 | |
| 01/13/2016 060006871406 | S | - 85,389.700 | 1.0000 | | 85,390 | 85,390 | |
| 01/14/2016 060006871401 | S | - 33,997.060 | 1.0000 | | 33,997 | 33,997 | |
| 01/14/2016 060006871402 | S | - 62,881.620 | 1.0000 | | 62,882 | 62,882 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/14/2016 060006871406 | S | - 25,686.590 | 1.0000 | | 25,687 | 25,687 | |
| 01/14/2016 060006871419 | S | - 8,827.190 | 1.0000 | | 8,827 | 8,827 | |
| 01/14/2016 060006871426 | S | - 233.240 | 1.0000 | | 233 | 233 | |
| 01/15/2016 060006871401 | S | - 11,395.000 | 1.0000 | | 11,395 | 11,395 | |
| 01/15/2016 060006871401 | S | - 22,713.270 | 1.0000 | | 22,713 | 22,713 | |
| 01/15/2016 060006871419 | S | - 5,120.000 | 1.0000 | | 5,120 | 5,120 | |
| 01/15/2016 060006871419 | S | - 70,023.160 | 1.0000 | | 70,023 | 70,023 | |
| 01/15/2016 060006871426 | S | - 151.660 | 1.0000 | | 152 | 152 | |
| 01/15/2016 060006871426 | S | - 30,605.720 | 1.0000 | | 30,606 | 30,606 | |
| 01/19/2016 060006871401 | S | - 371,684.060 | 1.0000 | | 371,684 | 371,684 | |
| 01/21/2016 060006871413 | S | - 1,500,000.000 | 1.0000 | | 1,500,000 | 1,500,000 | |
| 01/22/2016 060006871401 | S | - 32,992.450 | 1.0000 | | 32,992 | 32,992 | |
| 01/22/2016 060006871402 | S | - 233.310 | 1.0000 | | 233 | 233 | |
| 01/22/2016 060006871424 | S | - 14,388.300 | 1.0000 | | 14,388 | 14,388 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 01/22/2016 060006871426 | S | - 15,308.440 | 1.0000 | | 15,308 | 15,308 | |
| 01/25/2016 060006871401 | S | - 142,051.660 | 1.0000 | | 142,052 | 142,052 | |
| 01/25/2016 060006871406 | S | - 1,668,578.690 | 1.0000 | | 1,668,579 | 1,668,579 | |
| 01/25/2016 060006871424 | S | - 14,343.750 | 1.0000 | | 14,344 | 14,344 | |
| 01/26/2016 060006871406 | S | - 230,767.770 | 1.0000 | | 230,768 | 230,768 | |
| 01/27/2016 060006871401 | S | - 63,442.270 | 1.0000 | | 63,442 | 63,442 | |
| 01/27/2016 060006871406 | S | - 181,789.660 | 1.0000 | | 181,790 | 181,790 | |
| 01/28/2016 060006871406 | S | - 48,741.300 | 1.0000 | | 48,741 | 48,741 | |
| 01/28/2016 060006871424 | S | - 5,062.500 | 1.0000 | | 5,063 | 5,063 | |
| 01/29/2016 060006871401 | S | - 23,724.920 | 1.0000 | | 23,725 | 23,725 | |
| 02/01/2016 060006871401 | S | - 2,053,761.890 | 1.0000 | | 2,053,762 | 2,053,762 | |
| 02/01/2016 060006871402 | S | - 27,811.830 | 1.0000 | | 27,812 | 27,812 | |
| 02/01/2016 060006871419 | S | - 344,424.700 | 1.0000 | | 344,425 | 344,425 | |
| 02/01/2016 060006871426 | S | - 127,896.510 | 1.0000 | | 127,897 | 127,897 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/02/2016 060006871401 | S | - 88,706.070 | 1.0000 | | 88,706 | 88,706 | |
| 02/02/2016 060006871406 | S | - 102,258.810 | 1.0000 | | 102,259 | 102,259 | |
| 02/02/2016 060006871419 | S | - 3,465.360 | 1.0000 | | 3,465 | 3,465 | |
| 02/02/2016 060006871424 | S | - 14,343.750 | 1.0000 | | 14,344 | 14,344 | |
| 02/02/2016 060006871426 | S | - 1,145.590 | 1.0000 | | 1,146 | 1,146 | |
| 02/03/2016 060006871401 | S | - 28,495.690 | 1.0000 | | 28,496 | 28,496 | |
| 02/03/2016 060006871402 | S | - 69,098.690 | 1.0000 | | 69,099 | 69,099 | |
| 02/04/2016 060006871401 | S | - 123,737.210 | 1.0000 | | 123,737 | 123,737 | |
| 02/04/2016 060006871419 | S | - 9,737.790 | 1.0000 | | 9,738 | 9,738 | |
| 02/04/2016 060006871424 | S | - 22,781.250 | 1.0000 | | 22,781 | 22,781 | |
| 02/04/2016 060006871426 | S | - 8,262.280 | 1.0000 | | 8,262 | 8,262 | |
| 02/05/2016 060006871401 | S | - 10,618.100 | 1.0000 | | 10,618 | 10,618 | |
| 02/05/2016 060006871419 | S | - 99.780 | 1.0000 | | 100 | 100 | |
| 02/08/2016 060006871401 | S | - 43,858.460 | 1.0000 | | 43,858 | 43,858 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/08/2016 060006871403 | S | - 70,896.360 | 1.0000 | | 70,896 | 70,896 | |
| 02/08/2016 060006871421 | S | - 24,450.000 | 1.0000 | | 24,450 | 24,450 | |
| 02/08/2016 060006871424 | S | - 3,084.250 | 1.0000 | | 3,084 | 3,084 | |
| 02/09/2016 060006871403 | S | - 205,647.360 | 1.0000 | | 205,647 | 205,647 | |
| 02/09/2016 060006871406 | S | - 580,640.440 | 1.0000 | | 580,640 | 580,640 | |
| 02/09/2016 060006871424 | S | - 151,843.750 | 1.0000 | | 151,844 | 151,844 | |
| 02/10/2016 060006871401 | S | - 319,761.060 | 1.0000 | | 319,761 | 319,761 | |
| 02/10/2016 060006871402 | S | - 38,276.250 | 1.0000 | | 38,276 | 38,276 | |
| 02/11/2016 060006871401 | S | - 39,634.590 | 1.0000 | | 39,635 | 39,635 | |
| 02/11/2016 060006871402 | S | - 61,424.690 | 1.0000 | | 61,425 | 61,425 | |
| 02/11/2016 060006871406 | S | - 45,656.640 | 1.0000 | | 45,657 | 45,657 | |
| 02/11/2016 060006871419 | S | - 3,001.630 | 1.0000 | | 3,002 | 3,002 | |
| 02/11/2016 060006871424 | S | - 40,312.500 | 1.0000 | | 40,313 | 40,313 | |
| 02/12/2016 060006871401 | S | - 7,073.520 | 1.0000 | | 7,074 | 7,074 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/12/2016 060006871424 | S | - 49,718.750 | 1.0000 | | 49,719 | 49,719 | |
| 02/16/2016 060006871403 | S | - 59,402.470 | 1.0000 | | 59,402 | 59,402 | |
| 02/16/2016 060006871421 | S | - 18,284.960 | 1.0000 | | 18,285 | 18,285 | |
| 02/17/2016 060006871401 | S | - 82,047.230 | 1.0000 | | 82,047 | 82,047 | |
| 02/17/2016 060006871403 | S | - 161,845.100 | 1.0000 | | 161,845 | 161,845 | |
| 02/17/2016 060006871406 | S | - 124,635.200 | 1.0000 | | 124,635 | 124,635 | |
| 02/18/2016 060006871401 | S | - 77,429.570 | 1.0000 | | 77,430 | 77,430 | |
| 02/18/2016 060006871403 | S | - 17,538.150 | 1.0000 | | 17,538 | 17,538 | |
| 02/18/2016 060006871421 | S | - 5,449.150 | 1.0000 | | 5,449 | 5,449 | |
| 02/19/2016 060006871401 | S | - 69,732.980 | 1.0000 | | 69,733 | 69,733 | |
| 02/19/2016 060006871406 | S | - 19,193.630 | 1.0000 | | 19,194 | 19,194 | |
| 02/19/2016 060006871419 | S | - 4,168.370 | 1.0000 | | 4,168 | 4,168 | |
| 02/19/2016 060006871424 | S | - 2,687.500 | 1.0000 | | 2,688 | 2,688 | |
| 02/22/2016 060006871401 | S | - 11,316.660 | 1.0000 | | 11,317 | 11,317 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/22/2016 060006871403 | S | - 20,898.000 | 1.0000 | | 20,898 | 20,898 | |
| 02/22/2016 060006871419 | S | - 5,205.000 | 1.0000 | | 5,205 | 5,205 | |
| 02/22/2016 060006871421 | S | - 127,792.360 | 1.0000 | | 127,792 | 127,792 | |
| 02/22/2016 060006871424 | S | - 28,218.750 | 1.0000 | | 28,219 | 28,219 | |
| 02/22/2016 060006871426 | S | - 145.000 | 1.0000 | | 145 | 145 | |
| 02/23/2016 060006871406 | S | - 92,615.020 | 1.0000 | | 92,615 | 92,615 | |
| 02/23/2016 060006871421 | S | - 37,679.520 | 1.0000 | | 37,680 | 37,680 | |
| 02/24/2016 060006871403 | S | - 15,389.900 | 1.0000 | | 15,390 | 15,390 | |
| 02/24/2016 060006871406 | S | - 77,511.810 | 1.0000 | | 77,512 | 77,512 | |
| 02/24/2016 060006871421 | S | - 6,155.960 | 1.0000 | | 6,156 | 6,156 | |
| 02/24/2016 060006871424 | S | - 32,250.000 | 1.0000 | | 32,250 | 32,250 | |
| 02/26/2016 060006871401 | S | - 113,319.580 | 1.0000 | | 113,320 | 113,320 | |
| 02/26/2016 060006871424 | S | - 33,593.750 | 1.0000 | | 33,594 | 33,594 | |
| 02/26/2016 060006871427 | S | - 50,000.000 | 1.0000 | | 50,000 | 50,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 02/29/2016 060006871406 | S | - 98,711.620 | 1.0000 | | 98,712 | 98,712 | |
| 03/01/2016 060006871401 | S | - 2,299,946.140 | 1.0000 | | 2,299,946 | 2,299,946 | |
| 03/01/2016 060006871402 | S | - 30,108.680 | 1.0000 | | 30,109 | 30,109 | |
| 03/01/2016 060006871406 | S | - 1,094,211.840 | 1.0000 | | 1,094,212 | 1,094,212 | |
| 03/01/2016 060006871419 | S | - 359,560.930 | 1.0000 | | 359,561 | 359,561 | |
| 03/01/2016 060006871424 | S | - 16,656.250 | 1.0000 | | 16,656 | 16,656 | |
| 03/01/2016 060006871426 | S | - 130,535.080 | 1.0000 | | 130,535 | 130,535 | |
| 03/02/2016 060006871401 | S | - 36,137.900 | 1.0000 | | 36,138 | 36,138 | |
| 03/02/2016 060006871406 | S | - 1,308,309.300 | 1.0000 | | 1,308,309 | 1,308,309 | |
| 03/02/2016 060006871419 | S | - 1,929.850 | 1.0000 | | 1,930 | 1,930 | |
| 03/02/2016 060006871426 | S | - 1,182.680 | 1.0000 | | 1,183 | 1,183 | |
| 03/03/2016 060006871402 | S | - 38,869.430 | 1.0000 | | 38,869 | 38,869 | |
| 03/04/2016 060006871402 | S | - 8,136.980 | 1.0000 | | 8,137 | 8,137 | |
| 03/04/2016 060006871403 | S | - 36,345.920 | 1.0000 | | 36,346 | 36,346 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/04/2016 060006871421 | S | - 9,051.480 | 1.0000 | | 9,051 | 9,051 | |
| 03/04/2016 060006871424 | S | - 38,437.500 | 1.0000 | | 38,438 | 38,438 | |
| 03/07/2016 060006871401 | S | - 18,837.070 | 1.0000 | | 18,837 | 18,837 | |
| 03/07/2016 060006871419 | S | - 8,568.060 | 1.0000 | | 8,568 | 8,568 | |
| 03/07/2016 060006871426 | S | - 245.730 | 1.0000 | | 246 | 246 | |
| 03/08/2016 060006871406 | S | - 105,650.570 | 1.0000 | | 105,651 | 105,651 | |
| 03/08/2016 060006871419 | S | - 2,649.710 | 1.0000 | | 2,650 | 2,650 | |
| 03/08/2016 060006871424 | S | - 7,687.500 | 1.0000 | | 7,688 | 7,688 | |
| 03/08/2016 060006871426 | S | - 3,561.820 | 1.0000 | | 3,562 | 3,562 | |
| 03/09/2016 060006871401 | S | - 7,872.410 | 1.0000 | | 7,872 | 7,872 | |
| 03/09/2016 060006871402 | S | - 5,628.010 | 1.0000 | | 5,628 | 5,628 | |
| 03/09/2016 060006871406 | S | - 308,995.500 | 1.0000 | | 308,996 | 308,996 | |
| 03/09/2016 060006871424 | S | - 78,156.250 | 1.0000 | | 78,156 | 78,156 | |
| 03/10/2016 060006871401 | S | - 18,579.870 | 1.0000 | | 18,580 | 18,580 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/10/2016 060006871406 | S | - 386,240.540 | 1.0000 | | 386,241 | 386,241 | |
| 03/11/2016 060006871403 | S | - 80,456.650 | 1.0000 | | 80,457 | 80,457 | |
| 03/11/2016 060006871421 | S | - 22,227.350 | 1.0000 | | 22,227 | 22,227 | |
| 03/15/2016 060006871406 | S | - 375,410.250 | 1.0000 | | 375,410 | 375,410 | |
| 03/15/2016 060006871424 | S | - 23,062.500 | 1.0000 | | 23,063 | 23,063 | |
| 03/16/2016 060006871424 | S | - 7,687.500 | 1.0000 | | 7,688 | 7,688 | |
| 03/17/2016 060006871406 | S | - 122,506.120 | 1.0000 | | 122,506 | 122,506 | |
| 03/18/2016 060006871401 | S | - 23,330.180 | 1.0000 | | 23,330 | 23,330 | |
| 03/18/2016 060006871402 | S | - 2,212.520 | 1.0000 | | 2,213 | 2,213 | |
| 03/18/2016 060006871406 | S | - 272,484.390 | 1.0000 | | 272,484 | 272,484 | |
| 03/18/2016 060006871424 | S | - 57,656.250 | 1.0000 | | 57,656 | 57,656 | |
| 03/21/2016 060006871424 | S | - 19,218.750 | 1.0000 | | 19,219 | 19,219 | |
| 03/22/2016 060006871401 | S | - 12,484.100 | 1.0000 | | 12,484 | 12,484 | |
| 03/22/2016 060006871419 | S | - 194,986.000 | 1.0000 | | 194,986 | 194,986 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/22/2016 060006871426 | S | - 175.000 | 1.0000 | | 175 | 175 | |
| 03/23/2016 060006871401 | S | - 21,025,586.910 | 1.0000 | | 21,025,587 | 21,025,587 | |
| 03/23/2016 060006871401 | S | - 4,666,446.810 | 1.0000 | | 4,666,447 | 4,666,447 | |
| 03/23/2016 060006871406 | S | - 11,493.590 | 1.0000 | | 11,494 | 11,494 | |
| 03/23/2016 060006871413 | S | - 1.890 | 1.0000 | | 2 | 2 | |
| 03/23/2016 060006871419 | S | - 4,351,562.650 | 1.0000 | | 4,351,563 | 4,351,563 | |
| 03/23/2016 060006871419 | S | - 636,481.480 | 1.0000 | | 636,481 | 636,481 | |
| 03/23/2016 060006871420 | S | -.460 | 1.0000 | | | | |
| 03/23/2016 060006871424 | S | - 16,656.250 | 1.0000 | | 16,656 | 16,656 | |
| 03/23/2016 060006871426 | S | - 777,965.030 | 1.0000 | | 777,965 | 777,965 | |
| 03/23/2016 060006871426 | S | - 252,061.700 | 1.0000 | | 252,062 | 252,062 | |
| 03/24/2016 060006871401 | S | - 44,421.000 | 1.0000 | | 44,421 | 44,421 | |
| 03/24/2016 060006871406 | S | - 340,642.310 | 1.0000 | | 340,642 | 340,642 | |
| 03/24/2016 060006871419 | S | - 13,136.000 | 1.0000 | | 13,136 | 13,136 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 03/24/2016 060006871424 | S | - 84,562.500 | 1.0000 | | 84,563 | 84,563 | |
| 03/28/2016 060006871401 | S | - 15,730.460 | 1.0000 | | 15,730 | 15,730 | |
| 03/28/2016 060006871406 | S | - 19,850.250 | 1.0000 | | 19,850 | 19,850 | |
| 03/29/2016 060006871402 | S | - 22,499.210 | 1.0000 | | 22,499 | 22,499 | |
| 03/29/2016 060006871406 | S | - 74,957.950 | 1.0000 | | 74,958 | 74,958 | |
| 03/30/2016 060006871424 | S | - 24,343.750 | 1.0000 | | 24,344 | 24,344 | |
| 03/30/2016 060006871424 | S | - 39,718.750 | 1.0000 | | 39,719 | 39,719 | |
| 03/31/2016 060006871406 | S | - 64,517.460 | 1.0000 | | 64,517 | 64,517 | |
| 04/01/2016 060006871401 | S | - 2,102,727.210 | 1.0000 | | 2,102,727 | 2,102,727 | |
| 04/01/2016 060006871402 | S | - 26,183.010 | 1.0000 | | 26,183 | 26,183 | |
| 04/01/2016 060006871419 | S | - 358,107.620 | 1.0000 | | 358,108 | 358,108 | |
| 04/01/2016 060006871424 | S | - 43,562.500 | 1.0000 | | 43,563 | 43,563 | |
| 04/01/2016 060006871426 | S | - 130,721.200 | 1.0000 | | 130,721 | 130,721 | |
| 04/04/2016 060006871401 | S | - 94,720.800 | 1.0000 | | 94,721 | 94,721 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/04/2016 060006871406 | S | - 553,001.130 | 1.0000 | | 553,001 | 553,001 | |
| 04/04/2016 060006871419 | S | - 13,464.140 | 1.0000 | | 13,464 | 13,464 | |
| 04/04/2016 060006871424 | S | - 1,281.250 | 1.0000 | | 1,281 | 1,281 | |
| 04/04/2016 060006871426 | S | - 5,822.040 | 1.0000 | | 5,822 | 5,822 | |
| 04/05/2016 060006871402 | S | - 72,571.060 | 1.0000 | | 72,571 | 72,571 | |
| 04/05/2016 060006871403 | S | - 28,579.420 | 1.0000 | | 28,579 | 28,579 | |
| 04/05/2016 060006871421 | S | - 43,707.250 | 1.0000 | | 43,707 | 43,707 | |
| 04/05/2016 060006871424 | S | - 16,656.250 | 1.0000 | | 16,656 | 16,656 | |
| 04/06/2016 060006871401 | S | - 11,638.430 | 1.0000 | | 11,638 | 11,638 | |
| 04/06/2016 060006871406 | S | - 9,025.140 | 1.0000 | | 9,025 | 9,025 | |
| 04/06/2016 060006871419 | S | - 150.000 | 1.0000 | | 150 | 150 | |
| 04/06/2016 060006871424 | S | - 83,281.250 | 1.0000 | | 83,281 | 83,281 | |
| 04/07/2016 060006871401 | S | - 298.980 | 1.0000 | | 299 | 299 | |
| 04/07/2016 060006871406 | S | - 62,460.630 | 1.0000 | | 62,461 | 62,461 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/07/2016 060006871424 | S | - 2,100,336.000 | 1.0000 | | 2,100,336 | 2,100,336 | |
| 04/11/2016 060006871401 | S | - 475,552.640 | 1.0000 | | 475,553 | 475,553 | |
| 04/11/2016 060006871402 | S | - 72,807.000 | 1.0000 | | 72,807 | 72,807 | |
| 04/11/2016 060006871419 | S | - 550,000.000 | 1.0000 | | 550,000 | 550,000 | |
| 04/11/2016 060006871419 | S | - 9,838.040 | 1.0000 | | 9,838 | 9,838 | |
| 04/11/2016 060006871424 | S | - 33,312.500 | 1.0000 | | 33,313 | 33,313 | |
| 04/11/2016 060006871426 | S | - 16,576.360 | 1.0000 | | 16,576 | 16,576 | |
| 04/12/2016 060006871406 | S | - 161,475.710 | 1.0000 | | 161,476 | 161,476 | |
| 04/12/2016 060006871424 | S | - 5,687.500 | 1.0000 | | 5,688 | 5,688 | |
| 04/13/2016 060006871406 | S | - 56,548.740 | 1.0000 | | 56,549 | 56,549 | |
| 04/13/2016 060006871424 | S | - 36,562.500 | 1.0000 | | 36,563 | 36,563 | |
| 04/14/2016 060006871401 | S | - 40,512.160 | 1.0000 | | 40,512 | 40,512 | |
| 04/14/2016 060006871406 | S | - 27,535.940 | 1.0000 | | 27,536 | 27,536 | |
| 04/14/2016 060006871419 | S | - 14,655.290 | 1.0000 | | 14,655 | 14,655 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/14/2016 060006871426 | S | - 434.130 | 1.0000 | | 434 | 434 | |
| 04/15/2016 060006871401 | S | - 12,478.030 | 1.0000 | | 12,478 | 12,478 | |
| 04/15/2016 060006871402 | S | - 55,201.170 | 1.0000 | | 55,201 | 55,201 | |
| 04/15/2016 060006871419 | S | - 509.000 | 1.0000 | | 509 | 509 | |
| 04/18/2016 060006871401 | S | - 137,539.490 | 1.0000 | | 137,539 | 137,539 | |
| 04/18/2016 060006871406 | S | - 40,755.510 | 1.0000 | | 40,756 | 40,756 | |
| 04/18/2016 060006871419 | S | - 28,331.980 | 1.0000 | | 28,332 | 28,332 | |
| 04/18/2016 060006871426 | S | - 23,237.780 | 1.0000 | | 23,238 | 23,238 | |
| 04/19/2016 060006871406 | S | - 785,729.730 | 1.0000 | | 785,730 | 785,730 | |
| 04/19/2016 060006871424 | S | - 22,750.000 | 1.0000 | | 22,750 | 22,750 | |
| 04/20/2016 060006871401 | S | - 73,722.000 | 1.0000 | | 73,722 | 73,722 | |
| 04/20/2016 060006871406 | S | - 28,093.870 | 1.0000 | | 28,094 | 28,094 | |
| 04/20/2016 060006871419 | S | - 16,576.000 | 1.0000 | | 16,576 | 16,576 | |
| 04/20/2016 060006871424 | S | - 6,500.000 | 1.0000 | | 6,500 | 6,500 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/20/2016 060006871426 | S | - 12,291.000 | 1.0000 | | 12,291 | 12,291 | |
| 04/21/2016 060006871406 | S | - 47,642.160 | 1.0000 | | 47,642 | 47,642 | |
| 04/21/2016 060006871424 | S | - 52,812.500 | 1.0000 | | 52,813 | 52,813 | |
| 04/22/2016 060006871401 | S | - 57,858.790 | 1.0000 | | 57,859 | 57,859 | |
| 04/22/2016 060006871424 | S | - 21,125.000 | 1.0000 | | 21,125 | 21,125 | |
| 04/25/2016 060006871424 | S | - 7,312.500 | 1.0000 | | 7,313 | 7,313 | |
| 04/26/2016 060006871401 | S | - 256,069.100 | 1.0000 | | 256,069 | 256,069 | |
| 04/27/2016 060006871401 | S | - 147,923.730 | 1.0000 | | 147,924 | 147,924 | |
| 04/27/2016 060006871403 | S | - 78,456.050 | 1.0000 | | 78,456 | 78,456 | |
| 04/27/2016 060006871421 | S | - 23,536.820 | 1.0000 | | 23,537 | 23,537 | |
| 04/27/2016 060006871424 | S | - 14,625.000 | 1.0000 | | 14,625 | 14,625 | |
| 04/28/2016 060006871401 | S | - 28,320.590 | 1.0000 | | 28,321 | 28,321 | |
| 04/28/2016 060006871419 | S | - 1,642.010 | 1.0000 | | 1,642 | 1,642 | |
| 04/28/2016 060006871424 | S | - 22,750.000 | 1.0000 | | 22,750 | 22,750 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 04/28/2016 060006871426 | S | - 328.400 | 1.0000 | | 328 | 328 | |
| 04/29/2016 060006871427 | S | - 15,000.000 | 1.0000 | | 15,000 | 15,000 | |
| 05/02/2016 060006871401 | S | - 2,127,238.970 | 1.0000 | | 2,127,239 | 2,127,239 | |
| 05/02/2016 060006871419 | S | - 362,865.020 | 1.0000 | | 362,865 | 362,865 | |
| 05/02/2016 060006871426 | S | - 130,919.560 | 1.0000 | | 130,920 | 130,920 | |
| 05/03/2016 060006871401 | S | - 49,179.140 | 1.0000 | | 49,179 | 49,179 | |
| 05/03/2016 060006871406 | S | - 656,338.470 | 1.0000 | | 656,338 | 656,338 | |
| 05/03/2016 060006871419 | S | - 599.380 | 1.0000 | | 599 | 599 | |
| 05/03/2016 060006871424 | S | - 38,187.500 | 1.0000 | | 38,188 | 38,188 | |
| 05/03/2016 060006871426 | S | - 461.120 | 1.0000 | | 461 | 461 | |
| 05/04/2016 060006871401 | S | - 35,674.630 | 1.0000 | | 35,675 | 35,675 | |
| 05/04/2016 060006871402 | S | - 41,853.680 | 1.0000 | | 41,854 | 41,854 | |
| 05/04/2016 060006871419 | S | - 8,024.800 | 1.0000 | | 8,025 | 8,025 | |
| 05/06/2016 060006871402 | S | - 199,178.640 | 1.0000 | | 199,179 | 199,179 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/09/2016 060006871406 | S | - 30,059.440 | 1.0000 | | 30,059 | 30,059 | |
| 05/09/2016 060006871424 | S | - 14,625.000 | 1.0000 | | 14,625 | 14,625 | |
| 05/10/2016 060006871401 | S | - 72,652.830 | 1.0000 | | 72,653 | 72,653 | |
| 05/10/2016 060006871406 | S | - 153,473.820 | 1.0000 | | 153,474 | 153,474 | |
| 05/10/2016 060006871419 | S | - 5,956.280 | 1.0000 | | 5,956 | 5,956 | |
| 05/10/2016 060006871426 | S | - 179.610 | 1.0000 | | 180 | 180 | |
| 05/11/2016 060006871401 | S | - 8,919.620 | 1.0000 | | 8,920 | 8,920 | |
| 05/11/2016 060006871406 | S | - 105,607.860 | 1.0000 | | 105,608 | 105,608 | |
| 05/11/2016 060006871419 | S | - 762.820 | 1.0000 | | 763 | 763 | |
| 05/11/2016 060006871424 | S | - 41,523.350 | 1.0000 | | 41,523 | 41,523 | |
| 05/11/2016 060006871426 | S | - 4,083.000 | 1.0000 | | 4,083 | 4,083 | |
| 05/12/2016 060006871415 | S | - 41,523.350 | 1.0000 | | 41,523 | 41,523 | |
| 05/13/2016 060006871401 | S | - 422,720.610 | 1.0000 | | 422,721 | 422,721 | |
| 05/13/2016 060006871403 | S | - 43,952.290 | 1.0000 | | 43,952 | 43,952 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 05/13/2016 060006871421 | S | - 17,228.730 | 1.0000 | | 17,229 | 17,229 | |
| 05/20/2016 060006871401 | S | - 18,223.120 | 1.0000 | | 18,223 | 18,223 | |
| 05/24/2016 060006871401 | S | - 3,050.630 | 1.0000 | | 3,051 | 3,051 | |
| 05/24/2016 060006871406 | S | - 113,683.630 | 1.0000 | | 113,684 | 113,684 | |
| 05/27/2016 060006871413 | S | - 600,000.000 | 1.0000 | | 600,000 | 600,000 | |
| 05/31/2016 060006871401 | S | - 23,020.590 | 1.0000 | | 23,021 | 23,021 | |
| 05/31/2016 060006871406 | S | - 49,294.850 | 1.0000 | | 49,295 | 49,295 | |
| 06/01/2016 060006871401 | S | - 1,998,463.110 | 1.0000 | | 1,998,463 | 1,998,463 | |
| 06/01/2016 060006871402 | S | - 28,211.060 | 1.0000 | | 28,211 | 28,211 | |
| 06/01/2016 060006871419 | S | - 291,987.110 | 1.0000 | | 291,987 | 291,987 | |
| 06/01/2016 060006871426 | S | - 119,771.480 | 1.0000 | | 119,771 | 119,771 | |
| 06/02/2016 060006871401 | S | - 57,885.910 | 1.0000 | | 57,886 | 57,886 | |
| 06/02/2016 060006871406 | S | - 2,075,710.700 | 1.0000 | | 2,075,711 | 2,075,711 | |
| 06/02/2016 060006871419 | S | - 366.100 | 1.0000 | | 366 | 366 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/03/2016 060006871402 | S | - 111,376.480 | 1.0000 | | 111,376 | 111,376 | |
| 06/03/2016 060006871406 | S | - 18,510.920 | 1.0000 | | 18,511 | 18,511 | |
| 06/06/2016 060006871401 | S | - 21,345.710 | 1.0000 | | 21,346 | 21,346 | |
| 06/07/2016 060006871401 | S | - 30,472.310 | 1.0000 | | 30,472 | 30,472 | |
| 06/07/2016 060006871402 | S | - 10,007.750 | 1.0000 | | 10,008 | 10,008 | |
| 06/07/2016 060006871406 | S | - 162,660.320 | 1.0000 | | 162,660 | 162,660 | |
| 06/07/2016 060006871419 | S | - 3,471.070 | 1.0000 | | 3,471 | 3,471 | |
| 06/07/2016 060006871426 | S | - 694.210 | 1.0000 | | 694 | 694 | |
| 06/09/2016 060006871401 | S | - 437,535.570 | 1.0000 | | 437,536 | 437,536 | |
| 06/09/2016 060006871415 | S | -.240 | 1.0000 | | | | |
| 06/13/2016 060006871401 | S | - 3,801.140 | 1.0000 | | 3,801 | 3,801 | |
| 06/13/2016 060006871406 | S | - 230,912.670 | 1.0000 | | 230,913 | 230,913 | |
| 06/13/2016 060006871419 | S | - 1,683.180 | 1.0000 | | 1,683 | 1,683 | |
| 06/13/2016 060006871426 | S | - 54.280 | 1.0000 | | 54 | 54 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/14/2016 060006871401 | S | - 12,687.660 | 1.0000 | | 12,688 | 12,688 | |
| 06/14/2016 060006871401 | S | - 9,231.720 | 1.0000 | | 9,232 | 9,232 | |
| 06/14/2016 060006871406 | S | - 471,727.450 | 1.0000 | | 471,727 | 471,727 | |
| 06/14/2016 060006871419 | S | - 5,658.510 | 1.0000 | | 5,659 | 5,659 | |
| 06/14/2016 060006871419 | S | - 2,231.490 | 1.0000 | | 2,231 | 2,231 | |
| 06/14/2016 060006871426 | S | - 175.960 | 1.0000 | | 176 | 176 | |
| 06/14/2016 060006871426 | S | - 187.090 | 1.0000 | | 187 | 187 | |
| 06/16/2016 060006871401 | S | - 235,355.310 | 1.0000 | | 235,355 | 235,355 | |
| 06/16/2016 060006871402 | S | - 54.140 | 1.0000 | | 54 | 54 | |
| 06/16/2016 060006871419 | S | - 4,623.090 | 1.0000 | | 4,623 | 4,623 | |
| 06/17/2016 060006871401 | S | - 89,866.370 | 1.0000 | | 89,866 | 89,866 | |
| 06/20/2016 060006871406 | S | - 1,417.700 | 1.0000 | | 1,418 | 1,418 | |
| 06/20/2016 060006871424 | S | - 4,557.600 | 1.0000 | | 4,558 | 4,558 | |
| 06/21/2016 060006871401 | S | - 65,277.000 | 1.0000 | | 65,277 | 65,277 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/21/2016 060006871419 | S | - 12,111.000 | 1.0000 | | 12,111 | 12,111 | |
| 06/21/2016 060006871424 | S | - 40,500.000 | 1.0000 | | 40,500 | 40,500 | |
| 06/21/2016 060006871426 | S | - 2,422.000 | 1.0000 | | 2,422 | 2,422 | |
| 06/22/2016 060006871424 | S | - 15,750.000 | 1.0000 | | 15,750 | 15,750 | |
| 06/23/2016 060006871406 | S | - 4,211.860 | 1.0000 | | 4,212 | 4,212 | |
| 06/24/2016 060006871424 | S | - 58,500.000 | 1.0000 | | 58,500 | 58,500 | |
| 06/27/2016 060006871402 | S | - 48.630 | 1.0000 | | 49 | 49 | |
| 06/27/2016 060006871403 | S | - 40,445.210 | 1.0000 | | 40,445 | 40,445 | |
| 06/27/2016 060006871406 | S | - 24,615.290 | 1.0000 | | 24,615 | 24,615 | |
| 06/27/2016 060006871421 | S | - 9,435.710 | 1.0000 | | 9,436 | 9,436 | |
| 06/28/2016 060006871406 | S | - 124,994.100 | 1.0000 | | 124,994 | 124,994 | |
| 06/29/2016 060006871413 | S | - 300,000.000 | 1.0000 | | 300,000 | 300,000 | |
| 06/29/2016 060006871428 | S | - 225,000.000 | 1.0000 | | 225,000 | 225,000 | |
| 06/30/2016 060006871401 | S | - 253,457.440 | 1.0000 | | 253,457 | 253,457 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 06/30/2016 060006871406 | S | - 1,122,773.390 | 1.0000 | | 1,122,773 | 1,122,773 | |
| 06/30/2016 060006871424 | S | - 2,250.000 | 1.0000 | | 2,250 | 2,250 | |
| 06/30/2016 060006871424 | S | - 3,375.000 | 1.0000 | | 3,375 | 3,375 | |
| 07/01/2016 060006871401 | S | - 2,192,752.970 | 1.0000 | | 2,192,753 | 2,192,753 | |
| 07/01/2016 060006871402 | S | - 28,609.640 | 1.0000 | | 28,610 | 28,610 | |
| 07/01/2016 060006871403 | S | - 172,872.500 | 1.0000 | | 172,873 | 172,873 | |
| 07/01/2016 060006871419 | S | - 365,569.590 | 1.0000 | | 365,570 | 365,570 | |
| 07/01/2016 060006871421 | S | - 57,627.500 | 1.0000 | | 57,628 | 57,628 | |
| 07/01/2016 060006871424 | S | - 23,625.000 | 1.0000 | | 23,625 | 23,625 | |
| 07/01/2016 060006871426 | S | - 131,146.630 | 1.0000 | | 131,147 | 131,147 | |
| 07/06/2016 060006871401 | S | - 567,603.930 | 1.0000 | | 567,604 | 567,604 | |
| 07/06/2016 060006871402 | S | - 31,081.030 | 1.0000 | | 31,081 | 31,081 | |
| 07/06/2016 060006871419 | S | - 109,122.900 | 1.0000 | | 109,123 | 109,123 | |
| 07/06/2016 060006871426 | S | - 21,799.420 | 1.0000 | | 21,799 | 21,799 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/07/2016 060006871401 | S | - 282,962.410 | 1.0000 | | 282,962 | 282,962 | |
| 07/07/2016 060006871406 | S | - 715,259.320 | 1.0000 | | 715,259 | 715,259 | |
| 07/07/2016 060006871419 | S | - 577.560 | 1.0000 | | 578 | 578 | |
| 07/07/2016 060006871424 | S | - 2,401,038.000 | 1.0000 | | 2,401,038 | 2,401,038 | |
| 07/07/2016 060006871424 | S | - 10,270.800 | 1.0000 | | 10,271 | 10,271 | |
| 07/08/2016 060006871419 | S | - 3,986.560 | 1.0000 | | 3,987 | 3,987 | |
| 07/12/2016 060006871401 | S | - 21,948.880 | 1.0000 | | 21,949 | 21,949 | |
| 07/12/2016 060006871403 | S | - 18,704.740 | 1.0000 | | 18,705 | 18,705 | |
| 07/12/2016 060006871406 | S | - 152,300.180 | 1.0000 | | 152,300 | 152,300 | |
| 07/12/2016 060006871421 | S | - 8,980.040 | 1.0000 | | 8,980 | 8,980 | |
| 07/12/2016 060006871424 | S | - 61,250.000 | 1.0000 | | 61,250 | 61,250 | |
| 07/13/2016 060006871402 | S | - 479,289.930 | 1.0000 | | 479,290 | 479,290 | |
| 07/13/2016 060006871424 | S | - 91,875.000 | 1.0000 | | 91,875 | 91,875 | |
| 07/14/2016 060006871403 | S | - 24,160.500 | 1.0000 | | 24,161 | 24,161 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/14/2016 060006871421 | S | - 8,081.000 | 1.0000 | | 8,081 | 8,081 | |
| 07/15/2016 060006871401 | S | - 37,937.810 | 1.0000 | | 37,938 | 37,938 | |
| 07/15/2016 060006871419 | S | - 2,887.640 | 1.0000 | | 2,888 | 2,888 | |
| 07/15/2016 060006871424 | S | - 96,468.750 | 1.0000 | | 96,469 | 96,469 | |
| 07/15/2016 060006871426 | S | - 301.180 | 1.0000 | | 301 | 301 | |
| 07/18/2016 060006871401 | S | - 18,242.740 | 1.0000 | | 18,243 | 18,243 | |
| 07/18/2016 060006871402 | S | - 2.200 | 1.0000 | | 2 | 2 | |
| 07/18/2016 060006871406 | S | - 266,664.720 | 1.0000 | | 266,665 | 266,665 | |
| 07/19/2016 060006871401 | S | - 12,623.480 | 1.0000 | | 12,623 | 12,623 | |
| 07/19/2016 060006871406 | S | - 125,925.670 | 1.0000 | | 125,926 | 125,926 | |
| 07/19/2016 060006871416 | S | - 415.630 | 1.0000 | | 416 | 416 | |
| 07/19/2016 060006871419 | S | - 5,652.250 | 1.0000 | | 5,652 | 5,652 | |
| 07/19/2016 060006871424 | S | - 65,843.750 | 1.0000 | | 65,844 | 65,844 | |
| 07/19/2016 060006871424 | S | - 4,593.750 | 1.0000 | | 4,594 | 4,594 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/19/2016 060006871426 | S | - 171.560 | 1.0000 | | 172 | 172 | |
| 07/20/2016 060006871401 | S | - 157,825.850 | 1.0000 | | 157,826 | 157,826 | |
| 07/20/2016 060006871402 | S | - 226,519.840 | 1.0000 | | 226,520 | 226,520 | |
| 07/20/2016 060006871406 | S | - 165,270.540 | 1.0000 | | 165,271 | 165,271 | |
| 07/20/2016 060006871419 | S | - 32,396.590 | 1.0000 | | 32,397 | 32,397 | |
| 07/20/2016 060006871426 | S | - 6,443.620 | 1.0000 | | 6,444 | 6,444 | |
| 07/21/2016 060006871402 | S | - 11,963.320 | 1.0000 | | 11,963 | 11,963 | |
| 07/21/2016 060006871406 | S | - 958,810.630 | 1.0000 | | 958,811 | 958,811 | |
| 07/21/2016 060006871424 | S | - 36,750.000 | 1.0000 | | 36,750 | 36,750 | |
| 07/22/2016 060006871402 | S | - 17,344.600 | 1.0000 | | 17,345 | 17,345 | |
| 07/25/2016 060006871401 | S | - 428,505.200 | 1.0000 | | 428,505 | 428,505 | |
| 07/26/2016 060006871401 | S | - 422.970 | 1.0000 | | 423 | 423 | |
| 07/26/2016 060006871424 | S | - 3,062.500 | 1.0000 | | 3,063 | 3,063 | |
| 07/27/2016 060006871401 | S | - 3,400.790 | 1.0000 | | 3,401 | 3,401 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 07/27/2016 060006871401 | S | - 142,184.300 | 1.0000 | | 142,184 | 142,184 | |
| 07/27/2016 060006871419 | S | - 1,521.740 | 1.0000 | | 1,522 | 1,522 | |
| 07/27/2016 060006871419 | S | - 29,071.980 | 1.0000 | | 29,072 | 29,072 | |
| 07/27/2016 060006871426 | S | - 46.370 | 1.0000 | | 46 | 46 | |
| 07/27/2016 060006871426 | S | - 5,814.400 | 1.0000 | | 5,814 | 5,814 | |
| 07/28/2016 060006871401 | S | - 340,738.710 | 1.0000 | | 340,739 | 340,739 | |
| 07/28/2016 060006871406 | S | - 223,000.090 | 1.0000 | | 223,000 | 223,000 | |
| 07/29/2016 060006871401 | S | - 2,587.250 | 1.0000 | | 2,587 | 2,587 | |
| 08/01/2016 060006871401 | S | - 2,795,663.730 | 1.0000 | | 2,795,664 | 2,795,664 | |
| 08/01/2016 060006871402 | S | - 28,249.330 | 1.0000 | | 28,249 | 28,249 | |
| 08/01/2016 060006871406 | S | - 236,431.820 | 1.0000 | | 236,432 | 236,432 | |
| 08/01/2016 060006871419 | S | - 371,008.000 | 1.0000 | | 371,008 | 371,008 | |
| 08/01/2016 060006871426 | S | - 130,813.140 | 1.0000 | | 130,813 | 130,813 | |
| 08/02/2016 060006871401 | S | - 72,457.830 | 1.0000 | | 72,458 | 72,458 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/02/2016 060006871406 | S | - 610,061.850 | 1.0000 | | 610,062 | 610,062 | |
| 08/02/2016 060006871419 | S | - 13,757.450 | 1.0000 | | 13,757 | 13,757 | |
| 08/02/2016 060006871426 | S | - 3,311.240 | 1.0000 | | 3,311 | 3,311 | |
| 08/03/2016 060006871406 | S | - 3,140.310 | 1.0000 | | 3,140 | 3,140 | |
| 08/03/2016 060006871424 | S | - 41,343.750 | 1.0000 | | 41,344 | 41,344 | |
| 08/03/2016 060006871424 | S | - 61,250.000 | 1.0000 | | 61,250 | 61,250 | |
| 08/04/2016 060006871401 | S | - 3,390.000 | 1.0000 | | 3,390 | 3,390 | |
| 08/04/2016 060006871421 | S | - 4,104.950 | 1.0000 | | 4,105 | 4,105 | |
| 08/04/2016 060006871424 | S | - 9,187.500 | 1.0000 | | 9,188 | 9,188 | |
| 08/08/2016 060006871401 | S | - 72,752.970 | 1.0000 | | 72,753 | 72,753 | |
| 08/08/2016 060006871402 | S | - 39,921.720 | 1.0000 | | 39,922 | 39,922 | |
| 08/08/2016 060006871406 | S | - 751,139.830 | 1.0000 | | 751,140 | 751,140 | |
| 08/08/2016 060006871424 | S | - 78,093.750 | 1.0000 | | 78,094 | 78,094 | |
| 08/09/2016 060006871401 | S | - 268,330.130 | 1.0000 | | 268,330 | 268,330 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/10/2016 060006871401 | S | - 12,887.860 | 1.0000 | | 12,888 | 12,888 | |
| 08/10/2016 060006871401 | S | - 62,985.740 | 1.0000 | | 62,986 | 62,986 | |
| 08/10/2016 060006871403 | S | - 17,758.300 | 1.0000 | | 17,758 | 17,758 | |
| 08/10/2016 060006871406 | S | - 24,931.660 | 1.0000 | | 24,932 | 24,932 | |
| 08/10/2016 060006871421 | S | - 5,531.930 | 1.0000 | | 5,532 | 5,532 | |
| 08/10/2016 060006871426 | S | - 179.680 | 1.0000 | | 180 | 180 | |
| 08/10/2016 060006871426 | S | - 2,758.620 | 1.0000 | | 2,759 | 2,759 | |
| 08/12/2016 060006871401 | S | - 85,170.450 | 1.0000 | | 85,170 | 85,170 | |
| 08/12/2016 060006871419 | S | - 6,228.210 | 1.0000 | | 6,228 | 6,228 | |
| 08/12/2016 060006871424 | S | - 82,687.500 | 1.0000 | | 82,688 | 82,688 | |
| 08/15/2016 060006871401 | S | - 352,567.680 | 1.0000 | | 352,568 | 352,568 | |
| 08/16/2016 060006871406 | S | - 97,131.180 | 1.0000 | | 97,131 | 97,131 | |
| 08/16/2016 060006871424 | S | - 57,688.750 | 1.0000 | | 57,689 | 57,689 | |
| 08/17/2016 060006871403 | S | - 28,179.000 | 1.0000 | | 28,179 | 28,179 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/17/2016 060006871416 | S | - 11,992.430 | 1.0000 | | 11,992 | 11,992 | |
| 08/17/2016 060006871421 | S | - 9,090.000 | 1.0000 | | 9,090 | 9,090 | |
| 08/17/2016 060006871424 | S | - 32,156.250 | 1.0000 | | 32,156 | 32,156 | |
| 08/18/2016 060006871416 | S | - 2,675.000 | 1.0000 | | 2,675 | 2,675 | |
| 08/19/2016 060006871401 | S | - 26,732.590 | 1.0000 | | 26,733 | 26,733 | |
| 08/22/2016 060006871406 | S | - 10,805.340 | 1.0000 | | 10,805 | 10,805 | |
| 08/23/2016 060006871401 | S | - 130,572.560 | 1.0000 | | 130,573 | 130,573 | |
| 08/23/2016 060006871419 | S | - 14,184.570 | 1.0000 | | 14,185 | 14,185 | |
| 08/23/2016 060006871426 | S | - 2,912.370 | 1.0000 | | 2,912 | 2,912 | |
| 08/24/2016 060006871401 | S | - 16,633.860 | 1.0000 | | 16,634 | 16,634 | |
| 08/25/2016 060006871401 | S | - 3,292.590 | 1.0000 | | 3,293 | 3,293 | |
| 08/25/2016 060006871424 | S | - 9,187.500 | 1.0000 | | 9,188 | 9,188 | |
| 08/26/2016 060006871401 | S | - 14,190.210 | 1.0000 | | 14,190 | 14,190 | |
| 08/26/2016 060006871406 | S | - 56,300.540 | 1.0000 | | 56,301 | 56,301 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 08/26/2016 060006871424 | S | - 26,953.920 | 1.0000 | | 26,954 | 26,954 | |
| 08/29/2016 060006871413 | S | - 500,000.000 | 1.0000 | | 500,000 | 500,000 | |
| 08/29/2016 060006871419 | S | - 100,136.070 | 1.0000 | | 100,136 | 100,136 | |
| 08/29/2016 060006871424 | S | - 68,906.250 | 1.0000 | | 68,906 | 68,906 | |
| 08/29/2016 060006871426 | S | - 5.180 | 1.0000 | | 5 | 5 | |
| 08/30/2016 060006871401 | S | - 21,282.050 | 1.0000 | | 21,282 | 21,282 | |
| 08/30/2016 060006871406 | S | - 101,756.470 | 1.0000 | | 101,756 | 101,756 | |
| 08/30/2016 060006871420 | S | - 100,000.000 | 1.0000 | | 100,000 | 100,000 | |
| 08/30/2016 060006871426 | S | - 605.770 | 1.0000 | | 606 | 606 | |
| 08/31/2016 060006871401 | S | - 12,750.810 | 1.0000 | | 12,751 | 12,751 | |
| 08/31/2016 060006871419 | S | - 65,868.240 | 1.0000 | | 65,868 | 65,868 | |
| 08/31/2016 060006871420 | S | - 100,000.000 | 1.0000 | | 100,000 | 100,000 | |
| 08/31/2016 060006871424 | S | - 16,843.750 | 1.0000 | | 16,844 | 16,844 | |
| 09/01/2016 060006871401 | S | - 2,185,176.170 | 1.0000 | | 2,185,176 | 2,185,176 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/01/2016 060006871402 | S | - 22,466.540 | 1.0000 | | 22,467 | 22,467 | |
| 09/01/2016 060006871419 | S | - 371,527.320 | 1.0000 | | 371,527 | 371,527 | |
| 09/01/2016 060006871426 | S | - 130,760.390 | 1.0000 | | 130,760 | 130,760 | |
| 09/02/2016 060006871406 | S | - 710,733.800 | 1.0000 | | 710,734 | 710,734 | |
| 09/02/2016 060006871426 | S | - 149.740 | 1.0000 | | 150 | 150 | |
| 09/06/2016 060006871401 | S | - 605.830 | 1.0000 | | 606 | 606 | |
| 09/06/2016 060006871402 | S | - 31,395.530 | 1.0000 | | 31,396 | 31,396 | |
| 09/07/2016 060006871401 | S | - 19,136.310 | 1.0000 | | 19,136 | 19,136 | |
| 09/07/2016 060006871402 | S | - 1,995,126.440 | 1.0000 | | 1,995,126 | 1,995,126 | |
| 09/07/2016 060006871403 | S | - 92,810.000 | 1.0000 | | 92,810 | 92,810 | |
| 09/07/2016 060006871419 | S | - 5,897.220 | 1.0000 | | 5,897 | 5,897 | |
| 09/07/2016 060006871421 | S | - 28,376.000 | 1.0000 | | 28,376 | 28,376 | |
| 09/07/2016 060006871424 | S | - 47,468.750 | 1.0000 | | 47,469 | 47,469 | |
| 09/07/2016 060006871426 | S | - 224.660 | 1.0000 | | 225 | 225 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/08/2016 060006871403 | S | - 137,040.850 | 1.0000 | | 137,041 | 137,041 | |
| 09/08/2016 060006871421 | S | - 44,344.190 | 1.0000 | | 44,344 | 44,344 | |
| 09/08/2016 060006871426 | S | - 528.850 | 1.0000 | | 529 | 529 | |
| 09/09/2016 060006871416 | S | -.120 | 1.0000 | | | | |
| 09/09/2016 060006871424 | S | - 111,781.130 | 1.0000 | | 111,781 | 111,781 | |
| 09/12/2016 060006871401 | S | - 162,922.770 | 1.0000 | | 162,923 | 162,923 | |
| 09/12/2016 060006871406 | S | - 3,524.080 | 1.0000 | | 3,524 | 3,524 | |
| 09/12/2016 060006871424 | S | - 78,093.750 | 1.0000 | | 78,094 | 78,094 | |
| 09/13/2016 060006871424 | S | - 3,062.500 | 1.0000 | | 3,063 | 3,063 | |
| 09/14/2016 060006871406 | S | - 37,083.790 | 1.0000 | | 37,084 | 37,084 | |
| 09/14/2016 060006871424 | S | - 73,500.000 | 1.0000 | | 73,500 | 73,500 | |
| 09/16/2016 060006871402 | S | - 422,906.790 | 1.0000 | | 422,907 | 422,907 | |
| 09/16/2016 060006871406 | S | - 78,919.740 | 1.0000 | | 78,920 | 78,920 | |
| 09/16/2016 060006871424 | S | - 22,968.750 | 1.0000 | | 22,969 | 22,969 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/19/2016 060006871403 | S | - 111,539.110 | 1.0000 | | 111,539 | 111,539 | |
| 09/19/2016 060006871421 | S | - 36,982.990 | 1.0000 | | 36,983 | 36,983 | |
| 09/19/2016 060006871426 | S | - 625,000.000 | 1.0000 | | 625,000 | 625,000 | |
| 09/19/2016 060006871426 | S | - 324,352.400 | 1.0000 | | 324,352 | 324,352 | |
| 09/20/2016 060006871401 | S | - 8,134.140 | 1.0000 | | 8,134 | 8,134 | |
| 09/20/2016 060006871403 | S | - 31,275.000 | 1.0000 | | 31,275 | 31,275 | |
| 09/20/2016 060006871406 | S | - 105,763.780 | 1.0000 | | 105,764 | 105,764 | |
| 09/20/2016 060006871421 | S | - 10,425.000 | 1.0000 | | 10,425 | 10,425 | |
| 09/22/2016 060006871401 | S | - 207,484.690 | 1.0000 | | 207,485 | 207,485 | |
| 09/22/2016 060006871406 | S | - 257,990.430 | 1.0000 | | 257,990 | 257,990 | |
| 09/23/2016 060006871401 | S | - 505.720 | 1.0000 | | 506 | 506 | |
| 09/27/2016 060006871401 | S | - 38,279,599.980 | 1.0000 | | 38,279,600 | 38,279,600 | |
| 09/27/2016 060006871402 | S | - 79,455.640 | 1.0000 | | 79,456 | 79,456 | |
| 09/27/2016 060006871403 | S | - 657,713.630 | 1.0000 | | 657,714 | 657,714 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/27/2016 060006871406 | S | - 2,956,541.280 | 1.0000 | | 2,956,541 | 2,956,541 | |
| 09/27/2016 060006871413 | S | - 1.890 | 1.0000 | | 2 | 2 | |
| 09/27/2016 060006871414 | S | - 81,006.310 | 1.0000 | | 81,006 | 81,006 | |
| 09/27/2016 060006871419 | S | - 8,060,863.080 | 1.0000 | | 8,060,863 | 8,060,863 | |
| 09/27/2016 060006871420 | S | - 1.650 | 1.0000 | | 2 | 2 | |
| 09/27/2016 060006871421 | S | - 333,619.500 | 1.0000 | | 333,620 | 333,620 | |
| 09/27/2016 060006871424 | S | - 1,263,375.500 | 1.0000 | | 1,263,376 | 1,263,376 | |
| 09/27/2016 060006871426 | S | - 297,015.210 | 1.0000 | | 297,015 | 297,015 | |
| **Total For Sells** | | | | **0** | **157,342,685** | **157,342,685** | **0** |
| **Total First American Inst Prime Ob Fd Cl V** | | | | **0** | **308,420,921** | **308,420,921** | **0** |

Issue: 31846V567 - First American Govt Oblig Fund Cl Z

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 09/27/2016 060006871401 | B | 38,279,599.980 | 1.0000 | | - 38,279,600 | 38,279,600 | |
| 09/27/2016 060006871402 | B | 75,332.700 | 1.0000 | | - 75,333 | 75,333 | |
| 09/27/2016 060006871403 | B | 657,713.630 | 1.0000 | | - 657,714 | 657,714 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/27/2016 060006871406 | B | 2,786,919.990 | 1.0000 | | - 2,786,920 | 2,786,920 | |
| 09/27/2016 060006871413 | B | 1.890 | 1.0000 | | - 2 | 2 | |
| 09/27/2016 060006871414 | B | 81,006.310 | 1.0000 | | - 81,006 | 81,006 | |
| 09/27/2016 060006871419 | B | 8,060,863.080 | 1.0000 | | - 8,060,863 | 8,060,863 | |
| 09/27/2016 060006871420 | B | 1.650 | 1.0000 | | - 2 | 2 | |
| 09/27/2016 060006871421 | B | 333,619.500 | 1.0000 | | - 333,620 | 333,620 | |
| 09/27/2016 060006871424 | B | 1,278,688.000 | 1.0000 | | - 1,278,688 | 1,278,688 | |
| 09/27/2016 060006871426 | B | 297,015.210 | 1.0000 | | - 297,015 | 297,015 | |
| 09/28/2016 060006871402 | B | 525.000 | 1.0000 | | - 525 | 525 | |
| 09/28/2016 060006871424 | B | 21,437.500 | 1.0000 | | - 21,438 | 21,438 | |
| 09/29/2016 060006871403 | B | 1,400,000.000 | 1.0000 | | - 1,400,000 | 1,400,000 | |
| 09/29/2016 060006871413 | B | 1.890 | 1.0000 | | - 2 | 2 | |
| 09/29/2016 060006871420 | B | 1.650 | 1.0000 | | - 2 | 2 | |
| 09/29/2016 060006871421 | B | 250,000.000 | 1.0000 | | - 250,000 | 250,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/29/2016 060006871424 | B | 58,187.500 | 1.0000 | | - 58,188 | 58,188 | |
| 09/30/2016 060006871402 | B | 3,166.500 | 1.0000 | | - 3,167 | 3,167 | |
| 09/30/2016 060006871403 | B | 6,597.880 | 1.0000 | | - 6,598 | 6,598 | |
| 09/30/2016 060006871421 | B | 1,950.130 | 1.0000 | | - 1,950 | 1,950 | |
| 10/03/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 10/03/2016 060006871403 | B | 1,661.100 | 1.0000 | | - 1,661 | 1,661 | |
| 10/03/2016 060006871406 | B | 236,418.960 | 1.0000 | | - 236,419 | 236,419 | |
| 10/03/2016 060006871421 | B | 512.300 | 1.0000 | | - 512 | 512 | |
| 10/03/2016 060006871424 | B | 18,375.000 | 1.0000 | | - 18,375 | 18,375 | |
| 10/04/2016 060006871401 | B | 3,442.610 | 1.0000 | | - 3,443 | 3,443 | |
| 10/04/2016 060006871402 | B | 75.450 | 1.0000 | | - 75 | 75 | |
| 10/04/2016 060006871403 | B | 2,412.130 | 1.0000 | | - 2,412 | 2,412 | |
| 10/04/2016 060006871414 | B | 12.280 | 1.0000 | | - 12 | 12 | |
| 10/04/2016 060006871419 | B | 724.600 | 1.0000 | | - 725 | 725 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/04/2016 060006871421 | B | 749.490 | 1.0000 | | - 749 | 749 | |
| 10/04/2016 060006871424 | B | 193.320 | 1.0000 | | - 193 | 193 | |
| 10/04/2016 060006871426 | B | 123.770 | 1.0000 | | - 124 | 124 | |
| 10/05/2016 060006871402 | B | 822,810.440 | 1.0000 | | - 822,810 | 822,810 | |
| 10/05/2016 060006871406 | B | 6,871.630 | 1.0000 | | - 6,872 | 6,872 | |
| 10/06/2016 060006871403 | B | 1,260.000 | 1.0000 | | - 1,260 | 1,260 | |
| 10/06/2016 060006871406 | B | 13,557.950 | 1.0000 | | - 13,558 | 13,558 | |
| 10/06/2016 060006871421 | B | 360.000 | 1.0000 | | - 360 | 360 | |
| 10/07/2016 060006871401 | B | 624.110 | 1.0000 | | - 624 | 624 | |
| 10/07/2016 060006871403 | B | 527.000 | 1.0000 | | - 527 | 527 | |
| 10/07/2016 060006871406 | B | 5,733.040 | 1.0000 | | - 5,733 | 5,733 | |
| 10/07/2016 060006871421 | B | 153.000 | 1.0000 | | - 153 | 153 | |
| 10/11/2016 060006871402 | B | 98,820.710 | 1.0000 | | - 98,821 | 98,821 | |
| 10/11/2016 060006871402 | B | 73.130 | 1.0000 | | - 73 | 73 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/11/2016 060006871406 | B | 2,856.880 | 1.0000 | | - 2,857 | 2,857 | |
| 10/12/2016 060006871402 | B | 7,628.750 | 1.0000 | | - 7,629 | 7,629 | |
| 10/12/2016 060006871406 | B | 8,203.810 | 1.0000 | | - 8,204 | 8,204 | |
| 10/12/2016 060006871419 | B | 75.650 | 1.0000 | | - 76 | 76 | |
| 10/13/2016 060006871402 | B | 240,092.320 | 1.0000 | | - 240,092 | 240,092 | |
| 10/13/2016 060006871406 | B | 62,337.090 | 1.0000 | | - 62,337 | 62,337 | |
| 10/13/2016 060006871424 | B | 2,250.000 | 1.0000 | | - 2,250 | 2,250 | |
| 10/14/2016 060006871402 | B | 32.840 | 1.0000 | | - 33 | 33 | |
| 10/14/2016 060006871406 | B | 19,991.980 | 1.0000 | | - 19,992 | 19,992 | |
| 10/17/2016 060006871402 | B | 2,695.210 | 1.0000 | | - 2,695 | 2,695 | |
| 10/17/2016 060006871402 | B | 201.760 | 1.0000 | | - 202 | 202 | |
| 10/17/2016 060006871406 | B | 96,060.280 | 1.0000 | | - 96,060 | 96,060 | |
| 10/17/2016 060006871406 | B | 6,550.000 | 1.0000 | | - 6,550 | 6,550 | |
| 10/17/2016 060006871424 | B | 10,500.000 | 1.0000 | | - 10,500 | 10,500 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/17/2016 060006871426 | B | 40,515.160 | 1.0000 | | - 40,515 | 40,515 | |
| 10/18/2016 060006871402 | B | 7,021.030 | 1.0000 | | - 7,021 | 7,021 | |
| 10/18/2016 060006871406 | B | 132,159.990 | 1.0000 | | - 132,160 | 132,160 | |
| 10/19/2016 060006871424 | B | 8,625.000 | 1.0000 | | - 8,625 | 8,625 | |
| 10/20/2016 060006871402 | B | 7,681.800 | 1.0000 | | - 7,682 | 7,682 | |
| 10/20/2016 060006871406 | B | 13,469.280 | 1.0000 | | - 13,469 | 13,469 | |
| 10/20/2016 060006871424 | B | 4,125.000 | 1.0000 | | - 4,125 | 4,125 | |
| 10/21/2016 060006871402 | B | 4,209.850 | 1.0000 | | - 4,210 | 4,210 | |
| 10/21/2016 060006871403 | B | 260.000 | 1.0000 | | - 260 | 260 | |
| 10/21/2016 060006871406 | B | 191,799.840 | 1.0000 | | - 191,800 | 191,800 | |
| 10/21/2016 060006871406 | B | 1,425.000 | 1.0000 | | - 1,425 | 1,425 | |
| 10/21/2016 060006871419 | B | 39,896.830 | 1.0000 | | - 39,897 | 39,897 | |
| 10/21/2016 060006871419 | B | 25,000.000 | 1.0000 | | - 25,000 | 25,000 | |
| 10/21/2016 060006871420 | B | 25,000.000 | 1.0000 | | - 25,000 | 25,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/21/2016 060006871421 | B | 78.000 | 1.0000 | | - 78 | 78 | |
| 10/24/2016 060006871402 | B | 65,325.330 | 1.0000 | | - 65,325 | 65,325 | |
| 10/24/2016 060006871406 | B | 228,709.310 | 1.0000 | | - 228,709 | 228,709 | |
| 10/24/2016 060006871424 | B | 5,250.000 | 1.0000 | | - 5,250 | 5,250 | |
| 10/25/2016 060006871402 | B | 9,689.540 | 1.0000 | | - 9,690 | 9,690 | |
| 10/25/2016 060006871402 | B | 4,701.900 | 1.0000 | | - 4,702 | 4,702 | |
| 10/25/2016 060006871406 | B | 18,376.220 | 1.0000 | | - 18,376 | 18,376 | |
| 10/25/2016 060006871424 | B | 1,875.000 | 1.0000 | | - 1,875 | 1,875 | |
| 10/26/2016 060006871402 | B | 494.970 | 1.0000 | | - 495 | 495 | |
| 10/27/2016 060006871401 | B | 1,783.790 | 1.0000 | | - 1,784 | 1,784 | |
| 10/27/2016 060006871406 | B | 1,021,726.360 | 1.0000 | | - 1,021,726 | 1,021,726 | |
| 10/27/2016 060006871424 | B | 4,500.000 | 1.0000 | | - 4,500 | 4,500 | |
| 10/28/2016 060006871401 | B | .030 | 1.0000 | | | | |
| 10/28/2016 060006871402 | B | 3,133.900 | 1.0000 | | - 3,134 | 3,134 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/28/2016 060006871419 | B | .010 | 1.0000 | | | | |
| 10/31/2016 060006871401 | B | 2,700,000.000 | 1.0000 | | - 2,700,000 | 2,700,000 | |
| 10/31/2016 060006871401 | B | 2,000,525.810 | 1.0000 | | - 2,000,526 | 2,000,526 | |
| 10/31/2016 060006871402 | B | 14,647.380 | 1.0000 | | - 14,647 | 14,647 | |
| 10/31/2016 060006871406 | B | 643.550 | 1.0000 | | - 644 | 644 | |
| 10/31/2016 060006871413 | B | 2,000,000.000 | 1.0000 | | - 2,000,000 | 2,000,000 | |
| 10/31/2016 060006871419 | B | 400,000.000 | 1.0000 | | - 400,000 | 400,000 | |
| 10/31/2016 060006871419 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 10/31/2016 060006871420 | B | 100,000.000 | 1.0000 | | - 100,000 | 100,000 | |
| 10/31/2016 060006871426 | B | 150,000.000 | 1.0000 | | - 150,000 | 150,000 | |
| 11/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 11/01/2016 060006871406 | B | 156,977.830 | 1.0000 | | - 156,978 | 156,978 | |
| 11/01/2016 060006871414 | B | 27,221.920 | 1.0000 | | - 27,222 | 27,222 | |
| 11/02/2016 060006871401 | B | 1,045.440 | 1.0000 | | - 1,045 | 1,045 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/02/2016 060006871402 | B | 128.700 | 1.0000 | | - 129 | 129 | |
| 11/02/2016 060006871403 | B | 1,503.040 | 1.0000 | | - 1,503 | 1,503 | |
| 11/02/2016 060006871414 | B | 16.770 | 1.0000 | | - 17 | 17 | |
| 11/02/2016 060006871419 | B | 83.050 | 1.0000 | | - 83 | 83 | |
| 11/02/2016 060006871421 | B | 425.610 | 1.0000 | | - 426 | 426 | |
| 11/02/2016 060006871424 | B | 6,615.530 | 1.0000 | | - 6,616 | 6,616 | |
| 11/02/2016 060006871426 | B | 18.630 | 1.0000 | | - 19 | 19 | |
| 11/03/2016 060006871424 | B | 4,125.000 | 1.0000 | | - 4,125 | 4,125 | |
| 11/04/2016 060006871401 | B | 916,370.390 | 1.0000 | | - 916,370 | 916,370 | |
| 11/04/2016 060006871402 | B | 200,000.000 | 1.0000 | | - 200,000 | 200,000 | |
| 11/04/2016 060006871406 | B | 5,102.460 | 1.0000 | | - 5,102 | 5,102 | |
| 11/04/2016 060006871424 | B | 2,250.000 | 1.0000 | | - 2,250 | 2,250 | |
| 11/07/2016 060006871402 | B | 356.250 | 1.0000 | | - 356 | 356 | |
| 11/07/2016 060006871403 | B | 109,640.880 | 1.0000 | | - 109,641 | 109,641 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/07/2016 060006871406 | B | 40,268.310 | 1.0000 | | - 40,268 | 40,268 | |
| 11/07/2016 060006871421 | B | 30,705.000 | 1.0000 | | - 30,705 | 30,705 | |
| 11/08/2016 060006871401 | B | 793.600 | 1.0000 | | - 794 | 794 | |
| 11/08/2016 060006871424 | B | 7,500.000 | 1.0000 | | - 7,500 | 7,500 | |
| 11/09/2016 060006871402 | B | 1.040 | 1.0000 | | - 1 | 1 | |
| 11/09/2016 060006871403 | B | 126,750.000 | 1.0000 | | - 126,750 | 126,750 | |
| 11/09/2016 060006871421 | B | 48,750.000 | 1.0000 | | - 48,750 | 48,750 | |
| 11/10/2016 060006871403 | B | 1,434.600 | 1.0000 | | - 1,435 | 1,435 | |
| 11/10/2016 060006871406 | B | 833.420 | 1.0000 | | - 833 | 833 | |
| 11/10/2016 060006871421 | B | 426.750 | 1.0000 | | - 427 | 427 | |
| 11/14/2016 060006871402 | B | 198,448.780 | 1.0000 | | - 198,449 | 198,449 | |
| 11/14/2016 060006871403 | B | 17.160 | 1.0000 | | - 17 | 17 | |
| 11/14/2016 060006871406 | B | 83,028.350 | 1.0000 | | - 83,028 | 83,028 | |
| 11/14/2016 060006871421 | B | .410 | 1.0000 | | | | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/14/2016 060006871424 | B | 1,699,841.200 | 1.0000 | | - 1,699,841 | 1,699,841 | |
| 11/15/2016 060006871401 | B | 299.110 | 1.0000 | | - 299 | 299 | |
| 11/15/2016 060006871402 | B | 21,844.450 | 1.0000 | | - 21,844 | 21,844 | |
| 11/15/2016 060006871403 | B | 7,059.000 | 1.0000 | | - 7,059 | 7,059 | |
| 11/15/2016 060006871406 | B | 62,422.160 | 1.0000 | | - 62,422 | 62,422 | |
| 11/15/2016 060006871421 | B | 2,079.000 | 1.0000 | | - 2,079 | 2,079 | |
| 11/15/2016 060006871424 | B | 60,680.200 | 1.0000 | | - 60,680 | 60,680 | |
| 11/16/2016 060006871406 | B | 8,531.250 | 1.0000 | | - 8,531 | 8,531 | |
| 11/16/2016 060006871424 | B | 63,422.490 | 1.0000 | | - 63,422 | 63,422 | |
| 11/17/2016 060006871402 | B | 134.110 | 1.0000 | | - 134 | 134 | |
| 11/17/2016 060006871406 | B | 63,223.300 | 1.0000 | | - 63,223 | 63,223 | |
| 11/17/2016 060006871424 | B | 28,827.510 | 1.0000 | | - 28,828 | 28,828 | |
| 11/18/2016 060006871402 | B | 72.050 | 1.0000 | | - 72 | 72 | |
| 11/18/2016 060006871403 | B | 1,111.000 | 1.0000 | | - 1,111 | 1,111 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/18/2016 060006871406 | B | 478,944.710 | 1.0000 | | - 478,945 | 478,945 | |
| 11/18/2016 060006871421 | B | 330.000 | 1.0000 | | - 330 | 330 | |
| 11/21/2016 060006871401 | B | 921.210 | 1.0000 | | - 921 | 921 | |
| 11/21/2016 060006871402 | B | 252,905.760 | 1.0000 | | - 252,906 | 252,906 | |
| 11/21/2016 060006871403 | B | 585.000 | 1.0000 | | - 585 | 585 | |
| 11/21/2016 060006871403 | B | 639.000 | 1.0000 | | - 639 | 639 | |
| 11/21/2016 060006871406 | B | 27,617.330 | 1.0000 | | - 27,617 | 27,617 | |
| 11/21/2016 060006871421 | B | 168.000 | 1.0000 | | - 168 | 168 | |
| 11/21/2016 060006871421 | B | 198.000 | 1.0000 | | - 198 | 198 | |
| 11/22/2016 060006871402 | B | 2,245.820 | 1.0000 | | - 2,246 | 2,246 | |
| 11/22/2016 060006871403 | B | 834.000 | 1.0000 | | - 834 | 834 | |
| 11/22/2016 060006871421 | B | 246.000 | 1.0000 | | - 246 | 246 | |
| 11/25/2016 060006871402 | B | 74,891.700 | 1.0000 | | - 74,892 | 74,892 | |
| 11/25/2016 060006871403 | B | 368.000 | 1.0000 | | - 368 | 368 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/25/2016 060006871406 | B | 2,231.250 | 1.0000 | | - 2,231 | 2,231 | |
| 11/25/2016 060006871421 | B | 112.000 | 1.0000 | | - 112 | 112 | |
| 11/28/2016 060006871402 | B | 38,428.240 | 1.0000 | | - 38,428 | 38,428 | |
| 11/28/2016 060006871403 | B | 473.000 | 1.0000 | | - 473 | 473 | |
| 11/28/2016 060006871421 | B | 142.000 | 1.0000 | | - 142 | 142 | |
| 11/29/2016 060006871424 | B | 12,906.250 | 1.0000 | | - 12,906 | 12,906 | |
| 11/30/2016 060006871402 | B | 161,390.560 | 1.0000 | | - 161,391 | 161,391 | |
| 11/30/2016 060006871406 | B | 1,209.380 | 1.0000 | | - 1,209 | 1,209 | |
| 11/30/2016 060006871424 | B | 57,295.130 | 1.0000 | | - 57,295 | 57,295 | |
| 12/01/2016 060006871401 | B | 30,640.890 | 1.0000 | | - 30,641 | 30,641 | |
| 12/01/2016 060006871403 | B | 4,784.000 | 1.0000 | | - 4,784 | 4,784 | |
| 12/01/2016 060006871421 | B | 1,429.500 | 1.0000 | | - 1,430 | 1,430 | |
| 12/01/2016 060006871424 | B | 222,125.520 | 1.0000 | | - 222,126 | 222,126 | |
| 12/02/2016 060006871401 | B | 676.100 | 1.0000 | | - 676 | 676 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/02/2016 060006871402 | B | 99,601.660 | 1.0000 | | - 99,602 | 99,602 | |
| 12/02/2016 060006871406 | B | 123,609.530 | 1.0000 | | - 123,610 | 123,610 | |
| 12/02/2016 060006871414 | B | 22.350 | 1.0000 | | - 22 | 22 | |
| 12/05/2016 060006871401 | B | 53,060.540 | 1.0000 | | - 53,061 | 53,061 | |
| 12/05/2016 060006871406 | B | 121,688.440 | 1.0000 | | - 121,688 | 121,688 | |
| 12/05/2016 060006871419 | B | 285,467.450 | 1.0000 | | - 285,467 | 285,467 | |
| 12/05/2016 060006871419 | B | 300,000.000 | 1.0000 | | - 300,000 | 300,000 | |
| 12/05/2016 060006871420 | B | 300,000.000 | 1.0000 | | - 300,000 | 300,000 | |
| 12/05/2016 060006871426 | B | 198,148.110 | 1.0000 | | - 198,148 | 198,148 | |
| 12/06/2016 060006871403 | B | 888.710 | 1.0000 | | - 889 | 889 | |
| 12/06/2016 060006871406 | B | 177,205.800 | 1.0000 | | - 177,206 | 177,206 | |
| 12/06/2016 060006871421 | B | 271.510 | 1.0000 | | - 272 | 272 | |
| 12/06/2016 060006871424 | B | 58,437.500 | 1.0000 | | - 58,438 | 58,438 | |
| 12/07/2016 060006871406 | B | 532,436.610 | 1.0000 | | - 532,437 | 532,437 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/07/2016 060006871424 | B | 10,312.500 | 1.0000 | | - 10,313 | 10,313 | |
| 12/08/2016 060006871403 | B | 2,070.000 | 1.0000 | | - 2,070 | 2,070 | |
| 12/08/2016 060006871421 | B | 630.000 | 1.0000 | | - 630 | 630 | |
| 12/09/2016 060006871402 | B | 35.580 | 1.0000 | | - 36 | 36 | |
| 12/09/2016 060006871403 | B | 2,121.000 | 1.0000 | | - 2,121 | 2,121 | |
| 12/09/2016 060006871406 | B | 56,576.810 | 1.0000 | | - 56,577 | 56,577 | |
| 12/09/2016 060006871406 | B | 1,078.540 | 1.0000 | | - 1,079 | 1,079 | |
| 12/09/2016 060006871421 | B | 630.000 | 1.0000 | | - 630 | 630 | |
| 12/09/2016 060006871424 | B | 75,625.000 | 1.0000 | | - 75,625 | 75,625 | |
| 12/12/2016 060006871403 | B | 50,400.000 | 1.0000 | | - 50,400 | 50,400 | |
| 12/12/2016 060006871406 | B | 87,050.370 | 1.0000 | | - 87,050 | 87,050 | |
| 12/12/2016 060006871419 | B | 1,439.210 | 1.0000 | | - 1,439 | 1,439 | |
| 12/12/2016 060006871421 | B | 14,400.000 | 1.0000 | | - 14,400 | 14,400 | |
| 12/12/2016 060006871426 | B | 117.870 | 1.0000 | | - 118 | 118 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/13/2016 060006871406 | B | 26,548.480 | 1.0000 | | - 26,548 | 26,548 | |
| 12/13/2016 060006871424 | B | 1,865,539.200 | 1.0000 | | - 1,865,539 | 1,865,539 | |
| 12/14/2016 060006871403 | B | 1,786.000 | 1.0000 | | - 1,786 | 1,786 | |
| 12/14/2016 060006871406 | B | 117,978.720 | 1.0000 | | - 117,979 | 117,979 | |
| 12/14/2016 060006871421 | B | 532.000 | 1.0000 | | - 532 | 532 | |
| 12/14/2016 060006871426 | B | 19,920.160 | 1.0000 | | - 19,920 | 19,920 | |
| 12/15/2016 060006871402 | B | 7,767.210 | 1.0000 | | - 7,767 | 7,767 | |
| 12/15/2016 060006871402 | B | 23,470.390 | 1.0000 | | - 23,470 | 23,470 | |
| 12/15/2016 060006871403 | B | 3,819.500 | 1.0000 | | - 3,820 | 3,820 | |
| 12/15/2016 060006871406 | B | 103,461.480 | 1.0000 | | - 103,461 | 103,461 | |
| 12/15/2016 060006871421 | B | 1,156.500 | 1.0000 | | - 1,157 | 1,157 | |
| 12/15/2016 060006871424 | B | 15,312.500 | 1.0000 | | - 15,313 | 15,313 | |
| 12/19/2016 060006871402 | B | 110,773.180 | 1.0000 | | - 110,773 | 110,773 | |
| 12/19/2016 060006871406 | B | 30,167.990 | 1.0000 | | - 30,168 | 30,168 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/19/2016 060006871424 | B | 9,187.500 | 1.0000 | | - 9,188 | 9,188 | |
| 12/20/2016 060006871402 | B | 6,016.130 | 1.0000 | | - 6,016 | 6,016 | |
| 12/20/2016 060006871403 | B | 560.000 | 1.0000 | | - 560 | 560 | |
| 12/20/2016 060006871413 | B | 4,000,000.000 | 1.0000 | | - 4,000,000 | 4,000,000 | |
| 12/20/2016 060006871421 | B | 175.000 | 1.0000 | | - 175 | 175 | |
| 12/21/2016 060006871401 | B | 5,667,642.980 | 1.0000 | | - 5,667,643 | 5,667,643 | |
| 12/21/2016 060006871401 | B | 3,346.110 | 1.0000 | | - 3,346 | 3,346 | |
| 12/21/2016 060006871406 | B | 1,325.000 | 1.0000 | | - 1,325 | 1,325 | |
| 12/21/2016 060006871424 | B | 79,625.000 | 1.0000 | | - 79,625 | 79,625 | |
| 12/22/2016 060006871406 | B | 642.900 | 1.0000 | | - 643 | 643 | |
| 12/23/2016 060006871403 | B | 702.000 | 1.0000 | | - 702 | 702 | |
| 12/23/2016 060006871419 | B | 1,646,778.850 | 1.0000 | | - 1,646,779 | 1,646,779 | |
| 12/23/2016 060006871421 | B | 204.000 | 1.0000 | | - 204 | 204 | |
| 12/23/2016 060006871424 | B | 32,156.250 | 1.0000 | | - 32,156 | 32,156 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/27/2016 060006871402 | B | 8,978.690 | 1.0000 | | - 8,979 | 8,979 | |
| 12/27/2016 060006871402 | B | 4.920 | 1.0000 | | - 5 | 5 | |
| 12/27/2016 060006871403 | B | 450.000 | 1.0000 | | - 450 | 450 | |
| 12/27/2016 060006871421 | B | 135.000 | 1.0000 | | - 135 | 135 | |
| 12/28/2016 060006871406 | B | 40,585.570 | 1.0000 | | - 40,586 | 40,586 | |
| 12/28/2016 060006871424 | B | 24,500.000 | 1.0000 | | - 24,500 | 24,500 | |
| 12/29/2016 060006871401 | B | .330 | 1.0000 | | | | |
| 12/29/2016 060006871402 | B | .010 | 1.0000 | | | | |
| 12/29/2016 060006871402 | B | 35.580 | 1.0000 | | - 36 | 36 | |
| 12/29/2016 060006871403 | B | 325.570 | 1.0000 | | - 326 | 326 | |
| 12/29/2016 060006871406 | B | .070 | 1.0000 | | | | |
| 12/29/2016 060006871414 | B | .010 | 1.0000 | | | | |
| 12/29/2016 060006871419 | B | .130 | 1.0000 | | | | |
| 12/29/2016 060006871421 | B | 94.520 | 1.0000 | | - 95 | 95 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/29/2016 060006871424 | B | .040 | 1.0000 | | | | |
| 12/29/2016 060006871426 | B | .010 | 1.0000 | | | | |
| 12/30/2016 060006871401 | B | 6,189.700 | 1.0000 | | - 6,190 | 6,190 | |
| 12/30/2016 060006871403 | B | 6,590.980 | 1.0000 | | - 6,591 | 6,591 | |
| 12/30/2016 060006871421 | B | 1,952.930 | 1.0000 | | - 1,953 | 1,953 | |
| 12/30/2016 060006871424 | B | 76,562.500 | 1.0000 | | - 76,563 | 76,563 | |
| **Total For Buys** | | | | **0** | **86,522,988** | **86,522,988** | **0** |
| 09/28/2016 060006871402 | S | - 8,593.060 | 1.0000 | | 8,593 | 8,593 | |
| 09/28/2016 060006871406 | S | - 172,962.510 | 1.0000 | | 172,963 | 172,963 | |
| 09/29/2016 060006871401 | S | - 18,500,000.000 | 1.0000 | | 18,500,000 | 18,500,000 | |
| 09/29/2016 060006871401 | S | - 7,500,000.000 | 1.0000 | | 7,500,000 | 7,500,000 | |
| 09/29/2016 060006871406 | S | - 1,696,863.220 | 1.0000 | | 1,696,863 | 1,696,863 | |
| 09/29/2016 060006871413 | S | - 1.890 | 1.0000 | | 2 | 2 | |
| 09/29/2016 060006871419 | S | - 5,050,000.000 | 1.0000 | | 5,050,000 | 5,050,000 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 09/29/2016 060006871419 | S | - 1,750,000.000 | 1.0000 | | 1,750,000 | 1,750,000 | |
| 09/29/2016 060006871420 | S | - 1.650 | 1.0000 | | 2 | 2 | |
| 09/29/2016 060006871424 | S | - 9,187.500 | 1.0000 | | 9,188 | 9,188 | |
| 09/30/2016 060006871406 | S | - 37,066.910 | 1.0000 | | 37,067 | 37,067 | |
| 10/03/2016 060006871401 | S | - 3,682,666.190 | 1.0000 | | 3,682,666 | 3,682,666 | |
| 10/03/2016 060006871402 | S | - 23,669.330 | 1.0000 | | 23,669 | 23,669 | |
| 10/03/2016 060006871419 | S | - 375,008.490 | 1.0000 | | 375,008 | 375,008 | |
| 10/03/2016 060006871424 | S | - 71,968.750 | 1.0000 | | 71,969 | 71,969 | |
| 10/03/2016 060006871426 | S | - 131,234.740 | 1.0000 | | 131,235 | 131,235 | |
| 10/04/2016 060006871401 | S | - 297,235.860 | 1.0000 | | 297,236 | 297,236 | |
| 10/04/2016 060006871406 | S | - 624,206.630 | 1.0000 | | 624,207 | 624,207 | |
| 10/04/2016 060006871419 | S | - 57,096.030 | 1.0000 | | 57,096 | 57,096 | |
| 10/04/2016 060006871424 | S | - 4,593.750 | 1.0000 | | 4,594 | 4,594 | |
| 10/04/2016 060006871426 | S | - 11,041.380 | 1.0000 | | 11,041 | 11,041 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/05/2016 060006871401 | S | - 84,325.620 | 1.0000 | | 84,326 | 84,326 | |
| 10/05/2016 060006871403 | S | - 305,687.170 | 1.0000 | | 305,687 | 305,687 | |
| 10/05/2016 060006871419 | S | - 14,375.880 | 1.0000 | | 14,376 | 14,376 | |
| 10/05/2016 060006871421 | S | - 106,992.400 | 1.0000 | | 106,992 | 106,992 | |
| 10/05/2016 060006871426 | S | - 6,081.770 | 1.0000 | | 6,082 | 6,082 | |
| 10/06/2016 060006871401 | S | - 20,988.900 | 1.0000 | | 20,989 | 20,989 | |
| 10/06/2016 060006871424 | S | - 79,625.000 | 1.0000 | | 79,625 | 79,625 | |
| 10/06/2016 060006871424 | S | - 35,218.750 | 1.0000 | | 35,219 | 35,219 | |
| 10/07/2016 060006871424 | S | - 32,156.250 | 1.0000 | | 32,156 | 32,156 | |
| 10/11/2016 060006871401 | S | - 242.380 | 1.0000 | | 242 | 242 | |
| 10/11/2016 060006871419 | S | - 75.650 | 1.0000 | | 76 | 76 | |
| 10/11/2016 060006871424 | S | - 12,090.450 | 1.0000 | | 12,090 | 12,090 | |
| 10/12/2016 060006871401 | S | - 76,673.790 | 1.0000 | | 76,674 | 76,674 | |
| 10/12/2016 060006871402 | S | - 1,363.970 | 1.0000 | | 1,364 | 1,364 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/12/2016 060006871403 | S | - 73,456.260 | 1.0000 | | 73,456 | 73,456 | |
| 10/12/2016 060006871421 | S | - 22,400.160 | 1.0000 | | 22,400 | 22,400 | |
| 10/13/2016 060006871401 | S | - 5,120,616.100 | 1.0000 | | 5,120,616 | 5,120,616 | |
| 10/13/2016 060006871402 | S | - 32.840 | 1.0000 | | 33 | 33 | |
| 10/13/2016 060006871419 | S | - 778,878.670 | 1.0000 | | 778,879 | 778,879 | |
| 10/13/2016 060006871426 | S | - 148,781.090 | 1.0000 | | 148,781 | 148,781 | |
| 10/14/2016 060006871401 | S | - 15,060.770 | 1.0000 | | 15,061 | 15,061 | |
| 10/14/2016 060006871403 | S | - 49,095.200 | 1.0000 | | 49,095 | 49,095 | |
| 10/14/2016 060006871419 | S | - 1,293.410 | 1.0000 | | 1,293 | 1,293 | |
| 10/14/2016 060006871421 | S | - 9,946.940 | 1.0000 | | 9,947 | 9,947 | |
| 10/14/2016 060006871424 | S | - 3,000.000 | 1.0000 | | 3,000 | 3,000 | |
| 10/17/2016 060006871401 | S | - 63,026.490 | 1.0000 | | 63,026 | 63,026 | |
| 10/17/2016 060006871424 | S | - 21,000.000 | 1.0000 | | 21,000 | 21,000 | |
| 10/18/2016 060006871401 | S | - 1,734.080 | 1.0000 | | 1,734 | 1,734 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/18/2016 060006871401 | S | - 196,477.250 | 1.0000 | | 196,477 | 196,477 | |
| 10/18/2016 060006871402 | S | - 117,457.960 | 1.0000 | | 117,458 | 117,458 | |
| 10/18/2016 060006871403 | S | - 20,153.350 | 1.0000 | | 20,153 | 20,153 | |
| 10/18/2016 060006871419 | S | - 777.370 | 1.0000 | | 777 | 777 | |
| 10/18/2016 060006871419 | S | - 16,945.000 | 1.0000 | | 16,945 | 16,945 | |
| 10/18/2016 060006871421 | S | - 4,030.670 | 1.0000 | | 4,031 | 4,031 | |
| 10/18/2016 060006871426 | S | - 28.960 | 1.0000 | | 29 | 29 | |
| 10/18/2016 060006871426 | S | - 3,389.000 | 1.0000 | | 3,389 | 3,389 | |
| 10/19/2016 060006871401 | S | - 121,552.000 | 1.0000 | | 121,552 | 121,552 | |
| 10/19/2016 060006871402 | S | - 813,645.870 | 1.0000 | | 813,646 | 813,646 | |
| 10/19/2016 060006871406 | S | - 40,897.540 | 1.0000 | | 40,898 | 40,898 | |
| 10/19/2016 060006871419 | S | - 17,212.830 | 1.0000 | | 17,213 | 17,213 | |
| 10/19/2016 060006871426 | S | - 5,641.000 | 1.0000 | | 5,641 | 5,641 | |
| 10/20/2016 060006871401 | S | - 84.060 | 1.0000 | | 84 | 84 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/20/2016 060006871403 | S | - 96,806.350 | 1.0000 | | 96,806 | 96,806 | |
| 10/20/2016 060006871421 | S | - 25,889.300 | 1.0000 | | 25,889 | 25,889 | |
| 10/20/2016 060006871424 | S | - 750.000 | 1.0000 | | 750 | 750 | |
| 10/21/2016 060006871401 | S | - 224,280.200 | 1.0000 | | 224,280 | 224,280 | |
| 10/21/2016 060006871420 | S | - 25,000.000 | 1.0000 | | 25,000 | 25,000 | |
| 10/25/2016 060006871401 | S | - 1,014,322.430 | 1.0000 | | 1,014,322 | 1,014,322 | |
| 10/25/2016 060006871424 | S | - 6,000.000 | 1.0000 | | 6,000 | 6,000 | |
| 10/26/2016 060006871401 | S | - 399.200 | 1.0000 | | 399 | 399 | |
| 10/26/2016 060006871406 | S | - 165,886.180 | 1.0000 | | 165,886 | 165,886 | |
| 10/27/2016 060006871424 | S | - 9,000.000 | 1.0000 | | 9,000 | 9,000 | |
| 10/28/2016 060006871401 | S | - 525.810 | 1.0000 | | 526 | 526 | |
| 10/28/2016 060006871403 | S | - 16,266.300 | 1.0000 | | 16,266 | 16,266 | |
| 10/28/2016 060006871406 | S | - 273,868.860 | 1.0000 | | 273,869 | 273,869 | |
| 10/28/2016 060006871421 | S | - 5,906.830 | 1.0000 | | 5,907 | 5,907 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 10/28/2016 060006871424 | S | - 18,000.000 | 1.0000 | | 18,000 | 18,000 | |
| 10/31/2016 060006871406 | S | - 125,061.780 | 1.0000 | | 125,062 | 125,062 | |
| 10/31/2016 060006871413 | S | - 2,000,000.000 | 1.0000 | | 2,000,000 | 2,000,000 | |
| 10/31/2016 060006871420 | S | - 100,000.000 | 1.0000 | | 100,000 | 100,000 | |
| 10/31/2016 060006871424 | S | - 3,000.000 | 1.0000 | | 3,000 | 3,000 | |
| 11/01/2016 060006871402 | S | - 29,286.390 | 1.0000 | | 29,286 | 29,286 | |
| 11/02/2016 060006871401 | S | - 2,310,628.770 | 1.0000 | | 2,310,629 | 2,310,629 | |
| 11/02/2016 060006871406 | S | - 585,652.410 | 1.0000 | | 585,652 | 585,652 | |
| 11/02/2016 060006871419 | S | - 390,894.740 | 1.0000 | | 390,895 | 390,895 | |
| 11/02/2016 060006871426 | S | - 130,835.260 | 1.0000 | | 130,835 | 130,835 | |
| 11/03/2016 060006871401 | S | - 1,009,072.700 | 1.0000 | | 1,009,073 | 1,009,073 | |
| 11/03/2016 060006871402 | S | - 123,610.820 | 1.0000 | | 123,611 | 123,611 | |
| 11/03/2016 060006871406 | S | - 11,040.690 | 1.0000 | | 11,041 | 11,041 | |
| 11/04/2016 060006871419 | S | - 1,538.540 | 1.0000 | | 1,539 | 1,539 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/04/2016 060006871424 | S | - 6,375.000 | 1.0000 | | 6,375 | 6,375 | |
| 11/07/2016 060006871401 | S | - 793.600 | 1.0000 | | 794 | 794 | |
| 11/08/2016 060006871403 | S | - 30,339.950 | 1.0000 | | 30,340 | 30,340 | |
| 11/08/2016 060006871406 | S | - 2,889.260 | 1.0000 | | 2,889 | 2,889 | |
| 11/08/2016 060006871421 | S | - 7,584.990 | 1.0000 | | 7,585 | 7,585 | |
| 11/08/2016 060006871424 | S | - 9,000.000 | 1.0000 | | 9,000 | 9,000 | |
| 11/09/2016 060006871401 | S | - 1,553.610 | 1.0000 | | 1,554 | 1,554 | |
| 11/09/2016 060006871406 | S | - 34,853.360 | 1.0000 | | 34,853 | 34,853 | |
| 11/09/2016 060006871419 | S | - 172.170 | 1.0000 | | 172 | 172 | |
| 11/09/2016 060006871424 | S | - 6,000.000 | 1.0000 | | 6,000 | 6,000 | |
| 11/10/2016 060006871401 | S | - 129,763.240 | 1.0000 | | 129,763 | 129,763 | |
| 11/10/2016 060006871402 | S | - 1,988.500 | 1.0000 | | 1,989 | 1,989 | |
| 11/10/2016 060006871419 | S | - 4,554.640 | 1.0000 | | 4,555 | 4,555 | |
| 11/10/2016 060006871424 | S | - 61,500.000 | 1.0000 | | 61,500 | 61,500 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/10/2016 060006871426 | S | - 1,611.370 | 1.0000 | | 1,611 | 1,611 | |
| 11/14/2016 060006871401 | S | - 314,029.180 | 1.0000 | | 314,029 | 314,029 | |
| 11/14/2016 060006871402 | S | - 449,197.760 | 1.0000 | | 449,198 | 449,198 | |
| 11/14/2016 060006871403 | S | - 63,706.000 | 1.0000 | | 63,706 | 63,706 | |
| 11/14/2016 060006871419 | S | - 59,489.140 | 1.0000 | | 59,489 | 59,489 | |
| 11/14/2016 060006871421 | S | - 14,295.070 | 1.0000 | | 14,295 | 14,295 | |
| 11/14/2016 060006871424 | S | - 691,999.110 | 1.0000 | | 691,999 | 691,999 | |
| 11/14/2016 060006871426 | S | - 12,113.900 | 1.0000 | | 12,114 | 12,114 | |
| 11/15/2016 060006871402 | S | - 118,686.960 | 1.0000 | | 118,687 | 118,687 | |
| 11/15/2016 060006871406 | S | - 92,867.480 | 1.0000 | | 92,867 | 92,867 | |
| 11/16/2016 060006871401 | S | - 13,674.990 | 1.0000 | | 13,675 | 13,675 | |
| 11/16/2016 060006871401 | S | - 178,998.340 | 1.0000 | | 178,998 | 178,998 | |
| 11/16/2016 060006871402 | S | - 45,273.910 | 1.0000 | | 45,274 | 45,274 | |
| 11/16/2016 060006871403 | S | - 106,965.000 | 1.0000 | | 106,965 | 106,965 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/16/2016 060006871406 | S | - 39,023.330 | 1.0000 | | 39,023 | 39,023 | |
| 11/16/2016 060006871419 | S | - 5,900.250 | 1.0000 | | 5,900 | 5,900 | |
| 11/16/2016 060006871421 | S | - 32,683.750 | 1.0000 | | 32,684 | 32,684 | |
| 11/16/2016 060006871426 | S | - 197.730 | 1.0000 | | 198 | 198 | |
| 11/18/2016 060006871424 | S | - 6,047.020 | 1.0000 | | 6,047 | 6,047 | |
| 11/18/2016 060006871424 | S | - 97,968.750 | 1.0000 | | 97,969 | 97,969 | |
| 11/21/2016 060006871424 | S | - 1,794,164.450 | 1.0000 | | 1,794,164 | 1,794,164 | |
| 11/22/2016 060006871401 | S | - 431,681.530 | 1.0000 | | 431,682 | 431,682 | |
| 11/22/2016 060006871402 | S | - 84,741.870 | 1.0000 | | 84,742 | 84,742 | |
| 11/22/2016 060006871406 | S | - 130,451.380 | 1.0000 | | 130,451 | 130,451 | |
| 11/22/2016 060006871419 | S | - 34,334.350 | 1.0000 | | 34,334 | 34,334 | |
| 11/22/2016 060006871424 | S | - 44,687.500 | 1.0000 | | 44,688 | 44,688 | |
| 11/22/2016 060006871424 | S | - 3,437.500 | 1.0000 | | 3,438 | 3,438 | |
| 11/22/2016 060006871426 | S | - 7,612.270 | 1.0000 | | 7,612 | 7,612 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/23/2016 060006871402 | S | - 120,050.400 | 1.0000 | | 120,050 | 120,050 | |
| 11/23/2016 060006871403 | S | - 86,603.180 | 1.0000 | | 86,603 | 86,603 | |
| 11/23/2016 060006871406 | S | - 308,769.390 | 1.0000 | | 308,769 | 308,769 | |
| 11/23/2016 060006871421 | S | - 16,240.380 | 1.0000 | | 16,240 | 16,240 | |
| 11/23/2016 060006871424 | S | - 5,681.810 | 1.0000 | | 5,682 | 5,682 | |
| 11/25/2016 060006871402 | S | - 106,897.830 | 1.0000 | | 106,898 | 106,898 | |
| 11/25/2016 060006871406 | S | - 15,444.530 | 1.0000 | | 15,445 | 15,445 | |
| 11/25/2016 060006871424 | S | - 20,625.000 | 1.0000 | | 20,625 | 20,625 | |
| 11/28/2016 060006871401 | S | - 199.600 | 1.0000 | | 200 | 200 | |
| 11/28/2016 060006871406 | S | - 15,925.150 | 1.0000 | | 15,925 | 15,925 | |
| 11/29/2016 060006871401 | S | - 11,733.420 | 1.0000 | | 11,733 | 11,733 | |
| 11/29/2016 060006871403 | S | - 50,607.420 | 1.0000 | | 50,607 | 50,607 | |
| 11/29/2016 060006871406 | S | - 7,708.530 | 1.0000 | | 7,709 | 7,709 | |
| 11/29/2016 060006871421 | S | - 15,325.400 | 1.0000 | | 15,325 | 15,325 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 11/30/2016 060006871403 | S | - 23,360.000 | 1.0000 | | 23,360 | 23,360 | |
| 11/30/2016 060006871421 | S | - 5,840.000 | 1.0000 | | 5,840 | 5,840 | |
| 12/01/2016 060006871401 | S | - 2,261,625.560 | 1.0000 | | 2,261,626 | 2,261,626 | |
| 12/01/2016 060006871402 | S | - 27,611.060 | 1.0000 | | 27,611 | 27,611 | |
| 12/01/2016 060006871406 | S | - 684,220.070 | 1.0000 | | 684,220 | 684,220 | |
| 12/01/2016 060006871419 | S | - 68,096.060 | 1.0000 | | 68,096 | 68,096 | |
| 12/01/2016 060006871426 | S | - 29,104.300 | 1.0000 | | 29,104 | 29,104 | |
| 12/02/2016 060006871401 | S | - 52,726.340 | 1.0000 | | 52,726 | 52,726 | |
| 12/02/2016 060006871403 | S | - 55,671.030 | 1.0000 | | 55,671 | 55,671 | |
| 12/02/2016 060006871421 | S | - 16,708.980 | 1.0000 | | 16,709 | 16,709 | |
| 12/02/2016 060006871424 | S | - 102,906.890 | 1.0000 | | 102,907 | 102,907 | |
| 12/02/2016 060006871424 | S | - 123,750.000 | 1.0000 | | 123,750 | 123,750 | |
| 12/05/2016 060006871402 | S | - 149,421.010 | 1.0000 | | 149,421 | 149,421 | |
| 12/05/2016 060006871403 | S | - 107,018.900 | 1.0000 | | 107,019 | 107,019 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/05/2016 060006871420 | S | - 300,000.000 | 1.0000 | | 300,000 | 300,000 | |
| 12/05/2016 060006871421 | S | - 31,537.110 | 1.0000 | | 31,537 | 31,537 | |
| 12/06/2016 060006871406 | S | - 526,967.220 | 1.0000 | | 526,967 | 526,967 | |
| 12/07/2016 060006871401 | S | - 1,088.140 | 1.0000 | | 1,088 | 1,088 | |
| 12/07/2016 060006871424 | S | - 42,968.750 | 1.0000 | | 42,969 | 42,969 | |
| 12/08/2016 060006871401 | S | - 5,215.570 | 1.0000 | | 5,216 | 5,216 | |
| 12/08/2016 060006871403 | S | - 41.710 | 1.0000 | | 42 | 42 | |
| 12/08/2016 060006871406 | S | - 323,844.230 | 1.0000 | | 323,844 | 323,844 | |
| 12/08/2016 060006871421 | S | - 12.510 | 1.0000 | | 13 | 13 | |
| 12/09/2016 060006871401 | S | - 105,886.940 | 1.0000 | | 105,887 | 105,887 | |
| 12/09/2016 060006871419 | S | - 1,439.210 | 1.0000 | | 1,439 | 1,439 | |
| 12/09/2016 060006871424 | S | - 89,375.000 | 1.0000 | | 89,375 | 89,375 | |
| 12/09/2016 060006871426 | S | - 117.870 | 1.0000 | | 118 | 118 | |
| 12/12/2016 060006871424 | S | - 106,562.500 | 1.0000 | | 106,563 | 106,563 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/13/2016 060006871402 | S | - 164,012.950 | 1.0000 | | 164,013 | 164,013 | |
| 12/13/2016 060006871403 | S | - 36,887.100 | 1.0000 | | 36,887 | 36,887 | |
| 12/13/2016 060006871421 | S | - 11,855.920 | 1.0000 | | 11,856 | 11,856 | |
| 12/13/2016 060006871424 | S | - 1,513,413.650 | 1.0000 | | 1,513,414 | 1,513,414 | |
| 12/14/2016 060006871401 | S | - 16,552.120 | 1.0000 | | 16,552 | 16,552 | |
| 12/14/2016 060006871419 | S | - 6,583.990 | 1.0000 | | 6,584 | 6,584 | |
| 12/15/2016 060006871401 | S | - 1,187.000 | 1.0000 | | 1,187 | 1,187 | |
| 12/15/2016 060006871403 | S | - 85.000 | 1.0000 | | 85 | 85 | |
| 12/15/2016 060006871424 | S | - 9,187.500 | 1.0000 | | 9,188 | 9,188 | |
| 12/15/2016 060006871426 | S | - 39,840.320 | 1.0000 | | 39,840 | 39,840 | |
| 12/16/2016 060006871401 | S | - 284,443.610 | 1.0000 | | 284,444 | 284,444 | |
| 12/16/2016 060006871403 | S | - 26,413.800 | 1.0000 | | 26,414 | 26,414 | |
| 12/16/2016 060006871406 | S | - 40,044.800 | 1.0000 | | 40,045 | 40,045 | |
| 12/16/2016 060006871419 | S | - 63,307.460 | 1.0000 | | 63,307 | 63,307 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/16/2016 060006871421 | S | - 7,928.940 | 1.0000 | | 7,929 | 7,929 | |
| 12/16/2016 060006871426 | S | - 2,204.690 | 1.0000 | | 2,205 | 2,205 | |
| 12/19/2016 060006871402 | S | - 64,540.320 | 1.0000 | | 64,540 | 64,540 | |
| 12/19/2016 060006871424 | S | - 53,593.750 | 1.0000 | | 53,594 | 53,594 | |
| 12/20/2016 060006871406 | S | - 45,309.200 | 1.0000 | | 45,309 | 45,309 | |
| 12/20/2016 060006871413 | S | - 4,000,000.000 | 1.0000 | | 4,000,000 | 4,000,000 | |
| 12/21/2016 060006871402 | S | - 592.600 | 1.0000 | | 593 | 593 | |
| 12/21/2016 060006871403 | S | - 94,029.520 | 1.0000 | | 94,030 | 94,030 | |
| 12/21/2016 060006871421 | S | - 20,111.930 | 1.0000 | | 20,112 | 20,112 | |
| 12/21/2016 060006871424 | S | - 41,343.750 | 1.0000 | | 41,344 | 41,344 | |
| 12/22/2016 060006871401 | S | - 63,029.870 | 1.0000 | | 63,030 | 63,030 | |
| 12/22/2016 060006871419 | S | - 12,430.550 | 1.0000 | | 12,431 | 12,431 | |
| 12/22/2016 060006871426 | S | - 2,486.110 | 1.0000 | | 2,486 | 2,486 | |
| 12/23/2016 060006871401 | S | - 29,346.060 | 1.0000 | | 29,346 | 29,346 | |

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

| DATE | BOUGHT/ SOLD | SHARES/ PAR VALUE | UNIT PRICE | EXPENSE INCURRED | PRINCIPAL CASH | TRANSACTION COST | REALIZED GAIN/LOSS |
|---|---|---|---|---|---|---|---|
| 12/23/2016 060006871406 | S | - 26,215.290 | 1.0000 | | 26,215 | 26,215 | |
| 12/23/2016 060006871426 | S | - 644.230 | 1.0000 | | 644 | 644 | |
| 12/27/2016 060006871401 | S | - 14,070.230 | 1.0000 | | 14,070 | 14,070 | |
| 12/27/2016 060006871406 | S | - 37,798.040 | 1.0000 | | 37,798 | 37,798 | |
| 12/27/2016 060006871424 | S | - 9,187.500 | 1.0000 | | 9,188 | 9,188 | |
| 12/28/2016 060006871401 | S | - 956.710 | 1.0000 | | 957 | 957 | |
| 12/28/2016 060006871403 | S | - 306,577.340 | 1.0000 | | 306,577 | 306,577 | |
| 12/28/2016 060006871421 | S | - 102,811.560 | 1.0000 | | 102,812 | 102,812 | |
| 12/28/2016 060006871424 | S | - 35,218.750 | 1.0000 | | 35,219 | 35,219 | |
| 12/30/2016 060006871406 | S | - 25,547.030 | 1.0000 | | 25,547 | 25,547 | |
| **Total For Sells** | | | | **0** | **75,557,363** | **75,557,363** | **0** |
| **Total First American Govt Oblig Fund Cl Z** | | | | **0** | **162,080,351** | **162,080,351** | **0** |
| **GRAND TOTAL** | | | | **0** | **470,501,272** | **470,501,272** | **0** |

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

## FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

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

*NO TRANSACTIONS QUALIFIED FOR THIS SECTION*

# SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

**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

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

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

**A** Name of plan
MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
ANGELS BASEBALL LP

**D** Employer Identification Number (EIN)
33-0705825

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

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

## Part I Basic Information

**1** Enter the valuation date: Month 01 Day 01 Year 2016

**2** Assets:

| | | |
|---|---|---|
| **a** Market value | **2a** | 26,408,587 |
| **b** Actuarial value | **2b** | 27,400,376 |

**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 | 90 | 6,180,091 | 6,180,091 |
| **b** For terminated vested participants | 191 | 8,142,248 | 8,142,248 |
| **c** For active participants | 241 | 9,210,250 | 9,322,808 |
| **d** Total | 522 | 23,532,589 | 23,645,147 |

**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** | 6.23% |
| **6** Target normal cost | **6** | 244,468 |

**Statement by Enrolled Actuary**

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

**SIGN HERE** Mark Gengenbach MBG — Signature of actuary

10/6/2017 — Date

Mark Gengenbach — Type or print name of actuary

1707102 — Most recent enrollment number

Towers Watson Delaware, Inc. — Firm name

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

335 Madison Avenue
New York NY 10017-4605 — Address of the firm

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

## Part II Beginning of Year Carryover and Prefunding Balances

| | | (a) Carryover balance | (b) Prefunding balance |
|---|---|---|---|
| 7 | Balance at beginning of prior year after applicable adjustments (line 13 from prior year) | 479,418 | 766,808 |
| 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) | 479,418 | 766,808 |
| 10 | Interest on line 9 using prior year's actual return of -2.09% | -10,020 | -16,026 |
| 11 | Prior year's excess contributions to be added to prefunding balance: | | |
| | a Present value of excess contributions (line 38a from prior year) | | 365,521 |
| | 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 6.41% | | 23,430 |
| | 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 | | 388,951 |
| | d Portion of (c) to be added to prefunding balance | | 0 |
| 12 | Other reductions in balances due to elections or deemed elections | 0 | 0 |
| 13 | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) | 469,398 | 750,782 |

## Part III Funding Percentages

| | | | |
|---|---|---|---|
| 14 | Funding target attainment percentage | 14 | 110.72% |
| 15 | Adjusted funding target attainment percentage | 15 | 115.88% |
| 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 | 114.30% |
| 17 | If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage. | 17 | % |

## Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

| (a) Date (MM-DD-YYYY) | (b) Amount paid by employer(s) | (c) Amount paid by employees | (a) Date (MM-DD-YYYY) | (b) Amount paid by employer(s) | (c) Amount paid by employees |
|---|---|---|---|---|---|
| 03/14/2017 | 250,000 | 0 | | | |
| 08/07/2017 | 7,000,000 | 0 | | | |
| | | | Totals ► | 18(b) 7,250,000 | 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 | 6,587,282 |

20 Quarterly contributions and liquidity shortfalls:

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

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

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

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

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

**21** Discount rate:

**a** Segment rates:

| 1st segment: | 2nd segment: | 3rd segment: | ☐ N/A, full yield curve used |
|---|---|---|---|
| 4.43 % | 5.91 % | 6.65% | |

| | | |
|---|---|---|
| **b** Applicable month (enter code) | **21b** | 4 |
| **22** Weighted average retirement age | **22** | 62 |

**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

## Part VI Miscellaneous Items

| | | |
|---|---|---|
| **24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. | ☒ Yes | ☐ No |
| **25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. | ☒ Yes | ☐ No |
| **26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. | ☒ Yes | ☐ No |

| | | |
|---|---|---|
| **27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment | **27** | |

## Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

| | | |
|---|---|---|
| **28** Unpaid minimum required contributions for all prior years | **28** | 0 |
| **29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) | **29** | 0 |
| **30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) | **30** | 0 |

## Part VIII Minimum Required Contribution For Current Year

| | | |
|---|---|---|
| **31** Target normal cost and excess assets (see instructions): | | |
| **a** Target normal cost (line 6) | **31a** | 244,468 |
| **b** Excess assets, if applicable, but not greater than line 31a | **31b** | 244,468 |

| **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** | 6,587,282 |
| **38** Present value of excess contributions for current year (see instructions) | | |
| **a** Total (excess, if any, of line 37 over line 36) | **38a** | 6,587,282 |
| **b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances | **38b** | 0 |
| **39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) | **39** | 0 |
| **40** Unpaid minimum required contributions for all years | **40** | 0 |

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

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

**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

| | | |
|---|---|---|
| **42** Amount of acceleration adjustment | **42** | 0 |
| **43** Excess installment acceleration amount to be carried over to future plan years | **43** | 0 |

2016 Form 5500, Schedule SB, Line 22 - Description of Weighted Average Retirement Age
Major League Baseball Pension Plan for Non-Uniformed Personnel
Angels Baseball, L.P.
EIN: 33-0705825 PN: 001

**DEVELOPMENT OF WEIGHTED AVERAGE RETIREMENT AGE**

| (1) Age (if eligible) | (2) Rate of Retirement | (3) Probability of Retiring | (4) Probability of Remaining Active | (5) (1) X (3) |
|---|---|---|---|---|
| 55 | 0.1000 | 0.1000 | 0.9000 | 5.5000 |
| 56 | 0.1000 | 0.0900 | 0.8100 | 5.0400 |
| 57 | 0.1000 | 0.0810 | 0.7290 | 4.6170 |
| 58 | 0.1000 | 0.0729 | 0.6561 | 4.2282 |
| 59 | 0.1000 | 0.0656 | 0.5905 | 3.8710 |
| 60 | 0.1000 | 0.0590 | 0.5314 | 3.5429 |
| 61 | 0.1000 | 0.0531 | 0.4783 | 3.2418 |
| 62 | 0.1000 | 0.0478 | 0.4305 | 2.9654 |
| 63 | 0.1000 | 0.0430 | 0.3874 | 2.7119 |
| 64 | 0.1000 | 0.0387 | 0.3487 | 2.4795 |
| 65 | 0.2500 | 0.0872 | 0.2615 | 5.6660 |
| 66 | 0.1500 | 0.0392 | 0.2223 | 2.5889 |
| 67 | 0.1500 | 0.0333 | 0.1889 | 2.2339 |
| 68 | 0.1500 | 0.0283 | 0.1606 | 1.9272 |
| 69 | 0.1500 | 0.0241 | 0.1365 | 1.6622 |
| 70 | 1.0000 | 0.1365 | 0.0000 | 9.5556 |
| | | 1.0000 | | |
| Average Retirement Age | | | | 61.8317 |

The methodology used to calculate the average retirement age shown on the 2016 Schedule SB assumes that all front office employees meet the retirement eligibility service requirements.

# Summary of plan provisions

| Plan Provisions | |
|---|---|
| Effective Date | January 1, 1985. The plan was restated effective January 1, 2013 and the most recent amendment reflected in the following plan provisions was effective September 1, 2015. |
| Covered Employees | Any person employed by a participating Major League Baseball Club (excluding any person who is an active participant in the Major League Baseball Players Benefit Plan, a member of a collective bargaining unit not participating, a person compensated on a per-day or per-game basis, employed full-time in Canada, a self-employed partner, proprietor or shareholder-employee, or a member of a group designated not eligible for participation), and who has attained age 21 and completed one year of eligibility service. Effective May 22, 2003, the Los Angeles Angels of Anaheim readopted the Non-Uniformed Player's Pension Plan on a going forward basis. Front office employees of the Los Angeles Angels of Anaheim will earn benefits under the plan for all service performed before May 16, 1996 and after May 22, 2003.<br><br>Effective January 1, 2008, all active minor league employees are covered under the Minor League Players Pension Plan. Effective December 1, 2010, all inactive minor league participants are covered under the Minor League Players Pension Plan. |
| Participation Date | Date of becoming a covered employee. Participation was frozen effective December 31, 2014. |
| **Definitions** | |
| Eligibility service | The 12-consecutive month period, starting at date of employment, in which an employee completes 1,000 hours of service. |
| Baseball service | Employment in baseball with any Major League Baseball Club, as designated by the Pension Committee. |
| Vesting service | Completed years from a participant's employment date to the termination of baseball service. |
| Pension service | Years and months of service as a covered employee (not before January 1, 1985 for Office Employees and not before January 1, 1989 for Minor League Players) plus years and months of service prior to January 1, 1985 as determined by the plan administrator (for Office Employees only). Effective May 22, 2003, the Los Angeles Angels of Anaheim readopted the Non-Uniformed Player's Pension Plan on a going forward basis. Front office employees of the Los Angeles Angels of Anaheim will earn benefits under the plan for all service performed before May 16, 1996 and after May 22, 2003.<br><br>Pension service was frozen for all participants effective December 31, 2014. |

| | |
|---|---|
| Pensionable pay | W-2 earnings, including any cafeteria plan deferrals, dependent care assistance deferrals, and any other employee deferrals to a qualified retirement plan, but excluding any reimbursements, fringe benefits, moving expenses, deferred compensation, welfare benefits, signing bonuses, severance, IRC Section 132 deductions taken pursuant to the Transportation Equity Act, and any earnings earned as a non-resident alien (assuming the employee earned no income in the US). Playoff and World Series shares are excluded from pensionable pay. Clubhouse tips are excluded from pensionable pay.<br><br>No earnings after December 31, 2014 shall be considered for participants. |
| Average earnings | The greater of 1) or 2):<br><br>1) The average of an employee's highest five consecutive plan years of annual earnings, during the ten-year period which ends on the earlier of the participant's termination date or retirement date.<br><br>If the employee does not have five consecutive plan years of annual earnings, the average earnings will be determined by using the greatest number of consecutive plan years in which the employee accrued pension service.<br><br>2) The average of an employee's last five plan years of annual earnings (which would not necessarily be the highest 5 plan years), whether or not consecutive, during the ten-year period which ends on the earlier of the participant's termination date or retirement date.<br><br>In plan years where a participant completed a partial year of pension service, the annual earnings will be prorated by the number of completed months of pension service. This is applicable for both 1) and 2) above. |
| Normal retirement date (NRD) | First of month coinciding with or next following the attainment of age 65. |
| Pension benefit | 2% of average earnings for each year of pension service up to 30 years. (Not less than the minimum pension benefit.) |
| Preretirement death benefit | If not eligible for early or normal retirement, 50% of the pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday. If eligible for early or normal retirement, 100% of the pension benefit as of the date of death, reduced for the 100% joint and survivor election and reduced for early commencement of payment. |
| Minimum pension benefit | The benefit accrued through December 31, 1993 or December 31, 1984, in accordance with prior plan provisions. |

2016 Form 5500, Schedule SB, Part V – Summary of Plan Provisions
Major League Baseball Pension Plan for Non-Uniformed Personnel
Angels Baseball, L.P.
EIN: 33-0705825 PN: 001

| Eligibility for Benefits | |
|---|---|
| Normal retirement | Retirement on NRD. |
| Early retirement | Retirement before NRD and on or after both attaining age 55 and completing ten years of vesting service. |
| Postponed retirement | Retirement after NRD. |
| Deferred vested | Termination for reasons other than death or retirement after completing five years of vesting service. |
| Preretirement death benefit | Death while eligible for normal, early, postponed or deferred vested retirement benefits, with a surviving spouse. |
| **Benefits Paid Upon the Following Events** | |
| Normal retirement | Pension benefit determined as of NRD. |
| Early retirement | Pension benefit determined as of early retirement date, reduced 7/12% for each of the first 60 months and 1/3% for each of the next 60 months by which payment precedes NRD. For employees in the prior plan as of December 31, 1984, the accrued benefit as of December 31, 1984 will be reduced 1/180th for each of the first 60 months and 1/360th for each of the next 60 months by which payment precedes NRD. |
| Postponed retirement | Pension benefit determined as of actual retirement date. For employees in the prior plan as of December 31, 1984, the accrued benefit at that date, actuarially increased from age 65. |
| Termination with deferred vested benefit | Pension benefit determined as of termination date, payable at NRD. A participant who terminates with 10 or more years of vesting service, may elect to retire as early as age 55 (the reduction factors are the same as for early retirement). |
| Death with preretirement benefits | Preretirement death benefit is payable to a spouse. |
| **Other Plan Provisions** | |
| Forms of payment | Preretirement death benefits are payable only as described above. Monthly pension benefits are paid as described above, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of the 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan.<br><br>Optional forms are a 50%, 75% or 100% joint and survivor annuity, a ten-year certain and life annuity, or (for married participants) a life annuity. The normal form of payment is converted to an optional form using an interest rate of 6% and GAR-94 Mortality (unisex).<br><br>Employees in the prior plan as of December 31, 1984 may elect to receive their accrued benefit as of December 31, 1984 in the form of a lump sum, payable under the provisions of the prior plan. |

| | |
|---|---|
| Maximum on benefits and pay | All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. |

## Future Plan Changes

No future plan changes were recognized in determining pension cost and in determining minimum and maximum contributions.

## Changes in Benefits Valued Since Prior Year

The plan was amended in 2015 to allow certain deferred vested participants to elect a one-time lump sum payment in lieu of receiving future annuity payments from the plan. Elections to receive a one-time lump sum payment became irrevocable on December 1, 2015, and lump sum payments were made on December 18, 2015.

There have been no other changes in benefits valued since the prior year.

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | **Domestic Common Stock** | | | |
| | AMC NETWORKS INC A W I | Common Stock | $ 106,654 | $ 120,382 |
| | AMC NETWORKS INC A W I | Common Stock | 32,460 | 36,638 |
| | AARONS INC | Common Stock | 125,857 | 150,353 |
| | AARONS INC | Common Stock | 37,353 | 44,786 |
| | AEROJET ROCKETDYNE HOLDINGS | Common Stock | 234,734 | 251,300 |
| | AEROJET ROCKETDYNE HOLDINGS | Common Stock | 67,067 | 71,800 |
| | AKORN INC | Common Stock | 123,407 | 120,065 |
| | AKORN INC | Common Stock | 36,310 | 32,745 |
| | ALBANY INTL CORP CL A | Common Stock | 64,885 | 143,530 |
| | ALBANY INTL CORP CL A | Common Stock | 18,838 | 41,670 |
| | ALERE INC | Common Stock | 121,266 | 128,601 |
| | ALERE INC | Common Stock | 36,747 | 38,970 |
| | ARMSTRONG FLOORING INC WI | Common Stock | 199,188 | 219,010 |
| | ARMSTRONG FLOORING INC WI | Common Stock | 59,360 | 65,305 |
| | ASCENT CAPITAL GROUP INC A | Common Stock | 352,035 | 115,446 |
| | ASCENT CAPITAL GROUP INC A | Common Stock | 108,598 | 34,146 |
| | ASTEC INDUSTRIES INC | Common Stock | 81,151 | 148,412 |
| | ASTEC INDUSTRIES INC | Common Stock | 23,976 | 43,849 |
| | BLOCK H R INC | Common Stock | 212,098 | 218,405 |
| | BLOCK H R INC | Common Stock | 63,080 | 65,062 |
| | BLUCORA INC | Common Stock | 298,687 | 376,125 |
| | BLUCORA INC | Common Stock | 91,370 | 118,000 |
| | BOSTON BEER INC A | Common Stock | 155,988 | 169,850 |
| | BOSTON BEER INC A | Common Stock | 46,804 | 50,955 |
| | BOYD GAMING CORPORATION | Common Stock | 42,637 | 141,190 |
| | BOYD GAMING CORPORATION | Common Stock | 13,870 | 42,357 |
| | THE BRINKS CO | Common Stock | 164,798 | 288,750 |
| | THE BRINKS CO | Common Stock | 47,085 | 82,500 |
| | CST BRANDS INC | Common Stock | 257,247 | 385,200 |
| | CST BRANDS INC | Common Stock | 76,363 | 115,560 |
| | CABLE ONE INC | Common Stock | 68,695 | 161,650 |
| | CABLE ONE INC | Common Stock | 19,816 | 46,630 |
| | CALAVO GROWERS INC | Common Stock | 74,093 | 141,220 |
| | CALAVO GROWERS INC | Common Stock | 22,550 | 42,980 |
| | CANTEL MEDICAL CORP | Common Stock | 40,138 | 181,125 |
| | CANTEL MEDICAL CORP | Common Stock | 12,216 | 55,125 |
| | CASEYS GEN STORES INC | Common Stock | 121,204 | 237,760 |
| | CASEYS GEN STORES INC | Common Stock | 41,140 | 71,328 |
| | CHEESECAKE FACTORY INC | Common Stock | 76,455 | 137,724 |
| | CHEESECAKE FACTORY INC | Common Stock | 23,269 | 41,916 |
| | CHEMED CORP | Common Stock | 106,953 | 256,656 |
| | CHEMED CORP | Common Stock | 39,982 | 80,205 |
| | CHEMTURA CORP | Common Stock | 244,112 | 361,880 |
| | CHEMTURA CORP | Common Stock | 72,459 | 106,240 |
| | CIRCOR INTERNATIONAL INC | Common Stock | 270,793 | 330,888 |
| | CIRCOR INTERNATIONAL INC | Common Stock | 81,777 | 103,808 |
| | CLEAR CHANNEL OUTDOOR HLDGS INC | Common Stock | 111,772 | 98,980 |
| | CLEAR CHANNEL OUTDOOR HLDGS INC | Common Stock | 31,274 | 28,785 |
| | COHEN STEERS INC | Common Stock | 80,380 | 78,960 |
| | COHEN STEERS INC | Common Stock | 24,454 | 23,520 |
| | COMMERCEHUB INC | Common Stock | 8,772 | 22,244 |
| | COMMERCEHUB INC | Common Stock | 2,967 | 6,914 |
| | COMMUNICATIONS SALES LEASING INC | Common Stock | 104,084 | 101,640 |
| | COMMUNICATIONS SALES LEASING INC | Common Stock | 31,225 | 30,492 |
| | COOPER TIRE & RUBR CO | Common Stock | 94,420 | 120,435 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | COOPER TIRE & RUBR CO | Common Stock | $ 27,412 | $ 34,965 |
| | CORE MARK HLDG CO INC | Common Stock | 64,273 | 232,578 |
| | CORE MARK HLDG CO INC | Common Stock | 19,044 | 68,912 |
| | CRANE CO | Common Stock | 202,342 | 338,964 |
| | CRANE CO | Common Stock | 62,041 | 100,968 |
| | CUBIC CORP | Common Stock | 196,877 | 201,390 |
| | CUBIC CORP | Common Stock | 56,687 | 57,540 |
| | CURTISS WRIGHT CORP | Common Stock | 62,392 | 196,720 |
| | CURTISS WRIGHT CORP | Common Stock | 23,052 | 59,016 |
| | D S T SYSTEMS INC | Common Stock | 215,038 | 300,020 |
| | D S T SYSTEMS INC | Common Stock | 63,082 | 88,935 |
| | DANA INCORPORATED | Common Stock | 77,083 | 113,880 |
| | DANA INCORPORATED | Common Stock | 23,125 | 34,164 |
| | DEAN FOODS CO | Common Stock | 98,411 | 111,078 |
| | DEAN FOODS CO | Common Stock | 29,111 | 32,670 |
| | DENNYS CORP | Common Stock | 115,491 | 141,130 |
| | DENNYS CORP | Common Stock | 33,610 | 41,056 |
| | DIGITALGLOBE INC | Common Stock | 72,124 | 114,600 |
| | DIGITALGLOBE INC | Common Stock | 21,881 | 34,380 |
| | EARTHLINK HOLDINGS CORP | Common Stock | 181,003 | 169,200 |
| | EARTHLINK HOLDINGS CORP | Common Stock | 56,072 | 51,888 |
| | ECHOSTAR CORP A | Common Stock | 257,867 | 380,286 |
| | ECHOSTAR CORP A | Common Stock | 78,262 | 113,058 |
| | EDGEWELL PERSONAL CARE CO | Common Stock | 158,262 | 160,578 |
| | EDGEWELL PERSONAL CARE CO | Common Stock | 53,923 | 51,093 |
| | EL PASO ELEC CO | Common Stock | 242,581 | 325,500 |
| | EL PASO ELEC CO | Common Stock | 69,309 | 93,000 |
| | ENERGIZER HLDGS INC | Common Stock | 136,065 | 178,440 |
| | ENERGIZER HLDGS INC | Common Stock | 43,130 | 53,532 |
| | ENTRAVISION COMMUNICATIONS A | Common Stock | 110,401 | 136,500 |
| | ENTRAVISION COMMUNICATIONS A | Common Stock | 32,587 | 39,900 |
| | EVERBANK FINANCIAL CORP | Common Stock | 83,655 | 91,415 |
| | EVERBANK FINANCIAL CORP | Common Stock | 23,139 | 25,285 |
| | EXACTECH INC | Common Stock | 85,886 | 106,470 |
| | EXACTECH INC | Common Stock | 24,224 | 30,030 |
| | FCB FINANCIAL HOLDINGS INC | Common Stock | 144,925 | 152,640 |
| | FCB FINANCIAL HOLDINGS INC | Common Stock | 43,015 | 45,315 |
| | FTD COS INC | Common Stock | 178,573 | 154,960 |
| | FTD COS INC | Common Stock | 45,599 | 38,144 |
| | FEDERAL MOGUL HOLDINGS CORP | Common Stock | 96,565 | 103,100 |
| | FEDERAL MOGUL HOLDINGS CORP | Common Stock | 27,521 | 29,384 |
| | FEDERAL SIGNAL CORP | Common Stock | 92,770 | 188,881 |
| | FEDERAL SIGNAL CORP | Common Stock | 30,301 | 57,757 |
| | FERRO CORP | Common Stock | 51,120 | 134,702 |
| | FERRO CORP | Common Stock | 15,911 | 40,124 |
| | FLUSHING FINANCIAL CORPORATION | Common Stock | 94,986 | 129,316 |
| | FLUSHING FINANCIAL CORPORATION | Common Stock | 32,572 | 44,085 |
| | FOREST CITY REALTY TRUST A | Common Stock | 229,350 | 243,828 |
| | FOREST CITY REALTY TRUST A | Common Stock | 67,018 | 70,856 |
| | FORRESTER RESH INC | Common Stock | 67,552 | 98,785 |
| | FORRESTER RESH INC | Common Stock | 20,559 | 30,065 |
| | FULLER H B CO | Common Stock | 320,717 | 386,480 |
| | FULLER H B CO | Common Stock | 96,405 | 115,944 |
| | G A T X CORP | Common Stock | 89,482 | 123,160 |
| | G A T X CORP | Common Stock | 28,116 | 36,948 |
| | GNC ACQUISITIONS HOLDINGS INC | Common Stock | 132,821 | 37,536 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | GNC ACQUISITIONS HOLDINGS INC | Common Stock | $ 38,883 | $ 11,040 |
| | GRACO INC | Common Stock | 178,451 | 290,815 |
| | GRACO INC | Common Stock | 50,986 | 83,090 |
| | GRAHAM HOLDINGS CO | Common Stock | 112,272 | 133,107 |
| | GRAHAM HOLDINGS CO | Common Stock | 32,386 | 38,396 |
| | HSN INC | Common Stock | 95,616 | 54,880 |
| | HSN INC | Common Stock | 30,935 | 17,150 |
| | HRG GROUP INC | Common Stock | 202,263 | 225,620 |
| | HRG GROUP INC | Common Stock | 59,555 | 66,908 |
| | HERC HOLDINGS INC | Common Stock | 185,148 | 220,880 |
| | HERC HOLDINGS INC | Common Stock | 55,742 | 65,862 |
| | ITT CORP NEW | Common Stock | 75,497 | 150,423 |
| | ITT CORP NEW | Common Stock | 25,495 | 46,284 |
| | INGLES MARKETS INC CL A | Common Stock | 89,077 | 226,070 |
| | INGLES MARKETS INC CL A | Common Stock | 29,512 | 67,340 |
| | INTEGER HOLDINGS CORPORATION | Common Stock | 77,060 | 88,350 |
| | INTEGER HOLDINGS CORPORATION | Common Stock | 24,359 | 27,978 |
| | INTERNAP CORP | Common Stock | 225,683 | 64,680 |
| | INTERNAP CORP | Common Stock | 66,387 | 20,020 |
| | INVENTURE FOODS INC | Common Stock | 42,548 | 68,950 |
| | INVENTURE FOODS INC | Common Stock | 12,157 | 19,700 |
| | IRIDIUM COMMUNICATION INC | Common Stock | 104,716 | 139,200 |
| | IRIDIUM COMMUNICATION INC | Common Stock | 31,482 | 41,280 |
| | JANUS CAPITAL GROUP INC | Common Stock | 92,578 | 134,027 |
| | JANUS CAPITAL GROUP INC | Common Stock | 28,362 | 39,810 |
| | JOHN BEAN TECHNOLOGIES CORP | Common Stock | 70,477 | 386,775 |
| | JOHN BEAN TECHNOLOGIES CORP | Common Stock | 21,143 | 116,033 |
| | KAR AUCTION SERVICES INC | Common Stock | 56,294 | 115,074 |
| | KAR AUCTION SERVICES INC | Common Stock | 16,680 | 34,096 |
| | KLX INC WHEN ISSUED | Common Stock | 273,799 | 302,237 |
| | KLX INC WHEN ISSUED | Common Stock | 84,912 | 94,731 |
| | KAMAN CORP | Common Stock | 263,643 | 342,510 |
| | KAMAN CORP | Common Stock | 75,326 | 97,860 |
| | LAMAR ADVERTISING CO A | Common Stock | 95,328 | 168,100 |
| | LAMAR ADVERTISING CO A | Common Stock | 29,277 | 48,749 |
| | LAMB WESTON HOLDING INC | Common Stock | 155,602 | 189,250 |
| | LAMB WESTON HOLDING INC | Common Stock | 46,580 | 56,775 |
| | LANDAUER INC | Common Stock | 187,725 | 187,590 |
| | LANDAUER INC | Common Stock | 52,948 | 52,910 |
| | LIBERTY BROADBAND C | Common Stock | 276,667 | 397,015 |
| | LIBERTY BROADBAND C | Common Stock | 86,290 | 118,512 |
| | LIBERTY EXPEDIA HOLD A | Common Stock | 121,086 | 117,423 |
| | LIBERTY EXPEDIA HOLD A | Common Stock | 40,959 | 36,496 |
| | LIBERTY VENTURES SER A | Common Stock | 198,569 | 221,220 |
| | LIBERTY VENTURES SER A | Common Stock | 62,195 | 65,629 |
| | LIBERTY MEDIA CORP DELAWARE | Common Stock | 78,302 | 102,950 |
| | LIBERTY MEDIA CORP DELAWARE | Common Stock | 24,245 | 31,915 |
| | LIBERTY TRIPADVISOR HDG A | Common Stock | 55,754 | 70,735 |
| | LIBERTY TRIPADVISOR HDG A | Common Stock | 18,728 | 21,070 |
| | LORAL SPACE & COMMUNICATIONS INC | Common Stock | 328,344 | 266,825 |
| | LORAL SPACE & COMMUNICATIONS INC | Common Stock | 98,881 | 82,100 |
| | MSG NETWORK INC | Common Stock | 40,578 | 92,450 |
| | MSG NETWORK INC | Common Stock | 13,508 | 27,950 |
| | MACQUARIE INFRASTRUCTURE | Common Stock | 221,400 | 416,670 |
| | MACQUARIE INFRASTRUCTURE | Common Stock | 69,511 | 122,550 |
| | MADISON SQUARE GARDEN CO WI | Common Stock | 158,688 | 291,567 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | MADISON SQUARE GARDEN CO WI | Common Stock | $ 49,514 | $ 85,755 |
| | MEREDITH CORP | Common Stock | 91,921 | 136,045 |
| | MEREDITH CORP | Common Stock | 27,976 | 41,405 |
| | MUELLER WTR PRODS INC | Common Stock | 95,156 | 259,545 |
| | MUELLER WTR PRODS INC | Common Stock | 27,769 | 74,536 |
| | MURPHY USA INC W I | Common Stock | 214,600 | 245,880 |
| | MURPHY USA INC W I | Common Stock | 68,586 | 73,764 |
| | NAVISTAR INTERNATIONAL | Common Stock | 159,037 | 194,494 |
| | NAVISTAR INTERNATIONAL | Common Stock | 46,172 | 56,466 |
| | NUVASIVE INC | Common Stock | 30,229 | 134,720 |
| | NUVASIVE INC | Common Stock | 12,562 | 40,416 |
| | ORBCOMM INC | Common Stock | 72,085 | 107,510 |
| | ORBCOMM INC | Common Stock | 23,868 | 32,667 |
| | PANDORA MEDIA INC | Common Stock | 130,299 | 143,440 |
| | PANDORA MEDIA INC | Common Stock | 39,649 | 43,032 |
| | PENSKE AUTOMOTIVE GROUP INC | Common Stock | 184,779 | 259,200 |
| | PENSKE AUTOMOTIVE GROUP INC | Common Stock | 58,281 | 80,352 |
| | POST HOLDINGS INC | Common Stock | 186,320 | 385,872 |
| | POST HOLDINGS INC | Common Stock | 56,963 | 112,546 |
| | RPC ENERGY SVCS INC | Common Stock | 79,708 | 122,822 |
| | RPC ENERGY SVCS INC | Common Stock | 23,141 | 35,658 |
| | RAVEN INDS INC | Common Stock | 132,274 | 118,440 |
| | RAVEN INDS INC | Common Stock | 36,586 | 32,760 |
| | RUSH ENTERPRISES INC | Common Stock | 131,860 | 293,265 |
| | RUSH ENTERPRISES INC | Common Stock | 41,529 | 86,436 |
| | RYMAN HOSPITALITY PROPERTIES | Common Stock | 154,647 | 245,739 |
| | RYMAN HOSPITALITY PROPERTIES | Common Stock | 43,618 | 69,311 |
| | SANFILIPPO JOHN B & SON INC | Common Stock | 65,334 | 126,702 |
| | SANFILIPPO JOHN B & SON INC | Common Stock | 21,570 | 35,195 |
| | EW SCRIPPS CO CL A | Common Stock | 166,068 | 195,233 |
| | EW SCRIPPS CO CL A | Common Stock | 47,683 | 56,057 |
| | SEALED AIR CORP | Common Stock | 43,775 | 140,554 |
| | SEALED AIR CORP | Common Stock | 12,709 | 40,806 |
| | SENSIENT TECHNOLOGIES CORP | Common Stock | 122,461 | 204,308 |
| | SENSIENT TECHNOLOGIES CORP | Common Stock | 38,018 | 62,864 |
| | SNYDERS-LANCE INC | Common Stock | 147,180 | 207,036 |
| | SNYDERS-LANCE INC | Common Stock | 46,954 | 65,178 |
| | SOUTHWEST GAS HOLDINGS, INC | Common Stock | 139,201 | 237,522 |
| | SOUTHWEST GAS HOLDINGS, INC | Common Stock | 40,413 | 68,958 |
| | STANDEX INTL CORP | Common Stock | 102,958 | 202,055 |
| | STANDEX INTL CORP | Common Stock | 31,335 | 61,495 |
| | TAKE-TWO INTERACTIVE SOFTWARE INC | Common Stock | 76,274 | 325,314 |
| | TAKE-TWO INTERACTIVE SOFTWARE INC | Common Stock | 18,459 | 98,580 |
| | TENNANT CO | Common Stock | 60,117 | 113,920 |
| | TENNANT CO | Common Stock | 21,657 | 35,600 |
| | TENNECO INC | Common Stock | 71,995 | 143,681 |
| | TENNECO INC | Common Stock | 21,911 | 43,729 |
| | TIME INC | Common Stock | 101,259 | 107,100 |
| | TIME INC | Common Stock | 30,378 | 32,130 |
| | UNITED NAT FOODS INC | Common Stock | 336,926 | 391,304 |
| | UNITED NAT FOODS INC | Common Stock | 101,073 | 114,528 |
| | VISTEON CORP | Common Stock | 223,087 | 184,782 |
| | VISTEON CORP | Common Stock | 67,896 | 56,238 |
| | WHITEWAVE FOODS CO | Common Stock | 26,446 | 88,960 |
| | WHITEWAVE FOODS CO | Common Stock | 11,520 | 27,800 |
| | WOODWARD INC | Common Stock | 81,324 | 158,815 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | WOODWARD INC | Common Stock | | | $ 24,751 | $ 48,335 |
| | ZEBRA TECHNOLOGIES CORP CL A | Common Stock | | | 81,418 | 162,944 |
| | ZEBRA TECHNOLOGIES CORP CL A | Common Stock | | | 26,026 | 51,456 |
| | **Total Domestic Common Stock** | | | | $ 20,028,125 | $ 27,720,097 |
| | **Foreign Common Stock** | | | | | |
| | INTERXION HOLDING NV | INFORMATION TECHNOLOGY | | | $ 117,846 | $ 217,434 |
| | INTERXION HOLDING NV | INFORMATION TECHNOLOGY | | | 34,213 | 63,126 |
| | LIONS GATE ENTERTAINMENT B | CONSUMER DISCRETIONARY | | | 76,308 | 73,633 |
| | LIONS GATE ENTERTAINMENT B | CONSUMER DISCRETIONARY | | | 38,338 | 36,828 |
| | WASTE CONNECTIONS INC | INDUSTRIALS | | | 168,789 | 278,995 |
| | WASTE CONNECTIONS INC | INDUSTRIALS | | | 50,885 | 86,449 |
| | **Total Foreign Common Stock** | | | | $ 486,380 | $ 756,464 |
| | **Government Obligations - Treasury and Federal Agencies** | | | | | |
| | F N M A TBA 15YR | Fixed Income Obligations | 3.00% | 1/15/2030 | $ 123,225 | $ 123,140 |
| | F N M A TBA 30YR | Fixed Income Obligations | 4.50% | 1/15/2045 | 468,126 | 467,882 |
| | G N M A I I TBA | Fixed Income Obligations | 3.00% | 1/15/2044 | 45,679 | 45,563 |
| | G N M A I I TBA | Fixed Income Obligations | 3.50% | 1/15/2044 | 197,888 | 197,507 |
| | F H L M C GD G03205 | Fixed Income Obligations | 5.50% | 7/1/2035 | 3,694 | 4,260 |
| | F N M A | Fixed Income Obligations | 1.88% | 9/24/2026 | 69,557 | 64,311 |
| | F N M A DEB | Fixed Income Obligations | 6.25% | 5/15/2029 | 124,317 | 139,179 |
| | F N M A DEB | Fixed Income Obligations | 6.63% | 11/15/2030 | 85,480 | 97,376 |
| | F N M A #254693 | Fixed Income Obligations | 5.50% | 4/1/2033 | 6,606 | 7,347 |
| | F N M A #AL6715 | Fixed Income Obligations | 4.00% | 2/1/2045 | 101,669 | 99,888 |
| | F N M A #AS6516 | Fixed Income Obligations | 4.00% | 1/1/2046 | 92,403 | 91,179 |
| | F N M A #AS6923 | Fixed Income Obligations | 3.50% | 4/1/2046 | 560,921 | 546,725 |
| | F N M A #AS8139 | Fixed Income Obligations | 4.00% | 10/1/2046 | 131,850 | 128,223 |
| | F N M A #AS8377 | Fixed Income Obligations | 4.00% | 11/1/2046 | 70,290 | 68,565 |
| | F N M A #BC2687 | Fixed Income Obligations | 4.00% | 3/1/2046 | 43,870 | 43,135 |
| | F N M A #BA2106 | Fixed Income Obligations | 3.00% | 8/1/2045 | 56,565 | 55,629 |
| | F N M A #BA2696 | Fixed Income Obligations | 3.50% | 10/1/2045 | 37,268 | 36,850 |
| | F N M A #BA2990 | Fixed Income Obligations | 3.00% | 11/1/2045 | 26,084 | 25,566 |
| | F N M A #BD5642 | Fixed Income Obligations | 2.50% | 10/1/2031 | 82,249 | 80,197 |
| | F N M A #725424 | Fixed Income Obligations | 5.50% | 4/1/2034 | 3,504 | 3,898 |
| | F N M A #725946 | Fixed Income Obligations | 5.50% | 11/1/2034 | 8,987 | 10,192 |
| | F N M A #745418 | Fixed Income Obligations | 5.50% | 4/1/2036 | 12,822 | 14,691 |
| | F N M A #889139 | Fixed Income Obligations | 5.50% | 3/1/2037 | 10,402 | 11,714 |
| | F N M A #MA2868 | Fixed Income Obligations | 2.50% | 12/1/2031 | 68,874 | 67,118 |
| | F N M A #AE7090 | Fixed Income Obligations | 3.50% | 12/1/2025 | 76,924 | 76,299 |
| | RESOLUTION FDG STRIP | Fixed Income Obligations | | 7/15/2020 | 113,316 | 151,732 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2041 | 109,816 | 117,560 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 8/15/2041 | 574,763 | 719,355 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 11/15/2041 | 1,422,388 | 1,707,005 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 2/15/2042 | 2,545,637 | 2,971,946 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2042 | 1,498,819 | 1,441,019 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 8/15/2042 | 3,074,428 | 3,490,942 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 11/15/2042 | 5,907,236 | 7,343,467 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 2/15/2043 | 8,340,587 | 10,504,443 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2043 | 4,228,460 | 4,640,303 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 8/15/2043 | 4,805,966 | 6,245,348 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 11/15/2043 | 9,407,431 | 12,073,003 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 2/15/2044 | 12,729,437 | 14,962,577 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2044 | 4,536,387 | 4,822,397 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 11/15/2044 | 4,763,536 | 4,228,490 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | U S TREAS BD STRIP | Fixed Income Obligations | | 11/15/2044 | $ 6,873,912 | $ 6,423,893 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 2/15/2045 | 2,327,850 | 2,064,550 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2045 | 4,575,872 | 4,585,168 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 2/15/2046 | 4,593,624 | 3,825,826 |
| | U S TREASURY I P S | Fixed Income Obligations | 0.13% | 4/15/2019 | 320,798 | 318,767 |
| | U S TREASURY I P S | Fixed Income Obligations | 0.25% | 1/15/2025 | 103,284 | 100,368 |
| | U S TREASURY I P S | Fixed Income Obligations | 0.13% | 4/15/2018 | 89,507 | 89,692 |
| | U S TREASURY I P S | Fixed Income Obligations | 0.38% | 7/15/2025 | 108,734 | 109,486 |
| | U S TREAS BD STRIP | Fixed Income Obligations | | 5/15/2035 | 1,492,640 | 2,308,362 |
| | U S TREASURY BD | Fixed Income Obligations | 6.25% | 5/15/2030 | 72,998 | 69,888 |
| | U S TREASURY BD | Fixed Income Obligations | 5.38% | 2/15/2031 | 54,453 | 50,611 |
| | U S TREASURY BD | Fixed Income Obligations | 4.50% | 2/15/2036 | 72,496 | 94,392 |
| | U S TREASURY NT | Fixed Income Obligations | 4.63% | 2/15/2040 | 143,248 | 153,356 |
| | U S TREASURY BD | Fixed Income Obligations | 3.00% | 5/15/2042 | 62,465 | 59,498 |
| | U S TREASURY NT | Fixed Income Obligations | 2.75% | 8/15/2042 | 15,069 | 14,171 |
| | U S TREASURY BD | Fixed Income Obligations | 3.13% | 2/15/2043 | 25,151 | 25,331 |
| | U S TREASURY BD | Fixed Income Obligations | 3.63% | 8/15/2043 | 68,149 | 68,311 |
| | U S TREASURY BD | Fixed Income Obligations | 3.38% | 5/15/2044 | 15,405 | 16,119 |
| | U S TREASURY BD | Fixed Income Obligations | 3.13% | 8/15/2044 | 14,805 | 14,979 |
| | U S TREASURY BD | Fixed Income Obligations | 3.00% | 11/15/2044 | 27,054 | 24,597 |
| | U S TREASURY BD | Fixed Income Obligations | 3.00% | 11/15/2044 | 214,000 | 211,400 |
| | U S TREASURY NT | Fixed Income Obligations | 2.50% | 2/15/2045 | 56,873 | 52,554 |
| | U S TREASURY BD | Fixed Income Obligations | 3.00% | 5/15/2045 | 9,775 | 9,865 |
| | U S TREASURY BD | Fixed Income Obligations | 2.88% | 8/15/2045 | 42,459 | 39,840 |
| | U S TREASURY BD | Fixed Income Obligations | 2.50% | 2/15/2046 | 41,619 | 38,476 |
| | U S TREASURY BD | Fixed Income Obligations | 2.50% | 5/15/2046 | 96,746 | 81,935 |
| | U S TREASURY BD | Fixed Income Obligations | 2.25% | 8/15/2046 | 136,421 | 124,778 |
| | U S TREASURY BD | Fixed Income Obligations | 2.25% | 8/15/2046 | 1,150,837 | 1,156,128 |
| | U S TREASURY NT | Fixed Income Obligations | 1.38% | 8/31/2020 | 29,188 | 29,095 |
| | U S TREASURY NT | Fixed Income Obligations | 1.38% | 9/30/2020 | 269,603 | 267,336 |
| | U S TREASURY NT | Fixed Income Obligations | 1.38% | 10/31/2020 | 327,546 | 328,717 |
| | U S TREASURY NT | Fixed Income Obligations | 3.13% | 4/30/2017 | 686,190 | 682,384 |
| | U S TREASURY NT | Fixed Income Obligations | 1.38% | 1/31/2021 | 118,467 | 115,130 |
| | U S TREASURY NT | Fixed Income Obligations | 0.51% | 4/30/2018 | 495,168 | 495,866 |
| | U S TREASURY NT | Fixed Income Obligations | 1.75% | 5/15/2022 | 30,445 | 29,559 |
| | U S TREASURY NT | Fixed Income Obligations | 0.63% | 5/31/2017 | 119,691 | 119,710 |
| | U S TREASURY NT | Fixed Income Obligations | 1.63% | 8/15/2022 | 84,354 | 82,895 |
| | U S TREASURY NT | Fixed Income Obligations | 1.13% | 9/30/2021 | 291,256 | 287,056 |
| | U S TREASURY NT | Fixed Income Obligations | 1.25% | 10/31/2021 | 122,164 | 121,987 |
| | U S TREASURY NT | Fixed Income Obligations | 2.00% | 11/15/2026 | 151,500 | 147,209 |
| | U S TREASURY NT | Fixed Income Obligations | 2.00% | 11/15/2026 | 525,625 | 524,372 |
| | U S TREASURY NT | Fixed Income Obligations | 1.75% | 11/30/2021 | 61,661 | 61,736 |
| | U S TREASURY NT | Fixed Income Obligations | 1.63% | 6/30/2020 | 104,910 | 105,049 |
| | U S TREASURY NT | Fixed Income Obligations | 1.63% | 7/31/2020 | 102,876 | 102,432 |
| | **Total Government Obligations - Treasury and Federal Agencies** | | | | $ 92,894,345 | $ 103,558,892 |
| | **U.S Corporate Obligations** | | | | | |
| | AT T INC | Fixed Income Obligations | 4.75% | 5/15/2046 | $ 5,336 | $ 4,737 |
| | AT T INC | Fixed Income Obligations | 3.80% | 3/15/2022 | 1,999 | 2,050 |
| | AT&T INC | Fixed Income Obligations | 4.55% | 3/9/2049 | 18,401 | 17,162 |
| | ABBOTT LABORATORIES | Fixed Income Obligations | 4.75% | 11/30/2036 | 1,508,929 | 1,530,013 |
| | ABBOTT LABORATORIES | Fixed Income Obligations | 4.90% | 11/30/2046 | 627,152 | 646,594 |
| | ABBVIE INC | Fixed Income Obligations | 3.60% | 5/15/2125 | 14,018 | 13,867 |
| | ABBVIE INC | Fixed Income Obligations | 4.50% | 5/14/2035 | 142,666 | 139,519 |
| | ABBVIE INC | Fixed Income Obligations | 4.30% | 5/14/2036 | 102,310 | 95,291 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | ACE INA HOLDINGS | Fixed Income Obligations | 4.15% | 3/13/2043 | $ 125,035 | $ 126,195 |
| | ACE INA HOLDINGS | Fixed Income Obligations | 4.35% | 11/3/2045 | 489,506 | 507,024 |
| | AETNA INC | Fixed Income Obligations | 6.63% | 6/15/2036 | 153,108 | 159,024 |
| | AETNA INC | Fixed Income Obligations | 4.50% | 5/15/2042 | 89,108 | 86,209 |
| | AETNA INC | Fixed Income Obligations | 4.75% | 3/15/2044 | 388,328 | 389,236 |
| | AETNA INC | Fixed Income Obligations | 4.38% | 6/15/2046 | 199,158 | 190,789 |
| | AETNA INC | Fixed Income Obligations | 4.25% | 6/15/2036 | 289,069 | 280,742 |
| | AGILENT TECH INC | Fixed Income Obligations | 5.00% | 7/16/2120 | 4,977 | 5,395 |
| | ALABAMA POWER CO | Fixed Income Obligations | 4.15% | 8/15/2044 | 385,305 | 351,740 |
| | ALABAMA POWER CO | Fixed Income Obligations | 3.75% | 3/1/2045 | 371,607 | 349,598 |
| | ALLSTATE CORP | Fixed Income Obligations | 4.50% | 6/15/2043 | 199,825 | 190,912 |
| | ALLSTATE CORP | Fixed Income Obligations | 4.20% | 12/15/2046 | 548,753 | 556,565 |
| | ALTRIA GROUP INC | Fixed Income Obligations | 4.25% | 8/9/2042 | 157,979 | 152,539 |
| | ALTRIA GROUP INC | Fixed Income Obligations | 4.50% | 5/2/2043 | 384,003 | 360,811 |
| | ALTRIA GROUP INC | Fixed Income Obligations | 3.88% | 9/16/2046 | 652,693 | 613,722 |
| | AMEREN ILLINOIS CO | Fixed Income Obligations | 4.15% | 3/15/2046 | 308,259 | 307,503 |
| | AMERICAN INTL GROUP | Fixed Income Obligations | 6.25% | 5/1/2036 | 209,249 | 203,289 |
| | AMERICAN INTL GROUP | Fixed Income Obligations | 4.88% | 6/1/2022 | 37,945 | 38,247 |
| | AMERICAN INTL GROUP | Fixed Income Obligations | 4.38% | 1/15/2055 | 10,096 | 9,162 |
| | AMERICAN WATER | Fixed Income Obligations | 4.00% | 12/1/2046 | 307,421 | 311,290 |
| | ANHEUSER BUSCH COS | Fixed Income Obligations | 6.80% | 8/20/2032 | 203,062 | 204,694 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 6.00% | 11/1/2041 | 263,325 | 257,130 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 6.50% | 5/1/2042 | 159,909 | 159,400 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 6.50% | 2/1/2043 | 131,413 | 135,512 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 6.45% | 9/1/2037 | 209,279 | 216,641 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 6.38% | 1/15/2040 | 90,796 | 93,530 |
| | ANHEUSER BUSCH INBEV | Fixed Income Obligations | 4.70% | 2/1/2036 | 1,748,537 | 1,740,845 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 4.90% | 2/1/2046 | 2,311,044 | 2,383,318 |
| | ANHEUSER BUSCH | Fixed Income Obligations | 3.65% | 2/2/2126 | 214,036 | 203,038 |
| | APPLE INC | Fixed Income Obligations | 3.85% | 5/4/2043 | 562,993 | 554,619 |
| | APPLE INC | Fixed Income Obligations | 4.45% | 5/6/2044 | 142,584 | 134,612 |
| | APPLE INC | Fixed Income Obligations | 3.45% | 2/9/2045 | 460,081 | 454,565 |
| | APPLE INC | Fixed Income Obligations | 4.65% | 2/23/2046 | 928,697 | 917,873 |
| | ARCHER DANIELS | Fixed Income Obligations | 2.50% | 8/11/2026 | 224,449 | 212,535 |
| | ARIZONA PUBLIC SERV | Fixed Income Obligations | 4.50% | 4/1/2042 | 64,385 | 68,263 |
| | ARIZONA PUBLIC | Fixed Income Obligations | 4.35% | 11/15/2045 | 347,632 | 344,829 |
| | ASCENSION HEALTH | Fixed Income Obligations | 4.85% | 11/15/2053 | 110,000 | 119,939 |
| | ASCENSION HEALTH | Fixed Income Obligations | 3.95% | 11/15/2046 | 135,000 | 128,901 |
| | ASSET BACKED FD 1 | Fixed Income Obligations | 1.71% | 12/25/2032 | 3,462 | 3,337 |
| | AT T INC | Fixed Income Obligations | 5.35% | 9/1/2040 | 2,231 | 2,054 |
| | AT T INC | Fixed Income Obligations | 5.35% | 9/1/2040 | 26,637 | 27,729 |
| | BALTIMORE GAS | Fixed Income Obligations | 3.50% | 8/15/2046 | 244,775 | 220,449 |
| | BANK OF AMERICA MTN | Fixed Income Obligations | 6.00% | 10/15/2036 | 71,444 | 66,356 |
| | BANK OF AMER CRP | Fixed Income Obligations | 5.63% | 7/1/2020 | 31,165 | 32,987 |
| | BANK OF AMER CRP MTN | Fixed Income Obligations | 3.30% | 1/11/2023 | 14,436 | 15,050 |
| | BANK AMERICA M T N | Fixed Income Obligations | 4.20% | 8/26/2024 | 12,991 | 13,243 |
| | BANK OF AMERICA MTN | Fixed Income Obligations | 3.25% | 10/21/2027 | 175,431 | 167,073 |
| | BAYLOR SCOTT WHITE | Fixed Income Obligations | 4.19% | 11/15/2045 | 85,000 | 82,932 |
| | BERKSHIRE HATHAWAY | Fixed Income Obligations | 4.50% | 2/1/2045 | 403,773 | 420,155 |
| | BERKSHIRE HATHAWAY | Fixed Income Obligations | 4.30% | 5/15/2043 | 196,529 | 206,626 |
| | BERKSHIRE HATHAWAY | Fixed Income Obligations | 4.50% | 2/11/2043 | 378,693 | 366,842 |
| | BERKSHIRE HATHAWAY | Fixed Income Obligations | 3.13% | 3/15/2026 | 1,056,452 | 1,048,153 |
| | BESTFOODS MTN | Fixed Income Obligations | 6.63% | 4/15/2028 | 443,985 | 440,761 |
| | BIOGEN INC | Fixed Income Obligations | 4.05% | 9/15/2025 | 18,955 | 19,562 |
| | BOEING CO | Fixed Income Obligations | 6.63% | 2/15/2038 | 88,208 | 81,237 |
| | BOEING CO | Fixed Income Obligations | 6.88% | 3/15/2039 | 543,684 | 529,800 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | BOEING CO | Fixed Income Obligations | 3.50% | 3/1/2045 | $ 55,744 | $ 55,702 |
| | BOEING CO | Fixed Income Obligations | 3.38% | 6/15/2046 | 124,683 | 113,838 |
| | BRISTOL MYERS SQUIBB | Fixed Income Obligations | 6.88% | 8/1/2097 | 285,938 | 289,445 |
| | BROWN FORMAN CORP | Fixed Income Obligations | 4.50% | 7/15/2045 | 196,360 | 203,845 |
| | BURLINGTON NORTH | Fixed Income Obligations | 4.95% | 9/15/2041 | 191,587 | 190,284 |
| | BURLINGTN NORTH | Fixed Income Obligations | 5.15% | 9/1/2043 | 152,258 | 137,814 |
| | BURLINGTN NORTH | Fixed Income Obligations | 4.70% | 9/1/2045 | 136,139 | 131,341 |
| | CBS CORP | Fixed Income Obligations | 5.75% | 4/15/2020 | 28,663 | 27,596 |
| | CANADIAN NATL RR | Fixed Income Obligations | 6.25% | 8/1/2034 | 203,700 | 193,359 |
| | CAPITAL ONE FINL | Fixed Income Obligations | 4.75% | 7/16/2121 | 19,907 | 21,632 |
| | PROGRESS ENERGY CAR | Fixed Income Obligations | 4.10% | 5/15/2042 | 176,601 | 174,003 |
| | CAROLINA POWER LIGHT | Fixed Income Obligations | 4.10% | 3/15/2043 | 258,374 | 249,970 |
| | CATERPILLAR INC | Fixed Income Obligations | 4.75% | 5/15/2064 | 482,144 | 490,489 |
| | CELGENE CORP | Fixed Income Obligations | 5.00% | 8/15/2045 | 147,546 | 140,364 |
| | CENTERPOINT ENERGY | Fixed Income Obligations | 4.50% | 1/16/2121 | 9,993 | 10,492 |
| | CENTERPOINT ENER | Fixed Income Obligations | 4.50% | 4/1/2044 | 245,877 | 249,867 |
| | CHILDRENS HOSPITAL | Fixed Income Obligations | 4.27% | 5/15/2044 | 204,447 | 193,629 |
| | CHUBB CORP | Fixed Income Obligations | 6.00% | 5/11/2037 | 317,894 | 299,364 |
| | CHUBB CORP | Fixed Income Obligations | 6.50% | 5/15/2038 | 221,342 | 214,456 |
| | CINCINNATI FINL CORP | Fixed Income Obligations | 6.13% | 11/1/2034 | 157,698 | 156,743 |
| | CINCINNATI FINL CORP | Fixed Income Obligations | 6.92% | 5/15/2028 | 143,208 | 143,753 |
| | CINGULAR WIRE | Fixed Income Obligations | 7.13% | 12/15/2031 | 306,402 | 306,583 |
| | CITIGROUP INC | Fixed Income Obligations | 3.20% | 10/21/2026 | 580,717 | 578,513 |
| | CLEVELAND CLINIC | Fixed Income Obligations | 4.86% | 1/2/2114 | 216,176 | 189,716 |
| | COMCAST CORP | Fixed Income Obligations | 7.05% | 3/15/2033 | 141,347 | 147,674 |
| | COMCAST CORP | Fixed Income Obligations | 6.50% | 11/15/2035 | 168,586 | 153,670 |
| | COMCAST CORP | Fixed Income Obligations | 6.45% | 3/15/2037 | 1,609,748 | 1,555,836 |
| | COMCAST CORP | Fixed Income Obligations | 6.95% | 8/15/2037 | 203,017 | 197,767 |
| | COMCAST CORP | Fixed Income Obligations | 6.40% | 5/15/2038 | 990,974 | 960,375 |
| | COMCAST CORP | Fixed Income Obligations | 6.55% | 7/1/2039 | 202,117 | 202,208 |
| | COMCAST CORP | Fixed Income Obligations | 4.65% | 7/15/2042 | 350,531 | 338,364 |
| | COMCAST CORP | Fixed Income Obligations | 4.50% | 1/15/2043 | 455,983 | 433,028 |
| | COMCAST CORP | Fixed Income Obligations | 4.75% | 3/1/2044 | 310,976 | 305,671 |
| | COMCAST CORP | Fixed Income Obligations | 3.20% | 7/15/2036 | 90,375 | 81,852 |
| | COMMONWLTH EDIS | Fixed Income Obligations | 6.45% | 1/15/2038 | 127,360 | 131,230 |
| | COMMONWEALTH EDISON | Fixed Income Obligations | 3.70% | 3/1/2045 | 224,428 | 206,906 |
| | COMPASS BANK | Fixed Income Obligations | 5.50% | 4/1/2020 | 29,312 | 31,436 |
| | CONNECTICUT LIGHT | Fixed Income Obligations | 4.30% | 4/15/2044 | 199,240 | 185,146 |
| | CONOCOPHILLPS | Fixed Income Obligations | 5.90% | 5/15/2038 | 541,417 | 553,058 |
| | CON EDISON NY | Fixed Income Obligations | 5.50% | 12/1/2039 | 111,030 | 105,971 |
| | CON EDISON NY | Fixed Income Obligations | 4.20% | 3/15/2042 | 514,348 | 521,394 |
| | CONS EDISON CO OF NY | Fixed Income Obligations | 4.45% | 3/15/2044 | 140,746 | 135,343 |
| | CONSOLIDATED | Fixed Income Obligations | 4.63% | 12/1/2054 | 78,070 | 78,680 |
| | CONSOLIDATED EDISON | Fixed Income Obligations | 4.50% | 12/1/2045 | 345,673 | 360,522 |
| | CONSOLIDATED EDISON | Fixed Income Obligations | 3.85% | 6/15/2046 | 152,681 | 138,349 |
| | CONSOLIDATED EDISON | Fixed Income Obligations | 4.30% | 12/1/2056 | 232,898 | 234,678 |
| | CONSTELLATION ENERGY | Fixed Income Obligations | 5.15% | 12/1/2020 | 4,997 | 5,405 |
| | CORNING INC | Fixed Income Obligations | 7.25% | 8/15/2036 | 466,125 | 442,755 |
| | DAIMLER CHRYSLER N A | Fixed Income Obligations | 8.50% | 1/18/2031 | 103,017 | 105,431 |
| | DEERE COMPANY | Fixed Income Obligations | 3.90% | 6/9/2042 | 110,167 | 100,134 |
| | DELMARVA PWR LIGHT | Fixed Income Obligations | 4.00% | 6/1/2042 | 94,402 | 87,479 |
| | DIAMOND OFFSHORE | Fixed Income Obligations | 4.88% | 11/1/2043 | 8,032 | 5,683 |
| | DIGNITY HEALTH | Fixed Income Obligations | 5.27% | 11/1/2064 | 135,000 | 131,697 |
| | WALT DISNEY CO MTN | Fixed Income Obligations | 4.38% | 8/16/2041 | 171,450 | 164,488 |
| | WALT DISNEY CO M T N | Fixed Income Obligations | 3.70% | 12/1/2042 | 176,771 | 158,603 |
| | DISCOVERY | Fixed Income Obligations | 3.45% | 3/15/2025 | 9,983 | 9,546 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | DOM GAS HOLD LLC | Fixed Income Obligations | 4.80% | 11/1/2043 | $ 181,490 | $ 170,971 |
| | DR PEPPER SNAPPL | Fixed Income Obligations | 7.45% | 5/1/2038 | 277,609 | 306,222 |
| | DUKE ENERGY INDIANA | Fixed Income Obligations | 4.90% | 7/15/2043 | 264,290 | 243,775 |
| | DUKE ENERGY CAR | Fixed Income Obligations | 3.90% | 6/15/2021 | 26,972 | 28,659 |
| | DUKE ENERGY OHIO INC | Fixed Income Obligations | 3.70% | 6/15/2046 | 203,567 | 193,789 |
| | DUKE UNIVERSITY | Fixed Income Obligations | 3.30% | 10/1/2046 | 135,000 | 122,382 |
| | DUKE ENERGY PROGRESS | Fixed Income Obligations | 4.20% | 8/15/2045 | 220,994 | 223,861 |
| | DUKE ENERGY FL | Fixed Income Obligations | 2.86% | 3/1/2033 | 339,983 | 312,195 |
| | DUKE ENERGY FLORIDA | Fixed Income Obligations | 3.11% | 9/1/2036 | 369,978 | 338,543 |
| | EOG RESOURCES INC | Fixed Income Obligations | 3.90% | 4/1/2035 | 235,477 | 222,552 |
| | EOG RESOURCES INC | Fixed Income Obligations | 5.10% | 1/15/2036 | 134,598 | 146,845 |
| | ERP OPERATING LP | Fixed Income Obligations | 4.50% | 7/1/2044 | 257,813 | 259,123 |
| | ERP OPERATING LP | Fixed Income Obligations | 2.85% | 11/1/2026 | 84,440 | 80,141 |
| | EBAY INC | Fixed Income Obligations | 3.80% | 3/9/2022 | 7,982 | 8,265 |
| | ELEC DATA SYSTEM | Fixed Income Obligations | 7.45% | 10/15/2029 | 5,017 | 5,950 |
| | ENABLE MIDSTREAM | Fixed Income Obligations | 3.90% | 5/15/2024 | 309,650 | 294,051 |
| | ENEGRY TRAN PTNR | Fixed Income Obligations | 6.70% | 7/1/2018 | 27,538 | 26,559 |
| | ENTERPRISE PRODUCTS | Fixed Income Obligations | 5.20% | 9/1/2020 | 16,988 | 16,378 |
| | ENTERPRISE PRODUCTS | Fixed Income Obligations | 3.70% | 2/15/2026 | 22,984 | 23,083 |
| | EXELON GENERATION CO | Fixed Income Obligations | 4.25% | 6/15/2022 | 10,509 | 10,351 |
| | EXELON CORP | Fixed Income Obligations | 5.10% | 6/15/2045 | 9,966 | 10,630 |
| | EXXON MOBIL | Fixed Income Obligations | 3.04% | 3/1/2026 | 130,000 | 129,825 |
| | EXXON MOBIL | Fixed Income Obligations | 4.11% | 3/1/2046 | 796,758 | 742,596 |
| | FEDERAL REALTY | Fixed Income Obligations | 3.63% | 8/1/2046 | 92,868 | 83,379 |
| | FEDEX CORP | Fixed Income Obligations | 5.10% | 1/15/2044 | 130,847 | 119,354 |
| | FEDEX CORP | Fixed Income Obligations | 4.50% | 2/1/2065 | 232,681 | 221,741 |
| | FIFTH THIRD BANCORP | Fixed Income Obligations | 3.50% | 3/15/2022 | 8,938 | 9,223 |
| | WACHOVIA CORPORATION | Fixed Income Obligations | 7.57% | 8/1/2026 | 119,077 | 118,092 |
| | FLORIDA PWR & LT | Fixed Income Obligations | 5.95% | 2/1/2038 | 120,307 | 128,170 |
| | FLORIDA PWR LT | Fixed Income Obligations | 5.25% | 2/1/2041 | 100,235 | 106,035 |
| | FLORIDA POWER LIGHT | Fixed Income Obligations | 4.05% | 6/1/2042 | 477,075 | 458,748 |
| | FLORIDA PWR CORP | Fixed Income Obligations | 3.85% | 11/15/2042 | 857,149 | 795,904 |
| | FORD MOTOR COMPANY | Fixed Income Obligations | 4.75% | 1/15/2043 | 261,864 | 259,189 |
| | GENERAL ELECTRIC CO | Fixed Income Obligations | 4.13% | 10/9/2042 | 274,833 | 262,301 |
| | GENERAL ELECTRIC CO | Fixed Income Obligations | 4.50% | 3/11/2044 | 265,081 | 252,268 |
| | GENERAL ELECTRIC CO | Fixed Income Obligations | 5.00% | 12/29/2049 | 6,200 | 7,264 |
| | GENERAL ELEC CAP MTN | Fixed Income Obligations | 6.75% | 3/15/2032 | 1,107,964 | 1,122,143 |
| | GENERAL ELEC CAP MTN | Fixed Income Obligations | 6.15% | 8/7/2037 | 184,370 | 192,317 |
| | GEN ELEC CAP CRP MTN | Fixed Income Obligations | 5.88% | 1/14/2038 | 525,257 | 519,773 |
| | GENERAL MOTORS CO | Fixed Income Obligations | 6.60% | 4/1/2036 | 137,584 | 137,161 |
| | GENERAL MOTORS FINL | Fixed Income Obligations | 4.00% | 1/16/2125 | 2,976 | 2,927 |
| | GEORGE WASHINGTON | Fixed Income Obligations | 4.30% | 9/15/2044 | 99,262 | 93,255 |
| | GEORGE WASHINGTON | Fixed Income Obligations | 4.87% | 9/15/2045 | 66,126 | 70,285 |
| | GEORGE WASHINGTON | Fixed Income Obligations | 3.55% | 9/15/2046 | 95,000 | 81,103 |
| | GEORGIA POWER | Fixed Income Obligations | 5.40% | 6/1/2040 | 111,869 | 114,275 |
| | GEORGIA POWER | Fixed Income Obligations | 4.30% | 3/15/2042 | 521,026 | 485,731 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 4.80% | 4/1/2044 | 878,524 | 867,039 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 4.50% | 2/1/2045 | 422,937 | 414,651 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 3.65% | 3/2/2126 | 18,923 | 19,265 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 4.60% | 9/1/2035 | 80,021 | 82,975 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 4.00% | 9/1/2036 | 457,378 | 441,080 |
| | GILEAD SCIENCES INC | Fixed Income Obligations | 4.15% | 3/1/2047 | 69,737 | 66,486 |
| | GLAXOSMITHKLINE CAP | Fixed Income Obligations | 6.38% | 5/15/2038 | 179,214 | 177,559 |
| | GLAXOSMITHKLINE CAP | Fixed Income Obligations | 4.20% | 3/18/2043 | 96,728 | 92,945 |
| | GOLDMAN SACHS MTN | Fixed Income Obligations | 7.50% | 2/16/2119 | 24,678 | 27,715 |
| | GOLDMAN SACHS GP MTN | Fixed Income Obligations | 6.00% | 6/15/2020 | 8,616 | 8,872 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | GOLDMAN SACHS GP MTN | Fixed Income Obligations | 3.85% | 7/8/2024 | $ 9,972 | $ 10,208 |
| | GOLDMAN SACHS GRP | Fixed Income Obligations | 6.13% | 2/15/2033 | 661,825 | 646,617 |
| | GOLDMAN SACHS GROUP | Fixed Income Obligations | 6.25% | 2/1/2041 | 246,036 | 247,914 |
| | GOLDMAN SACHS GROUP | Fixed Income Obligations | 5.75% | 1/24/2022 | 38,047 | 39,348 |
| | GOLDMAN SACHS GROUP | Fixed Income Obligations | 2.35% | 11/15/2021 | 9,990 | 9,716 |
| | GOLDMAN SACHS GROUP | Fixed Income Obligations | 3.50% | 11/16/2026 | 388,174 | 385,911 |
| | GOLDMAN SACHS GROUP | Fixed Income Obligations | 3.75% | 5/22/2025 | 8,012 | 8,021 |
| | WW GRAINGER INC | Fixed Income Obligations | 4.60% | 6/15/2045 | 65,501 | 58,885 |
| | WW GRAINGER INC | Fixed Income Obligations | 3.75% | 5/15/2046 | 215,491 | 201,356 |
| | DIAGEO INVT CORP | Fixed Income Obligations | 7.45% | 4/15/2035 | 137,830 | 139,706 |
| | GAURDIAN LIFE IN | Fixed Income Obligations | 7.38% | 9/30/2039 | 7,918 | 10,666 |
| | HSBC BK USA MTN | Fixed Income Obligations | 5.88% | 11/1/2034 | 234,297 | 227,025 |
| | HSBC BANK USA MTN | Fixed Income Obligations | 5.63% | 8/15/2035 | 489,708 | 454,772 |
| | HSBC BK USA N A MTN | Fixed Income Obligations | 7.00% | 1/15/2039 | 410,675 | 422,838 |
| | HALLIBURTON CO | Fixed Income Obligations | 7.60% | 8/15/2096 | 230,346 | 199,422 |
| | HALLIBURTON CO | Fixed Income Obligations | 5.00% | 11/15/2045 | 24,992 | 26,961 |
| | HARLEY DAVIDSON INC | Fixed Income Obligations | 4.63% | 7/28/2045 | 199,476 | 197,562 |
| | HARTFORD FINL SVCS | Fixed Income Obligations | 6.10% | 10/1/2041 | 14,513 | 17,602 |
| | HARTFORD FINL SVCS | Fixed Income Obligations | 6.10% | 10/1/2041 | 133,032 | 140,819 |
| | HARTFORD FINL | Fixed Income Obligations | 5.13% | 4/15/2022 | 14,998 | 16,638 |
| | HEALTH CARE REIT INC | Fixed Income Obligations | 4.00% | 6/1/2025 | 31,731 | 30,660 |
| | HESS CORP | Fixed Income Obligations | 4.30% | 4/1/2027 | 18,977 | 18,913 |
| | HEWLETT PACKARD CO | Fixed Income Obligations | 3.75% | 12/1/2020 | 3,112 | 3,106 |
| | HP ENTERPRISE CO | Fixed Income Obligations | 4.90% | 10/15/2025 | 24,931 | 25,720 |
| | HOME DEPOT INC | Fixed Income Obligations | 5.95% | 4/1/2041 | 331,825 | 317,818 |
| | HOME DEPOT INC | Fixed Income Obligations | 4.20% | 4/1/2043 | 665,524 | 669,728 |
| | HOME DEPOT INC | Fixed Income Obligations | 4.88% | 2/15/2044 | 318,382 | 303,367 |
| | HOME DEPOT INC | Fixed Income Obligations | 4.40% | 3/15/2045 | 49,741 | 47,957 |
| | HOME DEPOT INC | Fixed Income Obligations | 3.35% | 9/15/2025 | 110,292 | 112,812 |
| | HOME DEPOT INC | Fixed Income Obligations | 3.50% | 9/15/2056 | 63,498 | 56,898 |
| | HOST HOTELS RESORTS | Fixed Income Obligations | 3.75% | 10/15/2023 | 3,043 | 2,945 |
| | HUMANA INC | Fixed Income Obligations | 4.95% | 10/1/2044 | 193,547 | 194,448 |
| | INTEL CORP | Fixed Income Obligations | 4.80% | 10/1/2041 | 16,716 | 16,512 |
| | INTEL CORP | Fixed Income Obligations | 4.80% | 10/1/2041 | 206,692 | 209,158 |
| | INTEL CORP | Fixed Income Obligations | 4.25% | 12/15/2042 | 219,387 | 196,856 |
| | INTEL CORP | Fixed Income Obligations | 4.10% | 5/19/2046 | 294,489 | 277,530 |
| | IBM CORP | Fixed Income Obligations | 4.70% | 2/19/2046 | 435,863 | 447,044 |
| | INTERSTATE POWER | Fixed Income Obligations | 6.25% | 7/15/2039 | 118,716 | 107,723 |
| | JP MORGAN CHASE JPM | Fixed Income Obligations | 6.40% | 5/15/2038 | 104,202 | 103,662 |
| | JPMORGAN CHASE | Fixed Income Obligations | 4.40% | 7/22/2020 | 35,157 | 37,177 |
| | JPMORGAN CHASE | Fixed Income Obligations | 5.50% | 10/15/2040 | 371,349 | 360,272 |
| | JPMORGAN CHASE CO | Fixed Income Obligations | 5.60% | 7/15/2041 | 379,165 | 382,656 |
| | JPMORGAN CHASE | Fixed Income Obligations | 4.50% | 1/24/2022 | 10,325 | 10,784 |
| | JPMORGAN CHASE CO | Fixed Income Obligations | 3.63% | 5/13/2024 | 26,005 | 26,447 |
| | JPMORGAN CHASE CO | Fixed Income Obligations | 3.20% | 6/15/2026 | 830,247 | 822,150 |
| | JP MORGAN CHASE CO | Fixed Income Obligations | 2.95% | 10/1/2026 | 805,699 | 773,137 |
| | JP MORGAN CHASE | Fixed Income Obligations | 5.42% | 1/15/2049 | 12,941 | 12,205 |
| | JP MORGAN CHASE | Fixed Income Obligations | 5.44% | 1/15/2049 | 13,561 | 12,194 |
| | JOHN SEVIER COMB | Fixed Income Obligations | 4.63% | 1/15/2042 | 690,032 | 655,648 |
| | JOHNS HOPKINS HEALTH | Fixed Income Obligations | 3.84% | 5/15/2046 | 120,000 | 113,792 |
| | JOHNSON JOHNSON | Fixed Income Obligations | 3.70% | 3/1/2046 | 748,786 | 674,972 |
| | JPMORGAN CHASE CO | Fixed Income Obligations | 5.40% | 1/6/2042 | 190,869 | 175,754 |
| | JUNIPER NETWORKS | Fixed Income Obligations | 5.95% | 3/15/2041 | 5,284 | 5,114 |
| | KLA TENCOR CORP | Fixed Income Obligations | 4.65% | 11/2/2124 | 17,985 | 19,055 |
| | KANSAS GAS ELECTRIC | Fixed Income Obligations | 4.30% | 7/15/2044 | 373,135 | 341,888 |
| | KEYSPAN GAS EAST | Fixed Income Obligations | 5.82% | 4/1/2041 | 69,938 | 71,541 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | KIMBERLY CLARK CORP | Fixed Income Obligations | 3.88% | 3/2/2121 | $ 24,851 | $ 26,782 |
| | KIMCO REALTY CORP | Fixed Income Obligations | 4.13% | 12/1/2046 | 149,253 | 140,036 |
| | KINDER MORGAN ENER | Fixed Income Obligations | 6.85% | 2/15/2020 | 14,320 | 13,377 |
| | KINDER MORGAN ENER | Fixed Income Obligations | 4.15% | 3/1/2022 | 11,155 | 11,287 |
| | KINDER MORGAN ENER | Fixed Income Obligations | 3.95% | 9/1/2022 | 18,942 | 19,507 |
| | KINDER MORGAN ENER | Fixed Income Obligations | 2.65% | 2/1/2019 | 10,006 | 10,053 |
| | KRAFT HEINZ FOODS CO | Fixed Income Obligations | 4.38% | 6/1/2046 | 64,795 | 61,164 |
| | LAM RESEARCH CORP | Fixed Income Obligations | 2.80% | 6/15/2021 | 10,008 | 9,946 |
| | LINCOLN NATL CRP | Fixed Income Obligations | 8.75% | 7/1/2019 | 2,971 | 3,452 |
| | LOCKHEED MARTIN CORP | Fixed Income Obligations | 4.85% | 9/15/2041 | 118,026 | 121,055 |
| | LOUISVILLE GAS ELEC | Fixed Income Obligations | 4.65% | 11/15/2043 | 92,930 | 87,706 |
| | LOWES COMPANIES MTN | Fixed Income Obligations | 7.11% | 5/15/2037 | 271,235 | 262,807 |
| | LOWES COMPANIES | Fixed Income Obligations | 5.80% | 4/15/2040 | 460,866 | 459,679 |
| | LOWES COMPANIES INC | Fixed Income Obligations | 5.13% | 11/15/2041 | 318,798 | 306,075 |
| | LOWE S COS INC | Fixed Income Obligations | 4.38% | 9/15/2045 | 304,943 | 288,453 |
| | MARATHON PETROLEUM | Fixed Income Obligations | 5.13% | 3/1/2021 | 4,364 | 4,367 |
| | MASS ELECTRIC CO | Fixed Income Obligations | 5.90% | 11/15/2039 | 158,102 | 169,022 |
| | MASS INSTITUTE TECH | Fixed Income Obligations | 4.68% | 7/2/2114 | 356,575 | 327,158 |
| | MASS INSTITUTE TECH | Fixed Income Obligations | 3.89% | 7/1/2116 | 60,000 | 51,334 |
| | MASS MUTUAL LIFE | Fixed Income Obligations | 8.88% | 6/1/2039 | 4,936 | 7,506 |
| | MASS MUTUAL LIFE | Fixed Income Obligations | 8.88% | 6/1/2039 | 96,761 | 97,575 |
| | MASTERCARD INC | Fixed Income Obligations | 2.95% | 11/21/2026 | 169,692 | 168,099 |
| | MASTERCARD INC | Fixed Income Obligations | 3.80% | 11/21/2046 | 191,740 | 191,139 |
| | MAYO CLINIC | Fixed Income Obligations | 3.77% | 11/15/2043 | 36,913 | 37,782 |
| | MAYO CLINIC | Fixed Income Obligations | 4.13% | 11/15/2052 | 140,000 | 137,649 |
| | MEDTRONIC INC | Fixed Income Obligations | 4.50% | 3/15/2042 | 314,583 | 302,595 |
| | MEDTRONIC INC | Fixed Income Obligations | 3.50% | 3/15/2025 | 24,794 | 25,743 |
| | MEDTRONIC INC | Fixed Income Obligations | 4.38% | 3/15/2035 | 630,453 | 668,612 |
| | MEDTRONIC INC | Fixed Income Obligations | 4.63% | 3/15/2045 | 395,341 | 394,718 |
| | MEMORIAL SLOAN | Fixed Income Obligations | 5.00% | 7/1/2042 | 246,384 | 275,233 |
| | MEMORIAL SLOAN KETTE | Fixed Income Obligations | 4.13% | 7/1/2052 | 44,812 | 48,282 |
| | MEMORIAL SLOAN | Fixed Income Obligations | 4.20% | 7/1/2055 | 157,615 | 150,390 |
| | MERCK CO INC | Fixed Income Obligations | 3.70% | 2/10/2045 | 592,747 | 567,356 |
| | METLIFE INC | Fixed Income Obligations | 6.38% | 6/15/2034 | 363,737 | 352,355 |
| | METLIFE INC | Fixed Income Obligations | 7.72% | 2/15/2019 | 35,017 | 32,441 |
| | METLIFE INC | Fixed Income Obligations | 10.75% | 8/1/2039 | 117,309 | 122,800 |
| | METLIFE INC | Fixed Income Obligations | 4.13% | 8/13/2042 | 188,486 | 201,755 |
| | METLIFE INC | Fixed Income Obligations | 4.88% | 11/13/2043 | 410,071 | 400,584 |
| | METLIFE INC | Fixed Income Obligations | 4.72% | 12/15/2044 | 516,357 | 532,070 |
| | THE MET | Fixed Income Obligations | 3.40% | 7/1/2045 | 102,605 | 95,765 |
| | MICROSOFT CORP | Fixed Income Obligations | 2.13% | 11/15/2022 | 24,857 | 24,361 |
| | MICROSOFT CORP | Fixed Income Obligations | 3.75% | 5/1/2043 | 156,948 | 146,526 |
| | MICROSOFT CORP | Fixed Income Obligations | 3.75% | 2/12/2045 | 708,834 | 689,246 |
| | MICROSOFT CORP | Fixed Income Obligations | 4.00% | 2/12/2055 | 1,240,061 | 1,201,141 |
| | MICROSOFT CORP | Fixed Income Obligations | 3.70% | 8/8/2046 | 1,888,532 | 1,751,134 |
| | MICROSOFT CORP | Fixed Income Obligations | 3.95% | 8/8/2056 | 96,876 | 94,448 |
| | MIDAMERICAN ENERGY | Fixed Income Obligations | 6.13% | 4/1/2036 | 24,628 | 24,978 |
| | MIDAMERICAN ENERGY | Fixed Income Obligations | 5.95% | 5/15/2037 | 184,295 | 189,878 |
| | BERKSHIRE HATHAWAY | Fixed Income Obligations | 5.15% | 11/15/2043 | 116,364 | 123,506 |
| | MIDAMERICAN ENER | Fixed Income Obligations | 6.75% | 12/30/2031 | 361,126 | 365,429 |
| | MONSANTO CO | Fixed Income Obligations | 3.60% | 7/15/2042 | 284,007 | 251,778 |
| | MONSANTO CO | Fixed Income Obligations | 4.70% | 7/15/2064 | 654,544 | 603,469 |
| | MORGAN STANLEY | Fixed Income Obligations | 6.63% | 4/1/2018 | 32,094 | 37,014 |
| | MORGAN STANLEY MTN | Fixed Income Obligations | 3.75% | 2/25/2023 | 22,430 | 23,624 |
| | MORGAN STANLEY | Fixed Income Obligations | 5.50% | 7/28/2021 | 16,821 | 18,838 |
| | MORGAN STANLEY | Fixed Income Obligations | 6.38% | 7/24/2042 | 856,322 | 841,786 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | MORGAN STANLEY MTN | Fixed Income Obligations | 3.13% | 7/27/2026 | $ 90,043 | $ 85,984 |
| | MOTIVA ENTERPR | Fixed Income Obligations | 6.85% | 1/15/2040 | 398,648 | 374,771 |
| | MOTOROLA INC | Fixed Income Obligations | 7.50% | 5/15/2025 | 4,492 | 4,765 |
| | MOTOROLA SOLUTIONS | Fixed Income Obligations | 3.50% | 3/1/2023 | 8,890 | 8,871 |
| | MURRAY STREET TRUST | Fixed Income Obligations | 4.65% | 3/9/2017 | 4,339 | 4,021 |
| | NYU HOSPITALS | Fixed Income Obligations | 5.75% | 7/1/2043 | 156,669 | 174,650 |
| | NYU HOSPITAL CENTER | Fixed Income Obligations | 4.78% | 7/1/2044 | 100,000 | 104,267 |
| | NATIONAL RURAL UTIL | Fixed Income Obligations | 4.02% | 11/1/2032 | 337,491 | 346,093 |
| | NATIONWIDE MUTL | Fixed Income Obligations | 9.38% | 8/15/2039 | 15,000 | 22,656 |
| | NATIONWIDE MUTL | Fixed Income Obligations | 9.38% | 8/15/2039 | 48,058 | 52,865 |
| | NBCUNIVERSAL MEDIA | Fixed Income Obligations | 5.95% | 4/1/2041 | 390,550 | 388,108 |
| | NBC UNIVERSAL MEDIA | Fixed Income Obligations | 4.45% | 1/15/2043 | 210,385 | 219,702 |
| | NEVADA POWER CO | Fixed Income Obligations | 6.75% | 7/1/2037 | 360,655 | 354,734 |
| | NY PRESBYTERIAN HOSP | Fixed Income Obligations | 4.02% | 8/1/2045 | 347,430 | 344,552 |
| | NY PRESBYTERIAN | Fixed Income Obligations | 4.76% | 8/2/2116 | 82,919 | 75,638 |
| | NEWELL RUBBERMAID | Fixed Income Obligations | 5.38% | 4/1/2036 | 122,563 | 118,346 |
| | NEWELL RUBBERMAID | Fixed Income Obligations | 5.50% | 4/1/2046 | 139,836 | 137,764 |
| | NEXEN INC | Fixed Income Obligations | 5.88% | 3/10/2035 | 64,046 | 61,777 |
| | NIKE INC | Fixed Income Obligations | 3.63% | 5/1/2043 | 283,960 | 263,662 |
| | NIKE INC | Fixed Income Obligations | 3.88% | 11/1/2045 | 289,099 | 280,916 |
| | NORTH SHORE LONG | Fixed Income Obligations | 6.15% | 11/1/2043 | 266,582 | 322,855 |
| | NORTHERN NAT GAS | Fixed Income Obligations | 4.10% | 9/15/2042 | 192,967 | 177,787 |
| | NORTHERN STATES PWR | Fixed Income Obligations | 3.40% | 8/15/2042 | 532,825 | 513,839 |
| | NORTHWESTERN UNIV | Fixed Income Obligations | 4.64% | 12/1/2044 | 279,506 | 300,301 |
| | NOVANT HEALTH INC | Fixed Income Obligations | 4.37% | 11/1/2043 | 45,000 | 44,331 |
| | NOVARTIS CAPITAL | Fixed Income Obligations | 4.40% | 5/6/2044 | 169,407 | 167,158 |
| | NSTAR ELECTRIC CO | Fixed Income Obligations | 2.70% | 6/1/2026 | 194,321 | 187,434 |
| | OCCIDENTAL PETROLEUM | Fixed Income Obligations | 4.10% | 2/15/2047 | 334,250 | 326,303 |
| | OGLETHORPE POWER | Fixed Income Obligations | 4.20% | 12/1/2042 | 294,917 | 280,566 |
| | OGLETHORPE POWER | Fixed Income Obligations | 4.55% | 6/1/2044 | 114,760 | 113,710 |
| | OKLAHOMA G E CO | Fixed Income Obligations | 4.55% | 3/15/2044 | 291,006 | 273,528 |
| | ONCOR ELECTRIC | Fixed Income Obligations | 5.25% | 9/30/2040 | 111,125 | 115,964 |
| | ONCOR ELEC DELIVERY | Fixed Income Obligations | 5.30% | 6/1/2042 | 186,782 | 170,075 |
| | ORACLE CORP | Fixed Income Obligations | 5.38% | 7/15/2040 | 629,742 | 644,971 |
| | ORACLE CORP | Fixed Income Obligations | 4.30% | 7/8/2034 | 793,389 | 790,995 |
| | ORACLE CORP | Fixed Income Obligations | 4.50% | 7/8/2044 | 55,733 | 56,154 |
| | ORACLE CORP | Fixed Income Obligations | 3.90% | 5/15/2035 | 512,186 | 507,950 |
| | ORACLE CORP | Fixed Income Obligations | 4.13% | 5/15/2045 | 429,377 | 421,585 |
| | ORACLE CORP | Fixed Income Obligations | 4.38% | 5/15/2055 | 312,226 | 318,278 |
| | ORACLE CORP | Fixed Income Obligations | 4.00% | 7/15/2046 | 856,690 | 808,243 |
| | PECO ENERGY CO | Fixed Income Obligations | 4.80% | 10/15/2043 | 412,496 | 385,272 |
| | PNC FUNDING CORP | Fixed Income Obligations | 5.13% | 2/8/2020 | 10,007 | 10,820 |
| | PPL ELECTRIC UTI | Fixed Income Obligations | 4.75% | 7/15/2043 | 109,303 | 122,651 |
| | PPL ELECTRIC UTIL | Fixed Income Obligations | 4.13% | 6/15/2044 | 266,452 | 248,300 |
| | PPL CAPITAL FUND | Fixed Income Obligations | 5.00% | 3/15/2044 | 130,005 | 116,326 |
| | P SEG POWER L L C | Fixed Income Obligations | 8.63% | 4/15/2031 | 246,339 | 207,534 |
| | PACIFIC GAS & ELEC | Fixed Income Obligations | 5.80% | 3/1/2037 | 297,315 | 304,993 |
| | PACIFIC GAS ELEC | Fixed Income Obligations | 5.40% | 1/15/2040 | 872,890 | 849,178 |
| | PACIFIC GAS & ELEC | Fixed Income Obligations | 4.50% | 12/15/2041 | 10,406 | 10,432 |
| | PACIFIC GAS ELEC | Fixed Income Obligations | 4.45% | 4/15/2042 | 263,005 | 252,070 |
| | PACIFIC GAS ELECTRIC | Fixed Income Obligations | 3.75% | 8/15/2042 | 142,661 | 144,512 |
| | PACIFIC GAS ELEC | Fixed Income Obligations | 5.13% | 11/15/2043 | 104,839 | 119,667 |
| | PACIFICORP | Fixed Income Obligations | 6.35% | 7/15/2038 | 397,533 | 375,772 |
| | PACIFICORP | Fixed Income Obligations | 6.00% | 1/15/2039 | 537,465 | 515,326 |
| | PEPSI BOTTLING GROUP | Fixed Income Obligations | 7.00% | 3/1/2029 | 601,787 | 601,564 |
| | PEPSICO INC | Fixed Income Obligations | 3.60% | 8/13/2042 | 138,822 | 139,842 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | PEPSICO INC | Fixed Income Obligations | 4.25% | 10/22/2044 | $ 191,307 | $ 180,728 |
| | PEPSICO INC | Fixed Income Obligations | 4.60% | 7/17/2045 | 195,886 | 190,726 |
| | PEPSICO INC | Fixed Income Obligations | 3.45% | 10/6/2046 | 83,727 | 77,434 |
| | PFIZER INC | Fixed Income Obligations | 7.20% | 3/15/2039 | 144,492 | 151,671 |
| | PFIZER INC | Fixed Income Obligations | 5.60% | 9/15/2040 | 286,041 | 295,654 |
| | PFIZER INC | Fixed Income Obligations | 4.00% | 12/15/2036 | 626,970 | 645,467 |
| | PFIZER INC | Fixed Income Obligations | 4.13% | 12/15/2046 | 164,713 | 167,848 |
| | PHILIP MORRIS INTL | Fixed Income Obligations | 4.38% | 11/15/2041 | 502,479 | 458,731 |
| | PHILIP MORRIS INTL | Fixed Income Obligations | 3.88% | 8/21/2042 | 611,007 | 589,610 |
| | PHILIP MORRIS INTL | Fixed Income Obligations | 4.13% | 3/4/2043 | 128,372 | 125,800 |
| | PHILIP MORRIS INTL | Fixed Income Obligations | 4.88% | 11/15/2043 | 160,838 | 161,345 |
| | PHILLIPS 66 | Fixed Income Obligations | 4.30% | 4/1/2022 | 4,397 | 4,295 |
| | POTOMAC ELECTRIC | Fixed Income Obligations | 4.15% | 3/15/2043 | 252,551 | 269,948 |
| | HARVARD PRES & FEL | Fixed Income Obligations | 5.63% | 10/1/2038 | 665,919 | 644,577 |
| | PRINCIPAL FINANCIAL | Fixed Income Obligations | 4.63% | 9/15/2042 | 88,309 | 82,857 |
| | PROV ST JOSEPH HLTH | Fixed Income Obligations | 3.74% | 10/1/2047 | 100,000 | 92,272 |
| | PRUDENTIAL FIN MTN | Fixed Income Obligations | 6.63% | 6/21/2040 | 51,992 | 50,809 |
| | PRUDENTIAL FIN MTN | Fixed Income Obligations | 4.50% | 11/15/2020 | 19,027 | 18,216 |
| | PUBLIC SERVICE CO | Fixed Income Obligations | 6.50% | 8/1/2038 | 280,506 | 297,083 |
| | PUBLIC SERVICE | Fixed Income Obligations | 4.30% | 3/15/2044 | 254,971 | 235,157 |
| | PUBLIC SERVICE CO | Fixed Income Obligations | 3.55% | 6/15/2046 | 168,232 | 157,043 |
| | PUB SVC ELEC GAS MTN | Fixed Income Obligations | 3.95% | 5/1/2042 | 118,253 | 119,801 |
| | PUBLIC SERVICE MTN | Fixed Income Obligations | 3.80% | 3/1/2046 | 209,398 | 203,801 |
| | PUGET ENERGY INC | Fixed Income Obligations | 6.27% | 3/15/2037 | 315,957 | 307,049 |
| | PUGET SOUND ENRG | Fixed Income Obligations | 5.80% | 3/15/2040 | 219,863 | 201,313 |
| | PUGET SOUND ENRG | Fixed Income Obligations | 5.76% | 7/15/2040 | 365,769 | 336,790 |
| | PUGET SOUND ENERGY | Fixed Income Obligations | 4.30% | 5/20/2045 | 64,708 | 67,566 |
| | RELIANCE STAND MTN | Fixed Income Obligations | 2.50% | 4/24/2019 | 24,942 | 25,162 |
| | REPUBLIC NY CORP | Fixed Income Obligations | 7.20% | 7/15/2097 | 144,886 | 153,608 |
| | REYNOLDS AMERICAN | Fixed Income Obligations | 5.70% | 8/15/2035 | 118,796 | 114,864 |
| | RWJ BARNABAS HEALTH | Fixed Income Obligations | 3.95% | 7/1/2046 | 165,000 | 151,972 |
| | ST PAUL TRAVELERS | Fixed Income Obligations | 6.75% | 6/20/2036 | 148,561 | 140,314 |
| | CREDIT BASED SVC 3 | Fixed Income Obligations | 0.95% | 1/25/2033 | 6,734 | 6,896 |
| | SAN DIEGO G E | Fixed Income Obligations | 4.50% | 8/15/2040 | 265,321 | 267,985 |
| | SCHLUMBERGER HLDGS | Fixed Income Obligations | 3.00% | 12/21/2020 | 24,944 | 25,529 |
| | SEMPRA ENERGY | Fixed Income Obligations | 4.05% | 12/1/2023 | 24,916 | 26,111 |
| | SHERWIN WILLIAMS CO | Fixed Income Obligations | 4.00% | 12/15/2042 | 159,516 | 154,581 |
| | SHERWIN WILLIAMS CO | Fixed Income Obligations | 4.55% | 8/1/2045 | 115,234 | 114,140 |
| | SIMON PROP GP LP | Fixed Income Obligations | 4.75% | 3/15/2042 | 115,408 | 111,467 |
| | SIMON PROPERTY GROUP | Fixed Income Obligations | 3.25% | 11/30/2026 | 194,487 | 191,363 |
| | SOUTH CAROL E G | Fixed Income Obligations | 4.60% | 6/15/2043 | 414,393 | 425,679 |
| | SOUTH CAROLINA ELEC | Fixed Income Obligations | 5.10% | 6/1/2065 | 411,651 | 455,018 |
| | SOUTH CAROLINA ELEC | Fixed Income Obligations | 4.10% | 6/15/2046 | 109,773 | 108,881 |
| | SOUTHERN BAPTIST | Fixed Income Obligations | 4.86% | 7/15/2045 | 165,000 | 178,297 |
| | SOUTHERN CAL ED | Fixed Income Obligations | 6.00% | 1/15/2034 | 159,945 | 179,298 |
| | SOUTHERN CAL EDISON | Fixed Income Obligations | 5.75% | 4/1/2035 | 143,632 | 145,207 |
| | SOUTHERN CAL ED | Fixed Income Obligations | 5.95% | 2/1/2038 | 574,351 | 539,942 |
| | SOUTHERN CAL EDISON | Fixed Income Obligations | 6.05% | 3/15/2039 | 311,454 | 313,909 |
| | SOUTHERN CAL ED | Fixed Income Obligations | 4.50% | 9/1/2040 | 154,994 | 159,876 |
| | SOUTHERN CA EDISON | Fixed Income Obligations | 3.90% | 12/1/2041 | 392,279 | 370,313 |
| | SOUTHERN CAL EDISON | Fixed Income Obligations | 3.90% | 3/15/2043 | 183,896 | 181,936 |
| | SOUTHERN CALIF GAS | Fixed Income Obligations | 3.75% | 9/15/2042 | 675,635 | 644,688 |
| | SOUTHERN CO | Fixed Income Obligations | 4.40% | 7/1/2046 | 190,309 | 187,933 |
| | SOUTHWEST GAS CORP | Fixed Income Obligations | 3.80% | 9/29/2046 | 219,336 | 197,443 |
| | STARBUCKS CORP | Fixed Income Obligations | 4.30% | 6/15/2045 | 265,335 | 267,786 |
| | STATE STREET CORP | Fixed Income Obligations | 3.70% | 11/20/2023 | 9,976 | 10,411 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | WELLS FARGO HOME | Fixed Income Obligations | 0.94% | 4/25/2034 | $ 16,996 | $ 16,047 |
| | SYSCO CORPORATION | Fixed Income Obligations | 6.63% | 3/17/2039 | 148,484 | 152,413 |
| | TAMPA ELECTRIC CO | Fixed Income Obligations | 4.35% | 5/15/2044 | 71,954 | 65,023 |
| | TARGET CORP | Fixed Income Obligations | 6.35% | 11/1/2032 | 168,697 | 161,333 |
| | TARGET CORP | Fixed Income Obligations | 4.00% | 7/1/2042 | 164,162 | 164,083 |
| | TARGET CORP | Fixed Income Obligations | 3.63% | 4/15/2046 | 600,741 | 557,526 |
| | TEXAS HEALTH | Fixed Income Obligations | 4.33% | 11/15/2055 | 156,317 | 159,968 |
| | THERMO FISHER SCIEN | Fixed Income Obligations | 4.15% | 2/1/2024 | 9,973 | 10,413 |
| | TIME WARNER INC | Fixed Income Obligations | 4.70% | 1/15/2021 | 9,976 | 10,689 |
| | TIME WARNER INC | Fixed Income Obligations | 3.55% | 6/1/2024 | 15,572 | 14,878 |
| | TIME WARNER CABLE | Fixed Income Obligations | 4.13% | 2/15/2021 | 26,169 | 25,846 |
| | TIME WARNER CABLE | Fixed Income Obligations | 4.50% | 9/15/2042 | 9,959 | 9,057 |
| | TOTAL SYSTEM SVCS | Fixed Income Obligations | 2.38% | 6/1/2018 | 13,081 | 13,054 |
| | TOTAL SYSTEM | Fixed Income Obligations | 3.75% | 6/1/2023 | 7,939 | 7,946 |
| | TRAVELERS COS INC | Fixed Income Obligations | 6.25% | 6/15/2037 | 179,772 | 179,903 |
| | TRAVELERS COS | Fixed Income Obligations | 5.35% | 11/1/2040 | 341,217 | 318,047 |
| | TRAVELERS COS INC | Fixed Income Obligations | 3.75% | 5/15/2046 | 147,543 | 146,258 |
| | TRINITY HEALTH | Fixed Income Obligations | 4.13% | 12/1/2045 | 90,377 | 87,370 |
| | TUFTS UNIVERSITY | Fixed Income Obligations | 5.02% | 4/16/2112 | 75,000 | 78,290 |
| | 21ST CENTY FOX AMER | Fixed Income Obligations | 6.15% | 3/1/2037 | 24,005 | 28,086 |
| | 21ST CENTY FOX AMER | Fixed Income Obligations | 6.15% | 3/1/2037 | 238,064 | 239,903 |
| | 21ST CENTY FOX AMER | Fixed Income Obligations | 6.65% | 11/15/2037 | 24,017 | 24,611 |
| | 21ST CENTURY FOX | Fixed Income Obligations | 4.95% | 10/15/2045 | 107,256 | 107,909 |
| | TYSON FOODS INC | Fixed Income Obligations | 4.50% | 6/15/2022 | 17,089 | 18,090 |
| | TYSON FOODS INC | Fixed Income Obligations | 3.95% | 8/15/2024 | 18,028 | 18,338 |
| | BARCLAYS COML MTG | Fixed Income Obligations | 2.85% | 12/10/2045 | 20,356 | 20,180 |
| | UBS BARCLAYS COMM | Fixed Income Obligations | 3.09% | 8/10/2049 | 13,277 | 13,054 |
| | UNION ELECTRIC CO | Fixed Income Obligations | 3.90% | 9/15/2042 | 586,896 | 561,564 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 4.25% | 4/15/2043 | 312,364 | 314,129 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 4.82% | 2/1/2044 | 170,307 | 155,137 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 4.75% | 12/15/2043 | 188,760 | 174,234 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 4.15% | 1/15/2045 | 82,660 | 75,529 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 3.88% | 2/1/2055 | 63,856 | 64,298 |
| | UNION PACIFIC CORP | Fixed Income Obligations | 4.38% | 11/15/2065 | 348,476 | 353,040 |
| | UNITED PARCEL SVC | Fixed Income Obligations | 6.20% | 1/15/2038 | 248,148 | 243,375 |
| | UNITED TECHNOLOGIES | Fixed Income Obligations | 4.50% | 6/1/2042 | 591,768 | 578,016 |
| | UNITED TECHNOLOGIES | Fixed Income Obligations | 4.15% | 5/15/2045 | 124,829 | 126,249 |
| | UNITED TECHNOLOGIES | Fixed Income Obligations | 3.75% | 11/1/2046 | 419,079 | 423,502 |
| | UNITEDHEALTH GROUP | Fixed Income Obligations | 5.80% | 3/15/2036 | 265,928 | 243,378 |
| | UNITEDHEALTH GROUP | Fixed Income Obligations | 6.50% | 6/15/2037 | 348,857 | 327,718 |
| | UNITEDHEALTH GROUP | Fixed Income Obligations | 6.88% | 2/15/2038 | 571,133 | 530,712 |
| | UNITEDHEALTH GRP INC | Fixed Income Obligations | 4.63% | 11/15/2041 | 474,986 | 443,583 |
| | UNITEDHEALTH GROUP | Fixed Income Obligations | 4.63% | 7/15/2035 | 116,769 | 114,454 |
| | UNITEDHEALTH GROUP | Fixed Income Obligations | 4.20% | 1/15/2047 | 124,066 | 126,438 |
| | UNIV OF NOTRE | Fixed Income Obligations | 3.44% | 2/15/2045 | 244,182 | 238,833 |
| | VERIZON COMM | Fixed Income Obligations | 4.86% | 8/21/2046 | 18,024 | 17,226 |
| | VERIZON | Fixed Income Obligations | 3.50% | 11/1/2024 | 41,636 | 39,872 |
| | VERIZON COMM | Fixed Income Obligations | 4.67% | 3/15/2055 | 385,290 | 389,731 |
| | VIRGINIA EL PWR | Fixed Income Obligations | 8.88% | 11/15/2038 | 946,132 | 986,941 |
| | VIRGINIA ELEC POWER | Fixed Income Obligations | 4.65% | 8/15/2043 | 126,874 | 119,414 |
| | VIRGINIA ELEC POWER | Fixed Income Obligations | 4.20% | 5/15/2045 | 238,198 | 239,131 |
| | VISA INC | Fixed Income Obligations | 4.15% | 12/14/2035 | 260,094 | 272,215 |
| | VISA INC | Fixed Income Obligations | 4.30% | 12/14/2045 | 1,032,839 | 1,050,232 |
| | WF RBS COMMERCIAL | Fixed Income Obligations | 3.34% | 6/15/2046 | 26,687 | 26,632 |
| | WACHOVIA BANK NA MTN | Fixed Income Obligations | 5.85% | 2/1/2037 | 183,274 | 182,576 |
| | WACHOVIA BANK NA MTN | Fixed Income Obligations | 6.60% | 1/15/2038 | 755,107 | 699,628 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | WAL MART STORES | Fixed Income Obligations | 5.63% | 4/1/2040 | $ 1,715,776 | $ 1,645,277 |
| | WAL MART STORES INC | Fixed Income Obligations | 5.00% | 10/25/2040 | 789,648 | 771,083 |
| | WAL MART STORES INC | Fixed Income Obligations | 5.63% | 4/15/2041 | 385,854 | 360,644 |
| | WASHINGTON GAS MTN | Fixed Income Obligations | 3.80% | 9/15/2046 | 265,000 | 249,418 |
| | WATSON PHARM | Fixed Income Obligations | 4.63% | 10/1/2042 | 208,207 | 198,512 |
| | WELLPOINT INC | Fixed Income Obligations | 4.63% | 5/15/2042 | 143,969 | 145,692 |
| | WELLPOINT INC | Fixed Income Obligations | 3.30% | 1/15/2023 | 9,966 | 9,983 |
| | WELLPOINT INC | Fixed Income Obligations | 4.65% | 8/15/2044 | 160,184 | 151,844 |
| | WELLS FARGO COMPANY | Fixed Income Obligations | 4.13% | 8/15/2023 | 19,878 | 20,694 |
| | WELLS FARGO CO MTN | Fixed Income Obligations | 4.65% | 11/4/2044 | 697,602 | 649,592 |
| | WELLS FARGO COMPANY | Fixed Income Obligations | 3.90% | 5/1/2045 | 297,657 | 284,553 |
| | WELLS FARGO COMPANY | Fixed Income Obligations | 4.90% | 11/17/2045 | 617,195 | 611,136 |
| | WELLS FARGO MTN | Fixed Income Obligations | 4.40% | 6/14/2046 | 803,170 | 775,211 |
| | WELLS FARGO MTN | Fixed Income Obligations | 4.75% | 12/7/2046 | 514,022 | 522,653 |
| | WELLS FARGO & CO NEW | Fixed Income Obligations | 5.38% | 2/7/2035 | 215,025 | 205,645 |
| | WELLS FARGO COMPANY | Fixed Income Obligations | 3.00% | 10/23/2026 | 979,748 | 947,638 |
| | WELLS FAGRO BANK NA | Fixed Income Obligations | 5.95% | 8/26/2036 | 117,085 | 111,839 |
| | WESLEYAN UNIVERSITY | Fixed Income Obligations | 4.78% | 7/2/2116 | 115,000 | 109,097 |
| | WESTAR ENERGY INC | Fixed Income Obligations | 4.25% | 12/1/2045 | 199,188 | 204,448 |
| | RICE UNIVERSITY | Fixed Income Obligations | 3.77% | 5/15/2055 | 200,000 | 189,240 |
| | WILLIAMS PARTNERS LP | Fixed Income Obligations | 3.90% | 1/15/2025 | 15,958 | 15,692 |
| | WISCONSIN POWER | Fixed Income Obligations | 4.10% | 10/15/2044 | 315,759 | 297,292 |
| | WISCONSIN PUBLIC | Fixed Income Obligations | 4.75% | 11/1/2044 | 191,272 | 204,303 |
| | WYETH | Fixed Income Obligations | 5.95% | 4/1/2037 | 556,212 | 560,010 |
| | **Total U. S. Corporate Obligations** | | | | $ 118,971,838 | $ 116,535,663 |
| | **Foreign Obligations** | | | | | |
| | AON PLC | Fixed Income Obligations | 4.45% | 5/24/2043 | $ 162,191 | $ 159,090 |
| | AON PLC | Fixed Income Obligations | 4.60% | 6/14/2044 | 54,856 | 54,336 |
| | AIR LIQUIDE FINANCE | Fixed Income Obligations | 3.50% | 9/27/2046 | 124,746 | 115,696 |
| | AMERICA MOVIL SA | Fixed Income Obligations | 6.13% | 11/15/2037 | 155,207 | 152,777 |
| | AMERICA MOVIL SAB DE | Fixed Income Obligations | 6.13% | 3/30/2040 | 688,138 | 633,394 |
| | ASIAN DEVELOPMENT BK | Fixed Income Obligations | 5.82% | 6/16/2028 | 271,066 | 249,154 |
| | ASTRAZENECA PLC | Fixed Income Obligations | 6.45% | 9/15/2037 | 6,944 | 6,468 |
| | ASTRAZENECA PLC | Fixed Income Obligations | 4.00% | 9/18/2042 | 279,984 | 260,590 |
| | ASTRAZENECA PLC | Fixed Income Obligations | 3.38% | 11/16/2025 | 149,550 | 148,964 |
| | ASTRAZENECA PLC | Fixed Income Obligations | 4.38% | 11/16/2045 | 406,864 | 391,463 |
| | AXIS SPECLTY FIN | Fixed Income Obligations | 5.15% | 4/1/2045 | 35,466 | 34,626 |
| | BHP BILLITON FIN | Fixed Income Obligations | 5.00% | 9/30/2043 | 426,480 | 441,199 |
| | BP CAPITAL MARKETS | Fixed Income Obligations | 3.72% | 11/28/2028 | 125,000 | 127,010 |
| | BARRICK GOLD CORP | Fixed Income Obligations | 4.10% | 5/1/2023 | 1,985 | 2,052 |
| | CANADIAN PACIFIC RR | Fixed Income Obligations | 6.13% | 9/16/2115 | 122,975 | 119,729 |
| | CENOVUS ENERGY INC | Fixed Income Obligations | 5.70% | 10/15/2019 | 7,915 | 9,628 |
| | CENOVUS ENERGY INC | Fixed Income Obligations | 3.00% | 8/15/2022 | 4,015 | 4,834 |
| | REPUBLIC OF CHILE | Fixed Income Obligations | 3.63% | 10/30/2042 | 324,700 | 316,336 |
| | COCA COLA FEMSA | Fixed Income Obligations | 5.25% | 11/26/2043 | 170,446 | 167,053 |
| | RABOBANK | Fixed Income Obligations | 5.25% | 8/4/2045 | 385,618 | 391,133 |
| | COOPERATIEVE | Fixed Income Obligations | 3.75% | 7/21/2026 | 169,228 | 166,643 |
| | RABOBANK MTN | Fixed Income Obligations | 5.25% | 5/24/2041 | 241,818 | 238,595 |
| | COVIDIEN INTL FI | Fixed Income Obligations | 6.55% | 10/15/2037 | 274,240 | 259,380 |
| | ELEC DE FRANCE | Fixed Income Obligations | 6.95% | 1/26/2039 | 84,151 | 75,316 |
| | ELECTRICITE FRANCE | Fixed Income Obligations | 6.00% | 1/23/2114 | 77,562 | 77,617 |
| | ECANA CORP | Fixed Income Obligations | 3.90% | 11/15/2021 | 9,851 | 10,072 |
| | GDF SUEZ | Fixed Income Obligations | 1.63% | 10/10/2017 | 8,942 | 9,002 |
| | GE CAPITAL INTL | Fixed Income Obligations | 4.42% | 11/15/2035 | 2,505,731 | 2,697,320 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | HSBC HLDGS PLC | Fixed Income Obligations | 7.63% | 5/17/2032 | $ 89,359 | $ 97,208 |
| | HSBC HOLDINGS PLC | Fixed Income Obligations | 5.10% | 4/5/2021 | 21,577 | 21,614 |
| | HSBC HOLDINGS PLC | Fixed Income Obligations | 6.10% | 1/14/2042 | 155,587 | 143,015 |
| | HSBC HOLDINGS PLC | Fixed Income Obligations | 4.00% | 3/30/2022 | 24,879 | 25,859 |
| | HSBC HOLDINGS PLC | Fixed Income Obligations | 4.38% | 11/23/2026 | 136,265 | 136,002 |
| | INTER AMER DEV BK | Fixed Income Obligations | 4.38% | 1/24/2044 | 263,294 | 259,099 |
| | INVESCO FINANCE PLC | Fixed Income Obligations | 5.38% | 11/30/2043 | 44,234 | 49,263 |
| | ISRAEL ST DLR BD | Fixed Income Obligations | 2.70% | 8/1/2019 | 2,000,000 | 2,000,000 |
| | LANDWIRTSCHAFTLICHE | Fixed Income Obligations | 5.13% | 2/1/2017 | 10,337 | 10,029 |
| | LLOYDS BANK PLC | Fixed Income Obligations | 4.20% | 3/28/2017 | 25,035 | 25,171 |
| | MYLAN NV | Fixed Income Obligations | 3.95% | 6/15/2026 | 5,875 | 5,615 |
| | NEXEN INC | Fixed Income Obligations | 6.40% | 5/15/2037 | 437,206 | 462,228 |
| | NORSK HYDRO A S | Fixed Income Obligations | 7.15% | 1/15/2029 | 369,947 | 400,071 |
| | NOVARTIS CAPITAL | Fixed Income Obligations | 4.00% | 11/20/2045 | 644,388 | 605,514 |
| | PETRO CANADA | Fixed Income Obligations | 6.80% | 5/15/2038 | 190,929 | 200,999 |
| | PETROLEOS MEXICANOS | Fixed Income Obligations | 5.38% | 3/13/2022 | 11,934 | 12,288 |
| | QUEBEC PROVINCE | Fixed Income Obligations | 7.50% | 9/15/2029 | 1,831,021 | 1,723,476 |
| | RABOBANK NEDERLD MTN | Fixed Income Obligations | 5.80% | 10/1/2110 | 72,849 | 73,518 |
| | RIO TINTO FINANC | Fixed Income Obligations | 4.75% | 3/22/2042 | 273,761 | 262,785 |
| | RIO TINTO FIN | Fixed Income Obligations | 4.13% | 8/21/2042 | 69,044 | 68,754 |
| | SHELL INTERNATIONAL | Fixed Income Obligations | 3.63% | 8/21/2042 | 606,627 | 623,808 |
| | SHELL INTERNATIONAL | Fixed Income Obligations | 4.38% | 5/11/2045 | 472,959 | 465,971 |
| | SHELL INTERNATIONAL | Fixed Income Obligations | 4.00% | 5/10/2046 | 102,571 | 100,407 |
| | STATOIL ASA | Fixed Income Obligations | 4.25% | 11/23/2041 | 143,238 | 144,722 |
| | STATOIL ASA | Fixed Income Obligations | 3.95% | 5/15/2043 | 313,415 | 300,460 |
| | TELEFONICA EMIS | Fixed Income Obligations | 5.46% | 2/16/2021 | 10,004 | 10,901 |
| | TEVA PHARMACEUTICALS | Fixed Income Obligations | 2.80% | 7/21/2023 | 15,018 | 14,199 |
| | TEVA PHARMACEUTICALS | Fixed Income Obligations | 3.15% | 10/1/2026 | 15,058 | 13,829 |
| | TRANS CANADA | Fixed Income Obligations | 5.85% | 3/15/2036 | 289,008 | 286,080 |
| | TRANS CANADA PIPE | Fixed Income Obligations | 6.20% | 10/15/2037 | 328,946 | 409,167 |
| | TRANS CANADA PL | Fixed Income Obligations | 6.10% | 6/1/2040 | 94,232 | 111,873 |
| | UBS GROUP FUNDING | Fixed Income Obligations | 4.13% | 4/16/2126 | 135,051 | 138,067 |
| | UNITED MEXICAN MTN | Fixed Income Obligations | 5.95% | 3/20/2119 | 4,580 | 4,322 |
| | VALE OVERSEAS LTD | Fixed Income Obligations | 6.88% | 11/21/2036 | 4,990 | 4,925 |
| | XL CAPITAL LTD | Fixed Income Obligations | 6.25% | 5/15/2027 | 23,459 | 29,537 |
| | YAMANA GOLD INC | Fixed Income Obligations | 4.95% | 7/15/2024 | 11,074 | 10,780 |
| | **Total Foreign Obligations** | | | | $ 16,523,419 | $ 16,571,029 |
| | **Municipal Obligations** | | | | | |
| | BAY AREA TOLL CA | Fixed Income Obligations | 7.04% | 4/1/2050 | $ 776,075 | $ 763,879 |
| | BAY AREA TOLL CA | Fixed Income Obligations | 6.91% | 10/1/2050 | 119,290 | 126,333 |
| | CALIFORNIA ST | Fixed Income Obligations | 7.50% | 4/1/2034 | 200,136 | 218,032 |
| | CALIFORNIA ST BUILD | Fixed Income Obligations | 7.35% | 11/1/2039 | 2,082,620 | 2,073,942 |
| | CALIFORNIA ST BUILD | Fixed Income Obligations | 7.63% | 3/1/2040 | 20,418 | 29,386 |
| | CALIFORNIA ST BUILD | Fixed Income Obligations | 7.95% | 3/1/2036 | 90,898 | 93,255 |
| | CALIFORNIA ST BUILD | Fixed Income Obligations | 7.60% | 11/1/2040 | 573,542 | 571,847 |
| | COBB MARIETTA GA | Fixed Income Obligations | 4.50% | 1/1/2047 | 195,157 | 200,452 |
| | CMWLTH FING AUTH PA | Fixed Income Obligations | 4.01% | 6/1/2033 | 325,000 | 315,458 |
| | CURATORS UNIV MO SYS | Fixed Income Obligations | 5.96% | 11/1/2039 | 106,647 | 108,743 |
| | CURATORS UNIV MO SYS | Fixed Income Obligations | 5.79% | 11/1/2041 | 116,863 | 116,598 |
| | DALLAS CNTY TX HOSP | Fixed Income Obligations | 5.62% | 8/15/2044 | 437,679 | 421,197 |
| | DALLAS TX AREA RAPID | Fixed Income Obligations | 6.00% | 12/1/2044 | 327,799 | 326,130 |
| | DALLAS TX AREA RAPID | Fixed Income Obligations | 4.92% | 12/1/2041 | 99,862 | 114,592 |
| | DALLAS TX INDPT | Fixed Income Obligations | 6.45% | 2/15/2035 | 329,029 | 327,647 |
| | DENVER CO PUB SCHS | Fixed Income Obligations | 7.02% | 12/15/2037 | 315,962 | 364,812 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | | | Cost | Current Value |
|---|---|---|---|---|---|---|
| | DISTRICT COLUMBIA | Fixed Income Obligations | 5.58% | 12/1/2035 | $ 271,701 | $ 306,373 |
| | DIST OF COLUMBIA WTR | Fixed Income Obligations | 4.81% | 10/2/2114 | 245,000 | 244,684 |
| | ILLINOIS ST SALES | Fixed Income Obligations | 4.62% | 6/15/2038 | 461,192 | 486,254 |
| | ILLINOIS ST TOLL HWY | Fixed Income Obligations | 6.18% | 1/1/2034 | 273,452 | 288,949 |
| | ILLINOIS ST TOLL HWY | Fixed Income Obligations | 5.85% | 12/1/2034 | 244,857 | 233,020 |
| | INDIANAPOLIS IN LOC | Fixed Income Obligations | 6.12% | 1/15/2040 | 566,365 | 549,261 |
| | JOBS OH BEVERAGE SYS | Fixed Income Obligations | 4.53% | 1/1/2035 | 258,046 | 269,855 |
| | LOS ANGELES CA UNI | Fixed Income Obligations | 5.76% | 7/1/2029 | 234,970 | 258,520 |
| | LOS ANGELES CA UNI | Fixed Income Obligations | 5.75% | 7/1/2034 | 927,349 | 980,124 |
| | LOS ANGELES CA UNI | Fixed Income Obligations | 6.76% | 7/1/2034 | 356,381 | 348,340 |
| | METROPOLITAN NY | Fixed Income Obligations | 6.09% | 11/15/2040 | 64,346 | 63,420 |
| | METRO TRANSN AUTH NY | Fixed Income Obligations | 6.67% | 11/15/2039 | 46,982 | 46,115 |
| | METROPOLITAN NY | Fixed Income Obligations | 6.81% | 11/15/2040 | 600,525 | 653,474 |
| | MISSOURI ST HLTH | Fixed Income Obligations | 3.65% | 1/15/2046 | 168,429 | 162,108 |
| | NEW JERSEY ST TPK | Fixed Income Obligations | 7.10% | 1/1/2041 | 1,181,686 | 1,320,184 |
| | NEW YORK NY BUILD | Fixed Income Obligations | 5.21% | 10/1/2031 | 94,498 | 108,918 |
| | NEW YORK NY BUILD | Fixed Income Obligations | 5.99% | 12/1/2036 | 103,286 | 100,419 |
| | NEW YORK NY BUILD | Fixed Income Obligations | 5.97% | 3/1/2036 | 96,253 | 95,008 |
| | NEW YORK NY BUILD | Fixed Income Obligations | 6.25% | 6/1/2035 | 411,811 | 394,526 |
| | NEW YORK NY BUILD | Fixed Income Obligations | 5.52% | 10/1/2037 | 59,847 | 54,474 |
| | NEW YORK NY CITY | Fixed Income Obligations | 5.51% | 8/1/2037 | 679,834 | 728,886 |
| | NEW YORK NY CITY | Fixed Income Obligations | 5.57% | 11/1/2038 | 72,231 | 73,036 |
| | NEW YORK ST DORM | Fixed Income Obligations | 5.50% | 3/15/2030 | 635,030 | 649,154 |
| | NEW YORK ST URBAN | Fixed Income Obligations | 5.77% | 3/15/2039 | 544,726 | 601,505 |
| | NEW YORK ST URBAN | Fixed Income Obligations | 5.84% | 3/15/2040 | 200,442 | 219,740 |
| | NORTH TX TWY AUTH | Fixed Income Obligations | 6.72% | 1/1/2049 | 511,497 | 530,670 |
| | OHIO UNIV GEN RECPTS | Fixed Income Obligations | 5.59% | 12/2/2114 | 225,000 | 234,590 |
| | ORANGE CNTY CA LOC | Fixed Income Obligations | 6.91% | 2/15/2041 | 440,016 | 422,743 |
| | OREGON ST DEPT | Fixed Income Obligations | 5.83% | 11/15/2034 | 258,203 | 251,822 |
| | OREGON ST | Fixed Income Obligations | 5.89% | 6/1/2027 | 120,822 | 139,661 |
| | PORT AUTH NY NJ CONS | Fixed Income Obligations | 5.65% | 11/1/2040 | 703,270 | 662,816 |
| | PORT AUTH NY NJ CONS | Fixed Income Obligations | 5.65% | 11/1/2040 | 294,901 | 307,714 |
| | PORT AUTH OF NY | Fixed Income Obligations | 4.81% | 10/15/2065 | 185,000 | 197,815 |
| | REGIONAL TRANSN CO | Fixed Income Obligations | 5.84% | 11/1/2050 | 295,700 | 349,966 |
| | SAN ANTONIO TX ELEC | Fixed Income Obligations | 5.72% | 2/1/2041 | 401,882 | 407,212 |
| | SAN DIEGO CNTY | Fixed Income Obligations | 5.91% | 4/1/2048 | 166,443 | 184,610 |
| | SAN DIEGO CNTY CA | Fixed Income Obligations | 5.59% | 7/1/2043 | 263,628 | 285,090 |
| | TEXAS ST BUILD | Fixed Income Obligations | 4.68% | 4/1/2040 | 254,110 | 243,657 |
| | TEXAS ST BUILD | Fixed Income Obligations | 4.63% | 4/1/2033 | 289,318 | 284,283 |
| | TEXAS ST TRANSN | Fixed Income Obligations | 5.18% | 4/1/2030 | 706,841 | 749,859 |
| | UNIV CA REGTS MED | Fixed Income Obligations | 6.58% | 5/15/2049 | 110,932 | 110,946 |
| | UNIVERSITY CA REGTS | Fixed Income Obligations | 6.55% | 5/15/2048 | 107,824 | 104,968 |
| | UNIV OF CA | Fixed Income Obligations | 4.77% | 5/16/2115 | 500,049 | 475,905 |
| | UNIV CALIFORNIA CA | Fixed Income Obligations | 4.86% | 5/16/2112 | 37,836 | 33,946 |
| | UNIV OF CALIFORNIA | Fixed Income Obligations | 4.60% | 5/15/2031 | 240,000 | 264,353 |
| | UNIV OF CA | Fixed Income Obligations | 4.77% | 5/15/2044 | 165,000 | 173,747 |
| | UNIVERSITY TX PERM | Fixed Income Obligations | 5.26% | 7/1/2039 | 273,075 | 273,890 |
| | UNIVERSITY TX UNIV | Fixed Income Obligations | 6.28% | 8/15/2041 | 98,084 | 99,183 |
| | UNIVERSITY VA UNIV | Fixed Income Obligations | 6.20% | 9/1/2039 | 534,781 | 555,599 |
| | WASHINGTON ST BUILD | Fixed Income Obligations | 5.48% | 8/1/2039 | 81,925 | 80,238 |
| | WASHINGTON ST BUILD | Fixed Income Obligations | 5.14% | 8/1/2040 | 300,597 | 328,004 |
| | WASHINGTON ST BUILD | Fixed Income Obligations | 5.09% | 8/1/2033 | 157,437 | 159,327 |
| | **Total Municipal Obligations** | | | | $ 22,640,389 | $ 23,321,260 |

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

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | **Mutual Funds** | | | |
| * | SEI EMERGING MARKETS EQ A | Mutual Fund | $ 36,694,015 | $ 33,862,155 |
| * | SEI EMERGING MARKETS EQ A | Mutual Fund | 11,691,814 | 10,862,153 |
| * | SEI EMERGING MARKETS EQ A | Mutual Fund | 350,030 | 333,899 |
| * | SEI INST INV WRLD EQ EX US A | Mutual Fund | 129,752,839 | 114,065,953 |
| * | SEI INST INV WRLD EQ EX US A | Mutual Fund | 42,224,015 | 37,628,246 |
| * | SEI INST INV WRLD EQ EX US A | Mutual Fund | 1,830,531 | 1,612,860 |
| * | SEI INST INV S/M CAP EQUITY FD CL A | Mutual Fund | 55,933,637 | 50,410,769 |
| * | SEI INST INV S/M CAP EQUITY FD CL A | Mutual Fund | 16,911,072 | 15,207,154 |
| * | SEI INST INV S/M CAP EQUITY FD CL A | Mutual Fund | 823,252 | 760,431 |
| * | SEI INST INV L C DIS EQTY A | Mutual Fund | 101,250,302 | 92,495,406 |
| * | SEI INST INV L C DIS EQTY A | Mutual Fund | 33,369,859 | 30,324,387 |
| * | SEI INST INV L C DIS EQTY A | Mutual Fund | 1,265,018 | 1,168,245 |
| | VANGUARD INSTL INDEX INSTL#94 | Mutual Fund | 73,196,115 | 92,635,489 |
| | VANGUARD INSTL INDEX INSTL#94 | Mutual Fund | 23,913,510 | 30,562,083 |
| | VANGUARD INSTL INDEX INSTL#94 | Mutual Fund | 971,703 | 1,240,427 |
| * | SEI INST INV H Y BOND FD A | Mutual Fund | 36,826,305 | 36,032,711 |
| * | SEI INST INV H Y BOND FD A | Mutual Fund | 12,077,755 | 11,702,843 |
| * | SEI INST INV H Y BOND FD A | Mutual Fund | 340,440 | 343,080 |
| * | SEI LONG DURATION CREDIT A | Mutual Fund | 239,712,967 | 229,102,678 |
| * | SEI LONG DURATION CREDIT A | Mutual Fund | 27,718,598 | 26,615,155 |
| * | SEI OPPORTUNISTIC INCOME A | Mutual Fund | 23,098,870 | 22,944,285 |
| * | SEI INST INV EMER MKT DB A | Mutual Fund | 22,803,144 | 22,036,031 |
| * | SEI INST INV EMER MKT DB A | Mutual Fund | 6,872,134 | 6,622,787 |
| * | SEI INST INV EMER MKT DB A | Mutual Fund | $ 346,770 | $ 334,292 |
| * | SEI INST INV LONG DURTATION A | Mutual Fund | 23,330,374 | 21,109,586 |
| | **Total Mutual Funds** | | $ 923,305,069 | $ 890,013,105 |
| | **Interest Swaps** | | | |
| | GOLDMAN SACHS | Interest Rate Swaps | $ - | $ (20,067,360) |
| | GOLDMAN SACHS | Interest Rate Swaps | - | 20,614,198 |
| | **Total Interest Swaps** | | $ - | $ 546,838 |
| | **Hedge Funds** | | | |
| * | SEI HDG SPC OF SEG PORTFOLIO A | Hedge Fund | $ 30,298,697 | $ 30,381,307 |
| * | SEI HDG SPC OF SEG PORTFOLIO A | Hedge Fund | 158,806,963 | 159,168,191 |
| * | SEI HDG SPC OF SEG PORTFOLIO A | Hedge Fund | 2,543,540 | 2,542,348 |
| | **Total Hedge Funds** | | $ 191,649,200 | $ 192,091,846 |
| | **Common Collective Trusts** | | | |
| * | MLB - HEDGE POOL | Common Collective Trust | $ 38,356 | $ 48,678 |
| * | MLB - HEDGE POOL | Common Collective Trust | 203,144 | 257,814 |
| * | MLB - HEDGE POOL | Common Collective Trust | 3,532 | 4,482 |
| | **Total Common Collective Trusts** | | $ 245,031 | $ 310,974 |
| | **Cash and Cash Equivalents** | | | |
| | U. S. TREASURY SHORT TERM OBLIGATION | Fixed Income Obligations | $ 1,144,074 | $ 1,144,691 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 5,569,776 | 5,569,776 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 125,216 | 125,216 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 845,574 | 845,574 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 1,113,172 | 1,113,172 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 2 | 2 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 108,280 | 108,280 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 2,149,924 | 2,149,924 |

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

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

As of December 31, 2016

| (a) | Identity of Issue, Borrower, Lessor, or Similar Party | Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value | Cost | Current Value |
|---|---|---|---|---|
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | $ 2 | $ 2 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 234,513 | 234,513 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 646,269 | 646,269 |
| | FIRST AMERICAN PRIME OBLIGATIONS | Short Term Funds | 172,893 | 172,893 |
| | U. S. TREASURY SHORT TERM OBLIGATION | Fixed Income Obligations | 1,441,479 | 1,443,671 |
| | U. S. TREASURY SHORT TERM OBLIGATION | Fixed Income Obligations | 422,907 | 423,555 |
| | VARIOUS | | (1,333,742) | 277,776 |
| | **Total Cash and Cash Equivalents** | | 12,640,338 | 14,255,313 |
| | | | $ 1,399,384,134 | $ 1,385,681,480 |

(*) - denotes Party-in-Interest

**MAJOR LEAGUE BASEBALL PENSION PLAN FOR NON-UNIFORMED PERSONNEL—SELECTED RETIREMENT PLANS**
Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)
of the Group Trust *(continued)*
As of December 31, 2016

| | Plan's Individual Ownership % in Group Trust | Cost | Current Value |
|---|---|---|---|
| Angels Baseball LP | 1.97% | $ 27,673,873 | $ 27,365,269 |
| Athletics Investment Group, LLC | 2.93% | 41,027,718 | 40,570,200 |
| Atlanta National League Baseball Club, Inc. | 3.89% | 54,445,229 | 53,838,086 |
| AZPB Limited Partnership | 2.10% | 29,493,972 | 29,165,072 |
| Baltimore Orioles LP | 3.08% | 43,154,740 | 42,673,502 |
| The Baseball Club of Seattle, LLLP | 4.11% | 57,594,539 | 56,952,277 |
| Boston Red Sox Baseball Club Limited Partnership | 3.23% | 45,212,298 | 44,708,115 |
| Chicago White Sox, Ltd. | 4.73% | 66,261,881 | 65,522,965 |
| The Cincinnati Reds, LLC | 2.57% | 35,985,761 | 35,584,468 |
| Cleveland Indians Baseball Company, LLC | 2.93% | 41,056,489 | 40,598,650 |
| Colorado Rockies Baseball Club, Ltd. | 2.75% | 38,466,893 | 38,037,931 |
| Detroit Tigers, Inc. | 1.93% | 27,035,545 | 26,734,060 |
| Houston Astros, LLC | 3.60% | 50,440,125 | 49,877,645 |
| Kansas City Royals Baseball Corporation | 3.00% | 42,021,321 | 41,552,722 |
| Los Angeles Dodgers LLC | 1.82% | 25,527,066 | 25,242,402 |
| Miami Marlins, LP | 1.87% | 26,224,805 | 25,932,360 |
| New York Yankees Partnership | 3.88% | 54,377,373 | 53,770,987 |
| Padres, LP | 2.64% | 36,935,039 | 36,523,160 |
| The Phillies | 5.42% | 75,952,723 | 75,105,740 |
| Pittsburgh Associates | 2.77% | 38,824,380 | 38,391,432 |
| Rangers Baseball, LLC | 1.10% | 15,425,510 | 15,253,493 |
| San Francisco Baseball Associates LLC | 4.37% | 61,259,442 | 60,576,311 |
| Sterling Mets, LP | 2.69% | 37,731,104 | 37,310,348 |
| St. Louis Cardinals, LLC | 2.32% | 32,509,287 | 32,146,761 |
| Tampa Bay Rays Baseball, Ltd. | 2.10% | 29,396,444 | 29,068,630 |
| Washington Nationals Baseball Club, LLC | 1.04% | 14,585,649 | 14,422,998 |
| American and National Leagues of Professional Baseball Clubs Retirement Income Plan for Umpires | 10.78% | 150,994,214 | 149,310,410 |
| Major League Baseball – Office Employees' Plan | 13.25% | 185,716,830 | 183,645,820 |
| Minor League Players' Pension Plan | 1.14% | 15,977,842 | 15,799,666 |
| **Total Group Trust** | 100.00% | $1,401,308,092 | $1,385,681,480 |

2016 Form 5500, Schedule SB, Line 25 – Change in Method
Major League Baseball Pension Plan for Non-Uniformed Personnel
Angels Baseball Lp
EIN: 33-0705825 PN: 001

## Schedule SB, Line 25 - Change in Method

The valuation software used to produce the actuarial information submitted on this schedule has been changed and such modification may be considered to be a method change. The percentage changes in funding target, target normal cost and plan assets due to the refinements in the software are each less than 2% (disregarding the effects of any changes that are automatically approved under final IRC 430 regulations), and the modifications to the software were designed to produce results no less accurate than the results produced by the software prior to the change. Therefore the change in funding method due to a change in valuation software receives automatic approval under IRS Announcement 2010-3.

2016 Form 5500, Schedule SB, Line 24 – Change in Actuarial Assumptions
Major League Baseball Pension Plan for Non-Uniformed Personnel
Angels Baseball, L.P.
EIN: 33-0705825 PN: 001

## Schedule SB, Line 24 - Change in Actuarial Assumptions

The assumed plan-related expenses added to the target normal cost were changed from 0.60% of fair value of assets, with a minimum of $75,000 and a maximum of $200,000, to $100,000 for non-PBGC related administrative expenses plus estimated PBGC premiums for the current plan year to account for higher expected expenses to be paid from the trust.