

|                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                         |
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| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br><br>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).<br><br><b>► Complete all entries in accordance with the instructions to the Form 5500.</b> | OMB Nos. 1210-0110<br>1210-0089<br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                                          |                                                                                            |                                                                                                                                                                                                                                                                                                                                            |  |
|----------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| <b>Part I</b>                                                                                            | <b>Annual Report Identification Information</b>                                            |                                                                                                                                                                                                                                                                                                                                            |  |
| For calendar plan year 2016 or fiscal plan year beginning <u>12/01/2016</u> and ending <u>11/30/2017</u> |                                                                                            |                                                                                                                                                                                                                                                                                                                                            |  |
| <b>A</b>                                                                                                 | This return/report is for:                                                                 | <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)<br><input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) _____ |  |
| <b>B</b>                                                                                                 | This return/report is:                                                                     | <input type="checkbox"/> the first return/report <input checked="" type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)                                                                                           |  |
| <b>C</b>                                                                                                 | If the plan is a collectively-bargained plan, check here. . . . . <input type="checkbox"/> |                                                                                                                                                                                                                                                                                                                                            |  |
| <b>D</b>                                                                                                 | Check box if filing under:                                                                 | <input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description)                                                                                                                                     |  |

|                |                                                                                                                                                                                                                                                                                                                                                                                |           |                                                           |
|----------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------------------------------------------------------|
| <b>Part II</b> | <b>Basic Plan Information</b> —enter all requested information                                                                                                                                                                                                                                                                                                                 |           |                                                           |
| <b>1a</b>      | Name of plan<br><u>LSC PENSION PLAN</u>                                                                                                                                                                                                                                                                                                                                        | <b>1b</b> | Three-digit plan number (PN) ► <u>002</u>                 |
|                |                                                                                                                                                                                                                                                                                                                                                                                | <b>1c</b> | Effective date of plan<br><u>10/01/2016</u>               |
| <b>2a</b>      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><u>LSC COMMUNICATIONS US, LLC</u><br><br><u>191 NORTH WACKER DRIVE</u><br><u>SUITE 1400</u><br><u>CHICAGO, IL 60606</u> | <b>2b</b> | Employer Identification Number (EIN)<br><u>37-1804157</u> |
|                |                                                                                                                                                                                                                                                                                                                                                                                | <b>2c</b> | Plan Sponsor's telephone number<br><u>773-272-9262</u>    |
|                |                                                                                                                                                                                                                                                                                                                                                                                | <b>2d</b> | Business code (see instructions)<br><u>323100</u>         |

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

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

|                                                                                                 |                                                   |            |                                                              |
|-------------------------------------------------------------------------------------------------|---------------------------------------------------|------------|--------------------------------------------------------------|
| <b>SIGN HERE</b>                                                                                | Filed with authorized/valid electronic signature. | 09/14/2018 | MARGIE F. RODINO                                             |
|                                                                                                 | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b>                                                                                | Filed with authorized/valid electronic signature. | 09/14/2018 | MARGIE F. RODINO                                             |
|                                                                                                 | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b>                                                                                |                                                   |            |                                                              |
|                                                                                                 | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |
| Preparer's name (including firm name, if applicable) and address (include room or suite number) |                                                   |            | Preparer's telephone number                                  |
|                                                                                                 |                                                   |            |                                                              |

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

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <b>3b</b> Administrator's EIN<br><br><b>3c</b> Administrator's telephone number<br><br><div style="background-color: #cccccc; height: 40px; width: 100%;"></div>                                                                                                                                                                                                                                                                                                                                                                                                           |
| <b>4</b> 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:<br><b>a</b> Sponsor's name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>4b</b> EIN<br><br><b>4c</b> PN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>5</b> 33945                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><br><b>a(1)</b> Total number of active participants at the beginning of the plan year.....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><br><b>b</b> Retired or separated participants receiving benefits.....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><br><b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><br><b>h</b> Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <b>6a(1)</b> 9467<br><b>6a(2)</b> 0<br><b>6b</b> 0<br><b>6c</b> 0<br><b>6d</b> 0<br><b>6e</b> 0<br><b>6f</b> 0<br><b>6g</b><br><b>6h</b> 0                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>7</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br>1A 1C 1I 1F 3H<br><br><b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| <b>9a</b> Plan funding arrangement (check all that apply)<br><b>(1)</b> <input checked="" type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input checked="" type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | <b>9b</b> Plan benefit arrangement (check all that apply)<br><b>(1)</b> <input checked="" type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input checked="" type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor                                                                                                                                                                                                                                       |
| <b>10</b> Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| <b>a Pension Schedules</b><br><b>(1)</b> <input checked="" type="checkbox"/> <b>R</b> (Retirement Plan Information)<br><br><b>(2)</b> <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary<br><br><b>(3)</b> <input checked="" type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>b General Schedules</b><br><b>(1)</b> <input checked="" type="checkbox"/> <b>H</b> (Financial Information)<br><b>(2)</b> <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan)<br><b>(3)</b> <input checked="" type="checkbox"/> <u>3</u> <b>A</b> (Insurance Information)<br><b>(4)</b> <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information)<br><b>(5)</b> <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information)<br><b>(6)</b> <input type="checkbox"/> <b>G</b> (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 \_\_\_\_\_

|                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                           |                                                                                           |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE A</b><br><b>(Form 5500)</b><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Insurance Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br>▶ <b>File as an attachment to Form 5500.</b><br><br>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2). | OMB No. 1210-0110<br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection</b> |
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For calendar plan year 2016 or fiscal plan year beginning 12/01/2016 and ending 11/30/2017

|                                                                                             |                                                             |
|---------------------------------------------------------------------------------------------|-------------------------------------------------------------|
| <b>A</b> Name of plan<br>LSC PENSION PLAN                                                   | <b>B</b> Three-digit plan number (PN) ▶ 002                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>LSC COMMUNICATIONS US, LLC | <b>D</b> Employer Identification Number (EIN)<br>37-1804157 |

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

**1** Coverage Information:

(a) Name of insurance carrier  
PRINCIPAL LIFE INSURANCE COMPANY

| (b) EIN    | (c) NAIC code | (d) Contract or identification number | (e) Approximate number of persons covered at end of policy or contract year | Policy or contract year |            |
|------------|---------------|---------------------------------------|-----------------------------------------------------------------------------|-------------------------|------------|
|            |               |                                       |                                                                             | (f) From                | (g) To     |
| 42-0127290 | 61271         | 308664                                | 619                                                                         | 12/01/2016              | 11/30/2017 |

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

|                                           |                                    |
|-------------------------------------------|------------------------------------|
| (a) Total amount of commissions paid<br>0 | (b) Total amount of fees paid<br>0 |
|-------------------------------------------|------------------------------------|

**3** Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

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

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

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

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

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

**Part II Investment and Annuity Contract Information**

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

**4** Current value of plan's interest under this contract in the general account at year end ..... **4** 538387**5** Current value of plan's interest under this contract in separate accounts at year end..... **5** 0**6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier .....**6b****c** Premiums due but unpaid at the end of the year .....**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount .....**6d**

Specify nature of costs ▶

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

241681

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

1310000

(2) Dividends and credits.....

**7c(2)**

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

**7c(3)**

10095

(4) Transferred from separate account .....

**7c(4)**

(5) Other (specify below) .....

**7c(5)**

549292

▶ TRANSFER FROM MEMBERS' FUNDS

(6) Total additions .....

**7c(6)**

1869387

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

2111068

**e** Deductions:

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

**7e(1)**

1572681

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

**7e(2)**

(3) Transferred to separate account .....

**7e(3)**

(4) Other (specify below) .....

**7e(4)**

(5) Total deductions .....

**7e(5)**

1572681

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

538387

**Part III Welfare Benefit Contract Information**

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

**8** Benefit and contract type (check all applicable boxes)

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

**9** Experience-rated contracts:

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

**10** Nonexperience-rated contracts:

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

**Part IV Provision of Information**

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

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

|                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                           |                                                                                                       |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE A</b><br><b>(Form 5500)</b><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><hr/> <small>Department of Labor<br/>Employee Benefits Security Administration</small><br><hr/> <small>Pension Benefit Guaranty Corporation</small> | <b>Insurance Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b><br><br>► Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2). | OMB No. 1210-0110<br><br><hr/> <b>2016</b><br><br><hr/> <b>This Form is Open to Public Inspection</b> |
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For calendar plan year 2016 or fiscal plan year beginning **12/01/2016** and ending **11/30/2017**

|                                                                                                    |                                                                    |            |
|----------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|------------|
| <b>A</b> Name of plan<br><b>LSC PENSION PLAN</b>                                                   | <b>B</b> Three-digit plan number (PN)                              | <b>002</b> |
|                                                                                                    |                                                                    |            |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>LSC COMMUNICATIONS US, LLC</b> | <b>D</b> Employer Identification Number (EIN)<br><b>37-1804157</b> |            |

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

**1** Coverage Information:

**(a)** Name of insurance carrier  
**PRINCIPAL LIFE INSURANCE COMPANY**

| (b) EIN    | (c) NAIC code | (d) Contract or identification number | (e) Approximate number of persons covered at end of policy or contract year | Policy or contract year |            |
|------------|---------------|---------------------------------------|-----------------------------------------------------------------------------|-------------------------|------------|
|            |               |                                       |                                                                             | (f) From                | (g) To     |
| 42-0127290 | 61271         | 361147                                | 212                                                                         | 12/01/2016              | 11/30/2017 |

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

| (a) Total amount of commissions paid | (b) Total amount of fees paid |
|--------------------------------------|-------------------------------|
| 0                                    | 0                             |

**3** Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

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

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

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

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



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

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

**Part II Investment and Annuity Contract Information**

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

**4** Current value of plan's interest under this contract in the general account at year end ..... **4** 598258**5** Current value of plan's interest under this contract in separate accounts at year end..... **5** 0**6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier .....**6b****c** Premiums due but unpaid at the end of the year .....**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount .....**6d**

Specify nature of costs ▶

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

381711

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

480000

(2) Dividends and credits.....

**7c(2)**

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

**7c(3)**

10563

(4) Transferred from separate account .....

**7c(4)**

(5) Other (specify below) .....

**7c(5)**

278212

▶ TRANSFER FROM RETIRED LIFE

(6) Total additions .....

**7c(6)**

768775

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

1150486

**e** Deductions:

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

**7e(1)**

552228

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

**7e(2)**

(3) Transferred to separate account .....

**7e(3)**

(4) Other (specify below) .....

**7e(4)**

(5) Total deductions .....

**7e(5)**

552228

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

598258

**Part III Welfare Benefit Contract Information**

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

**8** Benefit and contract type (check all applicable boxes)

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

**9** Experience-rated contracts:

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

**10** Nonexperience-rated contracts:

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

**Part IV Provision of Information**

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

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

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

For calendar plan year 2016 or fiscal plan year beginning **12/01/2016** and ending **11/30/2017**

|                                                                                                    |                                                                    |
|----------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>A</b> Name of plan<br><b>LSC PENSION PLAN</b>                                                   | <b>B</b> Three-digit plan number (PN) <b>►</b> <b>002</b>          |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>LSC COMMUNICATIONS US, LLC</b> | <b>D</b> Employer Identification Number (EIN)<br><b>37-1804157</b> |

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

**1** Coverage Information:

**(a)** Name of insurance carrier  
**PRINCIPAL LIFE INSURANCE COMPANY**

| (b) EIN    | (c) NAIC code | (d) Contract or identification number | (e) Approximate number of persons covered at end of policy or contract year | Policy or contract year |            |
|------------|---------------|---------------------------------------|-----------------------------------------------------------------------------|-------------------------|------------|
|            |               |                                       |                                                                             | (f) From                | (g) To     |
| 42-0127290 | 61271         | 361148                                | 64                                                                          | 12/01/2016              | 11/30/2017 |

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

|                                             |                                      |
|---------------------------------------------|--------------------------------------|
| <b>(a)</b> Total amount of commissions paid | <b>(b)</b> Total amount of fees paid |
| 0                                           | 0                                    |

**3** Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

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

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

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

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

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

**Part II Investment and Annuity Contract Information**

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

**4** Current value of plan's interest under this contract in the general account at year end ..... **4** 213930**5** Current value of plan's interest under this contract in separate accounts at year end..... **5** 0**6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier .....**6b****c** Premiums due but unpaid at the end of the year .....**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount .....**6d**

Specify nature of costs ▶

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

45323

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

310000

(2) Dividends and credits.....

**7c(2)**

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

**7c(3)**

4437

(4) Transferred from separate account .....

**7c(4)**

(5) Other (specify below) .....

**7c(5)**

191920

▶ TRANSFER FROM RETIRED LIFE

(6) Total additions .....

**7c(6)**

506357

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

551680

**e** Deductions:

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

**7e(1)**

337750

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

**7e(2)**

(3) Transferred to separate account .....

**7e(3)**

(4) Other (specify below) .....

**7e(4)**

(5) Total deductions .....

**7e(5)**

337750

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

213930

**Part III Welfare Benefit Contract Information**

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

**8** Benefit and contract type (check all applicable boxes)

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

**9** Experience-rated contracts:

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

**10** Nonexperience-rated contracts:

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

**Part IV Provision of Information**

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

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

|                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                                              |                                                                                           |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB<br/>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan<br/>Actuarial Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection</b> |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

For calendar plan year 2016 or fiscal plan year beginning 12/01/2016 and ending 11/30/2017

▶ **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.

|                                                                                                                                           |                                                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>A</b> Name of plan<br><u>LSC PENSION PLAN</u>                                                                                          | <b>B</b> Three-digit plan number (PN) ▶ <u>002</u>                                                                                                      |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br><u>LSC COMMUNICATIONS US, LLC</u>                             | <b>D</b> Employer Identification Number (EIN)<br><u>37-1804157</u>                                                                                      |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |

|                                                                                                                                                                                                                 |                                                                               |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                                                                                                                                   | <b>Basic Information</b>                                                      |
| <b>1</b> Enter the valuation date: Month <u>12</u> Day <u>01</u> Year <u>2016</u>                                                                                                                               |                                                                               |
| <b>2</b> Assets:                                                                                                                                                                                                |                                                                               |
| <b>a</b> Market value .....                                                                                                                                                                                     | <b>2a</b> <u>2092342301</u>                                                   |
| <b>b</b> Actuarial value .....                                                                                                                                                                                  | <b>2b</b> <u>2092342301</u>                                                   |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                             | (1) Number of participants (2) Vested Funding Target (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment.....                                                                                                                                      | <u>10446</u> <u>861934630</u> <u>861934630</u>                                |
| <b>b</b> For terminated vested participants.....                                                                                                                                                                | <u>14032</u> <u>489649856</u> <u>489649856</u>                                |
| <b>c</b> For active participants.....                                                                                                                                                                           | <u>9467</u> <u>450732516</u> <u>458951038</u>                                 |
| <b>d</b> Total.....                                                                                                                                                                                             | <u>33945</u> <u>1802317002</u> <u>1810535524</u>                              |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                           |                                                                               |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                       | <b>4a</b>                                                                     |
| <b>b</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 ..... | <b>4b</b>                                                                     |
| <b>5</b> Effective interest rate .....                                                                                                                                                                          | <b>5</b> <u>6.07 %</u>                                                        |
| <b>6</b> Target normal cost.....                                                                                                                                                                                | <b>6</b> <u>10198000</u>                                                      |

**Statement by Enrolled Actuary**

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

|                                                    |                               |                                        |
|----------------------------------------------------|-------------------------------|----------------------------------------|
| <b>SIGN HERE</b>                                   |                               | <u>08/29/2018</u>                      |
|                                                    | Signature of actuary          | Date                                   |
| <u>DANIEL F. MCFALL</u>                            | Type or print name of actuary | <u>17-04341</u>                        |
| <u>AON CONSULTING, INC.</u>                        | Firm name                     | Most recent enrollment number          |
| <u>4 OVERLOOK POINT<br/>LINCOLNSHIRE, IL 60069</u> | Address of the firm           | <u>847-295-5000</u>                    |
|                                                    |                               | Telephone number (including area code) |

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

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

**Schedule SB (Form 5500) 2016  
v. 160205**



| Part II Beginning of Year Carryover and Prefunding Balances |                                                                                                                                                          | (a) Carryover balance | (b) Prefunding balance |
|-------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| 7                                                           | Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                          | 0                     | 7437298                |
| 8                                                           | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                       | 0                     | 0                      |
| 9                                                           | Amount remaining (line 7 minus line 8) .....                                                                                                             | 0                     | 7437298                |
| 10                                                          | Interest on line 9 using prior year's actual return of <u>-5.43</u> % .....                                                                              | 0                     | -403845                |
| 11                                                          | Prior year's excess contributions to be added to prefunding balance:                                                                                     |                       |                        |
| a                                                           | Present value of excess contributions (line 38a from prior year) .....                                                                                   |                       | 0                      |
| b(1)                                                        | Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.07</u> % ..... |                       | 0                      |
| b(2)                                                        | Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       | 0                      |
| c                                                           | Total available at beginning of current plan year to add to prefunding balance .....                                                                     |                       | 0                      |
| d                                                           | Portion of (c) to be added to prefunding balance .....                                                                                                   |                       | 0                      |
| 12                                                          | Other reductions in balances due to elections or deemed elections .....                                                                                  | 0                     | 0                      |
| 13                                                          | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) .....                                                                       | 0                     | 7033453                |

| Part III Funding Percentages |                                                                                                                                                                  |    |         |
|------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|---------|
| 14                           | Funding target attainment percentage .....                                                                                                                       | 14 | 115.17% |
| 15                           | Adjusted funding target attainment percentage .....                                                                                                              | 15 | 115.57% |
| 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 | 123.07% |
| 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<br>(MM-DD-YYYY)                                                          | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
| Totals ►                                                                          |                                   |                                 | 18(b)                    | 0                                 | 18(c) 0                         |

|                                                                                                                               |                                                                     |
|-------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|
| 19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year: |                                                                     |
| a Contributions allocated toward unpaid minimum required contributions from prior years .....                                 | 19a 0                                                               |
| b Contributions made to avoid restrictions adjusted to valuation date .....                                                   | 19b 0                                                               |
| c Contributions allocated toward minimum required contribution for current year adjusted to valuation date .....              | 19c 0                                                               |
| 20 Quarterly contributions and liquidity shortfalls:                                                                          |                                                                     |
| a Did the plan have a "funding shortfall" for the prior year? .....                                                           | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? .....              | <input type="checkbox"/> Yes <input type="checkbox"/> 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                                                             |
|                                                                                                                               |                                                                     |

|                                                                                                                                                                                                                                            |                                                                                   |                                         |                                                                                           |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-----------------------------------------|-------------------------------------------------------------------------------------------|
| <b>Part V</b>                                                                                                                                                                                                                              | <b>Assumptions Used to Determine Funding Target and Target Normal Cost</b>        |                                         |                                                                                           |
| <b>21</b> Discount rate:                                                                                                                                                                                                                   |                                                                                   |                                         |                                                                                           |
| <b>a</b> Segment rates:                                                                                                                                                                                                                    |                                                                                   | 1st segment:<br>4.43%                   | 2nd segment:<br>5.91%                                                                     |
|                                                                                                                                                                                                                                            |                                                                                   | 3rd segment:<br>6.65%                   | <input type="checkbox"/> N/A, full yield curve used                                       |
| <b>b</b> Applicable month (enter code) .....                                                                                                                                                                                               |                                                                                   | <b>21b</b>                              | 4                                                                                         |
| <b>22</b> Weighted average retirement age .....                                                                                                                                                                                            |                                                                                   | <b>22</b>                               | 62                                                                                        |
| <b>23</b> Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute                                               |                                                                                   |                                         |                                                                                           |
| <b>Part VI</b>                                                                                                                                                                                                                             | <b>Miscellaneous Items</b>                                                        |                                         |                                                                                           |
| <b>24</b> Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. .... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |                                                                                   |                                         |                                                                                           |
| <b>25</b> Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. .... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                      |                                                                                   |                                         |                                                                                           |
| <b>26</b> Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. .... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No                            |                                                                                   |                                         |                                                                                           |
| <b>27</b> If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment. ....                                                                                                       |                                                                                   | <b>27</b>                               |                                                                                           |
| <b>Part VII</b>                                                                                                                                                                                                                            | <b>Reconciliation of Unpaid Minimum Required Contributions For Prior Years</b>    |                                         |                                                                                           |
| <b>28</b> Unpaid minimum required contributions for all prior years .....                                                                                                                                                                  |                                                                                   | <b>28</b>                               | 0                                                                                         |
| <b>29</b> Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) .....                                                                                                       |                                                                                   | <b>29</b>                               | 0                                                                                         |
| <b>30</b> Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....                                                                                                                                          |                                                                                   | <b>30</b>                               | 0                                                                                         |
| <b>Part VIII</b>                                                                                                                                                                                                                           | <b>Minimum Required Contribution For Current Year</b>                             |                                         |                                                                                           |
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                                                                         |                                                                                   |                                         |                                                                                           |
| <b>a</b> Target normal cost (line 6) .....                                                                                                                                                                                                 |                                                                                   | <b>31a</b>                              | 10198000                                                                                  |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                                                                                 |                                                                                   | <b>31b</b>                              | 10198000                                                                                  |
| <b>32</b> Amortization installments:                                                                                                                                                                                                       |                                                                                   | Outstanding Balance                     | Installment                                                                               |
| <b>a</b> Net shortfall amortization installment .....                                                                                                                                                                                      |                                                                                   | 0                                       | 0                                                                                         |
| <b>b</b> Waiver amortization installment .....                                                                                                                                                                                             |                                                                                   | 0                                       | 0                                                                                         |
| <b>33</b> 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 .....                                                       |                                                                                   | <b>33</b>                               |                                                                                           |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) .....                                                                                                               |                                                                                   | <b>34</b>                               | 0                                                                                         |
|                                                                                                                                                                                                                                            | Carryover balance                                                                 | Prefunding balance                      | Total balance                                                                             |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                                                                                     | 0                                                                                 | 0                                       | 0                                                                                         |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                                                                        |                                                                                   | <b>36</b>                               | 0                                                                                         |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                                                                        |                                                                                   | <b>37</b>                               | 0                                                                                         |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                                                                        |                                                                                   |                                         |                                                                                           |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                                                                             |                                                                                   | <b>38a</b>                              | 0                                                                                         |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                                                                      |                                                                                   | <b>38b</b>                              | 0                                                                                         |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                                                                            |                                                                                   | <b>39</b>                               | 0                                                                                         |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                                                                        |                                                                                   | <b>40</b>                               | 0                                                                                         |
| <b>Part IX</b>                                                                                                                                                                                                                             | <b>Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)</b> |                                         |                                                                                           |
| <b>41</b> If an election was made to use PRA 2010 funding relief for this plan:                                                                                                                                                            |                                                                                   |                                         |                                                                                           |
| <b>a</b> Schedule elected .....                                                                                                                                                                                                            |                                                                                   | <input type="checkbox"/> 2 plus 7 years | <input type="checkbox"/> 15 years                                                         |
| <b>b</b> Eligible plan year(s) for which the election in line 41a was made .....                                                                                                                                                           |                                                                                   | <input type="checkbox"/> 2008           | <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011 |
| <b>42</b> Amount of acceleration adjustment .....                                                                                                                                                                                          |                                                                                   | <b>42</b>                               |                                                                                           |
| <b>43</b> Excess installment acceleration amount to be carried over to future plan years .....                                                                                                                                             |                                                                                   | <b>43</b>                               |                                                                                           |

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        |                                                |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|
| <b>SCHEDULE C</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Service Provider Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br>▶ <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110                              |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        | <b>2016</b>                                    |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        | <b>This Form is Open to Public Inspection.</b> |
| For calendar plan year 2016 or fiscal plan year beginning 12/01/2016 and ending 11/30/2017                                                                                                                                |                                                                                                                                                                                                                        |                                                |
| <b>A</b> Name of plan<br>LSC PENSION PLAN                                                                                                                                                                                 | <b>B</b> Three-digit plan number (PN) ▶                                                                                                                                                                                | 002                                            |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        |                                                |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>LSC COMMUNICATIONS US, LLC                                                                                                                               | <b>D</b> Employer Identification Number (EIN)<br>37-1804157                                                                                                                                                            |                                                |

|               |                                                        |
|---------------|--------------------------------------------------------|
| <b>Part I</b> | <b>Service Provider Information (see instructions)</b> |
|---------------|--------------------------------------------------------|

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

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

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☐ Yes ☒ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

|                                                                                                                   |
|-------------------------------------------------------------------------------------------------------------------|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                                   |
|                                                                                                                   |
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                                   |
|                                                                                                                   |
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                                   |
|                                                                                                                   |
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                                   |
|                                                                                                                   |

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

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

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

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

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

PENSION BENEFIT GUARANTY CORP.

52-1042410

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 23                     | NONE                                                                                              | 7186453                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

LEGAL & GENERAL INVESTMENT

20-8058531

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | NONE                                                                                              | 1877502                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

MILLIMAN

91-0675641

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 15 64                  | NONE                                                                                              | 1407277                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

LSV ASSET MANAGEMENT

23-2772200

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | NONE                                                                                              | 1163562                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

JP MORGAN INVESTMENT MANAGEMENT

13-3200204

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | NONE                                                                                              | 869632                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

NORTHERN TRUST COMPANY

36-1561860

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 21                     | NONE                                                                                              | 759133                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

WELLS CAPITAL MANAGEMENT

95-3692882

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | NONE                                                                                              | 716344                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

ACADIAN ASSET MANAGEMENT, LLC

04-2929221

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | NONE                                                                                              | 681190                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

PRINCIPAL LIFE INSURANCE COMPANY

42-0127290

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 15 22                  | NONE                                                                                              | 620000                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

FRONTIER CAPITAL MANAGEMENT CO LLC

04-3492668

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            | NONE                                                                                                     | 577525                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

DIMENSIONAL FUND ADVISORS LP

22-2370029

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            | NONE                                                                                                     | 380293                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

WALTER SCOTT & PARTNERS LIMITED

98-0465834

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            | NONE                                                                                                     | 347495                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |



**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)

LOOMIS SAYLES

04-3200030

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | NONE                                                                                              | 341837                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

BARROW HANLEY MEWHINNEY & STRAUSS

75-2243409

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | NONE                                                                                              | 248311                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

SANDS CAPITAL MANAGEMENT LLC

20-2830751

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | NONE                                                                                              | 185129                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

MERCER

13-2834414

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 16 28                  | NONE                                                                                              | 180000                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

AON CONSULTING

22-2232264

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 11 17                  | NONE                                                                                              | 99758                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

AON HEWITT

36-2235791

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 11 17                  | NONE                                                                                              | 39191                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

LSC COMMUNICATIONS

32-6445494

| <b>(b)</b><br>Service<br>Code(s) | <b>(c)</b><br>Relationship to<br>employer, employee<br>organization, or<br>person known to be<br>a party-in-interest | <b>(d)</b><br>Enter direct<br>compensation paid<br>by the plan. If none,<br>enter -0-. | <b>(e)</b><br>Did service provider<br>receive indirect<br>compensation? (sources<br>other than plan or plan<br>sponsor) | <b>(f)</b><br>Did indirect compensation<br>include eligible indirect<br>compensation, for which the<br>plan received the required<br>disclosures? | <b>(g)</b><br>Enter total indirect<br>compensation received by<br>service provider excluding<br>eligible indirect<br>compensation for which you<br>answered "Yes" to element<br>(f). If none, enter -0-. | <b>(h)</b><br>Did the service<br>provider give you a<br>formula instead of<br>an amount or<br>estimated amount? |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|
| 14                               | NONE                                                                                                                 | 29330                                                                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                                          |                                                                                                                                                                                                          | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                        |

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

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

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

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

**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<br>(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<br>(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<br>(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)

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

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

For calendar plan year 2016 or fiscal plan year beginning 12/01/2016 and ending 11/30/2017

|                                                                                                           |                                                                            |            |
|-----------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|------------|
| <b>A</b> Name of plan<br><u>LSC PENSION PLAN</u>                                                          | <b>B</b> Three-digit plan number (PN) <span style="float: right;">►</span> | <u>002</u> |
|                                                                                                           |                                                                            |            |
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><u>LSC COMMUNICATIONS US, LLC</u> | <b>D</b> Employer Identification Number (EIN)<br><u>37-1804157</u>         |            |

| Part I                                                                                                                                   | Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)<br>(Complete as many entries as needed to report all interests in DFEs) |
|------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>AB EMERGING MARKETS MULTI-ASSET</u>                                                    |                                                                                                                                                                           |
| <b>b</b> Name of sponsor of entity listed in (a): <u>ALLIANCE BERNSTEIN</u>                                                              |                                                                                                                                                                           |
| <b>c</b> EIN-PN <u>04-6948485-001</u>                                                                                                    | <b>d</b> Entity code <u>C</u>                                                                                                                                             |
| <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;">0</span> |                                                                                                                                                                           |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>DFA SMALL CAP VALUE TRUST</u>                                                          |                                                                                                                                                                           |
| <b>b</b> Name of sponsor of entity listed in (a): <u>DIMENSIONAL</u>                                                                     |                                                                                                                                                                           |
| <b>c</b> EIN-PN <u>23-6819730-001</u>                                                                                                    | <b>d</b> Entity code <u>E</u>                                                                                                                                             |
| <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;">0</span> |                                                                                                                                                                           |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLTV SHORT TERM INVT FD</u>                                                           |                                                                                                                                                                           |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST</u>                                                                  |                                                                                                                                                                           |
| <b>c</b> EIN-PN <u>45-6138589-001</u>                                                                                                    | <b>d</b> Entity code <u>C</u>                                                                                                                                             |
| <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;">0</span> |                                                                                                                                                                           |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE S&amp;P INDEX FUND</u>                                                   |                                                                                                                                                                           |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST</u>                                                                  |                                                                                                                                                                           |
| <b>c</b> EIN-PN <u>45-6138589-001</u>                                                                                                    | <b>d</b> Entity code <u>C</u>                                                                                                                                             |
| <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;">0</span> |                                                                                                                                                                           |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>EMERGING MARKETS EQUITY FUNDS</u>                                                      |                                                                                                                                                                           |
| <b>b</b> Name of sponsor of entity listed in (a): <u>WELLS FARGO</u>                                                                     |                                                                                                                                                                           |
| <b>c</b> EIN-PN <u>45-2081287-001</u>                                                                                                    | <b>d</b> Entity code <u>P</u>                                                                                                                                             |
| <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;">0</span> |                                                                                                                                                                           |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                           |                                                                                                                                                                           |
| <b>b</b> Name of sponsor of entity listed in (a):                                                                                        |                                                                                                                                                                           |
| <b>c</b> EIN-PN                                                                                                                          | <b>d</b> Entity code                                                                                                                                                      |
| <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)                                      |                                                                                                                                                                           |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                           |                                                                                                                                                                           |
| <b>b</b> Name of sponsor of entity listed in (a):                                                                                        |                                                                                                                                                                           |
| <b>c</b> EIN-PN                                                                                                                          | <b>d</b> Entity code                                                                                                                                                      |
| <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)                                      |                                                                                                                                                                           |

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



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

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

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

|                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                              |                                                                                                          |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Internal Revenue Service</small><br><small>Department of Labor</small><br><small>Employee Benefits Security Administration</small><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500.</b> | <small>OMB No. 1210-0110</small><br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection</b> |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|

|                                                                                                          |                                                                    |            |
|----------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|------------|
| For calendar plan year 2016 or fiscal plan year beginning <u>12/01/2016</u> and ending <u>11/30/2017</u> |                                                                    |            |
| <b>A</b> Name of plan<br><u>LSC PENSION PLAN</u>                                                         | <b>B</b> Three-digit plan number (PN) ►                            | <u>002</u> |
|                                                                                                          |                                                                    |            |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><u>LSC COMMUNICATIONS US, LLC</u>       | <b>D</b> Employer Identification Number (EIN)<br><u>37-1804157</u> |            |

|               |                                      |
|---------------|--------------------------------------|
| <b>Part I</b> | <b>Asset and Liability Statement</b> |
|---------------|--------------------------------------|

**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 |
|---------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>a</b> Total noninterest-bearing cash .....                                                     | <b>1a</b>       |                       |                 |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                      |                 |                       |                 |
| <b>(1)</b> Employer contributions.....                                                            | <b>1b(1)</b>    |                       |                 |
| <b>(2)</b> Participant contributions .....                                                        | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other.....                                                                             | <b>1b(3)</b>    | 78848458              | 0               |
| <b>c</b> General investments:                                                                     |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit).....   | <b>1c(1)</b>    | 53286954              | 0               |
| <b>(2)</b> U.S. Government securities .....                                                       | <b>1c(2)</b>    | 405448651             | 0               |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                           |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                        | <b>1c(3)(A)</b> |                       |                 |
| <b>(B)</b> All other.....                                                                         | <b>1c(3)(B)</b> | 323448812             | 0               |
| <b>(4)</b> Corporate stocks (other than employer securities):                                     |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                        | <b>1c(4)(A)</b> | 540097                | 0               |
| <b>(B)</b> Common.....                                                                            | <b>1c(4)(B)</b> | 578828242             | 0               |
| <b>(5)</b> Partnership/joint venture interests .....                                              | <b>1c(5)</b>    | 64009630              | 0               |
| <b>(6)</b> Real estate (other than employer real property).....                                   | <b>1c(6)</b>    | 85578966              | 0               |
| <b>(7)</b> Loans (other than to participants) .....                                               | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans.....                                                                 | <b>1c(8)</b>    |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                    | <b>1c(9)</b>    | 289175789             | 0               |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                   | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                           | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities.....                                  | <b>1c(12)</b>   | 72239193              | 0               |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds).....        | <b>1c(13)</b>   | 106979187             | 0               |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts)..... | <b>1c(14)</b>   |                       |                 |
| <b>(15)</b> Other.....                                                                            | <b>1c(15)</b>   | 318427612             | 0               |

**1d** Employer-related investments:

|                                                                      |              | (a) Beginning of Year | (b) End of Year |
|----------------------------------------------------------------------|--------------|-----------------------|-----------------|
| (1) Employer securities .....                                        | <b>1d(1)</b> |                       |                 |
| (2) Employer real property .....                                     | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation .....   | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e) ..... | <b>1f</b>    | 2376811591            | 0               |

**Liabilities**

|                                                                           |           |           |   |
|---------------------------------------------------------------------------|-----------|-----------|---|
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b> |           |   |
| <b>h</b> Operating payables .....                                         | <b>1h</b> | 370304    | 0 |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b> |           |   |
| <b>j</b> Other liabilities .....                                          | <b>1j</b> | 319876664 | 0 |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b> | 320246968 | 0 |

**Net Assets**

|                                                           |           |            |   |
|-----------------------------------------------------------|-----------|------------|---|
| <b>l</b> Net assets (subtract line 1k from line 1f) ..... | <b>1l</b> | 2056564623 | 0 |
|-----------------------------------------------------------|-----------|------------|---|

**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 |
|------------------------------------------------------------------------------------------------------------|-----------------|------------|-----------|
| <b>a Contributions:</b>                                                                                    |                 |            |           |
| (1) Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> |            |           |
| <b>(B)</b> Participants .....                                                                              | <b>2a(1)(B)</b> |            |           |
| <b>(C)</b> Others (including rollovers) .....                                                              | <b>2a(1)(C)</b> |            |           |
| (2) Noncash contributions .....                                                                            | <b>2a(2)</b>    |            |           |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |            | 0         |
| <b>b Earnings on investments:</b>                                                                          |                 |            |           |
| (1) Interest:                                                                                              |                 |            |           |
| <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....       | <b>2b(1)(A)</b> | 576139     |           |
| <b>(B)</b> U.S. Government securities .....                                                                | <b>2b(1)(B)</b> | 6255832    |           |
| <b>(C)</b> Corporate debt instruments .....                                                                | <b>2b(1)(C)</b> | 17822143   |           |
| <b>(D)</b> Loans (other than to participants) .....                                                        | <b>2b(1)(D)</b> |            |           |
| <b>(E)</b> Participant loans .....                                                                         | <b>2b(1)(E)</b> |            |           |
| <b>(F)</b> Other .....                                                                                     | <b>2b(1)(F)</b> | 1464361    |           |
| <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                              | <b>2b(1)(G)</b> |            | 26118475  |
| (2) Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> | 15160      |           |
| <b>(B)</b> Common stock .....                                                                              | <b>2b(2)(B)</b> | 11522606   |           |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                                  | <b>2b(2)(C)</b> | 6845189    |           |
| <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                  | <b>2b(2)(D)</b> |            | 18382955  |
| (3) Rents .....                                                                                            | <b>2b(3)</b>    |            |           |
| (4) Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 772941650  |           |
| <b>(B)</b> Aggregate carrying amount (see instructions) .....                                              | <b>2b(4)(B)</b> | 715549438  |           |
| <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....                  | <b>2b(4)(C)</b> |            | 57392212  |
| (5) Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |            |           |
| <b>(B)</b> Other .....                                                                                     | <b>2b(5)(B)</b> | 172905515  |           |
| <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....         | <b>2b(5)(C)</b> |            | 172905515 |

|                                                                                                |        | (a) Amount | (b) Total |
|------------------------------------------------------------------------------------------------|--------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts .....                             | 2b(6)  |            | 51368267  |
| (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)  |            | 8212758   |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)..... | 2b(10) |            | 3944779   |
| c Other income.....                                                                            | 2c     |            | 2323564   |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total.....               | 2d     |            | 340648525 |

**Expenses**

|                                                                                      |       |           |           |
|--------------------------------------------------------------------------------------|-------|-----------|-----------|
| e Benefit payment and payments to provide benefits:                                  |       |           |           |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1) | 108367667 |           |
| (2) To insurance carriers for the provision of benefits .....                        | 2e(2) | 3938535   |           |
| (3) Other .....                                                                      | 2e(3) |           |           |
| (4) Total benefit payments. Add lines 2e(1) through (3).....                         | 2e(4) |           | 112306202 |
| 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) | 1038891   |           |
| (2) Contract administrator fees.....                                                 | 2i(2) | 649330    |           |
| (3) Investment advisory and management fees.....                                     | 2i(3) | 8835652   |           |
| (4) Other .....                                                                      | 2i(4) | 6577788   |           |
| (5) Total administrative expenses. Add lines 2i(1) through (4).....                  | 2i(5) |           | 17101661  |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j    |           | 129407863 |

**Net Income and Reconciliation**

|                                                          |       |  |            |
|----------------------------------------------------------|-------|--|------------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 211240662  |
| l Transfers of assets:                                   |       |  |            |
| (1) To this plan.....                                    | 2l(1) |  | 1019427    |
| (2) From this plan.....                                  | 2l(2) |  | 2268824712 |

**Part III Accountant's Opinion**

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

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

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

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

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

(1) Name: **BAKER TILLY VIRCHOW KRAUSE, LLP**

(2) EIN: **39-0859910**

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

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

**Part IV Compliance Questions**

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

During the plan year:

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

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

|    | Yes | No | Amount |
|----|-----|----|--------|
| 4a |     | X  |        |
| 4b |     | X  |        |

|                                                                                                                                                                                                                               |           | Yes | No | Amount   |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----|----|----------|
| <b>c</b> 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.) .....                                          | <b>4c</b> |     | X  |          |
| <b>d</b> 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.) .....                               | <b>4d</b> |     | X  |          |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                      | <b>4e</b> | X   |    | 10000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                       | <b>4f</b> |     | X  |          |
| <b>g</b> 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? .....                                                    | <b>4g</b> |     | X  |          |
| <b>h</b> 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? .....                                          | <b>4h</b> |     | X  |          |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                | <b>4i</b> |     | X  |          |
| <b>j</b> 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.) ..... | <b>4j</b> | X   |    |          |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                           | <b>4k</b> |     | X  |          |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                            | <b>4l</b> |     | X  |          |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                  | <b>4m</b> |     | X  |          |
| <b>n</b> 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. ....                                      | <b>4n</b> |     |    |          |
| <b>o</b> Defined Benefit Plan or Money Purchase Pension Plan Only:<br>Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service? .....                           | <b>4o</b> |     |    |          |

**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) |
|-------------------------------------------|--------------|-------------|
| ESSELTE GROUP U.S. RETIREMENT INCOME PLAN | 37-1804157   | 003         |
|                                           |              |             |
|                                           |              |             |
|                                           |              |             |
|                                           |              |             |

**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 4069209. (See instructions.)

## Part V Trust Information

|                                                                  |                                                                     |
|------------------------------------------------------------------|---------------------------------------------------------------------|
| <b>6a</b> Name of trust<br>NORTHERN TRUST COMPANY                | <b>6b</b> Trust's EIN<br>361561860                                  |
| <b>6c</b> Name of trustee or custodian<br>NORTHERN TRUST COMPANY | <b>6d</b> Trustee's or custodian's telephone number<br>866-252-5395 |

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                             |                                                                                            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE R</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Retirement Plan Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2016 or fiscal plan year beginning 12/01/2016 and ending 11/30/2017

|                                                                                                    |                                                                    |
|----------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>A</b> Name of plan<br><u>LSC PENSION PLAN</u>                                                   | <b>B</b> Three-digit plan number (PN) ▶<br><u>002</u>              |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><u>LSC COMMUNICATIONS US, LLC</u> | <b>D</b> Employer Identification Number (EIN)<br><u>37-1804157</u> |

|               |                      |
|---------------|----------------------|
| <b>Part I</b> | <b>Distributions</b> |
|---------------|----------------------|

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

|                                                                                                                                                                                                                                                                    |          |            |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|------------|
| <b>1</b> Total value of distributions paid in property other than in cash or the forms of property specified in the instructions .....                                                                                                                             | <b>1</b> | <u>0</u>   |
| <b>2</b> 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):<br><br>EIN(s): <u>36-1561860</u> |          |            |
| Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.                                                                                                                                                                                                   |          |            |
| <b>3</b> Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year .....                                                                                                                                   | <b>3</b> | <u>141</u> |

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

|                                                                                                                                                                                                                                                                                                                                                             |                              |                                        |                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------------------|-----------------------------------------|
| <b>4</b> Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....                                                                                                                                                                                                                                        | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No | <input type="checkbox"/> N/A            |
| If the plan is a defined benefit plan, go to line 8.                                                                                                                                                                                                                                                                                                        |                              |                                        |                                         |
| <b>5</b> 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 _____<br>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule. |                              |                                        |                                         |
| <b>6 a</b> Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....                                                                                                                                                                                                              | <b>6a</b>                    |                                        |                                         |
| <b>b</b> Enter the amount contributed by the employer to the plan for this plan year .....                                                                                                                                                                                                                                                                  | <b>6b</b>                    |                                        |                                         |
| <b>c</b> 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) .....                                                                                                                                                                                                            | <b>6c</b>                    |                                        |                                         |
| If you completed line 6c, skip lines 8 and 9.                                                                                                                                                                                                                                                                                                               |                              |                                        |                                         |
| <b>7</b> Will the minimum funding amount reported on line 6c be met by the funding deadline? .....                                                                                                                                                                                                                                                          | <input type="checkbox"/> Yes | <input type="checkbox"/> No            | <input type="checkbox"/> N/A            |
| <b>8</b> 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? .....                                                                                 | <input type="checkbox"/> Yes | <input type="checkbox"/> No            | <input checked="" type="checkbox"/> N/A |

|                 |                   |
|-----------------|-------------------|
| <b>Part III</b> | <b>Amendments</b> |
|-----------------|-------------------|

|                                                                                                                                                                                                                            |                                   |                                   |                               |                                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|----------------------------------------|
| <b>9</b> 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..... | <input type="checkbox"/> Increase | <input type="checkbox"/> Decrease | <input type="checkbox"/> Both | <input checked="" type="checkbox"/> No |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|----------------------------------------|

|                |                                                                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part IV</b> | <b>ESOPs</b> (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. |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                              |                              |                             |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-----------------------------|
| <b>10</b> Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? .....                                                      | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>11 a</b> Does the ESOP hold any preferred stock? .....                                                                                                                                    | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>b</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.) ..... | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>12</b> Does the ESOP hold any stock that is not readily tradable on an established securities market? .....                                                                               | <input type="checkbox"/> Yes | <input type="checkbox"/> No |

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

Schedule R (Form 5500) 2016  
v. 160205

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

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

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

|           |                                                                                                                                                                                                                                                      |            |  |
|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>14</b> | Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:                                                                                                                    |            |  |
|           | <b>a</b> The current year .....                                                                                                                                                                                                                      | <b>14a</b> |  |
|           | <b>b</b> The plan year immediately preceding the current plan year .....                                                                                                                                                                             | <b>14b</b> |  |
|           | <b>c</b> The second preceding plan year .....                                                                                                                                                                                                        | <b>14c</b> |  |
| <b>15</b> | 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:                                                                         |            |  |
|           | <b>a</b> The corresponding number for the plan year immediately preceding the current plan year .....                                                                                                                                                | <b>15a</b> |  |
|           | <b>b</b> The corresponding number for the second preceding plan year .....                                                                                                                                                                           | <b>15b</b> |  |
| <b>16</b> | Information with respect to any employers who withdrew from the plan during the preceding plan year:                                                                                                                                                 |            |  |
|           | <b>a</b> Enter the number of employers who withdrew during the preceding plan year .....                                                                                                                                                             | <b>16a</b> |  |
|           | <b>b</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 .....                                                                               | <b>16b</b> |  |
| <b>17</b> | 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. .... <input type="checkbox"/> |            |  |

|                |                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------|
| <b>Part VI</b> | <b>Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans</b> |
|----------------|---------------------------------------------------------------------------------------------------|

|           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
|-----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>18</b> | 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 .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| <b>19</b> | If the total number of participants is 1,000 or more, complete lines (a) through (c)<br><b>a</b> Enter the percentage of plan assets held as:<br>Stock: <u>46</u> % Investment-Grade Debt: <u>37</u> % High-Yield Debt: <u>7</u> % Real Estate: <u>5</u> % Other: <u>5</u> %<br><b>b</b> Provide the average duration of the combined investment-grade and high-yield debt:<br><input type="checkbox"/> 0-3 years <input type="checkbox"/> 3-6 years <input type="checkbox"/> 6-9 years <input type="checkbox"/> 9-12 years <input checked="" type="checkbox"/> 12-15 years <input type="checkbox"/> 15-18 years <input type="checkbox"/> 18-21 years <input type="checkbox"/> 21 years or more<br><b>c</b> What duration measure was used to calculate line 19(b)?<br><input checked="" type="checkbox"/> Effective duration <input type="checkbox"/> Macaulay duration <input type="checkbox"/> Modified duration <input type="checkbox"/> Other (specify): |

|                 |                                 |
|-----------------|---------------------------------|
| <b>Part VII</b> | <b>IRS Compliance Questions</b> |
|-----------------|---------------------------------|

|                                                                                                                                                                                                                             |                                                                                                                                                                                   |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>20a</b> Is the plan a 401(k) plan? If "No," skip b .....                                                                                                                                                                 | <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                          |
| <b>20b</b> How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply: .....                                                        | <input type="checkbox"/> Design-based safe harbor <input type="checkbox"/> "Prior year" ADP test<br><input type="checkbox"/> "Current year" ADP test <input type="checkbox"/> N/A |
| <b>21a</b> What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply: .....                                                                            | <input type="checkbox"/> Ratio percentage test <input type="checkbox"/> Average benefit test <input type="checkbox"/> N/A                                                         |
| <b>21b</b> 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? ..... | <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                          |
| <b>22a</b> 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 .              |                                                                                                                                                                                   |
| <b>22b</b> 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 / / .                                           |                                                                                                                                                                                   |



**LSC PENSION PLAN**

**FINANCIAL STATEMENTS AND SUPPLEMENTAL INFORMATION**

**AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED  
NOVEMBER 30, 2017 AND FOR THE PERIOD  
OCTOBER 1, 2016 (DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016**

**TOGETHER WITH INDEPENDENT AUDITORS' REPORT**

## **LSC PENSION PLAN**

### **T A B L E O F C O N T E N T S**

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|                                                                                                                                                                                                 |         |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------|
| INDEPENDENT AUDITORS' REPORT                                                                                                                                                                    | 1 – 2   |
| STATEMENTS OF NET ASSETS AVAILABLE FOR PLAN BENEFITS<br>AS OF NOVEMBER 30, 2017 AND 2016                                                                                                        | 3       |
| STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS<br>FOR THE YEAR ENDED NOVEMBER 30, 2017 AND THE PERIOD OCTOBER 1, 2016 (DATE<br>OF INCEPTION) THROUGH NOVEMBER 30, 2016         | 4       |
| NOTES TO FINANCIAL STATEMENTS                                                                                                                                                                   | 5 – 16  |
| SUPPLEMENTAL SCHEDULE H, LINE 4i – SCHEDULE OF ASSETS (HELD AT END OF YEAR)<br>AS OF NOVEMBER 30, 2016                                                                                          | 17 – 36 |
| SUPPLEMENTAL SCHEDULES H, LINE 4j – SCHEDULE OF REPORTABLE TRANSACTIONS<br>FOR THE YEAR ENDED NOVEMBER 30, 2017 AND THE PERIOD OCTOBER 1, 2016 (DATE OF<br>INCEPTION) THROUGH NOVEMBER 30, 2016 | 37      |

NOTE: ALL OTHER SCHEDULES REQUIRED BY SECTION 2520.103-10 OF THE DEPARTMENT OF LABOR'S RULES AND REGULATIONS FOR REPORTING AND DISCLOSURE UNDER THE EMPLOYEE RETIREMENT INCOME SECURITY ACT OF 1974 HAVE BEEN OMITTED BECAUSE THEY ARE NOT APPLICABLE TO THE LSC PENSION PLAN.

## INDEPENDENT AUDITORS' REPORT

To the Plan Administrator of the  
LSC Pension Plan  
Chicago, Illinois

### **Report on the Financial Statements**

We were engaged to audit the accompanying financial statements of the LSC Pension Plan (the "Plan"), which comprise the statements of net assets available for benefits as of November 30, 2017 and 2016, and the related statements of changes in net assets available for benefits for the year ended November 30, 2017 and the period October 1, 2016 (date of inception) through November 30, 2016, and the related notes to the financial statements.

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

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

### ***Auditors' Responsibility***

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

### ***Basis for Disclaimer of Opinion***

As permitted by 29 CFR 2520.103-8 of the Department of Labor's ("DOL") Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 ("ERISA"), the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 4, which was certified by The Northern Trust Company, the trustee of the Plan (the "Trustee"), except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the Trustee holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained a certification from the Trustee as of November 30, 2017 and 2016, and for the year ended November 30, 2017 and the period October 1, 2016 through November 30, 2016, that the information provided to the plan administrator by the Trustee is complete and accurate.

***Disclaimer of Opinion***

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

***Other Matter***

The supplemental schedules, Schedule H, Line 4(i) – Schedule of Assets (Held at the End of the Year) as of November 30, 2016 and Schedule H, Line 4(j) - Schedule of Reportable Transactions, for the year ended November 30, 2017 and the period October 1, 2016 through November 30, 2016 are required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on the supplemental schedules.

**Report on Form and Content in Compliance with DOL's Rules and Regulations**

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

*Baker Tilly Virchow Krause, LLP*

Chicago, Illinois  
September 13, 2018

**LSC PENSION PLAN**  
**STATEMENTS OF NET ASSETS AVAILABLE FOR PLAN BENEFITS**

**AS OF NOVEMBER 30, 2017 AND 2016**

**Employer Identification Number: 37-1804157, Plan Number 002**

|                                                                              | <u>2017</u> | <u>2016</u>             |
|------------------------------------------------------------------------------|-------------|-------------------------|
| <b>ASSETS:</b>                                                               |             |                         |
| Investments, at fair value                                                   |             |                         |
| Interest bearing cash                                                        | \$ -        | \$ 53,286,954           |
| U.S. government securities                                                   | -           | 186,058,369             |
| Foreign government securities                                                | -           | 15,964,587              |
| Municipal bonds                                                              | -           | 12,809,987              |
| Corporate debt securities                                                    | -           | 314,263,987             |
| Preferred stock                                                              | -           | 540,097                 |
| Common stock                                                                 | -           | 500,281,186             |
| Short-term investments and common collective trusts                          | -           | 361,414,982             |
| Registered investment companies                                              | -           | 106,979,187             |
| Partnership/joint venture interest                                           | -           | 64,009,630              |
| Real estate                                                                  | -           | 85,578,966              |
| Other                                                                        | -           | 37,957                  |
| Unallocated contracts                                                        | -           | 668,714                 |
|                                                                              | <hr/>       | <hr/>                   |
| Total investments, at fair value                                             | -           | 1,701,894,603           |
| Investments pledged under securities lending agreements, at fair value       |             |                         |
| U.S. government securities                                                   | -           | 206,580,295             |
| Corporate debt securities                                                    | -           | 9,184,825               |
| Common stock                                                                 | -           | 78,547,056              |
|                                                                              | <hr/>       | <hr/>                   |
| Total investments pledged under securities lending agreements, at fair value | -           | 294,312,176             |
| Collateral held under securities lending agreements, at fair value           | -           | 301,756,354             |
|                                                                              | <hr/>       | <hr/>                   |
| Total investments                                                            | -           | 2,297,963,133           |
| Receivables                                                                  |             |                         |
| Due from other Plans (see Note 1)                                            | -           | 58,997,357              |
| Due from brokers for unsettled transactions                                  | -           | 13,063,451              |
| Accrued interest and dividends                                               | -           | 6,787,650               |
|                                                                              | <hr/>       | <hr/>                   |
| Total receivables                                                            | -           | 78,848,458              |
|                                                                              | <hr/>       | <hr/>                   |
| Total assets                                                                 | -           | 2,376,811,591           |
| <b>LIABILITIES:</b>                                                          |             |                         |
| Liability to return collateral held under securities lending agreements      | -           | 301,756,354             |
| Accrued expenses and other liabilities                                       | -           | 370,304                 |
| Due to brokers for unsettled transactions                                    | -           | 14,303,976              |
| Cash overdraft                                                               | -           | 3,816,334               |
|                                                                              | <hr/>       | <hr/>                   |
| Total liabilities                                                            | -           | 320,246,968             |
|                                                                              | <hr/>       | <hr/>                   |
| <b>NET ASSETS AVAILABLE FOR PLAN BENEFITS</b>                                | <b>\$ -</b> | <b>\$ 2,056,564,623</b> |

The accompanying notes are an integral part of these statements.

**LSC PENSION PLAN**  
**STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS**  
**FOR THE YEAR ENDED NOVEMBER 30, 2017 AND THE PERIOD OCTOBER 1, 2016 (DATE OF INCEPTION)**  
**THROUGH NOVEMBER 30, 2016**  
**Employer Identification Number: 37-1804157, Plan Number 002**

|                                                              | <u>2017</u>          | <u>2016</u>                    |
|--------------------------------------------------------------|----------------------|--------------------------------|
| <b>ADDITIONS TO PLAN NET ASSETS:</b>                         |                      |                                |
| Investment income:                                           |                      |                                |
| Net appreciation (depreciation) in fair value of investments | \$ 290,026,048       | \$ (125,956,534)               |
| Interest, dividends and other                                | <u>50,622,477</u>    | <u>5,766,511</u>               |
| Net investment income                                        | 340,648,525          | (120,190,023)                  |
| Transfer of assets from Retired Life Reserves (see Note 2)   | <u>1,019,427</u>     | <u>-</u>                       |
| Total additions                                              | 341,667,952          | (120,190,023)                  |
| <b>DEDUCTIONS FROM PLAN NET ASSETS:</b>                      |                      |                                |
| Benefits paid to participants                                | 108,367,667          | 19,004,137                     |
| Annuity contracts purchased                                  | 3,938,535            | 309,990                        |
| Administrative expenses                                      | <u>17,101,661</u>    | <u>653,974</u>                 |
| Total deductions                                             | 129,407,863          | 19,968,101                     |
| Net increase (decrease)                                      | 212,260,089          | (140,158,124)                  |
| Net assets transferred in (out) of Plan (see Note 1)         | (2,268,824,712)      | 2,196,722,747                  |
| <b>NET ASSETS AVAILABLE FOR PLAN BENEFITS:</b>               |                      |                                |
| Beginning of Year                                            | <u>2,056,564,623</u> | <u>-</u>                       |
| End of Year                                                  | <u><u>\$ -</u></u>   | <u><u>\$ 2,056,564,623</u></u> |

The accompanying notes are an integral part of these statements.

## **LSC PENSION PLAN**

### **NOTES TO FINANCIAL STATEMENTS**

**AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016**

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#### **NOTE 1 – DESCRIPTION OF THE PLAN**

The following description of the LSC Pension Plan (the “Plan”) is provided for general information purposes only. For more complete information, refer to the Summary Plan Descriptions and the Plan document, including any modifications and amendments thereto. The Plan is a defined benefit pension plan sponsored by LSC Communications US, LLC (the “Company” or “LSC”) for the benefit of certain of its employees and former employees, certain employees and former employees of certain of its affiliates and the affiliates of its former corporate parent, R. R. Donnelley & Sons Company (“RR Donnelley”), and certain beneficiaries and alternate payees.

#### **General**

The Plan is a defined benefit pension plan covering most domestic employees of the Company and its participating affiliates, other than employees hired after December 31, 2011 who are not covered by a collective bargaining agreement requiring their participation in the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (“ERISA”).

On October 1, 2016, RR Donnelley completed the separation of its publishing and retail-centric print services and office products business, LSC Communications, Inc., and its financial communications services business, Donnelley Financial Solutions, Inc., (“DFS”) into two separate publicly-traded companies (the “Separation”). Following the Separation, in accordance with the Separation and Distribution Agreement (the “Agreement”), the pension obligations related to certain active, former and retired employees of RR Donnelley and its affiliates were transferred to DFS or LSC.

Upon the legal split of the RR Donnelley pension plan in conjunction with the Separation, a preliminary allocation of assets and accumulated plan benefits was completed to transfer the RR Donnelley pension plan assets and liabilities to the pension plans sponsored by DFS and LSC. The asset allocation was finalized subsequent to November 30, 2016, resulting in an additional \$58,997,357 to the assets initially allocated to LSC. The addition in assets allocated is reflected as due from other plans on the statements of net assets available for plan benefits as of November 30, 2016. Based on the final asset allocation, \$2,196,722,747 of net assets were transferred into the Plan as of November 30, 2016.

The Plan consists of (i) a base document, which includes terms generally applicable to all participants in the Plan, and (ii) multiple supplements. Each supplement constitutes a “Component Plan” reflecting historical terms from a plan that was previously merged into the RR Donnelley Pension Plan or the Retirement Benefit Plan of RR Donnelley & Sons Company (the “Legacy Donnelley Plan”) prior to the Legacy Donnelley Plan’s merger into the Bowne Pension Plan on December 31, 2013.

## **LSC PENSION PLAN**

### **NOTES TO FINANCIAL STATEMENTS**

**AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016**

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#### **NOTE 1 – DESCRIPTION OF THE PLAN (continued)**

Pursuant to the Agreement, the Plan covers the following former RR Donnelley Pension Plan participants as of September 30, 2016 and the beneficiaries and alternate payees thereof: (i) the RR Donnelley Component Plan (which reflects historical terms of the Legacy Donnelley Plan as in effect prior to the merger into the Legacy Donnelley Plan of other “Legacy Plans” (as defined below)); (ii) the R.R. Donnelley Printing Companies Component Plan (which reflects historical terms of the Merged Retirement Income Plan for Employees of R.R. Donnelley Print Company, L.P. and R.R. Donnelley Printing Company (sometimes referred to as the Meredith Burda Plan)) (the “Printing Companies Component Plan”); (iii) the Banta Employees Component Plan (which reflects historical terms of the Banta Corporation Employees Pension Plan); (iv) the Banta Book Group Component Plan; (v) the Banta Danbury Component Plan; (vi) the Banta Specialty Converting Component Plan (which collectively with the Component Plans described in clauses (iv) and (v) reflect historical terms of the Banta Hourly Pension Plan and are referred to herein as the “Banta Hourly Component Plans”); (vii) the Haddon Component Plan (which reflects historical terms of the Haddon Craftsmen, Inc. Retirement Plan); (viii) the Moore Wallace Component Plan (which reflects historical terms of the Retirement Income Plan of Moore Wallace North America, Inc.), and (ix) the Bowne Component Plan (which reflects historical terms of the Bowne Pension Plan as in effect prior to the Legacy Donnelley Plan’s merger into the Bowne Pension Plan). The Plan contains a schedule intended to identify by name and Component Plan all individuals who are Plan participants, but in the event that an individual is not listed on such schedule but is described in the Plan terms summarized by the preceding sentence, such individual is a Plan participant.

The Plan is administered by the Plan’s Benefits Committee and its delegates and allocates. Milliman serves as the Plan recordkeeper. Pursuant to a trust agreement with the Company, The Northern Trust Company (the “Trustee”) acts as the trustee of the LSC Pension Trust (the “Trust”), which is maintained for the purpose of holding assets of, and paying benefits under, the Plan. Principal Life Insurance Company (“Principal”) is the issuer of the group annuity contracts, described in more detail in Note 2.

Effective November 30, 2017, the Plan merged into the Esselte Group U.S. Retirement Income Plan (the “Successor Plan”). As a result of the merger, each of the nine Components of the LSC Pension Plan became a Component of the Successor Plan. Employee groups previously covered by a Component of the LSC Pension Plan are now covered by that same Component of the Successor Plan. In addition, employee groups previously covered by the Successor Plan and now covered by the new “Esselte Component” of the Successor Plan. The Plan Sponsor for the Successor Plan remains LSC Communications US, LLC (EIN: 37-1804157) (the “Company”), but the Successor Plan Number is now 003. Assets transferred out due to the merger were \$2,268,824,712. Obligation transferred related to the plan merger was 2,382,852,580.

#### **Pension Benefits**

The Plan was frozen effective December 31, 2011 such that no participant (other than those participants covered by a collective bargaining agreement that requires continued benefit accruals), may earn an accrued benefit under the Plan with respect to any plan year which begins on or after January 1, 2012. No new employees are permitted to enter the Plan and participants will earn no additional benefits. For Plan benefits that were available prior to January 1, 2012, refer to the Plan documents, including the Summary Plan Description. Participants generally vested in their accrued benefits after three to five years of service as specified in the Plan documents. The Plan’s normal form of payment is a single life annuity for single participants and a 50% qualified joint and survivor annuity for married participants upon retirement. Participants may also elect to have monthly benefits paid under other actuarially equivalent joint and survivor annuities and, in certain circumstances, a social security leveling option. Individual Component Plans may also provide for benefits be taken as a lump sum payment and for a pre-retirement death benefit to the participant’s surviving spouse should the participant die between the age at which the participant becomes fully vested and his or her benefit commencement date. For more information about plan payments refer to the Plan document.



## **LSC PENSION PLAN**

### **NOTES TO FINANCIAL STATEMENTS**

**AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016**

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#### **NOTE 1 – DESCRIPTION OF THE PLAN (continued)**

##### **Plan Expenses**

Administrative expenses paid by the Plan include recordkeeping fees, investment consulting fees, and most other administrative fees, including various printing and postage fees. Expenses paid by the Company and its participating affiliates include audit fees, legal fees, and some actuarial and other administrative fees. Expenses paid by the Company are not included in the statements of changes in net assets available for benefits.

#### **NOTE 2 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**

##### **Basis of Accounting**

The accompanying financial statements have been prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America ("U.S. GAAP").

##### **Use of Estimates**

The preparation of financial statements in conformity with U.S. GAAP requires the plan administrator to make estimates and assumptions that affect the reported amounts of assets and liabilities, the disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of additions and deductions during the reporting period. Actual results could differ from those estimates.

##### **Retired Life Reserves**

Retired life reserves related to group annuity contracts issued in connection with a Component Plan are separately maintained by Principal in its general fund assets to support the variable annuity contracts purchased for certain retired participants. Following the Separation in accordance with the Agreement, the retired life reserves totaling approximately \$40 million were transferred from RR Donnelley to LSC. The retired life reserves are excluded from the statements of net assets available for plan benefits as they are allocated to contracts and Principal guarantees these retirement benefits for retirees in pay status as specified in each individual contract. In the event that the variable annuity contract failed to cover the entire benefit obligation to a retiree in pay status, the difference would be paid using Plan assets. Amounts paid by the Plan are included in Benefits paid to participants on the statements of changes in net assets available for plan benefits.

The group annuity contracts include funds held in contractholder funds, which are not commingled with the general fund assets of Principal. These unallocated funds of the contracts are reflected in the statements of net assets available for plan benefits as unallocated contracts. Under the terms of the group annuity contracts, Principal will, at least once a year, make a transfer of funds from the Plan assets held in the unallocated contractholder funds to the retired life reserves, or from the retired life reserves to the contractholder funds, so that the aggregate of the retired life reserves as of such date is equal to the liabilities as of such date for all retirement annuities payable under a Component Plan. For the year ended November 30, 2017, there were transfers of \$1,019,427 from the retired life reserves to the contractholder funds.

## **LSC PENSION PLAN**

### **NOTES TO FINANCIAL STATEMENTS**

**AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016**

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

##### **Investment Valuation and Income Recognition**

The Plan's investments held in the Trust are stated at fair value. Fair value is the price that would be received or paid, as applicable, to sell an asset or to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 5, Fair Value Measurements, for further discussion.

Purchases and sales of securities are recorded on a trade-date basis. Securities transactions that have not been settled at year-end are included in due to/from brokers in the statements of net assets available for plan benefits. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. The realized and unrealized gains or losses on investments are determined based on revalued cost. Revalued cost is the fair value of investments at the beginning of the year or the average cost of investments if purchased in the current year.

##### **Payment of Benefits**

Benefit payments are recorded when paid.

##### **Parties-in-Interest**

The Plan invests in certain collective funds issued by the Trustee and, therefore, the related sales and purchases of interests in such collective funds qualify as party-in-interest transactions. Fees paid by the Plan for investment management services of these collective funds are paid to the Trustee and consequently are also party-in-interest transactions. These fees are included as part of administrative expenses in the statements of net assets available for plan benefits for the year ended November 30, 2017 and for the period from October 1, 2016 (date of inception) through November 30, 2016. None of the forgoing party-in-interest transactions constitute prohibited transactions for which an exemption is not available under ERISA.

In addition, the Plan pays reasonable administrative fees for services provided by the Plan's recordkeeper and reimburses the Company for reasonable administrative services performed, which are considered party-in-interest transactions. The cost of the Company's services reimbursed by the Plan did not exceed the cost of the services performed.

##### **Risks and Uncertainties**

The actuarial present value of accumulated Plan benefits is determined based on certain assumptions pertaining to interest rates, inflation rates and participant demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect the actuarial present value of accumulated Plan benefits.

The Plan invests in various investment instruments including but not limited to government securities, corporate debt instruments, and corporate stocks. Investment securities, in general, are exposed to various risks, such as interest rates, foreign exchange rates, credit, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and those changes could materially affect the amounts reported in the statements of net assets available for plan benefits.

## LSC PENSION PLAN

### NOTES TO FINANCIAL STATEMENTS

AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016

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

##### **Concentration of Credit Risk**

The Trust invests primarily in equity securities, corporate bonds and government securities, or funds that invest in such securities and bonds. The investment managers invest in a large number of corporate and industry instruments to limit loss exposure. The equity securities are within a diverse portfolio of common stocks in multiple industries. The corporate bond securities include a broad range of debt securities with various maturities and in various industries to diversify Trust investments. The Trust also holds interest bearing cash and at times such investments may be in excess of the Federal Deposit Insurance Corporation (“FDIC”) insurance limit.

##### **Recent Accounting Pronouncements**

In May 2015, the Financial Accounting Standards Board issued Accounting Standards Update No. 2015-07, *Fair Value Measurement (Topic 820): Disclosures for Investments in Certain Entities That Calculate NAV per Share (or Its Equivalent)* (“ASU 2015-07”). ASU 2015-07 removes the requirement to include investments in the fair value hierarchy for which fair value is measured using the net asset value per share (“NAV”) practical expedient under Accounting Standards Codification 820. ASU 2015-07 is effective for the Plan for years beginning after December 15, 2016, with early adoption permitted. The Plan adopted the provisions of this new standard for the period ended November 30, 2016. The total amount of the investments measured at NAV is disclosed so that total investments in the fair value tables can be reconciled to total investments at fair value on the statement of net assets available for benefits as of November 30, 2016.

In July 2015, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update No. 2015-12, *Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), and Health and Welfare Benefit Plans (Topic 965) - I. Fully Benefit-Responsive Investment Contracts; II. Plan Investment Disclosures, and III. Measurement Date Practical Expedient* (“ASU 2015-12”). Part I of the accounting standards update requires fully-benefit responsive investment contracts to be measured, presented, and disclosed only at contract value. Part II of this update requires that investments (both participant-directed and nonparticipant-directed investments) be grouped only by general type, eliminating the need to disaggregate the investments in multiple ways. Part II also eliminates the disclosure of individual investments that represent 5 percent or more of net assets available for benefits and the disclosure of net appreciation or depreciation for investments by general type, requiring only presentation of net appreciation (depreciation) in investments in the aggregate. Additionally, if an investment is measured using the NAV (or its equivalent) practical expedient in Topic 820 and that investment is a fund that files a U.S. Department of Labor (DOL) Form 5500, as a direct filing entity, disclosure of that investment’s strategy is no longer required. Part III of the update permits plans to measure investments and investment-related accounts (e.g., a liability for a pending trade with a broker) as of a month-end date that is closest to the plan’s fiscal year-end, when the fiscal period does not coincide with month-end. The amendments in ASU 2015-12 are effective for fiscal years beginning after December 15, 2015, with early application permitted. Part I and Part III of the accounting standards update are not applicable to the Plan as the Plan does not include any fully-benefit responsive investment contracts as required under Part I and the Plan’s fiscal period end coincides with month-end as permitted under Part III. Part II of the guidance allowing for the elimination of the disclosure of investments representing 5 percent or more of net assets available for benefits and the elimination of the disclosure of net appreciation and depreciation for investments by general type was adopted for the period ended November 30, 2016.

## **LSC PENSION PLAN**

### **NOTES TO FINANCIAL STATEMENTS**

**AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016**

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#### **NOTE 3 – ACTUARIAL INFORMATION**

Accumulated Plan benefits are those future periodic payments, including lump-sum distributions, which are attributable to the service employees have rendered to the valuation date. Accumulated Plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. The accumulated benefits for retired or terminated employees prior to January 1, 2008 are based on employees' compensation during their last five years of credited service.

Previously, certain Legacy Bowne and Legacy RR Donnelley participant's accumulated benefit under a cash balance formula for service rendered as an active participant on and after January 1, 2008 and December 31, 2004, respectively. Effective December 31, 2011 and January 1, 2005 respectively, the component plans' notional cash balance accounts only earn monthly interest credits.

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

The actuarial present value of accumulated Plan benefits is determined by Aon Consulting, Inc. the Plan's actuary, and is the amount that results from applying actuarial assumptions to adjust the accumulated Plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

The principal actuarial assumptions and methods used in the valuation as of December 1, 2016 and October 1, 2016 were as follows:

|                                                   | <b>December 1, 2016</b>                                                                                | <b>October 1, 2016</b>                                                                                 |
|---------------------------------------------------|--------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|
| Mortality                                         | 2006 base rates from the RP-2014 mortality study projected generationally from 2006 with Scale MP-2017 | 2006 base rates from the RP-2014 mortality study projected generationally from 2006 with Scale MP-2016 |
| Discount Rate                                     | 4.29%                                                                                                  | 3.78%                                                                                                  |
| Normal Retirement Age                             | 65                                                                                                     | 65                                                                                                     |
| Interest Crediting Rate                           | 1.61%                                                                                                  | 1.47%                                                                                                  |
| Cash Balance Crediting Rate – Legacy Bowne        | 3.50%                                                                                                  | Graded scale (ultimate 4%)                                                                             |
| Cash Balance Crediting Rate – Legacy RR Donnelley | 3.30%                                                                                                  | 4.00%                                                                                                  |

# LSC PENSION PLAN

## NOTES TO FINANCIAL STATEMENTS

AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016

### **NOTE 3 – ACTUARIAL INFORMATION (continued)**

The actuarial valuations are done using the beginning-of-the-year method. Therefore, the accumulated plan benefits for the Plan are presented from information provided by the actuary as of December 1, 2016 and October 1, 2016 (date of inception).

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. The Plan merged into the Esselte Plan effective November 30, 2016. See Note 1 for more details on obligation transferred.

The accumulated Plan benefits information as of December 1, 2016 and October 1, 2016 is as follows:

| Actuarial present value of accumulated Plan benefits -                             | December 1, 2016        | October 1, 2016        |
|------------------------------------------------------------------------------------|-------------------------|------------------------|
| Vested                                                                             |                         |                        |
| Participants and beneficiaries currently receiving payments                        | \$ 1,011,977,410        | \$1,069,188,647        |
| Vested benefits for other participants                                             | <u>1,266,345,740</u>    | <u>1,383,951,155</u>   |
|                                                                                    | \$2,278,323,120         | \$2,453,139,802        |
| Non-vested benefits                                                                | <u>6,877,019</u>        | <u>6,470,549</u>       |
| <b>TOTAL ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS</b>                  | <u>\$ 2,285,200,139</u> | <u>\$2,459,880,351</u> |
| <b>Balance of accumulated Plan benefits at October 1, 2016</b>                     |                         | \$ 2,459,880,351       |
| Interest accumulation                                                              |                         | 15,195,374             |
| Benefits paid***                                                                   |                         | (20,435,196)           |
| Assumption changes**                                                               |                         | (172,576,252)          |
| Other changes*                                                                     |                         | <u>3,135,862</u>       |
| <b>ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS AS OF DECEMBER 1, 2016</b> |                         | \$ 2,285,200,139       |

\*\*\* Benefits paid includes payments made by Principal for retired life reserves (see Note 2).

\*\* Assumption changes represent change in the discount rate from 3.78% to 4.29%, change in mortality projection from Scale MP-2016 to MP- 2017, and a change in account balance interest crediting rate and cash balance crediting rate.

\* The “Other changes” components represent the normal operation of the pension plan. It consists primarily of the increase due to ongoing benefit accruals (if any) and those items of plan experience that are not associated with the plan asset performance.

## **LSC PENSION PLAN**

### **NOTES TO FINANCIAL STATEMENTS**

**AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016**

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#### **NOTE 4 – INFORMATION CERTIFIED**

The Plan administrator has elected the method of annual reporting permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, the Trustee has certified that the following data included in the accompanying financial statements is complete and accurate as specified:

- Investments (exclusive of the unallocated contracts), collateral held under securities lending agreements, due from brokers for unsettled transactions, accrued interest and dividends, liability to return collateral held under securities lending agreements, due to brokers for unsettled transactions, and cash overdraft as shown in the statements of net assets available for plan benefits as of November 30, 2016 - certified by the Trustee
- Unallocated contracts as shown in the statement of net assets available for plan benefits as of November 30, 2016 – certified by Principal
- Net investment income as shown in the statement of changes in net assets available for plan benefits for the year ended November 30, 2017 and the period from October 1, 2016 (date of inception) through November 30, 2016
- \$25,093 of net investment income earned from the unallocated contracts and \$2,519 of net investment income earned from the unallocated contracts, included in the net investment income as shown in the
- Statements of changes in net assets available for plan benefits for the year ended November 30, 2017 and the period from October 1, 2016 (date of inception) through November 30, 2016, respectively – certified by Principal
- Supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of November 30, 2016

The Plan's independent accountants did not perform auditing procedures with respect to this information, except for comparing such information to the related information included in the financial statements and supplemental schedules.

#### **NOTE 5 – FAIR VALUE MEASUREMENTS**

Various inputs are used in determining the fair value of the Plan's investments. These inputs are categorized in the three tier value hierarchy, which prioritizes valuation methodology based on the reliability of inputs, as listed below:

Level 1 – Valuation based on quoted prices for identical assets and liabilities in active markets.

Level 2 – Valuations based on observable inputs other than quoted prices included in Level 1, such as quoted prices for similar assets and liabilities in active markets, quoted prices for identical or similar assets and liabilities in markets that are not active, or other inputs that are observable or can be corroborated by observable market data.

Level 3 – Valuations based on unobservable inputs reflecting the Plan's own assumptions, consistent with reasonably available assumptions made by other market participants.

## LSC PENSION PLAN

### NOTES TO FINANCIAL STATEMENTS

AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016

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#### **NOTE 5 – FAIR VALUE MEASUREMENTS (continued)**

The following is a description by major asset categories of the valuation methodologies and levels used for determining fair value. All Plan assets that are valued using the NAV practical expedient have not been leveled in the fair value hierarchy but are separately disclosed.

*Cash and cash equivalents* – Carrying value approximates fair value. As such, these assets were classified as Level 1. The Plan also invests in certain short-term investments that are valued using the amortized cost method. As such, these assets were classified as Level 2.

*Equity* – The value of individual equity securities were based on quoted prices in active markets. As such, these assets are classified as Level 1.

*Fixed income* – Fixed income securities are typically priced based on a valuation model rather than a last trade basis and are not exchange-traded. These valuation models involve utilizing dealer quotes, analyzing market information, estimating prepayment speeds and evaluating underlying collateral. Accordingly, the Plan classified these fixed income securities as Level 2. Fixed income securities also include investments in various asset-backed securities that are part of a government sponsored program. The prices of these asset-backed securities were obtained by independent third parties using multi-dimensional, collateral specific prepayments tables. Inputs include monthly payment information and collateral performance. As the values of these assets was determined based on models incorporating observable inputs, these assets were classified as Level 2.

*Collateral held under securities lending agreements* – This category includes cash collateral that has been invested in a short term investment collective trust fund valued using amortized cost method. Accordingly, this security is classified as Level 2. The collective trust has no redemption restrictions, can be redeemed daily, and has no unfunded commitments.

*Investments measured at NAV as a practical expedient* – The Plan invests in certain equity, real estate and private equity funds that are valued at calculated NAV per share. In accordance with FASB guidance investments that are measured at fair value using the NAV per share as a practical expedient have not been classified in the fair value hierarchy.

The valuation methodologies described above may generate a fair value calculation that may not be indicative of net realizable value or future fair values. While the Company believes the valuation methodologies used are appropriate, the use of different methodologies or assumptions in calculating fair value could result in different amounts. The Plan invests in various assets in which valuation is determined by NAV. The Company believes that the NAV is representative of fair value at the reporting date, as there are no significant restrictions on redemption of these investments or other reasons to indicate that the investment would be redeemed at an amount different than the NAV.

## LSC PENSION PLAN

### NOTES TO FINANCIAL STATEMENTS

AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016

#### **NOTE 5 – FAIR VALUE MEASUREMENTS (continued)**

The fair values of the Plan's assets at November 30, 2016, by asset category are as follows:

| <i>Asset Category</i>                                       | <i>Level 1</i> | <i>Level 2</i> | <i>Total</i>     |
|-------------------------------------------------------------|----------------|----------------|------------------|
| Cash and cash equivalents .....                             | \$ 53,286,954  | \$ 27,068,201  | \$ 80,355,155    |
| Equity* .....                                               | 579,368,337    | -              | 579,368,337      |
| Fixed income* .....                                         | -              | 852,509,951    | 852,509,951      |
| Collateral held under securities<br>lending agreements..... | -              | 301,756,354    | 301,756,354      |
| Assets measured at NAV**                                    |                |                | 483,973,336      |
| Total .....                                                 | 632,655,291    | 1,181,334,506  | \$ 2,297,963,133 |

\* Includes investments within the securities lending agreement with a total fair value of \$294,312,176 as noted on the statements of net assets available for plan benefits.

\*\* (a) In accordance with ASU 2015-07, as discussed in Note 2, certain investments that were measured at NAV per share (or its equivalent) have not been classified in the fair value hierarchy as of November 30, 2016. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items presented in the statements of net assets available for benefits.

The Plan did not have any Level 3 assets during the period ended November 30, 2016.

#### **NOTE 6 – TAX STATUS**

The Internal Revenue Service ("IRS") issued a favorable determination letter dated September 28, 2017 in which the IRS indicated that the Plan, as then designed, was in compliance with the applicable requirements of Section 501(c)(9) of the Internal Revenue Code. The Plan has been amended since receiving the determination letter. However, the plan administrator, having consulted with the Plan's legal counsel, believes that the Plan remains tax-exempt as of the financial statement date.

U.S. GAAP requires the plan administrator to evaluate tax positions taken by the Plan. The financial statement effects of an uncertain tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by taxing jurisdictions. The Plan has recognized no tax interest or penalties related to uncertain tax positions. The Plan could be subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

#### **NOTE 7 – FUNDING POLICY**

Contributions to provide benefits under the Plan are made solely by the Company and other participating employers. The funding policy of the Company is to make cash contributions to the Plan in amounts needed to satisfy the minimum funding requirements of ERISA as determined by the Plan's independent actuary and such additional amounts as the Company, solely, shall determine to be in its best interest.

There was no minimum required contribution for the year ended November 30, 2017 and for the period from October 1, 2016 (date of inception) through November 30, 2016. The Company believes it has met the minimum funding requirements of ERISA.



## **LSC PENSION PLAN**

### **NOTES TO FINANCIAL STATEMENTS**

**AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016**

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#### **NOTE 8 – PRIORITIES UPON TERMINATION AND PENSION BENEFIT GUARANTEE CORPORATION COVERAGE**

The Plan provides that the portion of the Trust allocable to participants and former participants of a terminating employer, after providing for any expenses of the termination which are to be borne by the Trust, shall be allocated in the priority of categories set forth in Section 4044 of ERISA and regulations promulgated by the Pension Benefit Guaranty Corporation (“PBGC”) unless otherwise provided by law and regulations.

The Company has expressed no intention to terminate the Plan. However, the Company reserves the right to change, amend or terminate the Plan, subject to ERISA. Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal retirement age benefits, early retirement benefits and certain disability and survivor’s pensions. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan’s termination. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to a certain statutory ceiling, which is adjusted periodically limiting the amount of an individual’s monthly benefit that the PBGC guarantees. For Plan terminations occurring during 2017, that ceiling was \$5,369 per month.

This ceiling applies to those pensioners who elect to receive their benefits in the form of a single-life annuity and are at least 65 years old at the time of retirement or Plan termination (whichever comes later). For younger annuitants or for those who elect to receive their benefits in some form more valuable than a single-life annuity, the corresponding ceiling is actuarially adjusted downward.

#### **NOTE 9 – DERIVATIVE INSTRUMENTS**

The Plan has limited involvement with derivative financial instruments and does not use them for trading or speculative purposes. As part of an overall portfolio strategy, an investment manager for the Plan uses cash, including cash equivalents and futures contracts to manage exposure to U.S. treasury securities. These contracts, which are considered derivatives under Accounting Standards Codification Topic 815, *Derivatives and Hedging* are agreements between two parties to buy or sell a security or financial interest at a set price on a future date and are standardized and exchange-traded. As of November 30, 2016, the Plan held U.S. treasury securities of \$555,612,234, with notional values of future contracts of equal amounts. Cash equivalents are defined as highly liquid debt instruments maturing within ninety days at the time of purchase. Daily margin settlement for future contracts results in maintaining a zero market value for the contracts. Gains and losses attributable to changes in market value are reflected in unrealized and realized gains and losses in the accompanying financial statements. Upon entering into such contracts, the Plan bears the risk of interest or exchange rates or securities prices moving unexpectedly, in which case, the Plan may not achieve the anticipated benefits of the futures contracts and may realize a loss. Total net realized losses attributable to U.S. treasury securities short-term future contracts were \$46,625,145 for the period from October 1, 2016 (date of inception) through November 30, 2016.

## **LSC PENSION PLAN**

### **NOTES TO FINANCIAL STATEMENTS**

**AS OF NOVEMBER 30, 2017 AND 2016 AND FOR THE YEAR ENDED NOVEMBER 30, 2017 AND FOR  
THE PERIOD FROM OCTOBER 1, 2016  
(DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016**

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#### **NOTE 10 – SECURITIES LENDING**

The Plan participates in a securities lending program through the Trustee. Securities lending utilizes certain existing securities of the Plan to earn additional income by loaning securities to approved banks and broker/dealers for a fee. In return for the loaned securities, the Trustee, prior to or simultaneous with delivery of the loaned securities to the borrower, receives collateral in the form of cash or U.S. government or agency securities as a safeguard against possible default of any borrower on the return of the loan under terms that permit the Plan to repledge or sell the securities. Loans are initially collateralized at least to 102% of the market value of the loaned securities. Cash collateral received is invested into the Core Short-Term Investment Fund managed by the Trustee similarly to a money market fund. Non-cash collateral received is held by the Trustee in a separate account and the Plan may not sell or repledge such non-cash collateral as such, non-cash collateral has been excluded from the statements of net assets available for plan benefits.

The Plan receives a portion of the income earned on the cash collateral (or fee charged on non-cash collateral loans) and also continues to receive manufactured payments equal to the income earned on the loaned securities. The collateral is marked to market on a daily basis. In the event the counterparty is unable to meet its contractual obligation under the securities lending arrangement, the Plan may incur losses equal to the amount by which the market value of the securities differ from the amount of collateral held.

The Plan maintains full ownership rights to the securities loaned and accordingly, classifies loaned securities within its investments. At November 30, 2016, \$294,312,176 of the Plan's investments were on loan under the Trustee's securities lending program. The fair value of the collateral received as a percentage of the total current value of the securities on loan by the Plan was approximately 103% at November 30, 2016. The Plan recognizes the amount of the cash collateral received and a corresponding obligation to return such collateral on the statements of net assets available for plan benefits, which was \$301,756,354 as of November 30, 2016. The Plan may not repledge or sell the non-cash collateral received and accordingly does not record such collateral on the statements of net assets available for plan benefits. The non-cash collateral's fair value is \$1,127,677 as of November 30, 2016. Net income derived from the program was \$133,500 for the period from October 1, 2016 (date of inception) through November 30, 2016.

#### **NOTE 11 – SUBSEQUENT EVENTS**

The Plan has evaluated subsequent events through September 13, 2018, which is the date that the financial statements were approved and available to be issued, for events requiring recording or disclosure in the Plan's financial statements.

## **SUPPLEMENTAL INFORMATION**

**LSC PENSION PLAN**

**SCHEDULE H, ITEM 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)**

**AS OF NOVEMBER 30, 2016**

**Employer Identification Number: 37-1804157, Plan Number002**

| (a)                           | (b) Identity of Issuer, Borrower, Lessor, or Similar Party                      | (c) Description of Investment                                                | (d) Cost      | (e) Current Value |
|-------------------------------|---------------------------------------------------------------------------------|------------------------------------------------------------------------------|---------------|-------------------|
|                               |                                                                                 | Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value |               |                   |
| INTEREST BEARING CASH         |                                                                                 |                                                                              |               |                   |
|                               | United States dollar                                                            | 53,286,955                                                                   | \$ 53,286,955 | \$ 53,286,954     |
| U.S. GOVERNMENT SECURITIES    |                                                                                 |                                                                              |               |                   |
|                               | RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030      | 5,608,000                                                                    | 4,094,378     | 3,658,345         |
|                               | TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG                  | 170,000                                                                      | 165,434       | 175,732           |
|                               | UNITED STATES TREASURY BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG             | 5,955,000                                                                    | 6,157,923     | 5,329,261         |
|                               | UNITED STATES TREASURY BONDS STRIPPED PRIN PMT00054 05-15-2030 (UNDDATE) REG    | 26,786,000                                                                   | 18,746,924    | 18,962,881        |
|                               | UNITED STATES TREASURY BONDS STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG    | 3,541,000                                                                    | 1,135,817     | 1,566,184         |
|                               | UNITED STATES TREASURY BONDS 00245 2.875% DUE 08-15-2045 REG                    | 13,485,000                                                                   | 13,038,202    | 13,079,924        |
|                               | UNITED STATES TREASURY BONDS 1.375 02-15-2044 REG                               | 560,000                                                                      | 633,354       | 642,262           |
|                               | UNITED STATES TREASURY BONDS 3% DUE 11-15-2044 REG                              | 39,210,000                                                                   | 41,947,150    | 39,067,550        |
|                               | UNITED STATES TREASURY BONDS 3% DUE 05-1 5-2045                                 | 2,275,000                                                                    | 2,618,375     | 2,263,270         |
|                               | UNITED STATES TREASURY BONDS 6.125 08-15-2029 USD1000 BEO                       | 3,973,000                                                                    | 5,506,190     | 5,528,366         |
|                               | UNITED STATES TREASURY BONDS DTD 00250 2.25% DUE 08-15-2046                     | 60,085,000                                                                   | 51,480,025    | 50,846,931        |
|                               | UNITED STATES TREASURY BONDS DTD 02/15/2001 5.375 15 FEB 2031                   | 11,505,000                                                                   | 16,333,101    | 15,415,354        |
|                               | UNITED STATES TREASURY BONDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG             | 490,000                                                                      | 690,448       | 624,080           |
|                               | UNITED STATES TREASURY NOTES 1.5% BDS 15/08/26 USD 1000 1.5% DUE 08-15-2026 REG | 1,505,000                                                                    | 1,476,734     | 1,390,009         |
|                               | UNITED STATES TREASURY NOTES DTD 06/30/2016 1.125% DUE 06-30-2021 REG           | 1,065,000                                                                    | 1,065,226     | 1,032,384         |
|                               | UNITED STATES TREASURY NOTES DTD 11/15/2014 2.25% DUE 11-15-2024 REG            | 61,000                                                                       | 63,105        | 60,795            |
|                               | UNITED STATES TREASURY NOTES DTD 2.75% DUE 02-15-2024 REG                       | 10,994,000                                                                   | 11,717,353    | 11,389,960        |
|                               | UNITED STATES TREASURY NOTES WI TREASURYURY NOTE2% DUE 11-15-2026 REG           | 8,905,000                                                                    | 8,704,469     | 8,615,935         |
|                               | UNITED STATES TREASURY SEC STRIPPED INT PMT00528 02-15-2031 (UNDDATE) REG       | 8,600,000                                                                    | 5,680,472     | 5,806,944         |
|                               | UNITED STATES TREASURY SEC STRIPPED INT PMT00833 08-15-2031 (UNDDATE) REG       | 46,596,000                                                                   | 24,572,352    | 30,882,664        |
|                               | UNITED STATES TREASURY SEC STRIPPED INT PMT00840 02-15-2035 (UNDDATE) REG       | 40,843,000                                                                   | 18,518,515    | 23,864,565        |
|                               | UNITED STATES TREASURY SEC STRIPPED INT PMT261 08-15-2025 (UNDDATE) REG         | 35,954,000                                                                   | 26,019,910    | 29,107,639        |
|                               | UNITED STATES TREASURY SEC STRIPPED INT PMT262 11-15-2025 (UNDDATE) BEO         | 28,188,000                                                                   | 21,960,707    | 22,622,561        |
|                               | UNITED STATES TREASURY BONDS STRIPPED PRIN 08-15-2042 REG                       | 59,251,000                                                                   | 19,820,232    | 26,768,772        |
|                               | UNITED STATES TREASURY BONDS STRIPPED PRIN PMT 05-15-2043REG                    | 12,350,000                                                                   | 5,775,354     | 5,443,584         |
|                               | UNITED STATES TREASURY BONDS USD1000 5.25DUE 02-15-2029 REG                     | 10,786,000                                                                   | 14,586,844    | 13,881,075        |
|                               | UNITED STATES TREASURY SEC STRIPPED INT PMT GENERIC TINT PMT 11-15-2024 REG     | 51,773,000                                                                   | 38,709,119    | 42,857,016        |
|                               | UNITED STATES TREASURY 1.125% DUE 02-28-2021                                    | 4,255,000                                                                    | 4,226,079     | 4,144,804         |
|                               | UNITED STATES TREASURY 1.125% DUE 08-31-2021                                    | 335,000                                                                      | 333,351       | 324,230           |
|                               | UNITED STATES TREASURY 1.125% DUE 09-30-2021                                    | 3,465,000                                                                    | 3,465,000     | 3,348,327         |
|                               | UNITED STATES TREASURY 1.625% DUE 05-15-2026                                    | 4,205,000                                                                    | 4,234,546     | 3,937,259         |
|                               | TOTAL U.S. GOVERNMENT SECURITIES                                                |                                                                              | 373,476,689   | 392,638,664       |
| FOREIGN GOVERNMENT SECURITIES |                                                                                 |                                                                              |               |                   |
|                               | ABACUS PROPERTY GR NPV (STAPLED)                                                | 178,041                                                                      | 441,731       | 392,006           |
|                               | ASTRO JAPAN PROP G NPV (STAPLED)                                                | 46,800                                                                       | 243,668       | 228,216           |
|                               | CDL HOSPITALITY TR NPV STAPLED UNITS                                            | 323,300                                                                      | 394,549       | 299,059           |
|                               | COLOMBIA REP 5% DUE 06-15-2045 REG                                              | 780,000                                                                      | 773,253       | 719,550           |
|                               | COLOMBIA REP GLOBAL BD 4% DUE 02-26-2024/09-26-2013 REG                         | 275,000                                                                      | 283,278       | 273,625           |
|                               | HASHEMITE KINGDOM JORDAN GOVT GTD NT 3/A2 3% DUE 06-30-2025 BEO                 | 3,301,000                                                                    | 3,301,000     | 3,375,867         |
|                               | ISRAEL ST ZERO COUPON GTD NTS-CL 8-Z 0% DUE 02-15-2025 BEO                      | 1,791,000                                                                    | 1,520,810     | 1,404,735         |
|                               | LENDLEASE GROUP NPV (STAPLED)                                                   | 21,284                                                                       | 170,394       | 214,027           |
|                               | MAPLETREE LOGISTIC NPV (REIT)                                                   | 337,700                                                                      | 305,205       | 239,295           |
|                               | PETROLEOS 5.5% DUE 06-27-2044                                                   | 167,000                                                                      | 172,678       | 129,175           |
|                               | PETROLEOS 5.625% DUE 01-23-2046                                                 | 740,000                                                                      | 734,628       | 575,202           |
|                               | PETROLEOS MEXICANOS 6.375% 01-23-2045                                           | 1,025,000                                                                    | 1,165,390     | 870,020           |
|                               | PHILIPPINES REP NT 3.7% DUE 03-01-2041 REG                                      | 370,000                                                                      | 370,000       | 361,722           |
|                               | PVTP PETROLEOS MEXICANOS 144A 6.875% DUE 08-04-2026 REG                         | 200,000                                                                      | 199,630       | 204,660           |
|                               | PVTP PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 6.75% DUE 09-21-2047 REG          | 1,280,000                                                                    | 1,325,031     | 1,122,714         |
|                               | QUEBEC PROV CDA PROVINCE DE QUEBEC GLOBAL NOTE 7.5% DUE 09-15-2029 BEO          | 105,000                                                                      | 150,049       | 147,935           |
|                               | REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG                                       | 710,000                                                                      | 784,750       | 708,225           |
|                               | REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG                    | 965,000                                                                      | 961,241       | 863,675           |
|                               | SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5%DUE 10-26-2046 REG                      | 260,000                                                                      | 254,839       | 250,541           |
|                               | TURKEY REP BD 4.875% DUE 04-16-2043 REG                                         | 215,000                                                                      | 206,938       | 170,925           |
|                               | UNITED MEXICAN STS 4.6% DUE 01-23-2046                                          | 1,140,000                                                                    | 1,147,230     | 988,950           |
|                               | UNITED MEXICAN STS 5.55 01-21-2045                                              | 75,000                                                                       | 83,874        | 74,625            |
|                               | UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00024 5.75 DUE 10-12-2110     | 675,000                                                                      | 702,189       | 605,813           |
|                               | UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044                          | 1,385,000                                                                    | 1,401,906     | 1,229,188         |
|                               | UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG   | 305,000                                                                      | 304,192       | 253,913           |
|                               | VILLA WORLD LTD NPV STAPLED                                                     | 158,365                                                                      | 306,696       | 260,928           |
|                               | TOTAL FOREIGN GOVERNMENT SECURITIES                                             |                                                                              | 17,705,147    | 15,964,587        |
| MUNICIPAL BONDS               |                                                                                 |                                                                              |               |                   |
|                               | BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO                     | 1,095,000                                                                    | 1,449,071     | 1,488,127         |
|                               | CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE                                       | 310,000                                                                      | 451,992       | 436,483           |
|                               | CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE                                       | 680,000                                                                      | 1,013,413     | 1,018,592         |
|                               | CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000                            | 450,000                                                                      | 654,419       | 665,339           |
|                               | IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C   | 645,000                                                                      | 647,041       | 577,585           |
|                               | LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE               | 1,135,000                                                                    | 1,604,364     | 1,631,597         |
|                               | LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE                | 1,025,000                                                                    | 1,372,957     | 1,392,135         |

|                                                                               |           |            |            |
|-------------------------------------------------------------------------------|-----------|------------|------------|
| MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE     | 870,000   | 1,026,870  | 1,083,402  |
| NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE                  | 675,000   | 969,796    | 974,268    |
| NEW YORK N Y 5.968% 03-01-2036 BEO TAXABLE                                    | 95,000    | 114,920    | 120,429    |
| NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE | 835,000   | 1,010,467  | 1,046,698  |
| OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE                       | 430,000   | 430,000    | 450,855    |
| PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE                             | 505,000   | 512,898    | 507,641    |
| TEXAS ST 5.517% 04-01-2039 BEO TAXABLE                                        | 620,000   | 760,592    | 782,837    |
| UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE                           | 670,000   | 670,000    | 634,001    |
| TOTAL MUNICIPAL BONDS                                                         |           | 12,688,798 | 12,809,987 |
| <b>CORPORATE DEBT SECURITIES</b>                                              |           |            |            |
| 21ST CENTY FOX 4.95% DUE 10-15-2045                                           | 110,000   | 109,304    | 113,411    |
| 21ST CENTY FOX 6.15% DUE 02-15-2041                                           | 225,000   | 275,997    | 266,379    |
| 21ST CENTY FOX 6.55% DUE 03-15-2033                                           | 130,000   | 161,198    | 157,642    |
| 21ST CENTY FOX 6.65% DUE 11-15-2037                                           | 200,000   | 266,574    | 247,948    |
| 21ST CENTY FOX 6.75% DUE 01-09-2038                                           | 210,000   | 261,815    | 248,821    |
| 21ST CENTY FOX 6.9% DUE 08-15-2039                                            | 1,360,000 | 1,807,162  | 1,719,838  |
| 21ST CENTY FOX AMER INC 4.75% DUE 09-15-2044 REG                              | 215,000   | 248,807    | 215,222    |
| 21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG                          | 185,000   | 203,619    | 199,953    |
| ABBOTT LABS 3.75% DUE 11-30-2026                                              | 135,000   | 133,996    | 133,478    |
| ABBOTT LABS 4.9% DUE 11-30-2046                                               | 1,165,000 | 1,155,925  | 1,174,856  |
| ABBVIE INC 4.4% DUE 11-06-2042                                                | 250,000   | 268,082    | 234,642    |
| ABBVIE INC 4.45% DUE 05-14-2046                                               | 840,000   | 834,355    | 787,925    |
| ABBVIE INC FIXED 4.5% DUE 05-14-2035                                          | 780,000   | 777,108    | 762,816    |
| ABBVIE INC FIXED 4.7% DUE 05-14-2045                                          | 145,000   | 143,893    | 142,253    |
| ACE INA HLDGS INC 4.35% DUE 11-03-2045                                        | 220,000   | 219,450    | 229,715    |
| ACTAVIS FDG SCS 4.75% DUE 03-15-2045                                          | 530,000   | 545,170    | 524,349    |
| ACTAVIS FDG SCS 4.85% DUE 06-15-2044                                          | 130,000   | 137,881    | 129,323    |
| ACTAVIS INC 4.625% DUE 10-01-2042                                             | 270,000   | 266,706    | 259,988    |
| AETNA INC 4.125% DUE 11-15-2042                                               | 125,000   | 131,294    | 115,418    |
| AETNA INC NEW 4.25% DUE 06-15-2036                                            | 280,000   | 278,838    | 278,118    |
| AETNA INC NEW 4.375% DUE 06-15-2046                                           | 740,000   | 741,237    | 729,382    |
| AFLAC INC 6.45% DUE 08-15-2040                                                | 100,000   | 128,124    | 125,128    |
| AGRIUM INC 4.9% DUE 06-01-2043                                                | 315,000   | 325,004    | 306,368    |
| ALABAMA PWR CO 3.85% DUE 12-01-2042                                           | 505,000   | 497,314    | 481,981    |
| ALABAMA PWR CO 4.15% DUE 08-15-2044                                           | 205,000   | 228,540    | 205,416    |
| ALABAMA PWR CO 6% DUE 03-01-2039                                              | 70,000    | 89,113     | 85,785     |
| ALBEMARLE CORP 4.15% DUE 12-01-2024                                           | 95,000    | 94,675     | 97,770     |
| ALCAN INC 6.125% DUE 12-15-2033                                               | 215,000   | 257,767    | 237,555    |
| ALEXANDRIA REAL 4.3% DUE 01-15-2026                                           | 175,000   | 174,342    | 179,923    |
| ALTRIA GROUP INC 3.875% DUE 09-16-2046                                        | 380,000   | 374,357    | 351,553    |
| ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000                             | 1,340,000 | 1,468,821  | 1,532,164  |
| AMAZON COM INC 4.95% DUE 12-05-2044                                           | 630,000   | 618,887    | 696,369    |
| AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG        | 360,000   | 431,618    | 399,257    |
| AMER MOVIL SAB DE 4.375% DUE 07-16-2042                                       | 655,000   | 599,874    | 594,492    |
| AMER MOVIL SAB DE CV 6.125% 03-30-2040                                        | 590,000   | 702,753    | 665,973    |
| AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024                                  | 25,000    | 26,161     | 26,018     |
| AMERN EXPRESS CO 4.05% DUE 12-03-2042                                         | 550,000   | 535,114    | 528,476    |
| AMERN HONDA FIN 2.3% DUE 09-09-2026                                           | 200,000   | 198,852    | 186,883    |
| AMERN INTL GROUP 4.5% DUE 07-16-2044                                          | 750,000   | 746,268    | 728,327    |
| AMGEN INC 4.4% 05-01-2045                                                     | 70,000    | 74,033     | 66,839     |
| ANADARKO FIN CO 7.5% DUE 05-01-2031                                           | 890,000   | 1,191,821  | 1,104,203  |
| ANADARKO PETE CORP 6.45% DUE 09-15-2036                                       | 505,000   | 615,461    | 568,581    |
| ANADARKO PETE CORP 6.6% DUE 03-15-2046                                        | 260,000   | 259,870    | 303,108    |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042                                           | 370,000   | 338,889    | 337,171    |
| ANHEUSER BUSCH COS INC 7.55 DUE 10-01-2030 BEO                                | 30,000    | 42,518     | 40,854     |
| ANHEUSER-BUSCH 3.65% DUE 02-01-2026                                           | 70,000    | 73,583     | 70,547     |
| ANHEUSER-BUSCH 4.7% DUE 02-01-2036                                            | 1,290,000 | 1,288,935  | 1,352,823  |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046                                            | 3,340,000 | 3,559,087  | 3,573,513  |
| AOL TIME WARNER 7.625% DUE 04-15-2031                                         | 160,000   | 219,002    | 211,590    |
| AOL TIME WARNER 7.7% DUE 05-01-2032                                           | 340,000   | 470,488    | 449,168    |
| AON PLC 4.6% DUE 06-14-2044                                                   | 830,000   | 835,204    | 818,934    |
| APACHE CORP 4.25% DUE 01-15-2044                                              | 320,000   | 309,768    | 293,932    |
| APACHE CORP 5.1% DUE 09-01-2040                                               | 185,000   | 176,961    | 185,941    |
| APACHE FIN CDA 7.75% DUE 12-15-2029                                           | 135,000   | 192,467    | 173,911    |
| APPLE INC 3.45% DUE 02-09-2045                                                | 1,125,000 | 1,073,223  | 988,740    |
| APPLE INC 3.85% DUE 05-04-2043                                                | 1,240,000 | 1,155,065  | 1,170,634  |
| APPLE INC 3.85% DUE 08-04-2046                                                | 70,000    | 69,945     | 65,480     |
| APPLE INC 4.5% DUE 02-23-2036                                                 | 250,000   | 248,825    | 265,881    |
| APPLE INC 4.65% DUE 02-23-2046                                                | 1,065,000 | 1,116,054  | 1,127,166  |
| APPLIED MATLS INC 5.1% DUE 10-01-2035                                         | 350,000   | 355,142    | 390,116    |
| APPLIED MATLS INC 5.85% DUE 06-15-2041                                        | 295,000   | 351,950    | 344,485    |
| ARCHER DANIELS 2.5% DUE 08-11-2026                                            | 845,000   | 839,463    | 796,883    |
| ARCHER DANIELS 4.016% DUE 04-16-2043                                          | 180,000   | 178,511    | 176,775    |
| ARCHER DANIELS 4.535 DUE 03-26-2042                                           | 170,000   | 176,968    | 179,596    |
| ARIZONA PUB SVC CO 5.05 DUE 09-01-2041                                        | 115,000   | 143,314    | 128,471    |
| ARROW ELECTRS INC 7.5% DUE 01-15-2027                                         | 245,000   | 301,664    | 289,596    |
| ASCIANO FIN LTD 4.625% DUE 09-23-2020                                         | 435,000   | 464,241    | 447,829    |
| AT&T INC 4.125% DUE 02-17-2026                                                | 375,000   | 409,251    | 377,728    |
| AT&T INC 4.3 DUE 12-15-2042                                                   | 1,655,000 | 1,549,964  | 1,448,294  |
| AT&T INC 4.35% DUE 06-15-2045                                                 | 920,000   | 869,646    | 806,581    |
| AT&T INC 4.5% DUE 05-15-2035                                                  | 750,000   | 739,364    | 711,119    |
| AT&T INC 4.75% DUE 05-15-2046                                                 | 895,000   | 899,062    | 835,946    |
| AT&T INC 4.8% DUE 06-15-2044                                                  | 685,000   | 700,801    | 641,984    |
| AT&T INC 5.15% DUE 03-15-2042                                                 | 310,000   | 297,282    | 306,607    |
| AT&T INC 5.35% DUE 09-01-2040                                                 | 54,000    | 58,340     | 54,507     |
| AT&T INC 6% DUE 08-15-2040                                                    | 170,000   | 176,516    | 186,997    |
| AT&T INC 6.35% DUE 03-15-2040                                                 | 940,000   | 1,110,324  | 1,070,209  |
| BANK AMER CORP 3.248% DUE 10-21-2027                                          | 330,000   | 330,000    | 314,482    |
| BANK AMER CORP 3.875% DUE 08-01-2025                                          | 305,000   | 310,490    | 310,539    |
| BANK AMER CORP 4.183% DUE 11-25-2027                                          | 710,000   | 709,437    | 708,437    |
| BANK AMER CORP 4.25% DUE 10-22-2026                                           | 680,000   | 675,157    | 684,880    |

|                                                                  |           |           |           |
|------------------------------------------------------------------|-----------|-----------|-----------|
| BANK AMER CORP 4.45% DUE 03-03-2026                              | 345,000   | 352,045   | 354,488   |
| BANK AMER CORP 4.875% DUE 04-01-2044                             | 135,000   | 144,771   | 144,728   |
| BANK AMER CORP 5% DUE 01-21-2044                                 | 350,000   | 365,173   | 379,183   |
| BARCLAYS PLC 4.375% DUE 01-12-2026                               | 200,000   | 192,558   | 199,640   |
| BARCLAYS PLC 5.25% DUE 08-17-2045                                | 695,000   | 693,332   | 723,163   |
| BARRICK N AMER FIN 5.7% DUE 05-30-2041                           | 200,000   | 166,174   | 210,991   |
| BARRICK N AMER FIN 5.75% DUE 05-01-2043                          | 585,000   | 574,523   | 622,390   |
| BARRICK PD 5.95% DUE 10-15-2039                                  | 220,000   | 210,417   | 235,176   |
| BAXALTA INC 5.25% DUE 06-23-2045                                 | 465,000   | 552,190   | 491,291   |
| BECTON DICKINSON & 4.685% DUE 12-15-2044                         | 145,000   | 149,356   | 148,679   |
| BECTON DICKINSON & 5% DUE 11-12-2040                             | 60,000    | 67,203    | 62,658    |
| BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043                           | 415,000   | 406,369   | 424,867   |
| BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042                           | 385,000   | 397,809   | 398,751   |
| BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043                           | 360,000   | 393,467   | 380,524   |
| BHP BILLITON FIN 5% DUE 09-30-2043                               | 40,000    | 43,317    | 44,523    |
| BK OF AMER NA 6 DUE 10-15-2036                                   | 385,000   | 463,540   | 460,878   |
| BOEING CO 6.875% DUE 03-15-2039                                  | 585,000   | 811,578   | 808,478   |
| BP CAP MKTS P L C 3.119% DUE 05-04-2026                          | 425,000   | 425,000   | 412,531   |
| BRISTOL MYERS 4.5% DUE 03-01-2044                                | 155,000   | 178,148   | 169,208   |
| BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 | 290,000   | 456,161   | 441,647   |
| BRUCE MANSFIELD 6.85% DUE 06-01-2034                             | 90,352    | 95,325    | 28,913    |
| BUCKEYE PARTNERS L 5.6% DUE 10-15-2044                           | 410,000   | 405,703   | 396,535   |
| BUCKEYE PARTNERS L 5.85% DUE 11-15-2043                          | 540,000   | 547,976   | 537,315   |
| BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045                       | 135,000   | 156,605   | 145,313   |
| BURL NORTHN DEB 5.05 DUE 03-01-2041                              | 550,000   | 600,973   | 612,369   |
| BURL NORTHN SANTA 4.15% DUE 04-01-2045                           | 160,000   | 159,477   | 159,492   |
| BURL NORTHN SANTA 4.375% DUE 09-01-2042                          | 240,000   | 245,772   | 244,513   |
| BURL NORTHN SANTA 5.4% DUE 06-01-2041                            | 925,000   | 1,067,746 | 1,077,297 |
| BURL NORTHN SANTA 6.15% DUE 05-01-2037                           | 460,000   | 562,523   | 584,233   |
| BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043                   | 875,000   | 989,214   | 990,130   |
| CARDINAL HLTH INC 3.2% DUE 03-15-2023                            | 60,000    | 59,358    | 60,476    |
| CARDINAL HLTH INC 4.6% DUE 03-15-2043                            | 565,000   | 576,249   | 554,820   |
| CAROLINA PWR & LT 4.1 DUE 05-15-2042                             | 285,000   | 280,203   | 280,549   |
| CATERPILLAR INC 3.803% DUE 08-15-2042                            | 630,000   | 599,225   | 608,766   |
| CATERPILLAR INC 4.75% DUE 05-15-2064                             | 705,000   | 719,304   | 740,803   |
| CBS CORP NEW 5.9% DUE 10-15-2040                                 | 385,000   | 462,553   | 434,365   |
| CDN NAT RES LTD 6.25% DUE 03-15-2038                             | 240,000   | 283,627   | 260,586   |
| CDN NATL RY CO 6.375% DUE 11-15-2037                             | 265,000   | 348,278   | 348,320   |
| CDN PAC RY CO NEW 5.95% DUE 05-15-2037                           | 420,000   | 537,239   | 499,612   |
| CDN PAC RY CO NEW 6.125% DUE 09-15-2115                          | 900,000   | 947,607   | 1,039,534 |
| CELGENE CORP 5% DUE 08-15-2045                                   | 590,000   | 589,399   | 609,943   |
| CENOVUS ENERGY INC 4.45% DUE 09-15-2042                          | 310,000   | 297,643   | 255,802   |
| CHILDRENS HOSP MED 4.268% DUE 05-15-2044                         | 255,000   | 256,578   | 256,357   |
| CIGNA CORP 5.375% DUE 02-15-2042                                 | 220,000   | 250,437   | 240,774   |
| CIGNA CORP 5.875% DUE 03-15-2041                                 | 480,000   | 577,709   | 549,274   |
| CISCO SYS INC 2.5% DUE 09-20-2026                                | 815,000   | 815,707   | 772,686   |
| CITIGROUP INC 3.2% DUE 10-21-2026                                | 280,000   | 279,835   | 268,355   |
| CITIGROUP INC 4.3% DUE 11-20-2026                                | 95,000    | 97,171    | 95,713    |
| CITIGROUP INC 4.45% DUE 09-29-2027                               | 1,200,000 | 1,212,494 | 1,216,668 |
| CITIGROUP INC 4.6% DUE 03-09-2026                                | 210,000   | 211,044   | 216,454   |
| CITIGROUP INC 4.65% DUE 07-30-2045                               | 620,000   | 636,033   | 639,989   |
| CITIGROUP INC 4.75% DUE 05-18-2046                               | 1,065,000 | 1,060,125 | 1,051,423 |
| CITIGROUP INC 5.3 DUE 05-06-2044                                 | 21,000    | 21,094    | 22,315    |
| CITIGROUP INC 5.875 DUE 01-30-2042                               | 85,000    | 108,686   | 100,947   |
| CITIGROUP INC 6.625 DUE 06-15-2032 BEO                           | 60,000    | 74,879    | 71,963    |
| CITIGROUP INC 6.675% DUE 09-13-2043                              | 25,000    | 30,043    | 31,744    |
| CITY OF HOPE 5.623% DUE 11-15-2043                               | 340,000   | 392,153   | 391,518   |
| CLEV CLINIC FNDTN 4.858% DUE 01-01-2114                          | 535,000   | 546,418   | 516,556   |
| CME GROUP INC 5.3 09-15-2043                                     | 245,000   | 299,029   | 285,397   |
| CNOOC FIN 2013 LTD 3% DUE 05-09-2023                             | 205,000   | 192,442   | 198,595   |
| CNOOC FIN 2013 LTD 4.25% DUE 05-09-2043                          | 295,000   | 286,947   | 277,999   |
| CNOOC NEXEN FIN 4.875% DUE 04-30-2044                            | 500,000   | 568,164   | 518,865   |
| COCA COLA CO 2.25% DUE 09-01-2026                                | 695,000   | 690,662   | 647,996   |
| COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043                 | 535,000   | 596,402   | 574,627   |
| COLUMBIA PIPELN 4.5% DUE 06-01-2025                              | 145,000   | 144,778   | 150,693   |
| COLUMBIA PIPELN 5.8% DUE 06-01-2045                              | 495,000   | 518,337   | 556,749   |
| COMCAST CORP NEW 3.4% DUE 07-15-2046                             | 750,000   | 743,445   | 644,503   |
| COMCAST CORP NEW 4.2% DUE 08-15-2034                             | 435,000   | 433,364   | 443,967   |
| COMCAST CORP NEW 4.25% DUE 01-15-2033                            | 120,000   | 121,542   | 123,561   |
| COMCAST CORP NEW 4.6% DUE 08-15-2045                             | 520,000   | 525,203   | 539,192   |
| COMCAST CORP NEW 4.65% DUE 07-15-2042                            | 85,000    | 87,236    | 89,035    |
| COMCAST CORP NEW 4.75% DUE 03-01-2044                            | 840,000   | 903,897   | 887,835   |
| COMCAST CORP NEW 5.65% DUE 06-15-2035                            | 1,230,000 | 1,477,210 | 1,451,550 |
| COMCAST CORP NEW 6.4% DUE 05-15-2038                             | 60,000    | 75,858    | 76,558    |
| COMCAST CORP NEW 6.95% DUE 08-15-2037                            | 630,000   | 839,461   | 851,994   |
| COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039                       | 180,000   | 231,791   | 234,350   |
| COMWLTH EDISON CO 3.65% DUE 06-15-2046                           | 375,000   | 372,566   | 351,609   |
| CONOCO FDG CO 7.25% DUE 10-15-2031                               | 370,000   | 520,659   | 469,699   |
| CONOCO INC 6.95% DUE 04-15-2029                                  | 565,000   | 773,067   | 692,118   |
| CONOCOPHILLIPS CO 5.95% DUE 03-15-2046                           | 225,000   | 222,698   | 266,327   |
| CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG                      | 330,000   | 438,736   | 406,153   |
| CONS EDISON CO N Y 4.3% DUE 12-01-2056                           | 145,000   | 143,737   | 143,098   |
| CONS EDISON CO N Y 4.5% DUE 12-01-2045                           | 220,000   | 219,780   | 230,214   |
| CONS EDISON CO N Y 4.625% DUE 12-01-2054                         | 530,000   | 538,774   | 553,854   |
| COOPERATIEVE 5.25% DUE 05-24-2041                                | 520,000   | 601,983   | 600,776   |
| COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG  | 10,000    | 11,214    | 11,548    |
| CRH AMER INC 5.125% DUE 05-18-2045                               | 210,000   | 213,525   | 219,038   |
| CSX CORP 3.8% DUE 11-01-2046                                     | 490,000   | 487,212   | 444,532   |
| CSX CORP 4.25% DUE 11-01-2066                                    | 115,000   | 114,714   | 103,659   |
| CSX CORP 4.5% DUE 08-01-2054                                     | 105,000   | 116,909   | 102,399   |
| CSX CORP 6.15% DUE 05-01-2037                                    | 320,000   | 402,144   | 386,762   |
| CVS HEALTH CORP 2.875% DUE 06-01-2026                            | 150,000   | 148,452   | 142,111   |
| CVS HEALTH CORP 5.125% DUE 07-20-2045                            | 1,280,000 | 1,276,200 | 1,404,275 |

|                                                                             |           |           |           |
|-----------------------------------------------------------------------------|-----------|-----------|-----------|
| DAIMLERCHRYSLER N 8.5% DUE 01-18-2031                                       | 60,000    | 90,604    | 90,718    |
| DEERE & CO DEERE & CO DEB 7.1250000 7.125 DUE 03-03-2031 BEO                | 80,000    | 110,618   | 109,711   |
| DELHAIZE GROUP SA 5.7 DUE 10-01-2040                                        | 270,000   | 285,001   | 296,542   |
| DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030                              | 960,000   | 1,416,240 | 1,400,338 |
| DEVON ENERGY CORP 3.25% DUE 05-15-2022                                      | 60,000    | 60,007    | 58,209    |
| DEVON ENERGY CORP 4.75% DUE 05-15-2042                                      | 360,000   | 357,646   | 321,457   |
| DEVON ENERGY CORP 7.95% DUE 04-15-2032                                      | 350,000   | 461,598   | 423,057   |
| DIAGEO CAP PLC 3.875% DUE 04-29-2043                                        | 350,000   | 326,264   | 333,839   |
| DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036                                      | 350,000   | 386,271   | 398,657   |
| DIAMOND OFFSHORE DRILLING INC 4.875 DUE 11-01-2043                          | 435,000   | 356,823   | 302,869   |
| DIGNITY HEALTH 5.267% DUE 11-01-2064                                        | 585,000   | 628,462   | 580,893   |
| DOMINION RES INC 4.05% DUE 09-15-2042                                       | 675,000   | 646,238   | 627,988   |
| DOMTAR CORP 6.25% DUE 09-01-2042                                            | 220,000   | 226,371   | 216,096   |
| DOW CHEM CO 4.25% DUE 10-01-2034                                            | 235,000   | 228,561   | 227,811   |
| DOW CHEM CO 5.25% DUE 11-15-2041                                            | 585,000   | 623,279   | 626,078   |
| DUKE ENERGY 3.875% DUE 03-15-2046                                           | 500,000   | 545,511   | 483,422   |
| DUKE ENERGY 4.25% DUE 12-15-2041                                            | 55,000    | 55,487    | 55,901    |
| DUKE ENERGY CORP 4.8% DUE 12-15-2045                                        | 810,000   | 816,917   | 847,578   |
| DUKE ENERGY CORP SR NT SER A 6 DUE 12-01-2028 BEO                           | 60,000    | 73,701    | 73,475    |
| DUKE ENERGY FLA 3.4% DUE 10-01-2046                                         | 350,000   | 348,033   | 309,840   |
| DUKE ENERGY IND 4.9 DUE 07-15-2043                                          | 255,000   | 283,256   | 283,155   |
| DUKE ENERGY IND 6.35% DUE 08-15-2038                                        | 495,000   | 651,501   | 637,514   |
| EATON CORP OHIO 4 DUE 11-02-2032                                            | 775,000   | 774,693   | 768,961   |
| EATON CORP OHIO 4.15 DUE 11-02-2042 REG                                     | 255,000   | 259,055   | 246,121   |
| EBAY INC 4 DUE 07-15-2042                                                   | 345,000   | 297,220   | 288,433   |
| ECOPETROL S A 5.375% DUE 06-26-2026                                         | 105,000   | 105,777   | 101,063   |
| ECOPETROL S A 5.875% DUE 05-28-2045                                         | 80,000    | 80,386    | 65,480    |
| EDF S A 4.75% DUE 10-13-2035                                                | 185,000   | 181,119   | 186,358   |
| EDF S A 4.95% DUE 10-13-2045                                                | 1,085,000 | 1,086,153 | 1,090,676 |
| EL PASO NAT GAS CO 8.625% DUE 01-15-2022                                    | 10,000    | 13,247    | 12,130    |
| EL PASO PIPELN 4.7% DUE 11-01-2042                                          | 445,000   | 394,515   | 388,397   |
| ELECTR DATA SYS 7.45% DUE 10-15-2029                                        | 310,000   | 377,761   | 363,031   |
| EMBRAER NETH FIN B 5.05% DUE 06-15-2025                                     | 270,000   | 269,141   | 265,140   |
| ENABLE MIDSTREAM 5% DUE 05-15-2044                                          | 205,000   | 201,761   | 166,142   |
| ENERGY EAST CORP 6.75% DUE 07-15-2036                                       | 135,000   | 169,613   | 165,821   |
| ENERGY TRANSFER 4.9% DUE 03-15-2035                                         | 195,000   | 194,630   | 177,544   |
| ENERGY TRANSFER 5.15% DUE 03-15-2045                                        | 490,000   | 481,178   | 441,588   |
| ENERGY TRANSFER 5.95 DUE 10-01-2043                                         | 300,000   | 330,675   | 295,642   |
| ENERGY TRANSFER 6.5% DUE 02-01-2042                                         | 490,000   | 570,130   | 509,080   |
| ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                                 | 395,000   | 391,813   | 398,484   |
| ENERGY TRANSFER PARTNERS L P ENERGY TRANSFER PARTNERS 6.625% DUE 10-15-2036 | 340,000   | 399,038   | 356,760   |
| ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045                           | 115,000   | 110,838   | 97,316    |
| ENTERGY LA LLC 1ST MTG BD 4.44 DUE 01-15-2026                               | 20,000    | 21,872    | 21,113    |
| ENTERGY MISS INC 3.1% DUE 07-01-2023                                        | 285,000   | 283,694   | 280,611   |
| ENTERPRISE PRODS 3.35% DUE 03-15-2023                                       | 395,000   | 394,108   | 394,147   |
| ENTERPRISE PRODS 3.75% DUE 02-15-2025                                       | 165,000   | 164,474   | 164,936   |
| ENTERPRISE PRODS 4.45 DUE 02-15-2043                                        | 545,000   | 525,050   | 497,047   |
| ENTERPRISE PRODS 4.95% DUE 10-15-2054                                       | 280,000   | 278,678   | 257,517   |
| ENTERPRISE PRODS 5.7% DUE 02-15-2042                                        | 565,000   | 655,093   | 598,661   |
| ENTERPRISE PRODS 6.45% DUE 09-01-2040                                       | 745,000   | 981,120   | 852,223   |
| ENTERPRISE PRODS 6.65% DUE 10-15-2034                                       | 245,000   | 311,941   | 281,035   |
| ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046                                  | 30,000    | 29,891    | 29,054    |
| EOG RES INC 5.1% DUE 01-15-2036                                             | 230,000   | 230,427   | 248,466   |
| ERAC USA FIN LLC 4.5% DUE 02-15-2045                                        | 145,000   | 143,330   | 137,084   |
| EXELON CORP 4.95% DUE 06-15-2035                                            | 260,000   | 258,559   | 272,938   |
| EXELON GENERATION 5.6 DUE 06-15-2042                                        | 2,045,000 | 2,152,899 | 1,965,208 |
| EXPEDIA INC DEL 5% DUE 02-15-2026                                           | 275,000   | 273,721   | 282,719   |
| EXPRESS SCRIPTS 3.4% DUE 03-01-2027                                         | 140,000   | 139,943   | 132,557   |
| EXPRESS SCRIPTS 4.8% DUE 07-15-2046                                         | 950,000   | 962,367   | 910,571   |
| EXXON MOBIL CORP 4.114% DUE 03-01-2046                                      | 1,070,000 | 1,072,145 | 1,074,192 |
| FEDEX CORP 4.55% DUE 04-01-2046                                             | 325,000   | 323,573   | 323,955   |
| FL PWR & LT CO 4.05% DUE 06-01-2042                                         | 345,000   | 339,655   | 351,192   |
| FL PWR & LT CO 4.05% DUE 10-01-2044                                         | 250,000   | 256,998   | 253,526   |
| FL PWR & LT CO 5.625% DUE 04-01-2034                                        | 40,000    | 48,806    | 48,123    |
| FL PWR & LT CO 5.95% DUE 02-01-2038                                         | 225,000   | 288,571   | 283,878   |
| FL PWR & LT CO 5.95% DUE 10-01-2033                                         | 80,000    | 101,059   | 99,305    |
| FLORIDA PWR CORP 6.35% DUE 09-15-2037                                       | 650,000   | 857,766   | 841,550   |
| FLORIDA PWR CORP 6.4% DUE 06-15-2038                                        | 85,000    | 112,637   | 110,805   |
| FOMENTO ECONOMICO 4.375% DUE 05-10-2043                                     | 680,000   | 639,200   | 642,289   |
| FORD HLDGS INC 9.3% DUE 03-01-2030                                          | 570,000   | 832,427   | 768,822   |
| FORD MTR CO DEL 6.625% DUE 10-01-2028                                       | 200,000   | 234,412   | 236,797   |
| FORD MTR CO DEL 7.4% DUE 11-01-2046                                         | 215,000   | 284,361   | 283,700   |
| FORD MTR CO DEL NT 4.75 01-15-2043                                          | 1,705,000 | 1,747,779 | 1,594,605 |
| FORD MTR CR CO LLC 4.375% DUE 08-06-2023                                    | 265,000   | 279,914   | 271,907   |
| GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042                                | 850,000   | 897,978   | 850,383   |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035                                    | 5,324,000 | 5,092,908 | 5,542,114 |
| GEN ELEC CAP CORP 6.15% DUE 08-07-2037                                      | 895,000   | 1,139,844 | 1,141,077 |
| GEN MTRS FINL CO 5.25% DUE 03-01-2026                                       | 200,000   | 199,278   | 208,917   |
| GEN MTRS FINL CO FIXED 4.3% DUE 07-13-2025                                  | 160,000   | 159,781   | 157,310   |
| GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002     | 86,000    | 112,430   | 113,104   |
| GENERAL ELEC CO 4.125% DUE 10-09-2042                                       | 355,000   | 346,832   | 355,022   |
| GENERAL MTRS CO 5% DUE 04-01-2035                                           | 360,000   | 355,532   | 346,345   |
| GENERAL MTRS CO 6.25% DUE 10-02-2043                                        | 625,000   | 666,347   | 672,840   |
| GENERAL MTRS CO 6.6% DUE 04-01-2036                                         | 715,000   | 733,216   | 801,747   |
| GENERAL MTRS CO 6.75% DUE 04-01-2046                                        | 35,000    | 37,405    | 40,394    |
| GEORGIA PAC CORP 7.25% DUE 06-01-2028                                       | 295,000   | 393,220   | 379,954   |
| GEORGIA PWR CO 4.75% DUE 09-01-2040                                         | 105,000   | 113,797   | 110,900   |
| GILEAD SCIENCES 2.95% DUE 03-01-2027                                        | 260,000   | 259,932   | 246,819   |
| GILEAD SCIENCES 4% DUE 09-01-2036                                           | 140,000   | 139,202   | 133,816   |
| GILEAD SCIENCES 4.15% DUE 03-01-2047                                        | 450,000   | 446,774   | 421,446   |
| GILEAD SCIENCES 4.5% DUE 02-01-2045                                         | 510,000   | 520,566   | 503,540   |
| GILEAD SCIENCES 4.6% DUE 09-01-2035                                         | 480,000   | 478,392   | 493,667   |
| GILEAD SCIENCES 4.75% DUE 03-01-2046                                        | 390,000   | 388,893   | 400,778   |

|                                                                             |           |           |           |
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| GILEAD SCIENCES 5.65% DUE 12-01-2041                                        | 270,000   | 327,521   | 308,433   |
| GLAXOSMITHKLINE 6.375% DUE 05-15-2038                                       | 145,000   | 190,616   | 190,761   |
| GOLDCORP INC NEW 5.45% DUE 06-09-2044                                       | 405,000   | 397,281   | 397,414   |
| GOLDMAN SACHS 3.5% DUE 11-16-2026                                           | 405,000   | 403,951   | 397,966   |
| GOLDMAN SACHS 4% DUE 03-03-2024                                             | 370,000   | 374,173   | 383,035   |
| GOLDMAN SACHS 4.75% DUE 10-21-2045                                          | 255,000   | 284,634   | 266,397   |
| GOLDMAN SACHS 4.8% DUE 07-08-2044                                           | 890,000   | 901,091   | 928,778   |
| GOLDMAN SACHS 5.15% DUE 05-22-2045                                          | 2,415,000 | 2,381,020 | 2,487,720 |
| GOLDMAN SACHS 6.125% DUE 02-15-2033                                         | 235,000   | 276,523   | 281,387   |
| GOLDMAN SACHS 6.25% DUE 02-01-2041                                          | 645,000   | 802,245   | 793,054   |
| GOLDMAN SACHS 6.75% DUE 10-01-2037                                          | 185,000   | 216,739   | 227,974   |
| GOLDMAN SACHS FUTURE EQUITY GOLDMAN SACHS 5.95 DUE 01-15-2027               | 10,000    | 11,241    | 11,335    |
| GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO                  | 235,000   | 280,780   | 276,691   |
| GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020 | 975,000   | 1,102,208 | 1,059,463 |
| GRUPO TELEVISIA S A 5% DUE 05-13-2045                                       | 1,150,000 | 1,137,270 | 968,699   |
| GRUPO TELEVISIA S A 6.125% DUE 01-31-2046                                   | 330,000   | 330,754   | 324,121   |
| GRUPO TELEVISIA S A 6.625% DUE 01-15-2040                                   | 275,000   | 329,488   | 283,265   |
| GS MTG SECS SER 14-GC18 CL A4 4.074% DUE 01-10-2047                         | 610,000   | 641,429   | 651,417   |
| HALLIBURTON CO 4.85% DUE 11-15-2035                                         | 315,000   | 314,918   | 320,939   |
| HALLIBURTON CO 5% DUE 11-15-2045                                            | 535,000   | 522,521   | 545,743   |
| HARTFORD FINL SVCS 6.1% DUE 10-01-2041                                      | 60,000    | 73,928    | 68,879    |
| HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040                               | 530,000   | 735,209   | 642,575   |
| HASBRO INC 6.35% DUE 03-15-2040                                             | 220,000   | 248,824   | 255,217   |
| HCP INC 6.75% DUE 02-01-2041                                                | 485,000   | 643,204   | 558,353   |
| HEINZ H J FIN CO GTD NT 6.75 DUE 03-15-2032 BEO                             | 170,000   | 179,775   | 207,007   |
| HERSHEY CO 3.375% DUE 08-15-2046                                            | 145,000   | 144,294   | 127,522   |
| HESS CORP 6% DUE 01-15-2040                                                 | 385,000   | 447,520   | 370,126   |
| HLTH CARE REIT INC 4% DUE 06-01-2025                                        | 20,000    | 19,807    | 20,450    |
| HLTH CARE REIT INC 6.5% DUE 03-15-2041                                      | 410,000   | 518,863   | 490,046   |
| HOME DEPOT INC 4.2% DUE 04-01-2043                                          | 330,000   | 363,347   | 335,766   |
| HOME DEPOT INC 4.875 DUE 02-15-2044                                         | 1,455,000 | 1,636,093 | 1,635,420 |
| HOME DEPOT INC 5.875% DUE 12-16-2036                                        | 300,000   | 378,282   | 376,196   |
| HSBC BK USA 5.875 11-01-2034                                                | 110,000   | 128,057   | 126,397   |
| HSBC BK USA N A 7 DUE 01-15-2039                                            | 155,000   | 206,451   | 198,406   |
| HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035             | 170,000   | 193,311   | 191,066   |
| HSBC HLDGS PLC 3.9% DUE 05-25-2026                                          | 1,060,000 | 1,056,258 | 1,055,406 |
| HSBC HLDGS PLC 4.25% DUE 08-18-2025                                         | 1,045,000 | 1,068,393 | 1,040,794 |
| HSBC HLDGS PLC 6.5% DUE 05-02-2036                                          | 550,000   | 691,576   | 660,607   |
| HUMANA INC 4.625 DUE 12-01-2042                                             | 410,000   | 428,699   | 395,262   |
| HUMANA INC 4.95% DUE 10-01-2044                                             | 130,000   | 134,716   | 133,060   |
| HUSKY ENERGY INC 6.8% DUE 09-15-2037                                        | 525,000   | 682,862   | 608,160   |
| HYATT HOTELS CORP 4.85% DUE 03-15-2026                                      | 255,000   | 254,796   | 267,875   |
| IL TOOL WKS INC 3.9% DUE 09-01-2042                                         | 580,000   | 562,240   | 580,902   |
| IMPERIAL TOB FIN 4.25% DUE 07-21-2025                                       | 620,000   | 606,893   | 638,159   |
| IN MICH PWR CO 4.55% DUE 03-15-2046                                         | 230,000   | 229,211   | 236,781   |
| INGERSOLL-RAND 4.65% DUE 11-01-2044                                         | 105,000   | 104,981   | 105,654   |
| INTEL CORP 4% DUE 12-15-2032                                                | 470,000   | 462,628   | 475,181   |
| INTEL CORP 4.8% DUE 10-01-2041                                              | 440,000   | 467,223   | 480,603   |
| INTEL CORP 4.9% 07-29-2045                                                  | 1,075,000 | 1,118,922 | 1,197,138 |
| INTERCONTINENTAL 3.75% DUE 12-01-2025                                       | 330,000   | 329,944   | 338,713   |
| ITC HLDGS CORP 5.3% DUE 07-01-2043                                          | 255,000   | 281,730   | 272,281   |
| JEFFERIES GROUP 6.5% DUE 01-20-2043                                         | 410,000   | 458,446   | 407,945   |
| JOHNSON & JOHNSON 3.7% DUE 03-01-2046                                       | 630,000   | 625,817   | 622,999   |
| JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG                                    | 60,000    | 63,390    | 66,786    |
| JOHNSON CTLS INC 4.625% DUE 07-02-2044                                      | 345,000   | 344,542   | 344,215   |
| JOHNSON CTLS INC 4.95% DUE 07-02-2064                                       | 760,000   | 791,550   | 709,314   |
| JPMORGAN CHASE & 2.95% DUE 10-01-2026                                       | 615,000   | 613,439   | 586,631   |
| JPMORGAN CHASE & 3.625% DUE 12-01-2027                                      | 330,000   | 329,429   | 321,362   |
| JPMORGAN CHASE & 4.95% DUE 06-01-2045                                       | 375,000   | 373,680   | 397,695   |
| JPMORGAN CHASE & 5.6% DUE 07-15-2041                                        | 15,000    | 17,292    | 17,684    |
| JPMORGAN CHASE & CO 3.875 09-10-2024                                        | 480,000   | 483,021   | 485,722   |
| JPMORGAN CHASE & CO 4.25% 10-01-2027                                        | 465,000   | 477,681   | 477,829   |
| JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044                               | 395,000   | 423,958   | 435,845   |
| JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000                      | 555,000   | 641,564   | 644,412   |
| JPMORGAN CHASE & CO 5.5 DUE 10-15-2040                                      | 105,000   | 127,111   | 122,813   |
| JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG                                | 550,000   | 637,810   | 630,604   |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO           | 420,000   | 545,038   | 538,606   |
| JUNIPER NETWORKS INC 5.95 DUE 03-15-2041                                    | 530,000   | 546,737   | 530,691   |
| KELLOGG CO 4.5% DUE 04-01-2046                                              | 365,000   | 361,361   | 354,767   |
| KENTUCKY UTILITIES 5.125 11-1-2040                                          | 255,000   | 291,550   | 291,308   |
| KIMBERLY-CLARK CORP 3.7 BNDS DUE 06-01-2043 REG                             | 35,000    | 32,679    | 33,398    |
| KINDER MORGAN 6.95% DUE 01-15-2038                                          | 670,000   | 773,877   | 744,756   |
| KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043                          | 630,000   | 585,081   | 577,526   |
| KINDER MORGAN INC 5.3% DUE 12-01-2034                                       | 135,000   | 134,619   | 132,548   |
| KLA-TENCOR CORP 5.65% DUE 11-01-2034                                        | 75,000    | 74,753    | 77,545    |
| KRAFT HEINZ FOODS 3% DUE 06-01-2026                                         | 90,000    | 90,331    | 85,044    |
| KRAFT HEINZ FOODS 4.375% DUE 06-01-2046                                     | 850,000   | 847,314   | 808,268   |
| KRAFT HEINZ FOODS 5% DUE 07-15-2035                                         | 380,000   | 377,845   | 401,608   |
| KRAFT HEINZ FOODS 5.2% DUE 07-15-2045                                       | 335,000   | 335,114   | 356,245   |
| KROGER CO 3.85% DUE 08-01-2023                                              | 195,000   | 201,148   | 202,935   |
| KROGER CO 5.15% DUE 08-01-2043                                              | 220,000   | 241,109   | 233,491   |
| LASMO USA INC 7.3% DUE 11-15-2027                                           | 515,000   | 690,429   | 620,513   |
| LOCKHEED MARTIN 3.8% DUE 03-01-2045                                         | 75,000    | 68,559    | 69,951    |
| LOCKHEED MARTIN 4.5% DUE 05-15-2036                                         | 365,000   | 358,153   | 387,596   |
| LOCKHEED MARTIN 4.7% DUE 05-15-2046                                         | 915,000   | 957,467   | 988,113   |
| LOCKHEED MARTIN 4.85 DUE 09-15-2041                                         | 85,000    | 92,387    | 91,825    |
| LOEWS CORP 4.125 DUE 05-15-2043 REG                                         | 220,000   | 219,734   | 208,208   |
| LOWES COS INC 3.7% DUE 04-15-2046                                           | 615,000   | 611,581   | 563,785   |
| LOWES COS INC 4.375% DUE 09-15-2045                                         | 200,000   | 196,133   | 203,654   |
| LOWES COS INC 4.65 DUE 04-15-2042                                           | 740,000   | 792,640   | 779,778   |
| LOWES COS INC 5.125% DUE 11-15-2041                                         | 610,000   | 689,872   | 688,161   |
| LYB INTL FIN B V 4.875% DUE 03-15-2044                                      | 400,000   | 426,204   | 409,659   |
| LYB INTL FIN B V 5.25% DUE 07-15-2043                                       | 185,000   | 196,291   | 194,073   |



|                                                                          |           |           |           |
|--------------------------------------------------------------------------|-----------|-----------|-----------|
| MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046                                  | 190,000   | 187,648   | 172,268   |
| MARATHON OIL CORP 2.8% DUE 11-01-2022                                    | 50,000    | 48,264    | 46,116    |
| MARATHON OIL CORP 5.2% DUE 06-01-2045                                    | 430,000   | 422,205   | 376,094   |
| MARATHON PETE CORP 5% DUE 09-15-2054                                     | 520,000   | 512,788   | 407,389   |
| MASTERCARD INC 2.95% DUE 11-21-2026                                      | 630,000   | 628,860   | 623,258   |
| MATTEL INC 5.45 DUE 11-01-2041                                           | 235,000   | 255,417   | 234,414   |
| MCDONALDS CORP 4.7% DUE 12-09-2035                                       | 185,000   | 184,406   | 192,226   |
| MCDONALDS CORP 4.875% DUE 12-09-2045                                     | 695,000   | 700,877   | 731,902   |
| MCDONALDS CORP FIXED 4.6% DUE 05-26-2045                                 | 365,000   | 414,596   | 367,329   |
| MCKESSON CORP 6% DUE 03-01-2041                                          | 295,000   | 359,345   | 341,986   |
| MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO                           | 770,000   | 800,510   | 776,710   |
| MEDTRONIC INC 4.375% DUE 03-15-2035                                      | 358,000   | 354,839   | 371,401   |
| MEDTRONIC INC 4.625% DUE 03-15-2045                                      | 1,880,000 | 1,923,826 | 1,995,594 |
| MERCK & CO INC 3.6 DUE 09-15-2042                                        | 95,000    | 84,355    | 89,213    |
| MERCK & CO INC 4.15% DUE 05-18-2043                                      | 145,000   | 140,791   | 147,214   |
| MERCK & CO INC NEW 3.7% DUE 02-10-2045                                   | 1,130,000 | 1,117,211 | 1,077,035 |
| MERRILL LYNCH & CO 6.11% DUE 01-29-2037                                  | 1,600,000 | 1,882,623 | 1,873,330 |
| MERRILL LYNCH & CO 7.75% DUE 05-14-2038                                  | 550,000   | 768,030   | 764,660   |
| METHANEX CORP 5.65% DUE 12-01-2044                                       | 120,000   | 119,224   | 101,620   |
| METLIFE INC 4.05% DUE 03-01-2045                                         | 315,000   | 313,975   | 300,682   |
| METLIFE INC 4.125% DUE 08-13-2042                                        | 105,000   | 100,578   | 101,394   |
| METLIFE INC 4.875% DUE 11-13-2043                                        | 1,355,000 | 1,467,582 | 1,449,057 |
| METLIFE INC STEP CPN 4.721% DUE 12-15-2044                               | 510,000   | 544,986   | 534,570   |
| MICROSOFT CORP 4.875 12-15-2043                                          | 435,000   | 468,086   | 478,830   |
| MICROSOFT CORP 3.45% DUE 08-08-2036                                      | 615,000   | 614,191   | 580,392   |
| MICROSOFT CORP 3.5% DUE 02-12-2035                                       | 70,000    | 69,195    | 67,028    |
| MICROSOFT CORP 3.7% DUE 08-08-2046                                       | 1,390,000 | 1,392,129 | 1,293,667 |
| MICROSOFT CORP 3.75% DUE 02-12-2045                                      | 90,000    | 93,879    | 84,543    |
| MICROSOFT CORP 3.95% DUE 08-08-2056                                      | 390,000   | 380,270   | 362,568   |
| MICROSOFT CORP 4% DUE 02-12-2055                                         | 655,000   | 657,345   | 606,573   |
| MICROSOFT CORP 4.45% DUE 11-03-2045                                      | 490,000   | 488,310   | 516,746   |
| MICROSOFT CORP 4.5 DUE 10-01-2040                                        | 165,000   | 169,632   | 174,028   |
| MIDAMERICAN ENERGY 5.15% DUE 11-15-2043                                  | 730,000   | 811,599   | 812,894   |
| MIDAMERICAN ENERGY 6.5% DUE 09-15-2037                                   | 620,000   | 818,214   | 794,129   |
| MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036 | 35,000    | 43,333    | 42,282    |
| MOLSON COORS 3% DUE 07-15-2026                                           | 315,000   | 314,512   | 296,761   |
| MOLSON COORS 4.2% DUE 07-15-2046                                         | 795,000   | 789,888   | 734,274   |
| MONSANTO CO NEW 4.7% DUE 07-15-2064                                      | 500,000   | 532,371   | 439,585   |
| MOODYS CORP 5.25% DUE 07-15-2044                                         | 925,000   | 945,507   | 1,012,083 |
| MORGAN STANLEY 3.125% DUE 07-27-2026                                     | 170,000   | 168,844   | 162,863   |
| MORGAN STANLEY 3.875% DUE 01-27-2026                                     | 1,880,000 | 1,963,684 | 1,904,925 |
| MORGAN STANLEY 4% DUE 07-23-2025                                         | 415,000   | 415,500   | 425,153   |
| MORGAN STANLEY 4.3% DUE 01-27-2045                                       | 1,140,000 | 1,134,126 | 1,129,013 |
| MORGAN STANLEY 4.35 DUE 09-08-2026                                       | 665,000   | 667,655   | 680,006   |
| MORGAN STANLEY 5% DUE 11-24-2025                                         | 265,000   | 281,282   | 283,242   |
| MORGAN STANLEY 6.25% DUE 08-09-2026                                      | 220,000   | 264,803   | 263,281   |
| MORGAN STANLEY 6.375% DUE 07-24-2042                                     | 180,000   | 228,783   | 230,850   |
| MOTOROLA SOLUTIONS 7.5% DUE 05-15-2025                                   | 5,000     | 6,333     | 5,846     |
| MYLAN INC 5.4 DUE 11-29-2043                                             | 135,000   | 146,453   | 128,877   |
| NATL RETAIL PTPTS 3.3 DUE 04-15-2023                                     | 355,000   | 344,457   | 353,621   |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043                                  | 330,000   | 328,714   | 333,875   |
| NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041                                  | 845,000   | 1,042,265 | 1,033,558 |
| NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040                                   | 440,000   | 570,359   | 565,973   |
| NEW YORK & 4.063% DUE 08-01-2056                                         | 305,000   | 316,956   | 291,869   |
| NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG                                | 280,000   | 281,390   | 267,286   |
| NEWMONT MNG CORP 5.875% DUE 04-01-2035                                   | 445,000   | 429,943   | 485,635   |
| NEWMONT MNG CORP 6.25% DUE 10-01-2039                                    | 200,000   | 205,793   | 221,054   |
| NEXEN INC 5.875% DUE 03-10-2035                                          | 95,000    | 106,426   | 106,307   |
| NEXEN INC 6.4% DUE 05-15-2037                                            | 180,000   | 210,679   | 213,842   |
| NEXEN INC 7.5% DUE 07-30-2039                                            | 440,000   | 608,634   | 585,907   |
| NISOURCE FIN CORP 4.8% DUE 02-15-2044                                    | 360,000   | 382,799   | 371,943   |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044                                    | 540,000   | 543,705   | 513,309   |
| NOBLE ENERGY INC 5.25% DUE 11-15-2043                                    | 435,000   | 443,622   | 423,416   |
| NOBLE ENERGY INC 6% DUE 03-01-2041                                       | 600,000   | 672,449   | 629,996   |
| NOBLE HLDG INTL 5.25% DUE 03-15-2042                                     | 170,000   | 133,529   | 94,775    |
| NORFOLK SOUTHN 4.65% DUE 01-15-2046                                      | 165,000   | 163,890   | 173,343   |
| NORFOLK SOUTHN 6% DUE 03-15-2105                                         | 585,000   | 788,144   | 632,273   |
| NORFOLK SOUTHN 6% DUE 05-23-2111                                         | 485,000   | 577,555   | 525,505   |
| NORTHN STS PWR CO 3.4 DUE 08-15-2042                                     | 85,000    | 74,699    | 77,793    |
| NORTHROP GRUMMAN 4.75% DUE 06-01-2043                                    | 680,000   | 704,815   | 729,369   |
| NORTHWELL 3.979% DUE 11-01-2046                                          | 495,000   | 495,000   | 452,246   |
| NOVARTIS CAP CORP 4% DUE 11-20-2045                                      | 310,000   | 303,890   | 310,685   |
| NOVARTIS CAP CORP 4.4% DUE 05-06-2044                                    | 1,080,000 | 1,115,550 | 1,159,828 |
| NV PWR CO 5.45 DUE 05-15-2041                                            | 100,000   | 118,716   | 115,802   |
| NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO                              | 35,000    | 47,727    | 45,808    |
| NYU HOSPS CTR 4.784% DUE 07-01-2044                                      | 335,000   | 335,000   | 354,128   |
| OCCIDENTAL PETE 4.625% DUE 06-15-2045                                    | 175,000   | 173,126   | 178,477   |
| OGLETHORPE PWR 5.375% DUE 11-01-2040                                     | 520,000   | 596,403   | 573,276   |
| OLD REP INTL CORP FIXED 4.875% DUE 10-01-2024                            | 66,000    | 67,575    | 68,176    |
| OMNICOM GROUP INC 3.65% DUE 11-01-2024                                   | 100,000   | 99,560    | 101,100   |
| ONCOR ELEC 3.75% DUE 04-01-2045                                          | 220,000   | 218,273   | 209,680   |
| ONCOR ELEC 5.3 DUE 06-01-2042                                            | 220,000   | 244,864   | 257,888   |
| ONCOR ELEC 7.25% DUE 01-15-2033                                          | 125,000   | 176,048   | 168,955   |
| ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041                                 | 705,000   | 735,556   | 750,403   |
| ONE GAS INC 4.658% DUE 02-01-2044                                        | 350,000   | 407,383   | 366,551   |
| ONEOK PARTNERS L P 3.375% DUE 10-01-2022                                 | 335,000   | 326,896   | 333,565   |
| ONEOK PARTNERS L P 6.125 DUE 02-01-2041                                  | 615,000   | 689,852   | 649,528   |
| ORACLE CORP 2.65% DUE 07-15-2026                                         | 450,000   | 448,308   | 427,088   |
| ORACLE CORP 2.95% DUE 05-15-2025                                         | 190,000   | 196,534   | 186,812   |
| ORACLE CORP 4.125% DUE 05-15-2045                                        | 815,000   | 811,650   | 787,194   |
| ORACLE CORP 4.3% DUE 07-08-2034                                          | 1,150,000 | 1,173,493 | 1,183,158 |
| ORACLE CORP 4.375% DUE 05-15-2055                                        | 245,000   | 243,895   | 239,154   |
| ORACLE CORP 6.5% DUE 04-15-2038                                          | 45,000    | 58,449    | 58,808    |

|                                                                                   |           |           |           |
|-----------------------------------------------------------------------------------|-----------|-----------|-----------|
| ORACLE CORP BNDS 3.625 DUE 07-15-2023                                             | 330,000   | 340,918   | 344,058   |
| ORANGE 5.375% DUE 01-13-2042                                                      | 755,000   | 819,271   | 848,896   |
| ORANGE NT STEP UP 03-01-2031 02-28-2031                                           | 415,000   | 619,296   | 624,044   |
| PAC GAS & ELEC CO 4.3% DUE 03-15-2045                                             | 910,000   | 907,743   | 926,055   |
| PAC GAS & ELEC CO 4.75 DUE 02-15-2044                                             | 205,000   | 239,354   | 223,276   |
| PAC GAS & ELEC CO 6.05% DUE 03-01-2034                                            | 260,000   | 325,798   | 323,447   |
| PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043                                        | 450,000   | 561,794   | 512,838   |
| PACIFICORP 6% DUE 01-15-2039                                                      | 760,000   | 952,243   | 966,264   |
| PARTNERS 4.117% DUE 07-01-2055                                                    | 255,000   | 255,000   | 245,840   |
| PEPSICO INC 3.45% DUE 10-06-2046                                                  | 540,000   | 532,916   | 481,771   |
| PEPSICO INC 3.6% DUE 08-13-2042                                                   | 530,000   | 469,123   | 489,754   |
| PEPSICO INC 4.25% DUE 10-22-2044                                                  | 105,000   | 105,474   | 106,771   |
| PEPSICO INC 4.45% DUE 04-14-2046                                                  | 620,000   | 655,904   | 651,125   |
| PERRIGO FIN PLC 4.9% DUE 12-15-2044                                               | 60,000    | 59,821    | 54,984    |
| PETROBRAS GLOBAL 5.625% DUE 05-20-2043                                            | 515,000   | 447,609   | 367,710   |
| PETROBRAS GLOBAL 7.25% DUE 03-17-2044                                             | 170,000   | 184,055   | 146,787   |
| PETROBRAS INTL FIN 5.375% DUE 01-27-2021                                          | 270,000   | 273,823   | 262,845   |
| PETRO-CDA 7.875% DUE 06-15-2026                                                   | 45,000    | 61,311    | 56,426    |
| PFIZER INC 4% DUE 12-15-2036                                                      | 300,000   | 298,557   | 300,989   |
| PFIZER INC 4.125% DUE 12-15-2046                                                  | 565,000   | 564,017   | 565,077   |
| PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000                  | 1,010,000 | 964,401   | 940,694   |
| PHILIP MORRIS INTL 2.75% DUE 02-25-2026                                           | 320,000   | 327,112   | 308,188   |
| PHILIP MORRIS INTL 4.125% DUE 03-04-2043                                          | 225,000   | 212,802   | 216,599   |
| PHILIP MORRIS INTL 4.5% DUE 03-20-2042                                            | 595,000   | 606,198   | 607,139   |
| PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043                                       | 360,000   | 383,565   | 386,175   |
| PHILLIPS 66 4.65% DUE 11-15-2034                                                  | 120,000   | 118,493   | 121,592   |
| PHILLIPS 66 4.68% DUE 02-15-2045                                                  | 390,000   | 371,791   | 350,093   |
| PHILLIPS 66 4.875% DUE 11-15-2044                                                 | 315,000   | 306,718   | 324,280   |
| PHILLIPS 66 5.875 DUE 05-01-2042                                                  | 290,000   | 341,509   | 335,461   |
| PIONEER NAT RES CO 3.95% DUE 07-15-2022                                           | 20,000    | 19,918    | 20,677    |
| PIONEER NAT RES CO 4.45% DUE 01-15-2026                                           | 35,000    | 34,961    | 36,663    |
| PLACER DOME INC 6.45% DUE 10-15-2035                                              | 95,000    | 101,239   | 101,092   |
| PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025                                | 210,000   | 209,677   | 211,605   |
| PLAINS ALL AMERN 4.7 DUE 06-15-2044                                               | 620,000   | 625,816   | 527,620   |
| PNC BK N A PITTSBURGH PA 2.7 DUE 11-01-2022                                       | 295,000   | 284,728   | 290,064   |
| POTOMAC ELEC PWR 4.15% DUE 03-15-2043                                             | 200,000   | 198,811   | 201,637   |
| POTOMAC ELEC PWR 6.5% DUE 11-15-2037                                              | 60,000    | 80,890    | 78,703    |
| PRIN FINL GROUP 4.35% DUE 05-15-2043                                              | 20,000    | 19,556    | 19,654    |
| PRIN FINL GROUP 4.625% DUE 09-15-2042                                             | 15,000    | 15,115    | 15,371    |
| PRUDENTIAL FINL 5.75% DUE 07-15-2033                                              | 520,000   | 607,283   | 589,581   |
| PRUDENTIAL FINL 6.2% DUE 11-15-2040                                               | 5,000     | 6,217     | 6,015     |
| PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG                                        | 415,000   | 454,848   | 428,175   |
| PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040                                | 5,000     | 6,489     | 6,223     |
| PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037          | 145,000   | 187,036   | 182,621   |
| PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041            | 260,000   | 308,149   | 296,862   |
| PSEG PWR LLC 8.625% DUE 04-15-2031                                                | 560,000   | 732,939   | 674,703   |
| PUBLIC SVC CO COLO 3.95% DUE 03-15-2043                                           | 620,000   | 599,726   | 616,007   |
| PUBLIC SVC CO COLO 6.25% DUE 09-01-2037                                           | 200,000   | 261,972   | 256,690   |
| PVTPAL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO             | 675,000   | 903,224   | 855,262   |
| PVTPAL ALFA S.A 6.875 DUE 03-25-2044 BEO                                          | 220,000   | 245,080   | 203,225   |
| PVTPAL AMGEN INC SR NT 144A 4.563% DUE 06-15-2048/06-14-2016 BEO                  | 920,000   | 888,475   | 890,267   |
| PVTPAL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO                  | 280,000   | 291,102   | 273,137   |
| PVTPAL AT&T INC GLOBAL NT 144A 4.5% DUE 03-09-2048/09-07-2016 BEO                 | 508,000   | 474,398   | 452,638   |
| PVTPAL AT&T INC GLOBAL NT 144A 4.55% DUE 03-09-2049/09-09-2048 BEO                | 2,773,000 | 2,607,828 | 2,476,672 |
| PVTPAL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO                    | 500,000   | 557,455   | 529,437   |
| PVTPAL BNP PARIBAS SUB NT 144A 4.375% DUE 05-12-2026 BEO                          | 875,000   | 873,460   | 858,970   |
| PVTPAL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 6.834% 10-23-2055            | 295,000   | 313,715   | 332,910   |
| PVTPAL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 6.384% 10-23-2035            | 1,325,000 | 1,346,556 | 1,478,685 |
| PVTPAL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 6.484% 10-23-2045 BEO        | 490,000   | 520,344   | 550,530   |
| PVTPAL CMO SFAVE COML SER 2015-SAVE CL A-1 3.872% 01-05-2043                      | 185,000   | 178,236   | 180,908   |
| PVTPAL CODELCO INC SR NT 144A 4.5% DUE 09-16-2025 BEO                             | 185,000   | 182,147   | 186,085   |
| PVTPAL COMISION FED DE ELEC 5.75 DUE 02-14-2042 BEO                               | 375,000   | 396,375   | 338,906   |
| PVTPAL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 4.875% DUE 11-04-2044 BEO  | 290,000   | 268,319   | 275,798   |
| PVTPAL CORPORACION NACIONAL DEL COBRE DE CHILE NT 4.25 DUE 07-17-2042 BEO         | 190,000   | 165,621   | 165,826   |
| PVTPAL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/06-15-2026 BEO      | 110,000   | 109,814   | 103,704   |
| PVTPAL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO                  | 160,000   | 158,342   | 138,107   |
| PVTPAL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO                | 335,000   | 459,907   | 411,111   |
| PVTPAL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028        | 940,000   | 1,241,778 | 1,166,191 |
| PVTPAL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046                | 720,000   | 725,959   | 844,263   |
| PVTPAL EDF S A NT 6 DUE 01-22-2114 BEO                                            | 390,000   | 432,326   | 381,615   |
| PVTPAL EMPRESA NACIONAL DE TELECOMUNICACIONES S 4.75 DUE 08-01-2026               | 620,000   | 625,890   | 611,102   |
| PVTPAL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO                           | 595,000   | 681,912   | 650,741   |
| PVTPAL FLORIDA GAS TRANSMISSION CO SR NT 144A 5.45% DUE 07-15-2020/07-19-2010 BEO | 280,000   | 317,610   | 300,197   |
| PVTPAL FORTIVE CORP SR NT 144A 3.15% DUE 06-15-2026/06-20-2016 BEO                | 185,000   | 184,341   | 180,726   |
| PVTPAL GUARDIAN LIFE INS CO AMER SURP NT 144A 7.375 DUE 09-30-2039 BEO            | 280,000   | 414,445   | 370,363   |
| PVTPAL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO                     | 530,000   | 614,848   | 684,236   |
| PVTPAL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.6% DUE 10-15-2045/10-09-2015 BEO   | 150,000   | 149,898   | 147,904   |
| PVTPAL HOLCIM CAP CORP LTD GTD NT SER B 144A 6.5% DUE 09-12-2043 BEO              | 375,000   | 459,806   | 427,793   |
| PVTPAL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO                   | 205,000   | 278,304   | 240,589   |
| PVTPAL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO              | 285,000   | 295,556   | 299,594   |
| PVTPAL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO                         | 155,000   | 194,058   | 183,259   |
| PVTPAL MASS MUT LIFE INS CO 5.375 12-1-41                                         | 310,000   | 369,815   | 344,691   |
| PVTPAL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO                                     | 1,070,000 | 1,210,321 | 1,240,914 |
| PVTPAL MONONGAHELA PWR CO 1ST MTG BD 144A4.1% DUE 04-15-2024/11-27-2013 BEO       | 300,000   | 315,882   | 313,980   |
| PVTPAL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO      | 425,000   | 532,087   | 499,999   |
| PVTPAL MYLAN N V SR NT 144A 5.25% DUE 06-15-2046/06-09-2016 BEO                   | 415,000   | 414,934   | 383,235   |
| PVTPAL NATIONWIDE FINL SVCS INC SR NT 144A 5.3% DUE 11-18-2044 BEO                | 130,000   | 138,571   | 133,043   |
| PVTPAL NORDEA BK AG MEDIUM TERM JR SUB NTS TR 4 4.25 09-21-2022 REG               | 730,000   | 763,733   | 764,259   |
| PVTPAL PENN MUTUAL LIFE INS CO 7.625 DUE 06-15-2040                               | 360,000   | 510,196   | 447,019   |
| PVTPAL PERNOD RICARD S A NT 144A 3.25% DUE 06-08-2026/06-08-2016 BEO              | 525,000   | 522,071   | 504,936   |
| PVTPAL QTEL INTL FIN LTD GTD GLOBAL TRANCHE # TR 770 3.875 01-31-2028             | 365,000   | 354,963   | 352,825   |
| PVTPAL SCHULMAN A INC 6.875% DUE 06-01-2023                                       | 115,000   | 115,000   | 117,300   |
| PVTPAL STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2025 BEO                     | 210,000   | 209,429   | 198,696   |

|                                                                               |           |           |           |
|-------------------------------------------------------------------------------|-----------|-----------|-----------|
| PVTPL STEEL DYNAMICS INC SR NT 144A 5% DUE 12-15-2026/12-15-2016 BEO          | 190,000   | 190,000   | 190,950   |
| PVTPL TEACHERS INS & 4.9% DUE 09-15-2044                                      | 325,000   | 324,698   | 347,009   |
| PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO         | 270,000   | 270,195   | 273,292   |
| PVTPL TRANSPORTADORA DE GAS DEL PERU S ASR NT 4.25% DUE 04-30-2028 BEO        | 880,000   | 852,456   | 873,400   |
| PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO           | 105,000   | 104,804   | 105,864   |
| PVTPL UNION PAC CORP NT 144A 3.799% DUE 10-01-2051/10-04-2016 BEO             | 418,000   | 417,561   | 385,843   |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC GTD NT 144A 3C7 1.25% DUE 05-23-2017 BEO  | 490,000   | 474,467   | 488,976   |
| PVTPL VOTORANTIM CIMENTOS S A GTD SR NT 144A 7.25% DUE 04-05-2041 BEO         | 225,000   | 233,415   | 204,188   |
| PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044                                      | 300,000   | 299,049   | 296,254   |
| PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE 10-25-2042 BEO                       | 185,000   | 182,843   | 172,752   |
| RAYMOND JAMES FINL 4.95% DUE 07-15-2046                                       | 330,000   | 329,792   | 304,074   |
| REPUBLIC SVCS INC 6.2% DUE 03-01-2040                                         | 395,000   | 498,557   | 495,146   |
| REYNOLDS AMERN INC 8.125% DUE 05-01-2040                                      | 470,000   | 650,978   | 617,538   |
| REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035                                  | 420,000   | 425,627   | 481,746   |
| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045                                 | 865,000   | 871,392   | 1,020,577 |
| RIO TINTO FIN USA 5.2 DUE 11-02-2040                                          | 215,000   | 229,796   | 241,422   |
| RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG                                 | 520,000   | 533,234   | 554,488   |
| ROGERS 5% DUE 03-15-2044                                                      | 320,000   | 326,586   | 337,337   |
| ROGERS 7.5% DUE 08-15-2038                                                    | 380,000   | 522,511   | 501,995   |
| ROHM & HAAS CO 7.85% DUE 07-15-2029                                           | 660,000   | 905,579   | 888,790   |
| ROYAL BK SCOTLAND 4.8% DUE 04-05-2026                                         | 370,000   | 369,330   | 363,351   |
| ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30      | 285,000   | 394,186   | 376,815   |
| S CAROLINA ELEC & 4.5% DUE 06-01-2064                                         | 255,000   | 253,536   | 241,500   |
| S CAROLINA ELEC & 5.1% DUE 06-01-2065                                         | 485,000   | 486,286   | 503,853   |
| SANTANDER 5.179% DUE 11-19-2025                                               | 400,000   | 400,000   | 394,673   |
| SEMPRA ENERGY 6% DUE 10-15-2039                                               | 400,000   | 502,016   | 473,482   |
| SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045                                 | 645,000   | 641,156   | 635,959   |
| SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG                               | 665,000   | 718,970   | 669,118   |
| SHELL INTL FIN B V 3.625% DUE 08-21-2042                                      | 550,000   | 537,845   | 485,552   |
| SHELL INTL FIN B V 3.75% DUE 09-12-2046                                       | 1,095,000 | 1,088,074 | 982,516   |
| SHELL INTL FIN B V 4% DUE 05-10-2046                                          | 1,550,000 | 1,527,110 | 1,438,660 |
| SHELL INTL FIN B V 4.125% DUE 05-11-2035                                      | 435,000   | 431,372   | 432,517   |
| SHELL INTL FIN B V 6.375% DUE 12-15-2038                                      | 415,000   | 546,708   | 524,888   |
| SHIRE ACQUISITIONS 3.2% DUE 09-23-2026                                        | 1,255,000 | 1,253,507 | 1,177,092 |
| SIMON PPTY GROUP L 4.25% DUE 10-01-2044                                       | 30,000    | 28,425    | 29,663    |
| SIMON PPTY GROUP L 4.75% DUE 03-15-2042                                       | 220,000   | 234,179   | 233,818   |
| SIMON PPTY GROUP L 6.75% DUE 02-01-2040                                       | 550,000   | 742,508   | 736,593   |
| SOUTHERN CAL EDISON 3.6% 02-01-2045                                           | 135,000   | 134,482   | 126,149   |
| SOUTHERN CO 4.4% DUE 07-01-2046                                               | 230,000   | 229,939   | 225,532   |
| SOUTHERN PWR CO 4.95% DUE 12-15-2046                                          | 455,000   | 448,457   | 440,079   |
| SOUTHN CAL EDISON 5.5% DUE 03-15-2040                                         | 400,000   | 495,320   | 478,770   |
| SOUTHN CO GAS CAP 3.95% DUE 10-01-2046                                        | 330,000   | 329,941   | 303,048   |
| SOUTHN COPPER CORP 5.875% DUE 04-23-2045                                      | 575,000   | 556,885   | 548,595   |
| SOUTHN NAT GAS CO 7.35 DUE 02-15-2031 BEO                                     | 345,000   | 426,800   | 398,101   |
| SOUTHWESTN ELEC 6.2% DUE 03-15-2040                                           | 200,000   | 246,787   | 241,144   |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                                 | 118,000   | 142,696   | 147,746   |
| SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026                                       | 35,000    | 34,973    | 34,538    |
| ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO | 210,000   | 284,153   | 281,259   |
| STANLEY BLACK & 5.2% DUE 09-01-2040                                           | 405,000   | 476,255   | 447,987   |
| STATOIL ASA 3.95 DUE 05-15-2043                                               | 245,000   | 254,717   | 228,492   |
| STATOIL ASA 4.8 DUE 11-08-2043                                                | 110,000   | 129,531   | 117,631   |
| STATOIL ASA 5.1 DUE 08-17-2040                                                | 310,000   | 355,310   | 341,208   |
| STD CHARTERED PLC 4.05% DUE 04-12-2026                                        | 755,000   | 752,909   | 746,635   |
| SUNCOR ENERGY INC 7.15% DUE 02-01-2032                                        | 480,000   | 654,003   | 589,318   |
| SUNOCO LOGISTICS 5.35% DUE 05-15-2045                                         | 1,065,000 | 1,082,706 | 993,054   |
| TARGET CORP 3.5 DUE 07-01-2024 REG                                            | 40,000    | 39,822    | 41,536    |
| TARGET CORP 4% DUE 07-01-2042                                                 | 1,095,000 | 1,027,349 | 1,075,966 |
| TC PIPELINES LP 4.375% DUE 03-13-2025                                         | 220,000   | 219,067   | 218,737   |
| TCI COMMUNICATIONS 7.875% DUE 02-15-2026                                      | 100,000   | 140,628   | 134,151   |
| TEACHERS INS & 6.85% DUE 12-16-2039                                           | 160,000   | 229,104   | 205,134   |
| TESORO LOGISTICS 5.25% DUE 01-15-2025                                         | 130,000   | 130,000   | 131,625   |
| TEVA 3.15% DUE 10-01-2026                                                     | 365,000   | 364,029   | 336,683   |
| TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000                     | 715,000   | 709,044   | 619,552   |
| TIME WARNER CABLE 4.5% DUE 09-15-2042                                         | 335,000   | 324,783   | 294,873   |
| TIME WARNER CABLE 5.5% DUE 09-01-2041                                         | 595,000   | 672,939   | 593,939   |
| TIME WARNER CABLE 5.875% DUE 11-15-2040                                       | 200,000   | 230,155   | 208,229   |
| TIME WARNER CABLE 6.75% DUE 06-15-2039                                        | 1,050,000 | 1,352,904 | 1,186,284 |
| TIME WARNER CABLE 7.3% DUE 07-01-2038                                         | 175,000   | 232,287   | 208,673   |
| TIME WARNER COS 6.625% DUE 05-15-2029                                         | 705,000   | 899,091   | 861,712   |
| TIME WARNER INC 3.8% DUE 02-15-2027                                           | 135,000   | 134,480   | 134,352   |
| TIME WARNER INC 5.375% DUE 10-15-2041                                         | 505,000   | 555,611   | 528,890   |
| TIME WARNER INC 6.1 07-15-2040                                                | 115,000   | 143,015   | 130,314   |
| TIME WARNER INC 6.25% DUE 03-29-2041                                          | 40,000    | 47,955    | 46,186    |
| TIME WARNER INC 6.5% DUE 11-15-2036                                           | 5,000     | 6,257     | 6,039     |
| TN GAS PIPELN CO 7% DUE 03-15-2027                                            | 1,400,000 | 1,775,080 | 1,615,937 |
| TN GAS PIPELN CO 7% DUE 10-15-2028                                            | 390,000   | 496,774   | 452,741   |
| TRANSCANADA 4.625% DUE 03-01-2034                                             | 740,000   | 775,908   | 781,993   |
| TRANSCANADA 7.625% DUE 01-15-2039                                             | 315,000   | 443,489   | 443,440   |
| TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG                 | 715,000   | 694,924   | 622,749   |
| TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041                                          | 245,000   | 277,842   | 238,790   |
| TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026                                        | 250,000   | 249,563   | 310,017   |
| TRINITY ACQSTN PLC 6.125% DUE 08-15-2043                                      | 350,000   | 395,895   | 371,899   |
| TX EASTN TRANSN 7% DUE 07-15-2032                                             | 340,000   | 443,498   | 406,912   |
| TYCO ELECTRONICS 7.125% DUE 10-01-2037                                        | 385,000   | 512,862   | 497,495   |
| TYSON FOODS INC 5.15% DUE 08-15-2044                                          | 110,000   | 117,673   | 113,805   |
| UN PAC RES GROUP 7.15% DUE 05-15-2028                                         | 170,000   | 218,329   | 200,285   |
| UNILEVER CAP CORP 5.9% DUE 11-15-2032                                         | 265,000   | 342,769   | 347,208   |
| UNION ELEC CO 3.9 DUE 09-15-2042                                              | 300,000   | 289,491   | 293,527   |
| UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045                                   | 285,000   | 284,327   | 267,726   |
| UNION PAC CORP 3.875% DUE 02-01-2055                                          | 235,000   | 234,723   | 216,288   |
| UNION PAC CORP 4.05% DUE 03-01-2046                                           | 310,000   | 305,914   | 308,383   |
| UNION PAC CORP 4.375% DUE 11-15-2065                                          | 270,000   | 259,316   | 267,212   |
| UNITEDHEALTH GROUP 3.95 DUE 10-15-2042                                        | 140,000   | 129,836   | 133,811   |

|                                                                                |           |                    |                    |
|--------------------------------------------------------------------------------|-----------|--------------------|--------------------|
| UNITEDHEALTH GROUP 4.625% DUE 07-15-2035                                       | 175,000   | 174,979            | 188,683            |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045                                        | 430,000   | 445,366            | 472,708            |
| UNITEDHEALTH GROUP 5.7% DUE 10-15-2040                                         | 220,000   | 264,715            | 263,694            |
| UNITEDHEALTH GROUP 5.95% DUE 02-15-2041                                        | 650,000   | 815,308            | 794,147            |
| UNITEDHEALTH GROUP 6.5% DUE 06-15-2037                                         | 520,000   | 684,564            | 671,411            |
| UNIV SOUTHN CAL 5.25% DUE 10-01-2111                                           | 655,000   | 810,396            | 747,678            |
| UTD TECHNOLOGIES 3.1% DUE 06-01-2022                                           | 10,000    | 10,159             | 10,263             |
| UTD TECHNOLOGIES 4.5% DUE 06-01-2042                                           | 910,000   | 951,322            | 963,283            |
| UTD TECHNOLOGIES NT 5.7 DUE 04-15-2040                                         | 545,000   | 667,549            | 658,662            |
| VA ELEC & PWR CO 6% DUE 05-15-2037                                             | 535,000   | 685,437            | 663,151            |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036                                        | 420,000   | 472,193            | 404,426            |
| VALERO ENERGY CORP 3.4% DUE 09-15-2026                                         | 335,000   | 333,844            | 317,101            |
| VALERO ENERGY CORP 6.625% DUE 06-15-2037                                       | 670,000   | 820,576            | 747,186            |
| VERIZON 4.272% DUE 01-15-2036                                                  | 460,000   | 419,823            | 439,535            |
| VERIZON 4.672% DUE 03-15-2055                                                  | 2,952,000 | 2,717,351          | 2,753,685          |
| VERIZON 4.862% DUE 08-21-2046                                                  | 73,000    | 70,712             | 73,198             |
| VERIZON 5.012% DUE 08-21-2054                                                  | 2,115,000 | 2,152,328          | 2,093,230          |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG                                 | 395,000   | 388,368            | 384,734            |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048                                       | 4,351,000 | 4,180,736          | 4,148,896          |
| VERIZON GLOBAL FDG 5.85% DUE 09-15-2035                                        | 86,000    | 97,974             | 97,551             |
| VIACOM INC NEW 4.85% DUE 12-15-2034                                            | 165,000   | 164,246            | 157,880            |
| VIACOM INC NEW 5.85% DUE 09-01-2043                                            | 1,255,000 | 1,411,981          | 1,334,925          |
| VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006                              | 90,000    | 105,274            | 102,386            |
| VISA INC 4.3% DUE 12-14-2045                                                   | 1,860,000 | 1,858,733          | 1,941,133          |
| VODAFONE GROUP PLC 4.375% DUE 02-19-2043                                       | 380,000   | 356,244            | 338,905            |
| WALGREENS BOOTS 4.5% DUE 11-18-2034                                            | 175,000   | 173,836            | 173,558            |
| WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044                                      | 695,000   | 701,581            | 695,894            |
| WAL-MART STORES 2.55% DUE 04-11-2023                                           | 20,000    | 19,276             | 19,816             |
| WAL-MART STORES 4.3 DUE 04-22-2044                                             | 490,000   | 503,160            | 514,330            |
| WAL-MART STORES 5% DUE 10-25-2040                                              | 745,000   | 823,940            | 851,021            |
| WAL-MART STORES 5.25% DUE 09-01-2035                                           | 10,000    | 11,487             | 11,973             |
| WAL-MART STORES 5.625% DUE 04-15-2041                                          | 1,175,000 | 1,460,284          | 1,445,324          |
| WAL-MART STORES 5.875% DUE 04-05-2027                                          | 470,000   | 583,971            | 582,836            |
| WAL-MART STORES 6.2% DUE 04-15-2038                                            | 40,000    | 54,379             | 52,711             |
| WAL-MART STORES 7.55% DUE 02-15-2030                                           | 5,000     | 7,187              | 7,142              |
| WAL-MART STORES INC 4.75 DUE 10-02-2043                                        | 525,000   | 577,232            | 585,913            |
| WASTE MANAGEMENT INC 4.1% DUE 03-01-2045REG                                    | 655,000   | 653,651            | 650,472            |
| WELLPOINT INC 4.625 DUE 05-15-2042                                             | 625,000   | 659,150            | 619,092            |
| WELLPOINT INC 4.85% DUE 08-15-2054                                             | 620,000   | 618,462            | 615,885            |
| WELLPOINT INC 5.1% DUE 01-15-2044                                              | 760,000   | 843,048            | 796,943            |
| WELLS FARGO & CO 3% DUE 04-22-2026                                             | 225,000   | 226,100            | 215,888            |
| WELLS FARGO & CO 3.9% DUE 05-01-2045                                           | 130,000   | 121,063            | 122,204            |
| WELLS FARGO & CO 4.1% DUE 06-03-2026                                           | 210,000   | 209,806            | 213,695            |
| WELLS FARGO & CO 4.4% DUE 06-14-2046                                           | 1,955,000 | 1,986,339          | 1,883,517          |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                           | 295,000   | 298,087            | 305,097            |
| WELLS FARGO & CO 5.375% DUE 11-02-2043                                         | 10,000    | 10,835             | 11,115             |
| WELLS FARGO & CO 5.606% DUE 01-15-2044                                         | 795,000   | 889,003            | 903,452            |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044                           | 1,185,000 | 1,216,013          | 1,181,374          |
| WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 | 140,000   | 139,468            | 144,739            |
| WELLTOWER INC 4.25% DUE 04-01-2026                                             | 210,000   | 208,377            | 216,917            |
| WHIRLPOOL CORP 4.5% DUE 06-01-2046                                             | 365,000   | 362,084            | 352,222            |
| WI PWR & LT CO 4.1% DUE 10-15-2044                                             | 310,000   | 297,178            | 313,209            |
| WILLIAMS COS INC 5.75% DUE 06-24-2044                                          | 110,000   | 109,337            | 103,950            |
| WILLIAMS PARTNERS 3.35 DUE 08-15-2022                                          | 10,000    | 9,884              | 9,666              |
| WILLIAMS PARTNERS 5.1% DUE 09-15-2045                                          | 875,000   | 870,818            | 794,283            |
| WILLIAMS PARTNERS 6.3% DUE 04-15-2040                                          | 5,000     | 5,904              | 5,063              |
| ZIMMER HLDGS INC 4.45% DUE 08-15-2045                                          | 235,000   | 242,459            | 221,667            |
| ZOETIS INC 4.7 02-01-2043                                                      | 575,000   | 548,478            | 549,318            |
| <b>TOTAL CORPORATE DEBT SECURITIES</b>                                         |           | <b>330,387,783</b> | <b>323,448,812</b> |
| <b>PREFERRED STOCK</b>                                                         |           |                    |                    |
| AB SAGAX PFD SHS NPV                                                           | 75,790    | 343,522            | 265,987            |
| DRAEGERWERK KGAA NON-VTG PRF NPV                                               | 3,308     | 271,321            | 260,553            |
| KSB AG NON VTG PRF NPV                                                         | 36        | 13,065             | 13,557             |
| <b>TOTAL PREFERRED STOCK</b>                                                   |           | <b>627,908</b>     | <b>540,097</b>     |
| <b>COMMON STOCK</b>                                                            |           |                    |                    |
| #REORG/DTS INC CASH MERGER 12-02-2016                                          | 23,640    | 565,481            | 1,003,754          |
| #REORG/FLAMEL TECHNOLOGIES MANDATORY EXCHANGE AVADEL PHARMA 2E1HAT2 01-03-2017 | 3,326     | 37,672             | 35,322             |
| #REORG/LIONS GATE PLAN OF REORG LIONS GATE 2E1BAG2 2E18A72 12-09-2016          | 20,052    | 252,318            | 469,217            |
| #REORG/NORTHSTAR RLTY STOCK MERGER COLONY NORTHSTAR 2E13A42 01-11-2017         | 10,607    | 154,989            | 160,590            |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2 01-25-2017                       | 12,935    | 281,128            | 353,384            |
| #REORG/TESSERA TECHNOLOGIES STOCK MERGER TESSERA HLDG 2E1DA92 12-02-2016       | 21,213    | 455,059            | 840,035            |
| 2U INC COM                                                                     | 15,111    | 211,938            | 499,570            |
| 3I GROUP ORD GBP0.738636                                                       | 181,406   | 1,266,101          | 1,561,609          |
| 77TH BANK NPV                                                                  | 37,000    | 135,108            | 175,023            |
| AAREAL BANK AG NPV                                                             | 9,204     | 396,864            | 326,934            |
| ABC ARBITRAGE EUR0.016                                                         | 8,427     | 46,774             | 67,492             |
| ACADIA HEALTHCARE CO INC COM                                                   | 11,806    | 491,040            | 448,746            |
| ACANDO AB SER'B'NPV                                                            | 100,300   | 240,927            | 261,832            |
| ACS ACTIVIDADES CO EUR0.5                                                      | 31,191    | 976,837            | 919,334            |
| ACTIA GROUP EUR0.75                                                            | 52,132    | 351,925            | 420,292            |
| ADASTRIA CO LTD                                                                | 3,200     | 97,278             | 90,710             |
| ADIDAS AG                                                                      | 8,000     | 407,890            | 1,179,610          |
| ADLER MODEMARKTE NPV                                                           | 21,500    | 294,518            | 110,204            |
| ADOBE SYS INC COM                                                              | 35,200    | 2,564,672          | 3,618,912          |
| ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS                                    | 43,400    | 3,526,696          | 4,080,468          |
| ADR BAIDU INC SPONSORED ADR REPSTG ORD SHS CL A                                | 16,700    | 1,801,347          | 2,788,065          |
| ADR CONTROLADORA VUELA COMPANIA DE AVIACION SPONSORED ADR REPSTG 10 CPOS       | 65,935    | 752,623            | 965,948            |
| AES CORP COM                                                                   | 70,290    | 832,187            | 804,821            |
| AFLAC INC COM                                                                  | 4,069     | 296,571            | 290,445            |
| AGFA GEVAERT NV NPV                                                            | 82,212    | 561,856            | 376,749            |

|                                                   |         |            |            |
|---------------------------------------------------|---------|------------|------------|
| AGGREKO ORD GBP0.048329113924                     | 33,868  | 853,453    | 345,923    |
| AGNICO-EAGLE MINES LTD COM                        | 12,522  | 401,907    | 514,028    |
| AGRANA BETEILIGUNG NPV                            | 132     | 14,901     | 15,277     |
| AHLSTROM OYJ NPV                                  | 1,303   | 15,589     | 20,899     |
| AHRESTY CORP NPV                                  | 17,200  | 120,131    | 158,045    |
| AIA GROUP LTD NPV                                 | 197,000 | 873,093    | 1,201,305  |
| AICHI BANK NPV                                    | 1,000   | 53,883     | 56,606     |
| AICHI STEEL CORP NPV                              | 5,400   | 265,077    | 250,226    |
| AIR LIQUIDE(L') EUR5.50                           | 13,100  | 1,582,667  | 1,335,174  |
| AIR NEW ZEALAND NPV                               | 315,794 | 517,974    | 483,483    |
| AKAMAI TECHNOLOGIES INC COM STK                   | 4,477   | 150,263    | 298,616    |
| AKER ASA SER 'A' NOK28                            | 2,029   | 62,006     | 75,553     |
| AKKA TECHNOLOGIES EUR1.53                         | 5,609   | 113,572    | 192,662    |
| ALBAAD MASSUOT YIT ILS1                           | 369     | 6,350      | 6,448      |
| ALBEMARLE CORP COM                                | 5,704   | 234,303    | 500,697    |
| ALEXION PHARMACEUTICALS INC COM                   | 19,250  | 1,600,938  | 2,359,858  |
| ALKERMES PLC SHS                                  | 608     | 17,891     | 34,553     |
| ALLEGHENY TECHNOLOGIES INC COM                    | 67,131  | 1,305,313  | 1,177,478  |
| ALLSTATE CORP COM                                 | 18,762  | 847,496    | 1,311,839  |
| ALLY FINL INC COM                                 | 40,522  | 823,538    | 786,937    |
| ALMIRALL SA EUR0.12                               | 7,602   | 138,628    | 112,173    |
| ALPHABET INC CAP STK CL A CAP STK CL A            | 6,812   | 2,496,985  | 5,285,295  |
| ALPHABET INC CAP STK CL C CAP STK CL C            | 11,425  | 6,699,752  | 8,660,607  |
| AMAZON COM INC COM                                | 6,725   | 3,961,957  | 5,047,583  |
| AMER ELEC PWR CO INC COM                          | 17,432  | 787,525    | 1,029,360  |
| AMERICAN AIRLINES INC COM USD1                    | 10,423  | 294,550    | 484,044    |
| AMERICAN INTERNATIONAL GROUP INC COM              | 26,877  | 1,324,436  | 1,702,120  |
| AMGEN INC COM                                     | 4,964   | 736,926    | 715,163    |
| AMPLIFY SNACK BRANDS INC COM                      | 9,397   | 101,116    | 89,272     |
| AOKI SUPER CO LTD NPV                             | 1,000   | 10,854     | 11,672     |
| AOZORA BANK NPV                                   | 68,000  | 191,955    | 234,534    |
| APARTMENT INVT & MGMT CO CL A                     | 5,271   | 238,507    | 221,909    |
| APERAM S.A.                                       | 4,803   | 187,265    | 215,265    |
| APPLE INC COM STK                                 | 96,791  | 10,398,335 | 10,697,341 |
| APPLIED MATERIALS INC COM                         | 15,955  | 503,880    | 513,751    |
| ARC LAND SAKAMOTO NPV                             | 21,700  | 169,944    | 252,908    |
| ARKEMA EUR10                                      | 3,380   | 192,453    | 324,058    |
| ARMSTRONG WORLD INDS INC NEW COM STK              | 6,531   | 277,463    | 272,343    |
| ARTISAN PARTNERS ASSET MGMT INC CL A CL A         | 10,884  | 376,748    | 324,343    |
| ASAHI GLASS CO NPV                                | 106,000 | 636,485    | 691,193    |
| ASAHI HOLDINGS INC NPV                            | 13,500  | 248,972    | 239,089    |
| ASAHI YUKIZAI CORP NPV                            | 17,000  | 32,390     | 32,375     |
| ASCOM HOLDING AG CHF0.50(REGD)                    | 3,200   | 46,171     | 55,132     |
| ASCOPIAVE EUR1                                    | 105,775 | 225,719    | 285,004    |
| ASPEN TECHNOLOGY INC COM                          | 5,979   | 212,627    | 315,871    |
| ASSURED GUARANTY LTD COMMON STK                   | 12,208  | 343,654    | 436,558    |
| ASTM S.P.A                                        | 31,783  | 417,753    | 309,339    |
| ASTRONICS CORP COM                                | 3,343   | 93,566     | 123,424    |
| AT&T INC COM                                      | 37,714  | 1,287,416  | 1,456,892  |
| ATHENAHEALTH INC COM MON STOCK                    | 11,125  | 1,058,477  | 1,052,425  |
| ATKINS WS GBP0.005                                | 2,226   | 39,753     | 39,020     |
| AUDICODES LTD COM STK                             | 3,316   | 13,778     | 20,758     |
| AUST & NZ BANK GRP NPV                            | 55,918  | 1,049,361  | 1,173,760  |
| AUSTEVOLL SEAFOOD NOK0.50                         | 44,079  | 279,337    | 414,220    |
| AVIVA ORD GBP0.25                                 | 13,755  | 106,632    | 76,819     |
| AXIS CAPITAL HOLDINGS LTD COM USD0.0125           | 4,895   | 218,290    | 298,644    |
| AXWAY SOFTWARE EUR2                               | 1,217   | 30,569     | 37,284     |
| XYZ NPV                                           | 800     | 14,695     | 13,024     |
| BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)    | 5,500   | 561,864    | 661,415    |
| BANCA IFIS EUR1                                   | 9,083   | 158,552    | 221,611    |
| BANCO SANTANDER EUR0.50(REGD)                     | 161,316 | 766,330    | 738,058    |
| BANDO CHEMICAL IND NPV                            | 5,000   | 36,081     | 44,583     |
| BANK OF AMERICA CORP                              | 153,298 | 2,569,220  | 3,237,654  |
| BARCLAYS PLC ORD GBP0.25                          | 443,447 | 1,172,839  | 1,196,455  |
| BARCO NPV                                         | 586     | 48,793     | 44,956     |
| BASF - ORD SHS COMSTK                             | 7,511   | 626,769    | 645,301    |
| BASLER KTBK PTG CHF8.50                           | 1,522   | 118,662    | 95,923     |
| BAUER AG NPV (BR)                                 | 1,186   | 23,662     | 12,971     |
| BEACON ROOFING SUPPLY INC COM                     | 11,120  | 377,566    | 515,857    |
| BED BATH & BEYOND INC COM                         | 4,603   | 258,804    | 206,260    |
| BELDEN INC COM                                    | 14,216  | 533,511    | 1,050,562  |
| BELLUNA CO LTD NPV                                | 38,200  | 105,580    | 214,560    |
| BELLWAY GBP0.125                                  | 17,977  | 484,419    | 548,485    |
| BERENDSEN PLC ORD GBP0.30                         | 26,925  | 336,691    | 297,883    |
| BERKLEY GP HOLDINGS                               | 13,015  | 503,701    | 402,784    |
| BERKLEY W R CORP COM                              | 6,918   | 189,098    | 427,463    |
| BERRY PLASTICS GROUP INC COM                      | 26,900  | 542,416    | 1,338,813  |
| BEST BUY INC COM STK                              | 9,549   | 400,523    | 436,389    |
| BIG LOTS INC COM                                  | 6,421   | 321,635    | 324,967    |
| BINCKBANK N.V. EUR0.10                            | 19,487  | 229,135    | 107,121    |
| BIOGAIA AB SER'B'NPV                              | 468     | 15,050     | 14,422     |
| BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 | 6,320   | 1,195,820  | 1,858,522  |
| BIOTAGE AB NPV                                    | 25,250  | 1,386,969  | 2,162,158  |
| BIRD CONSTR INC COM                               | 7,826   | 16,517     | 39,588     |
| BK LEUMI LE ISRAEL ILS1                           | 12,700  | 132,108    | 87,840     |
| BK OF QUEENSLAND NPV                              | 53,115  | 199,504    | 216,123    |
| BK OF SAGA NPV                                    | 26,102  | 261,542    | 216,769    |
| BKW AG CHF2.50                                    | 69,000  | 198,344    | 167,739    |
| BLOOMSBURY PUBLISHING ORD GBP0.0125               | 5,105   | 172,063    | 230,531    |
| BMC STK HLDGS INC COM                             | 117,495 | 223,636    | 237,446    |
| BML INC NPV                                       | 26,116  | 397,588    | 492,287    |
| BOBST GROUP AG CHF1 (REGD)                        | 12,800  | 200,104    | 295,890    |
|                                                   | 800     | 38,703     | 51,833     |

|                                          |           |           |           |
|------------------------------------------|-----------|-----------|-----------|
| BOIRON EUR1                              | 1,399     | 64,387    | 119,467   |
| BOISE CASCADE CO COM                     | 13,628    | 297,182   | 310,718   |
| BOLIDEN AB NPV                           | 17,761    | 248,002   | 458,262   |
| BONHEUR ASA NOK1.25                      | 2,406     | 15,143    | 15,403    |
| BOVIS HOMES GROUP GBP0.50                | 23,442    | 313,965   | 238,115   |
| BP ORD USD0.25                           | 398,894   | 3,293,061 | 2,289,798 |
| BQE CANT DE GENEVE CHF100 (BR)           | 70        | 20,462    | 20,409    |
| BRIGHTCOVE INC                           | 59,851    | 387,635   | 496,763   |
| BRITISH AMERICAN TOBACCO ORD GBP0.25     | 221       | 13,131    | 12,131    |
| BROADWAY INDL GRP NPV                    | 497,600   | 220,274   | 68,436    |
| BROTHER INDUSTRIES NPV                   | 16,500    | 201,643   | 283,242   |
| BULTEN AB                                | 20,350    | 187,627   | 192,875   |
| BUNKA SHUTTER CO NPV                     | 28,800    | 252,246   | 219,643   |
| BURE EQUITY AB NPV                       | 2,508     | 23,677    | 26,283    |
| CA IMMOBILIEN ANLA NPV                   | 3,933     | 76,289    | 71,761    |
| CA INC COM                               | 8,880     | 285,991   | 283,805   |
| CABCHARGE AUSTRALI NPV                   | 57,166    | 354,906   | 155,855   |
| CAESARSTONE LTD                          | 14,401    | 414,526   | 391,707   |
| CALIAN GROUP LTD COM NPV                 | 1,000     | 18,104    | 18,444    |
| CALTEX AUSTRALIA NPV                     | 15,527    | 390,682   | 344,737   |
| CAMTEK LTD COM STK                       | 7,137     | 20,961    | 21,268    |
| CANADIAN IMP BANK COM NPV                | 2,300     | 171,884   | 181,284   |
| CANFOR PULP PRODS COM NPV                | 3,400     | 43,871    | 25,337    |
| CANON ELECTRONICS NPV                    | 14,500    | 272,286   | 217,350   |
| CANON MARKETING JAPAN INC NPV            | 20,000    | 352,957   | 316,293   |
| CAPE ORD GBP0.25                         | 84,562    | 384,726   | 150,818   |
| CARDIOVASCULAR SYS INC DEL COM           | 21,532    | 220,859   | 520,859   |
| CAREER EDUCATION C COM USD0.01           | 61,302    | 269,183   | 612,407   |
| CARILLION ORD GBP0.50                    | 133,674   | 671,497   | 412,186   |
| CARNIVAL PLC ORD USD1.66                 | 3,531     | 167,523   | 178,406   |
| CARPENTER TECHNOLOGY CORP COM            | 2,031     | 74,516    | 72,649    |
| CARRIZO OIL & GAS INC COM                | 21,196    | 549,829   | 897,439   |
| CASCADES INC COM NPV                     | 10,300    | 69,904    | 89,549    |
| CASTRO MODEL ILS1                        | 243       | 6,792     | 7,048     |
| CATELLA AB SER'BNPV                      | 6,418     | 11,807    | 16,059    |
| CAVIUM INC COM                           | 3,158     | 163,979   | 180,101   |
| CBL & ASSOC PPTY INC COM                 | 22,809    | 330,785   | 270,515   |
| CDN NAT RES LTD COM CDN NAT RES COM STK  | 28,933    | 896,503   | 977,067   |
| CELANESE CORP DEL COM SER A STK          | 4,637     | 319,227   | 367,807   |
| CELLDEX THERAPEUTICS INC NEW COM STK     | 27,009    | 239,624   | 102,904   |
| CEMENTIR HOLDING SPA EUR1                | 10,162    | 46,690    | 39,088    |
| CENTERRA GOLD INC COM NPV                | 9,400     | 42,931    | 48,517    |
| CENTRAL JAPAN RLWY NPV                   | 1,200     | 211,565   | 196,726   |
| CENTROSOLAR GROUP NPV                    | 863       | 150,443   | 97        |
| CEWE STIFTUNG & CO NPV                   | 3,929     | 153,646   | 347,810   |
| CHALLENGER LTD NPV                       | 22,700    | 116,610   | 178,621   |
| CHARACTER GROUP ORD GBP0.05              | 1,970     | 15,165    | 10,707    |
| CHARLE CO LTD NPV                        | 5,600     | 27,428    | 23,738    |
| CHEMRING GROUP ORD GBP0.01(POST SUBD)    | 53,642    | 196,462   | 111,254   |
| CHEN HSONG HOLDING HKD0.10               | 570,000   | 254,166   | 140,357   |
| CHEVRON CORP COM                         | 8,956     | 924,643   | 999,131   |
| CHINA METAL INTL HKD0.01                 | 508,000   | 162,807   | 167,660   |
| CHINA MOBILE LTD HKD0.10                 | 115,500   | 787,901   | 1,260,476 |
| CHINA RES CEMENT HKD0.1                  | 492,000   | 332,582   | 211,220   |
| CHIPOTLE MEXICAN GRILL INC COM STK       | 5,055     | 1,712,974 | 2,003,448 |
| CHORI CO LTD NPV                         | 18,200    | 204,453   | 272,972   |
| CHRISTIAN DIOR SE EUR2                   | 406       | 77,380    | 79,031    |
| CIRCLE OIL ORD EUR0.01                   | 1,028,696 | 310,132   | 8,033     |
| CITIGROUP INC COM NEW COM NEW            | 48,360    | 2,503,835 | 2,727,020 |
| CITIZENS FINL GROUP INC COM              | 39,422    | 994,776   | 1,321,031 |
| CITRIX SYS INC COM                       | 6,480     | 480,075   | 562,010   |
| CLEARWATER PAPER CORP COM STK            | 5,317     | 212,443   | 330,717   |
| CLOSE BROS GROUP ORD GBP0.25             | 21,284    | 397,802   | 362,452   |
| CLP HOLDINGS NPV                         | 133,500   | 784,652   | 1,305,457 |
| CNOOC LTD HKD0.02                        | 998,000   | 1,311,430 | 1,258,332 |
| COCHLEAR LTD NPV                         | 13,000    | 901,672   | 1,140,119 |
| COEUR MNG INC COM NEW COM NEW            | 67,534    | 292,767   | 651,703   |
| COGECO INC SUB-VTG SHS NPV               | 270       | 11,472    | 11,034    |
| COGENT COMMUNICATIONS HLDGS INC          | 28,069    | 404,083   | 1,051,184 |
| COLAS EUR1.50                            | 111       | 16,447    | 16,467    |
| COLLINS FOOD LTD                         | 94,485    | 312,524   | 410,484   |
| COLOPLAST DKK1 B                         | 14,705    | 1,051,696 | 934,892   |
| COLTENE HOLDING AG CHF5(REGD)            | 217       | 14,194    | 14,710    |
| COMMONWEALTH BANK OF AUSTRALIA NPV       | 19,391    | 1,091,131 | 1,126,822 |
| COMP ENG & CONSULT NPV                   | 2,800     | 26,370    | 46,542    |
| COMPASS GROUP PLC ORD GBP0.10625         | 80,814    | 1,178,153 | 1,384,285 |
| COMPUTACENTER ORD GBP0.075555            | 3,613     | 31,047    | 33,111    |
| CONCORDIA FINL GROUP LT                  | 39,700    | 138,906   | 183,091   |
| CONFORMIS INC COM                        | 9,315     | 57,181    | 83,649    |
| CONNECT GRP PLC                          | 91,086    | 234,427   | 162,169   |
| CONSILUM SER'BNPV                        | 11,074    | 109,622   | 106,458   |
| CONSOL ENERGY INC COM                    | 3,026     | 62,406    | 62,275    |
| CONSTANTIN MEDIEN AG ORD NPV             | 7,250     | 13,847    | 13,728    |
| CONTROL4 CORP COM                        | 32,892    | 329,431   | 376,284   |
| COOPER COS INC COM NEW COM NEW           | 6,495     | 383,495   | 1,068,363 |
| COOPER TIRE & RUBBER CO COM, NO PAR      | 5,562     | 224,794   | 213,025   |
| CORP FINANC ALBA EUR1                    | 5,896     | 234,784   | 250,805   |
| COSTCO WHOLESALE CORP NEW COM            | 17,190    | 2,581,357 | 2,580,391 |
| CRCAM NORD DE FRAN EUR3.05 (INVEST CERT) | 2,114     | 42,332    | 39,469    |
| CREDIT CORP GROUP NPV                    | 14,300    | 50,387    | 187,961   |
| CREE INC COM                             | 16,688    | 447,601   | 422,540   |
| CROPENERGIES AG NPV (BR)                 | 9,206     | 48,743    | 45,899    |
| CSE GLOBAL LTD SGD0.05                   | 618,700   | 304,203   | 181,412   |

|                                                                            |           |           |           |
|----------------------------------------------------------------------------|-----------|-----------|-----------|
| CSL LTD NPV                                                                | 17,000    | 575,969   | 1,230,924 |
| CUBIC CORP COM                                                             | 3,552     | 146,707   | 164,458   |
| CVS HEALTH CORP COM                                                        | 79,871    | 7,793,695 | 6,141,281 |
| CYPRESS SEMICONDUCTOR CORP COM                                             | 52,948    | 548,533   | 595,665   |
| CYRUSONE INC COM                                                           | 502       | 25,715    | 21,425    |
| DAIDO KOGYO CO LTD NPV                                                     | 10,000    | 22,720    | 21,238    |
| DAIHATSU DIESEL NPV                                                        | 43,900    | 308,745   | 273,159   |
| DAIHEN CORP NPV                                                            | 53,000    | 188,011   | 333,038   |
| DAIICHI JITSUGYO NPV                                                       | 51,000    | 224,329   | 300,329   |
| DAIKIN INDUSTRIES NPV                                                      | 18,000    | 540,964   | 1,692,659 |
| DAIKOKU DENKI CO NPV                                                       | 14,800    | 249,302   | 221,588   |
| DAITO BANK NPV                                                             | 152,000   | 143,969   | 225,442   |
| DAITO PHARM NPV                                                            | 11,300    | 161,848   | 198,540   |
| DAITO TRUST CONST NPV                                                      | 9,700     | 510,748   | 1,513,164 |
| DAIWA HOUSE INDS NPV                                                       | 32,100    | 779,393   | 916,137   |
| DANA INC COM                                                               | 19,649    | 363,789   | 331,872   |
| DANIELI & C DI RISP EUR1(NON CNV)                                          | 2,738     | 40,038    | 37,264    |
| DANIELI & C EUR1                                                           | 11,002    | 312,525   | 199,573   |
| DANONE EURO.25                                                             | 19,500    | 1,102,807 | 1,227,897 |
| DARLING INGREDIENTS INC COMSTK                                             | 10,284    | 134,350   | 138,937   |
| DART GROUP ORD GBP0.0125                                                   | 27,828    | 55,116    | 165,845   |
| DBS GROUP HLDGS NPV                                                        | 110,000   | 734,422   | 1,347,738 |
| DCM HOLDINGS CO LTD NPV                                                    | 16,300    | 112,278   | 147,772   |
| DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT)                     | 26,063    | 523,486   | 517,611   |
| DEBENHAMS ORD GBP0.0001                                                    | 397,931   | 397,395   | 275,435   |
| DECMIL GROUP LTD COMSTK                                                    | 232,200   | 284,677   | 184,428   |
| DELTA AIR LINES INC DEL COM NEW COM NEW                                    | 15,054    | 515,518   | 725,302   |
| DELTA LLOYD NV EUR0.20                                                     | 132,309   | 861,785   | 762,540   |
| DENSO CORP NPV                                                             | 28,500    | 975,387   | 1,245,601 |
| DERICHEBOURG EUR0.25                                                       | 6,853     | 23,220    | 21,714    |
| DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)                                    | 72,168    | 1,174,734 | 935,895   |
| DEVOTEAM SA EUR0.15                                                        | 531       | 15,236    | 29,437    |
| DEXCOM INC COM                                                             | 10,808    | 200,825   | 705,654   |
| DIAGEO ORD PLC                                                             | 49,000    | 1,573,779 | 1,227,473 |
| D'IETEREN NV NPV                                                           | 8,600     | 372,703   | 338,961   |
| DIGIA PLC NPV                                                              | 4,314     | 12,610    | 13,866    |
| DIMRI BUILDING ILS1                                                        | 1,162     | 17,779    | 16,612    |
| DIOS FASTIGHETER NPV                                                       | 29,697    | 233,973   | 194,613   |
| DIRECT LINE INSURANCE PLC ORD GBP                                          | 11,542    | 52,385    | 50,068    |
| DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01                                 | 71,100    | 411,749   | 324,771   |
| DMX TECHNOLOGIES USD0.05                                                   | 18,200    | 4,032     | 1,385     |
| DOMINION DIAMOND CORP COM                                                  | 12,326    | 105,652   | 117,713   |
| DOMTAR CORP COM NEW COM NEW                                                | 5,851     | 222,821   | 229,769   |
| DOREL INDUSTRIES CLASS'B/SUB-VTG NPV                                       | 4,100     | 111,593   | 112,212   |
| DORO AB NPV                                                                | 5,284     | 34,014    | 31,193    |
| DOWNER EDI LTD NPV                                                         | 16,762    | 47,165    | 70,221    |
| DR PEPPER SNAPPLE GROUP INC COM STK                                        | 3,548     | 200,212   | 307,754   |
| DRAX GROUP ORD GBP0.1155172                                                | 20,491    | 89,449    | 72,606    |
| DRIL-QUIP INC COM                                                          | 6,560     | 337,760   | 370,968   |
| DTS CORP JPY50                                                             | 4,300     | 63,419    | 95,551    |
| DUPONT FABROS TECH INC REIT                                                | 8,230     | 379,054   | 334,632   |
| DURO FELGUERA EUR0.50                                                      | 26,390    | 172,709   | 28,834    |
| DXP ENTERPRISES INC COM NEW STK                                            | 7,886     | 155,354   | 265,679   |
| DYNAM JAPAN HLDGS NPV                                                      | 16,000    | 25,233    | 22,525    |
| E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW | 10,136    | 205,924   | 349,793   |
| E2V TECHNOLOGIES ORD GBP0.05                                               | 40,987    | 65,195    | 89,872    |
| EAGLE MATLS INC COM                                                        | 7,291     | 237,750   | 708,685   |
| EBAY INC COM USD0.001                                                      | 253,119   | 6,175,263 | 7,039,239 |
| ECKERT & ZIEGLER NPV (BR)                                                  | 647       | 15,271    | 16,060    |
| EDISON INTL COM                                                            | 16,563    | 701,721   | 1,139,038 |
| EDWARDS LIFESCIENCES CORP COM                                              | 28,004    | 1,789,817 | 2,320,131 |
| EIGHTEENTH BANK NPV                                                        | 88,000    | 241,341   | 263,355   |
| ELECOM CO NPV                                                              | 8,900     | 124,821   | 153,170   |
| ELECTR ARTS COM                                                            | 11,391    | 249,537   | 902,623   |
| ELECTROLUX AB SER'B/NPV (POST SPLIT)                                       | 35,545    | 950,238   | 830,487   |
| ELICA EUR0.20                                                              | 3,431     | 9,508     | 5,332     |
| ELLIE MAE INC COM STK                                                      | 6,688     | 222,574   | 552,094   |
| ELMOS SEMICONDUCTO NPV                                                     | 1,504     | 29,677    | 22,974    |
| EMPEROR ENTERTAINMENT HOTEL LTD HKD0.0001                                  | 1,010,000 | 204,270   | 252,609   |
| ENCE ENERGIA Y CEL EUR0.90                                                 | 63,565    | 235,742   | 148,683   |
| ENCORE WIRE CORP COM                                                       | 6,984     | 248,003   | 296,820   |
| ENQUEST PLC ORD GBP0.05                                                    | 57,238    | 139,355   | 21,275    |
| ENSCO PLC SHS CLASS A COM                                                  | 97,952    | 1,554,722 | 946,216   |
| ENTERGY CORP NEW COM                                                       | 14,807    | 1,011,021 | 1,017,685 |
| EPWIN GROUP PLC                                                            | 8,407     | 16,968    | 10,346    |
| ERCROS SA EUR0.30                                                          | 20,128    | 38,996    | 39,885    |
| ERSTE GROUP BANK AG NPV                                                    | 21,074    | 604,071   | 586,603   |
| ESPEC Y50                                                                  | 17,600    | 198,536   | 193,539   |
| ESSILOR INTL EUR0.18                                                       | 12,300    | 524,956   | 1,306,089 |
| ESSO(FRANCAISE) EUR7.65                                                    | 1,043     | 74,900    | 38,547    |
| ESUN HOLDINGS LTD HKD0.50                                                  | 40,000    | 6,003     | 3,507     |
| EUROFINS SCIENTIFI EUR0.10                                                 | 291       | 99,210    | 127,475   |
| EUROMICRON AG NPV                                                          | 7,812     | 198,397   | 49,307    |
| EUROPACORP EUR0.34                                                         | 3,091     | 17,712    | 12,755    |
| EVEREST RE GROUP COM                                                       | 5,761     | 566,158   | 1,212,979 |
| EVN AG NPV                                                                 | 13,662    | 212,550   | 155,434   |
| EVONIK INDUSTRIES NPV                                                      | 4,273     | 144,272   | 119,258   |
| EVRAZ GROUP SA ORD USD1                                                    | 170,861   | 309,951   | 511,910   |
| EXELON CORP COM                                                            | 5,309     | 169,176   | 172,596   |
| EXOR EUR1 SUB RIGHTS 09/11/16                                              | 13,490    | -         | -         |
| EXOR SPA EUR1                                                              | 13,490    | 329,714   | 566,827   |
| EXPERIAN ORD USD0.10                                                       | 70,000    | 1,127,230 | 1,320,616 |
| EXXON MOBIL CORP COM                                                       | 28,791    | 2,508,063 | 2,513,454 |

|                                                                |           |           |           |
|----------------------------------------------------------------|-----------|-----------|-----------|
| FACEBOOK INC CL A CL A                                         | 74,649    | 4,152,376 | 8,839,935 |
| FANUC CORP NPV                                                 | 8,000     | 799,996   | 1,355,391 |
| FEDEX CORP COM                                                 | 5,312     | 852,529   | 1,018,151 |
| FEINTOOL INT HLDG CHF10 (REGD)                                 | 224       | 19,656    | 23,265    |
| FENNER ORD GBP0.25                                             | 33,462    | 166,704   | 102,115   |
| FERREXPO PLC ORD GBP0.10                                       | 67,664    | 158,197   | 111,381   |
| FERROGLOBE PLC COM NPV                                         | 106,041   | 969,949   | 1,209,928 |
| FERROGLOBE REPRESENTING SPINOFF EX-DATED11/15/16 HELD AT AGENT | 106,041   | -         | -         |
| FIAT CHRYSLER AUTOMOBILES NV                                   | 16,790    | 173,227   | 129,841   |
| FIBI HOLDINGS ILS1                                             | 1,538     | 24,567    | 26,412    |
| FIDEA HOLDINGS NPV                                             | 249,600   | 466,751   | 420,582   |
| FIDESSA GROUP ORD GBP0.10                                      | 1,565     | 41,716    | 44,210    |
| FINNAIR OYJ NPV                                                | 5,546     | 18,397    | 24,709    |
| FINTECH GROUP AG NPV (REG)                                     | 922       | 14,975    | 13,536    |
| FIRST JUKEN CO NPV                                             | 16,400    | 242,182   | 217,477   |
| FISHER & PAYKEL ORD DEFD DELIVERY                              | 4,532     | 26,422    | 26,276    |
| FLEURY MICHON EUR3.05                                          | 249       | 17,848    | 15,003    |
| FLEX LTD FLEX LTD                                              | 48,570    | 430,090   | 691,637   |
| FMC CORP COM (NEW)                                             | 12,732    | 400,825   | 714,520   |
| FONCIERE DES MURS EUR4                                         | 5,573     | 153,733   | 151,934   |
| FORTESCUE METALS GRP LTD NPV                                   | 60,101    | 231,951   | 260,661   |
| FORTINET INC COM                                               | 14,447    | 286,755   | 434,855   |
| FOSTER ELECTRIC CO NPV                                         | 10,400    | 199,477   | 192,402   |
| FOUNTAIN SET HLDGS NPV                                         | 176,000   | 23,630    | 22,917    |
| FRED OLSEN ENERGY NOK20                                        | 19,768    | 560,170   | 31,348    |
| FSE ENGINEERING HO HKD0.1                                      | 47,000    | 15,205    | 15,451    |
| FUJI KIKO CO LTD NPV                                           | 3,300     | 15,252    | 12,164    |
| FUJI PHARMA CO LTD NPV                                         | 15,200    | 319,201   | 352,170   |
| FUJI SOFT INC NPV                                              | 12,000    | 214,193   | 279,398   |
| FUJIBO HOLDINGS NPV                                            | 8,800     | 201,127   | 275,326   |
| FUJIKURA NPV                                                   | 61,100    | 333,760   | 330,850   |
| FUJIMORI KOGYO CO NPV                                          | 9,900     | 238,204   | 240,061   |
| FUJITSU FRONTTECH NPV                                          | 1,200     | 14,636    | 15,239    |
| FUJITSU GENERAL NPV                                            | 3,000     | 42,222    | 59,292    |
| FUJITSU Y50                                                    | 157,000   | 891,338   | 929,778   |
| FUKUDA DENSHI CO NPV                                           | 4,300     | 175,841   | 235,859   |
| FURUKAWA ELECTRIC NPV                                          | 14,000    | 303,714   | 434,332   |
| FURUSATO INDUSTRIE NPV                                         | 1,100     | 14,192    | 15,485    |
| FUTURE BRIGHT HOLD HKD0.1                                      | 302,000   | 113,790   | 35,820    |
| FUYO GENERAL LEASE NPV                                         | 6,300     | 251,598   | 298,565   |
| FYFFES ORD EUR0.06                                             | 185,879   | 80,474    | 287,883   |
| GALLIFORD TRY ORD GBP0.50                                      | 26,400    | 408,318   | 416,920   |
| GAS NATURAL SDG EUR1                                           | 23,363    | 475,115   | 400,253   |
| GEN MTRS CO COM                                                | 17,088    | 582,909   | 590,049   |
| GENERAC HLDGS INC COM STK                                      | 18,075    | 580,451   | 740,714   |
| GENTRACK GROUP LTD                                             | 5,863     | 14,346    | 14,961    |
| GENWORTH FINL INC COM CL A COM CL A                            | 67,024    | 285,623   | 286,863   |
| GILEAD SCIENCES INC                                            | 14,039    | 1,358,130 | 1,034,674 |
| GIVAUDAN SA CHF10                                              | 725       | 1,314,361 | 1,289,648 |
| GLENORE PLC ORD USD0.01                                        | 54,761    | 142,830   | 191,093   |
| GLOBAL EAGLE ENTERTAINMENT INC                                 | 95,819    | 1,114,699 | 615,158   |
| GLOBAL PMTS INC COM                                            | 5,323     | 146,633   | 364,892   |
| GOGO INC COM                                                   | 39,009    | 611,332   | 366,295   |
| GOLDEN RESOURCES HKD0.10                                       | 2,206,000 | 151,134   | 133,669   |
| GOODYEAR TIRE & RUBBER CO COM                                  | 27,263    | 865,747   | 836,701   |
| GPO CATALANA OCCID EUR0.30                                     | 9,492     | 279,893   | 285,258   |
| GRAMMER AG NPV                                                 | 10,498    | 354,791   | 521,122   |
| GRANDY HOUSE CORPO NPV                                         | 6,000     | 20,294    | 20,010    |
| GRANITE CONST INC COM                                          | 4,794     | 201,782   | 282,798   |
| GREEN DOT CORP COM STK                                         | 19,593    | 384,068   | 472,387   |
| GREENHILL & CO INC COM                                         | 12,715    | 294,406   | 352,206   |
| GTT EUR0.01                                                    | 9,100     | 305,524   | 309,484   |
| GUANGNAN(HLDGS) NPV                                            | 813,000   | 177,007   | 99,573    |
| GUERBET EUR1                                                   | 2,352     | 153,132   | 145,933   |
| GUNNEBO AB SEK5                                                | 40,555    | 205,343   | 175,715   |
| GUOCO GROUP USD0.50                                            | 3,000     | 33,803    | 33,649    |
| GURIT HOLDING AG CHF50 (BR)                                    | 300       | 252,187   | 244,883   |
| H.LUNDBECK A/S DKK5                                            | 4,606     | 161,092   | 175,739   |
| HAGAG GROUP REAL E ILS0.01                                     | 8,414     | 21,791    | 20,807    |
| HAKUTO CO LTD NPV                                              | 6,600     | 59,132    | 58,154    |
| HAL TRUST UNITS NPV                                            | 232       | 47,586    | 42,399    |
| HALDEX AB NPV                                                  | 21,716    | 184,660   | 270,509   |
| HALFORDS GROUP ORD GBP0.01                                     | 43,432    | 239,888   | 185,800   |
| HANG LUNG PROPERTIES HKD1                                      | 450,000   | 1,515,596 | 1,014,098 |
| HANNOVER RUECK SE ORD NPV(REGD)                                | 8,736     | 848,469   | 928,105   |
| HARBOES BRYGGERI SER'B'DKK10                                   | 5,217     | 121,482   | 105,625   |
| HARGREAVES SERVICE ORD GBP0.10                                 | 19,175    | 221,507   | 51,149    |
| HARIMA CHEMICALS GROUP, INC                                    | 3,900     | 23,545    | 24,404    |
| HARMAN INTL INDS INC NEW COM STK USD0.01                       | 5,892     | 191,414   | 644,408   |
| HARTFORD FINL SVCS GROUP INC COM                               | 4,250     | 190,071   | 200,260   |
| HAWAIIAN HOLDINGS INC COM                                      | 21,900    | 784,890   | 1,124,565 |
| HCA HLDGS INC COM                                              | 46,813    | 3,711,697 | 3,318,574 |
| HEARTLAND BANK LIMITED LTD                                     | 275,977   | 235,385   | 297,331   |
| HEIDELBERGER DRUCK ORD NPV                                     | 78,522    | 159,402   | 198,828   |
| HEINEKEN HOLDING EUR1.6 A                                      | 1,226     | 89,964    | 86,213    |
| HEIWA CORP NPV                                                 | 13,800    | 284,939   | 298,054   |
| HELMERICH & PAYNE INC COM                                      | 2,534     | 144,298   | 191,697   |
| HELVETIA HOLDING CHF0.10                                       | 34        | 11,994    | 17,640    |
| HENNES & MAURITZ SER'B'NPV                                     | 36,300    | 841,517   | 1,053,376 |
| HI LEX CORPORATION                                             | 8,100     | 140,546   | 202,456   |
| HIAP SENG ENGINEER NPV                                         | 340,100   | 168,667   | 33,241    |
| HIGH ARCTIC ENERGY SVCS INC                                    | 8,700     | 23,035    | 31,058    |
| HIGH LINER FOODS COM NPV                                       | 3,200     | 45,393    | 47,574    |



|                                                       |           |           |           |
|-------------------------------------------------------|-----------|-----------|-----------|
| HIGHLAND GOLD MINING ORD GBP0.001                     | 307,329   | 311,273   | 496,290   |
| HIRANO TECSEED CO NPV                                 | 2,200     | 17,326    | 23,266    |
| HITACHI NPV                                           | 200,000   | 1,002,621 | 1,069,463 |
| HO BEE LAND LTD                                       | 152,700   | 180,043   | 221,737   |
| HOCK LIAN SENG HLD NPV                                | 42,500    | 13,836    | 11,423    |
| HONG KONG & CHINA GAS HKD0.25                         | 685,000   | 897,064   | 1,275,215 |
| HONG LEONG ASIA NPV                                   | 13,200    | 16,529    | 6,405     |
| HORNBAACH BAUMARKT ORD NPV                            | 421       | 16,566    | 12,422    |
| HORNBAACH HLDG KGAA NPV                               | 3,164     | 214,945   | 212,827   |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT    | 14,149    | 400,718   | 410,250   |
| HOST HOTELS & RESORTS INC REIT                        | 38,939    | 683,449   | 694,672   |
| HP INC COM                                            | 27,299    | 415,060   | 420,405   |
| HSBC HLDGS ORD USD0.50(UK REG)                        | 365,360   | 2,474,319 | 2,899,566 |
| HUA HONG SEMICONDUCTOR LIMITED NPV                    | 209,000   | 247,740   | 241,154   |
| HUDSON PACIFIC PROPERTIES INC COM                     | 8,892     | 299,526   | 310,064   |
| HUNTINGTON INGALLS INDS INC COM                       | 3,006     | 222,150   | 537,353   |
| IBERDROLA SA EUR0.75                                  | 30,475    | 215,591   | 183,590   |
| I-CABLE COMMUNICAT NPV                                | 165,000   | 13,148    | 17,018    |
| ICON PLC COM                                          | 14,812    | 711,351   | 1,120,380 |
| IG DESIGN GROUP ORD GBP0.05                           | 5,386     | 15,371    | 19,145    |
| ILLUMINA INC COM                                      | 18,447    | 2,825,811 | 2,456,034 |
| IMAX CORP COM                                         | 15,409    | 366,048   | 492,318   |
| IMM GRANDE DISTRIB NPV                                | 308,015   | 254,681   | 206,174   |
| INABATA & CO NPV                                      | 24,700    | 133,052   | 262,076   |
| INCYTE CORP COM                                       | 15,450    | 1,551,886 | 1,580,381 |
| INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) | 37,800    | 460,024   | 1,294,171 |
| INDIVIOR PLC ORD USD0.10                              | 33,890    | 122,821   | 136,596   |
| INFO SVC INTL DENT NPV                                | 2,200     | 18,000    | 35,777    |
| INGREDION INC COM                                     | 4,120     | 363,377   | 483,606   |
| INNOPHOS HLDGS INC COM STK                            | 4,033     | 133,812   | 219,879   |
| INPEX CORPORATION NPV                                 | 120,000   | 2,277,772 | 1,142,657 |
| INSULET CORP COM STK                                  | 28,645    | 403,176   | 963,904   |
| INTEGRATED DEVICE TECHNOLOGY INC COM                  | 20,225    | 235,430   | 473,265   |
| INTEGRATED RESEARC NPV                                | 9,492     | 16,395    | 16,832    |
| INTEL CORP COM                                        | 251,739   | 8,053,497 | 8,735,343 |
| INTERFACE INC COM                                     | 14,679    | 250,565   | 255,415   |
| INTERMED CAP GRP ORD GBP0.2625                        | 50,558    | 307,508   | 428,273   |
| INTERTEK GROUP ORD GBP0.01                            | 18,552    | 869,594   | 762,353   |
| INTUIT COM                                            | 9,686     | 1,067,297 | 1,101,104 |
| INVESTEC ORD GBP0.0002                                | 76,673    | 648,048   | 498,135   |
| INVESTOR AB SER'B'NPV                                 | 31,855    | 1,149,730 | 1,074,830 |
| IPSEN EUR1                                            | 14,603    | 705,825   | 990,641   |
| IPSOS EUR0.25                                         | 3,938     | 123,392   | 114,503   |
| IREN SPA EUR1                                         | 232,474   | 322,771   | 347,718   |
| ITRON INC COM STK NPV                                 | 15,212    | 576,321   | 976,610   |
| JABIL CIRCUIT INC COM                                 | 28,506    | 453,376   | 602,902   |
| JAFCO CO LTD NPV                                      | 19,700    | 773,700   | 682,917   |
| JAPAN POST HOLD CO NPV                                | 6,500     | 85,379    | 80,833    |
| JAPAN SECS FINANCE NPV                                | 10,800    | 44,464    | 51,657    |
| JAPAN TRANSCITY CP NPV                                | 54,000    | 183,026   | 189,091   |
| JARDINE MATHESON HLDGS USD0.25(SING QUOTE)            | 25,800    | 1,511,768 | 1,398,360 |
| JD SPORTS FASHION ORD GBP0.0025                       | 10,265    | 31,667    | 42,708    |
| JETBLUE AWYS CORP COM                                 | 27,890    | 247,839   | 560,310   |
| JIANGNAN GROUP LTD HKD0.01                            | 1,739,000 | 353,742   | 269,034   |
| JK HOLDINGS NPV                                       | 4,000     | 21,010    | 20,993    |
| JOHNSON & JOHNSON COM USD1                            | 28,963    | 2,905,797 | 3,223,582 |
| JOHNSON SERVICE GP ORD GBP0.10                        | 198,031   | 107,933   | 267,832   |
| JPMORGAN CHASE & CO COM                               | 48,476    | 2,702,591 | 3,886,321 |
| K + S AG -REG.SHS- SHS                                | 6,975     | 172,658   | 141,655   |
| K&O ENERGY GROUP I NPV                                | 15,800    | 168,431   | 235,866   |
| KAMEI CORP NPV                                        | 11,300    | 102,319   | 103,534   |
| KANADEN CORP NPV                                      | 3,100     | 24,769    | 27,587    |
| KANEKA CORP NPV                                       | 33,000    | 194,487   | 263,838   |
| KANEKO SEEDS CO NPV                                   | 1,600     | 15,787    | 20,557    |
| KANEMATSU CORP NPV                                    | 147,000   | 244,044   | 243,828   |
| KANEMATSU ELECTRON NPV                                | 1,700     | 30,160    | 36,836    |
| KAPSCH TRAFFICOM NPV                                  | 833       | 25,084    | 35,655    |
| KAR AUCTION SVCS INC COM STK                          | 6,065     | 122,726   | 255,700   |
| KASAI KOGYO CO LTD NPV                                | 1,800     | 8,212     | 19,904    |
| KENDRION EUR2                                         | 11,577    | 345,837   | 328,514   |
| KENKO MAYONNAISE NPV                                  | 5,900     | 131,499   | 166,730   |
| KEYENCE CORP NPV                                      | 2,700     | 542,742   | 1,853,710 |
| KINGMAKER FOOTWEAR HKD0.10                            | 1,097,000 | 240,426   | 292,754   |
| KIRBY CORP COM                                        | 6,138     | 299,661   | 389,456   |
| KITA-NIPPON BANK NPV                                  | 900       | 26,926    | 24,288    |
| KLOVERN AB SER'A' NPV (POST SPLIT)                    | 161,934   | 168,026   | 171,108   |
| KLOVERN AB SER'B' NPV (POST-SPLIT)                    | 291,797   | 258,381   | 303,428   |
| KOMATSU NPV                                           | 27,000    | 775,838   | 624,025   |
| KOMORI CORP NPV                                       | 29,100    | 331,256   | 373,375   |
| KONE CORPORATION NPV ORD 'B'                          | 28,400    | 916,833   | 1,252,066 |
| KPS AG NAMEN -AKT AFTER CAP                           | 1,491     | 16,799    | 19,913    |
| KRATON CORPORATION                                    | 27,759    | 522,282   | 855,810   |
| KUEHNE&NAGEL INTL CHF1 (REGD)                         | 10,900    | 1,671,017 | 1,421,018 |
| KURARAY CO NPV                                        | 18,800    | 243,752   | 266,957   |
| KURODA ELECTRIC NPV                                   | 18,000    | 280,154   | 363,017   |
| KVAERNER ASA NOK0.34                                  | 58,431    | 47,884    | 70,695    |
| KYORIN HOLDINGS INC NPV                               | 13,000    | 261,412   | 274,045   |
| KYOWA EXEO CORP NPV                                   | 25,400    | 225,573   | 360,676   |
| KYOWA LEATHER NPV                                     | 3,300     | 26,595    | 23,024    |
| L E LUNDBERGFORETA SER'B'NPV                          | 8,211     | 417,819   | 472,720   |
| LA DORIA SPA EUR1.38                                  | 9,851     | 125,305   | 76,755    |
| LASSONDE INDUSTRIE CLASS'A'S/VTG NPV                  | 290       | 40,208    | 45,335    |
| LEAR CORP COM NEW COM NEW                             | 5,794     | 444,258   | 750,381   |

|                                                 |           |           |           |
|-------------------------------------------------|-----------|-----------|-----------|
| LECTRA EUR1.00                                  | 616       | 5,843     | 10,168    |
| LEGAL & GENERAL GP ORD GBP0.025                 | 18,209    | 68,590    | 53,645    |
| LEGRAND SA EUR4                                 | 47        | -         | 2,630     |
| LENDINGCLUB CORP COM                            | 118,400   | 2,040,056 | 670,144   |
| LENZING AG NPV                                  | 263       | 31,575    | 33,618    |
| LEONI AG NPV                                    | 4,530     | 238,514   | 143,394   |
| LEUCADIA NATL CORP COM                          | 22,830    | 492,238   | 502,717   |
| LIAN BENG GROUP NPV                             | 608,300   | 171,578   | 188,979   |
| LINCOLN NATL CORP COM                           | 11,510    | 454,597   | 737,791   |
| LINDAB INTL AB NPV                              | 5,169     | 39,143    | 42,580    |
| LINEDATA SERVICES EUR1                          | 6,472     | 186,851   | 291,028   |
| LINTEC CORP NPV                                 | 10,300    | 217,011   | 219,207   |
| LION CORP NPV                                   | 25,000    | 440,320   | 408,092   |
| LIPPO LTD NPV                                   | 7,000     | 4,394     | 4,386     |
| LIU CHONG HING INV NPV                          | 4,000     | 4,992     | 5,569     |
| LLOYDS BANKING GP ORD GBP0.1                    | 5,671,005 | 6,873,686 | 4,100,294 |
| LONMIN ORD USD0.0001                            | 26,503    | 74,226    | 49,504    |
| LONZA GROUP AG CHF1 (REGD)                      | 5,138     | 876,154   | 915,978   |
| LOOKERS GBP0.05                                 | 122,457   | 123,143   | 161,030   |
| L'OREAL EUR0.20                                 | 7,800     | 667,048   | 1,332,566 |
| LOUISIANA-PACIFIC CORP COM                      | 42,521    | 702,463   | 822,356   |
| LOW & BONAR ORD GBP5.0                          | 186,519   | 165,931   | 156,135   |
| LOWES COS INC COM                               | 111,444   | 8,230,049 | 7,862,374 |
| LPL FINL HLDGS INC COM                          | 5,797     | 159,225   | 238,778   |
| LSI INDS INC OHIO COM                           | 24,287    | 242,282   | 238,498   |
| LUCARA DIAMOND COM NPV                          | 34,100    | 81,876    | 82,676    |
| LUM CHANG HLDGS NPV                             | 55,900    | 16,300    | 13,659    |
| LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30     | 7,350     | 1,231,842 | 1,338,724 |
| LYONDELLBASELL IND N V COM USD0.01 CL 'A'       | 14,029    | 1,171,791 | 1,267,099 |
| MACA LIMITED NPV                                | 125,621   | 243,558   | 143,399   |
| MACK CALI RLTY CORP COM REIT                    | 12,376    | 243,569   | 334,771   |
| MACQUARIE GP LTD NPV                            | 17,022    | 960,587   | 1,055,186 |
| MAGNA INTL INC COM NPV                          | 900       | 29,939    | 36,332    |
| MALLINCKRODT PLC COMMON STOCK                   | 1,404     | 89,021    | 73,991    |
| MAN GROUP PLC ORD USD0.03428571428              | 177,178   | 338,197   | 251,029   |
| MANUTAN INTL EUR2                               | 306       | 18,911    | 19,444    |
| MARATHON PETE CORP COM                          | 2,697     | 117,362   | 126,813   |
| MARINEMAX INC COM                               | 19,413    | 315,772   | 364,964   |
| MARS ENGINEERING NPV                            | 12,900    | 220,471   | 232,652   |
| MARSTON'S PLC ORD GBP0.07375                    | 98,584    | 146,192   | 165,665   |
| MARTIN MARIETTA MATLS INC COM                   | 2,186     | 203,146   | 479,718   |
| MASTEC INC COM                                  | 40,966    | 740,795   | 1,554,660 |
| MASTERCARD INC CL A                             | 47,680    | 4,346,405 | 4,872,896 |
| MATSUDA SANGYO NPV                              | 26,500    | 365,755   | 339,782   |
| MAXIM INTEGRATED PRODS INC COM                  | 12,356    | 326,966   | 485,220   |
| MAYR-MELNHOF KARTO NPV                          | 2,229     | 265,674   | 224,866   |
| MC DONALDS CORP COM                             | 42,044    | 4,857,554 | 5,014,588 |
| MCBRIDE ORD GBP0.10                             | 96,283    | 280,367   | 208,714   |
| MCCOLL'S RETAIL GR ORD GBP0.001                 | 79,500    | 177,847   | 173,823   |
| MCJ CO LTD NPV                                  | 43,600    | 135,255   | 386,085   |
| MEDICAL FAC CORP COM STK                        | 3,422     | 53,236    | 42,629    |
| MEGGITT ORD GBP0.05                             | 85,856    | 485,477   | 506,736   |
| MEIKO ELECTRONICS NPV                           | 4,700     | 17,953    | 26,646    |
| MEIWA CORPORATION NPV                           | 5,100     | 16,007    | 16,247    |
| MENZIES(JOHN) ORD GBP0.25                       | 28,546    | 187,594   | 187,243   |
| MERCK & CO INC NEW COM                          | 14,314    | 849,735   | 875,874   |
| MERITOR INC COM                                 | 35,127    | 400,566   | 443,303   |
| MERMAID MARITIME PLACING                        | 181,200   | 13,883    | 18,343    |
| MERUS LABS INTL COM NPV                         | 20,933    | 21,104    | 20,239    |
| METALS X LTD COM STK                            | 33,844    | 131,380   | 16,004    |
| METSA BOARD OYJ                                 | 29,913    | 185,742   | 194,357   |
| MGI COUTIER EUR0.8                              | 622       | 11,080    | 15,671    |
| MICHAEL KORS HOLDINGS LTD COM NPV               | 21,074    | 856,971   | 979,730   |
| MICHELIN (CGDE) EUR2                            | 3,695     | 399,934   | 395,885   |
| MICRO SYSTEMATIONS SER'B'NPV                    | 6,865     | 52,937    | 48,706    |
| MICROSOFT CORP COM                              | 156,740   | 6,847,112 | 9,445,152 |
| MITCHELLS & BUTLERS ORD GBP0.085416             | 65,100    | 224,896   | 184,795   |
| MITSUBISHI CHEM HL NPV                          | 107,000   | 670,117   | 675,646   |
| MITSUBISHI ELEC CP NPV                          | 31,000    | 412,337   | 428,904   |
| MITSUBI SUGAR CO LTD JPY50                      | 15,000    | 274,671   | 312,651   |
| MITSUUROKO GROUP NPV                            | 3,700     | 17,734    | 22,860    |
| MIXI INC NPV                                    | 2,200     | 70,307    | 76,941    |
| MIZRAHI TEFAHOT BANK LTD ILS0.01                | 22,003    | 190,482   | 308,245   |
| MLP AG NPV                                      | 8,673     | 33,001    | 38,614    |
| MOBILEYE NV EUR0.01                             | 36,098    | 1,793,649 | 1,343,929 |
| MODINE MFG CO COM STK                           | 16,443    | 154,211   | 193,205   |
| MONEYSUPERMARKET.C ORD GBP0.0002                | 68,105    | 339,043   | 225,490   |
| MONOLITHIC PWR SYS INC COM                      | 12,018    | 295,450   | 985,957   |
| MONSTER BEVERAGE CORP NEW COM                   | 44,100    | 1,947,925 | 1,973,475 |
| MORGAN ADVANCED MATERIALS PLC                   | 88,500    | 309,816   | 312,034   |
| MQ HOLDING AB NPV                               | 52,492    | 235,127   | 201,849   |
| MR MAX CORPORATION JPY50                        | 6,000     | 16,336    | 21,379    |
| MRC GLOBAL INC COM                              | 18,545    | 367,905   | 373,311   |
| MTU AERO ENGINES A NPV (REGD)                   | 4,746     | 431,957   | 499,277   |
| MURATA MANUFACTURING CO. NPV                    | 5,600     | 641,545   | 758,085   |
| MYER HOLDINGS LTD NPV                           | 119,077   | 324,113   | 112,175   |
| MYRIAD GENETICS INC COM                         | 18,961    | 485,319   | 316,459   |
| N V R INC COM                                   | 6         | 8,349     | 9,570     |
| NABORS INDUSTRIES COM USD0.10                   | 55,237    | 728,368   | 889,316   |
| NATL EXPRESS GRP ORD GBP0.05                    | 69,462    | 280,672   | 308,784   |
| NCC SER'B'NPV                                   | 2,309     | 53,110    | 55,099    |
| NEC NETWORKS AND SYSTEM INTEGRATION CORPORATION | 11,700    | 270,548   | 212,447   |
| NESTE OYJ NPV                                   | 32,114    | 694,017   | 1,320,078 |

|                                               |           |           |           |
|-----------------------------------------------|-----------|-----------|-----------|
| NESTLE SA CHF0.10(REGD)                       | 49,294    | 3,031,713 | 3,309,979 |
| NETFLIX INC COM STK                           | 26,575    | 2,839,965 | 3,109,275 |
| NEWAYS ELEC INT NV EUR0.50                    | 1,642     | 16,313    | 15,588    |
| NEWCREST MINING LTD NPV                       | 23,609    | 325,709   | 340,846   |
| NEWMARKET GOLD INC NEW COM                    | 13,231    | 16,566    | 35,129    |
| NICHIBAN CO LTD NPV                           | 2,000     | 9,079     | 14,832    |
| NICHI-IKO PHARM NPV                           | 10,400    | 190,796   | 144,301   |
| NICHIREKI CO LTD NPV                          | 2,900     | 25,679    | 23,033    |
| NICHIRIN CO LTD NPV                           | 1,000     | 13,859    | 15,420    |
| NIHON UNISYS NPV                              | 2,600     | 32,082    | 32,219    |
| NIHON YAMAMURA GLA NPV                        | 66,000    | 104,179   | 111,212   |
| NIKON CORP JPY50                              | 9,000     | 132,041   | 132,696   |
| NIPPON CHEMI-CON NPV                          | 40,000    | 54,842    | 81,443    |
| NIPPON FILCON CO NPV                          | 4,100     | 20,432    | 20,654    |
| NIPPON PILLAR PACK NPV                        | 27,100    | 217,701   | 289,920   |
| NIPPON STEEL & SUMIKIN BUSSAN NPV             | 9,300     | 292,162   | 360,753   |
| NIPPON SYSTEMWARE NPV                         | 5,400     | 51,859    | 70,376    |
| NIPPON TELEGRAPH & TELEPHONE CORP NPV         | 31,500    | 688,368   | 1,278,577 |
| NIPRO CORP NPV                                | 28,200    | 357,377   | 311,340   |
| NISSIN SUGAR CO LTD                           | 14,700    | 105,396   | 206,544   |
| NISSUI PHARM CO NPV                           | 9,000     | 100,588   | 94,783    |
| NOBLE CORP PLC COMMON STOCK                   | 22,594    | 323,188   | 140,535   |
| NOMURA RL EST INC NPV                         | 12,200    | 205,455   | 198,292   |
| NORTH AMERN ENERGY PARTNERS INC COM           | 4,558     | 25,756    | 16,409    |
| NORTH PACIFIC BANK NPV                        | 66,700    | 198,231   | 262,246   |
| NORTHGATE ORD GBP0.50                         | 52,276    | 321,355   | 273,827   |
| NORTHROP GRUMMAN CORP COM                     | 4,729     | 469,397   | 1,180,595 |
| NOVAE GROUP PLC                               | 33,724    | 298,963   | 347,612   |
| NOVARTIS AG CHF0.50 (REGD)                    | 74,836    | 5,207,005 | 5,160,977 |
| NOVO-NORDISK AS DKK0.2 SERIES'B'              | 25,000    | 302,122   | 848,352   |
| NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT  | 16,700    | 678,932   | 566,223   |
| NOZAWA CORPORATION NPV                        | 2,000     | 17,688    | 18,149    |
| NRG ENERGY INC COM NEW                        | 12,663    | 143,596   | 143,598   |
| NSL LTD NPV                                   | 13,300    | 17,130    | 14,856    |
| NTT DATA CORP NPV                             | 10,300    | 487,159   | 514,345   |
| NU SKIN ENTERPRISES INC CL A CL A             | 7,340     | 299,142   | 383,001   |
| NUANCE COMMUNICATIONS INC COM                 | 26,692    | 393,076   | 432,677   |
| NZ REFINING CO NPV                            | 139,211   | 256,906   | 254,576   |
| OBAYASHI ROAD CORP NPV                        | 32,400    | 149,997   | 200,749   |
| OCEANEERING INTL INC COM                      | 24,191    | 851,262   | 644,690   |
| OMEGA HEALTHCARE INVS INC REIT                | 20,209    | 715,114   | 595,357   |
| OMV AG NPV                                    | 12,630    | 446,369   | 408,569   |
| ON SEMICONDUCTOR CORP COM                     | 29,750    | 222,098   | 350,455   |
| ORACLE CORP COM                               | 174,989   | 7,097,105 | 7,032,808 |
| ORBOTECH LTD SH COM                           | 13,900    | 312,922   | 440,213   |
| ORION CORPORATION SER'B'NPV                   | 32,749    | 1,170,264 | 1,393,774 |
| ORIOR AG CHF4.00 (REGD)                       | 906       | 63,363    | 68,618    |
| OUTOKUMPU OYJ SER'A'NPV                       | 65,120    | 455,146   | 503,588   |
| OVERSEA-CHINESE BANKING CORPORATION SGD0.5    | 73,900    | 577,402   | 468,453   |
| OWENS CORNING NEW COM STK                     | 21,097    | 1,077,368 | 1,083,964 |
| OZ MINERALS LTD COMSTK                        | 117,412   | 490,056   | 682,721   |
| PACWEST BANCORP DEL COM                       | 17,200    | 764,884   | 881,500   |
| PALO ALTO NETWORKS INC COM USD0.0001          | 15,370    | 2,321,802 | 2,065,267 |
| PAN AFRICAN RES ORD GBP0.01                   | 1,171,071 | 242,933   | 285,312   |
| PANASONIC CORP                                | 58,800    | 589,957   | 600,669   |
| PAPELES Y CART EUR EUR2                       | 58,450    | 312,187   | 309,399   |
| PAPYLESS CO NPV                               | 1,100     | 22,043    | 39,870    |
| PARAGON GRP OF COS ORD GBP1                   | 50,766    | 134,900   | 231,762   |
| PATHEON N V COM USD0.01                       | 2,737     | 76,804    | 74,884    |
| PATRIZIA IMMO AG NPV (REGD)                   | 2,168     | 52,640    | 35,578    |
| PATTERSON-UTI ENERGY INC COM                  | 31,804    | 649,819   | 848,213   |
| PAYPAL HLDGS INC COM                          | 138,058   | 4,823,363 | 5,422,918 |
| PENDRAGON ORD GBP0.05                         | 417,418   | 264,905   | 159,064   |
| PEPSICO INC COM                               | 11,031    | 1,102,749 | 1,104,203 |
| PER AARSLEFF HLDNG SER'B'DKK2                 | 6,443     | 63,222    | 146,983   |
| PEUGEOT SA EUR1                               | 64,988    | 1,060,167 | 959,635   |
| PFIZER INC COM                                | 79,846    | 2,712,566 | 2,566,250 |
| PG& E CORP COM                                | 1,899     | 120,651   | 111,661   |
| PGG WRIGHTSON LTD NPV                         | 564,251   | 213,299   | 187,972   |
| PHILIP MORRIS INTL COM STK NPV                | 14,248    | 1,284,666 | 1,257,813 |
| PICO FAR EAST HLDG HKD0.05                    | 901,000   | 151,021   | 281,103   |
| PIEDMONT OFFICE REALTY TRU-A                  | 8,442     | 176,426   | 165,801   |
| POLYTEC HOLDING AG EUR1.00 (BR)               | 2,593     | 21,141    | 25,444    |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT) | 16,369    | 316,373   | 665,400   |
| PORR AG NPV                                   | 808       | 21,651    | 30,312    |
| PRIMA MEAT PACKERS NPV                        | 91,000    | 217,544   | 317,855   |
| PRIMORIS SVCS CORP COM                        | 6,228     | 118,571   | 142,808   |
| PROBI AB NPV                                  | 537       | 7,355     | 26,233    |
| PROGRAMMED MAINTEN NPV                        | 111,743   | 255,785   | 130,034   |
| PROSAFE SE PAR EUR 0.25                       | 45,014    | 331,609   | 1,533     |
| PRUDENTIAL FINL INC COM                       | 5,724     | 422,724   | 575,834   |
| PUB SERVICE ENTERPRISE GROUP INC COM          | 17,147    | 694,928   | 708,343   |
| PV CRYSTALOX SOLAR ORD GBP0.052               | 69,959    | 150,908   | 19,667    |
| QAF NPV                                       | 15,400    | 13,990    | 14,138    |
| QANTAS AIRWAYS NPV                            | 420,973   | 1,013,777 | 1,026,418 |
| QINETIQ GROUP ORD GBP0.01                     | 64,408    | 179,324   | 195,545   |
| QORVO INC COM                                 | 19,880    | 1,252,139 | 1,061,791 |
| QT GROUP OYJ NPV                              | 3,114     | 9,582     | 16,682    |
| QUALCOMM INC COM                              | 59,330    | 3,983,872 | 4,042,153 |
| QUANTA SVCS INC COM                           | 31,029    | 756,302   | 1,046,298 |
| QUEST DIAGNOSTICS INC COM                     | 3,526     | 262,858   | 308,384   |
| QUICKLOGIC CORP CDT-COM STK                   | 110,713   | 385,961   | 97,427    |
| RAKUTEN INC NPV                               | 95,500    | 1,482,635 | 945,403   |

|                                              |         |           |           |
|----------------------------------------------|---------|-----------|-----------|
| RAMELIUS RESOURCES NPV                       | 86,081  | 30,234    | 31,800    |
| RANK GROUP PLC ORD GBP0.1388888              | 63,565  | 159,434   | 154,230   |
| RAYMOND JAMES FNCL INC COM STK               | 8,079   | 162,433   | 581,203   |
| RCS MEDIAGROUP NPV                           | 1,137   | 947       | 938       |
| RECKITT BENCK GRP ORD GBP0.10                | 15,000  | 617,743   | 1,267,454 |
| RECTICEL NPV                                 | 36,025  | 242,806   | 214,006   |
| REDROW ORD GBP0.10                           | 105,846 | 491,590   | 540,349   |
| REGENERON PHARMACEUTICALS INC COM            | 5,805   | 1,217,181 | 2,201,488 |
| REGIONS FINL CORP NEW COM                    | 5,511   | 49,919    | 74,619    |
| REINSURANCE GROUP AMER INC COM NEW STK       | 4,990   | 517,827   | 609,030   |
| RELIANCE STL & ALUM CO COM                   | 5,558   | 397,128   | 450,754   |
| RESTAURANT BRANDS. NPV                       | 88,260  | 228,904   | 320,926   |
| RETAIL FOOD GROUP NPV                        | 67,200  | 345,332   | 307,338   |
| REXEL EUR5                                   | 25,120  | 379,138   | 388,784   |
| REZIDOR HOTEL GRP NPV                        | 62,918  | 247,532   | 225,583   |
| RHEINMETALL AG NPV                           | 5,537   | 335,652   | 395,297   |
| RHI AG NPV                                   | 9,204   | 211,430   | 222,464   |
| RICOH LEASING NPV                            | 9,200   | 271,908   | 282,592   |
| RINNAI CORP NPV                              | 7,900   | 749,108   | 674,597   |
| RIO TINTO LIMITED NPV                        | 30,675  | 1,172,260 | 1,308,859 |
| RION CO LTD NPV                              | 14,300  | 178,791   | 189,880   |
| RISO KAGAKU CORP NPV                         | 15,400  | 104,290   | 267,468   |
| RM ORD GBP0.02(POST CONSOLIDATION)           | 66,260  | 168,285   | 104,309   |
| ROCHE HLDGS AG GENUSSSCHEINE NPV             | 5,100   | 1,098,879 | 1,135,002 |
| ROCKY MOUNTAIN DEL COM NPV                   | 2,900   | 19,657    | 20,274    |
| ROGERS CORP COM                              | 10,182  | 374,618   | 756,726   |
| ROTHSCHILD & CO EUR2                         | 7,850   | 211,335   | 178,204   |
| ROWAN COMPANIES PLC                          | 46,255  | 796,175   | 824,264   |
| ROYAL BK OF CANADA COM NPV                   | 20,000  | 1,106,191 | 1,295,255 |
| ROYAL DUTCH SHELL 'ASHS EUR0.07              | 137,462 | 4,232,185 | 3,496,756 |
| RPS GROUP ORD GBP0.03                        | 72,194  | 245,141   | 169,123   |
| RYODEN CORPORATION NPV                       | 19,000  | 104,967   | 123,726   |
| S FOODS INC NPV                              | 14,600  | 119,814   | 346,341   |
| S.W. AIRL CO COM                             | 3,019   | 63,015    | 140,716   |
| SAF HOLLAND EUR0.01 (BR)                     | 21,069  | 258,109   | 291,220   |
| SAINSBURY(J) ORD GBP0.28571428               | 59,526  | 385,325   | 171,799   |
| SAKAI CHEMICAL IND NPV                       | 88,000  | 403,245   | 276,484   |
| SALESFORCE COM INC COM STK                   | 67,750  | 1,460,384 | 4,878,000 |
| SALZGITTER AG ORD NPV                        | 1,952   | 55,278    | 63,839    |
| SAN-AI OIL CO NPV                            | 19,100  | 101,229   | 131,921   |
| SANDERSON FARMS INC COM                      | 6,527   | 584,073   | 526,403   |
| SANDVIK AB NPV                               | 83,737  | 920,408   | 990,477   |
| SANGAMO THERAPEUTICS INC COM                 | 12,966  | 159,092   | 41,491    |
| SANKO METAL INDL NPV                         | 5,000   | 138,311   | 133,398   |
| SANOFI EUR2                                  | 59,772  | 5,624,988 | 4,825,841 |
| SANOI INDUSTRIAL NPV                         | 40,800  | 315,576   | 261,747   |
| SAP SE                                       | 15,100  | 788,723   | 1,263,506 |
| SARAS RAFFINERIE NPV                         | 36,753  | 96,612    | 65,226    |
| SAS AB COMSTK                                | 151,939 | 275,272   | 248,514   |
| SATO SHOJI CORP NPV                          | 4,700   | 35,332    | 33,988    |
| SCALES CORP LT NPV                           | 130,906 | 186,562   | 318,257   |
| SCHLUMBERGER LTD COM COM                     | 21,850  | 1,483,394 | 1,836,493 |
| SCHOUW & CO DKK10                            | 10,627  | 227,595   | 709,113   |
| SCHRODERS VTG SHS GBP1                       | 12,400  | 634,453   | 428,369   |
| SCHWAB CHARLES CORP COM NEW                  | 69,175  | 1,655,025 | 2,674,306 |
| SCOR SE EUR7.876972                          | 18,192  | 471,509   | 578,267   |
| SEACHANGE INTL INC COM                       | 30,311  | 197,952   | 79,112    |
| SEED CO(MACHINERY) NPV                       | 1,000   | 14,818    | 17,298    |
| SELVAAG BOLIG AS NOK2                        | 12,171  | 59,032    | 58,616    |
| SEMTECH CORP COM                             | 7,378   | 163,232   | 207,322   |
| SENIOR HSG PTYS TR SH BEN INT SH BEN INT     | 12,188  | 268,076   | 220,115   |
| SENSHU ELECTRIC CO NPV                       | 15,300  | 212,452   | 236,056   |
| SENSHU IKEDA HLDGS NPV                       | 59,200  | 307,992   | 256,657   |
| SERVICENOW INC COM USD0.001                  | 15,875  | 1,324,183 | 1,320,006 |
| SESA S.P.A NPV                               | 18,192  | 289,599   | 312,050   |
| SGS SA CHF1 (REGD)                           | 625     | 801,846   | 1,253,497 |
| SHIMANO INC NPV                              | 4,900   | 735,815   | 808,030   |
| SHINDENGEN ELECTRC NPV                       | 62,000  | 228,857   | 235,605   |
| SHIN-ETSU CHEMICAL NPV                       | 22,300  | 1,159,455 | 1,655,694 |
| SHIZUOKAGAS CO LTD NPV                       | 3,000   | 18,446    | 20,747    |
| SHOWA SANGYO CO NPV                          | 63,000  | 225,937   | 325,104   |
| SIGNATURE BK NY N Y COM                      | 2,569   | 325,581   | 385,119   |
| SILICON LABORATORIES INC COM                 | 3,612   | 123,108   | 239,656   |
| SILTRONIC AG NPV                             | 805     | 13,186    | 32,326    |
| SILVER SPRING NETWORKS INC COM               | 22,315  | 194,877   | 311,294   |
| SINGAPORE AIRLINES NPV                       | 18,600  | 155,764   | 129,852   |
| SKISTAR AB SER'B'NPV                         | 1,328   | 16,027    | 23,447    |
| SKYWORKS SOLUTIONS INC COM                   | 12,333  | 234,466   | 947,791   |
| SMC CORP NPV                                 | 5,600   | 1,400,513 | 1,598,245 |
| SMITH & NEPHEW ORD USD0.20                   | 84,634  | 929,165   | 1,191,709 |
| SMITH(DS) ORD GBP0.10                        | 46,164  | 244,088   | 226,672   |
| SMURFIT KAPPA GROUP PLC ORD EUR0.001         | 23,300  | 477,267   | 531,408   |
| SOFTCAT PLC ORD GBP0.0005                    | 270     | 1,147     | 1,016     |
| SOGO MEDICAL NPV                             | 6,900   | 156,522   | 210,430   |
| SOJITZ CORPORATION                           | 156,200 | 235,808   | 397,543   |
| SOLITON SYSTEMS K. NPV                       | 1,700   | 18,082    | 18,097    |
| SOUTH32 LTD NPV                              | 391,579 | 490,923   | 784,052   |
| SOUTHWESTERN ENERGY CO COM                   | 11,529  | 109,807   | 130,854   |
| SPAR NORD BANK AS DKK10                      | 25,239  | 279,486   | 264,496   |
| SPAREBANK 1 NORD-NORGE GRUNNFONDSBEVIS NOK50 | 11,778  | 57,137    | 71,251    |
| SPAREBANK 1 SMN NOK25                        | 41,706  | 370,231   | 301,289   |
| SPAREBANK 1 SR BK NOK25                      | 31,855  | 314,769   | 209,544   |
| SPECTRUM ASA COMSTK                          | 1,841   | 14,917    | 5,623     |

|                                                   |           |           |           |
|---------------------------------------------------|-----------|-----------|-----------|
| SPIRIT AEROSYSTEMS HLDGS INC CL A                 | 19,648    | 885,145   | 1,144,496 |
| SPLUNK INC COMSTK COM USD0.001                    | 41,400    | 2,072,256 | 2,385,468 |
| SPONDA OYJ NPV                                    | 131,661   | 583,010   | 566,206   |
| SRA HOLDINGS INC NPV                              | 7,200     | 116,955   | 147,166   |
| STADA ARZNEIMITTEL NPV(REGD) (VINKULIERT)         | 1,361     | 63,436    | 66,542    |
| STATOIL ASA                                       | 53,622    | 1,270,094 | 918,984   |
| STEEL DYNAMICS INC COM                            | 6,155     | 107,313   | 218,379   |
| STERIS PLC NEW STERIS LTD COMSTK                  | 5,806     | 413,485   | 380,932   |
| STMICROELECTRONICS EUR1.04                        | 106,724   | 766,791   | 1,089,560 |
| STOLT-NIELSEN LTD USD1                            | 25,886    | 340,059   | 308,632   |
| STRABAG SE NPV (BR)                               | 11,947    | 330,419   | 402,380   |
| STUART OLSON INC COM STK                          | 3,020     | 14,449    | 12,578    |
| SUBSEA 7 SA USD2                                  | 40,856    | 363,407   | 477,037   |
| SUN TR BANKS INC COM                              | 27,170    | 1,117,031 | 1,411,482 |
| SUNCALL CORP NPV                                  | 18,000    | 78,776    | 80,881    |
| SUNCOR ENERGY INC COM NPV 'NEW'                   | 46,200    | 1,546,386 | 1,469,906 |
| SUNDRUG CO LTD NPV                                | 2,000     | 141,036   | 139,717   |
| SUPREMEX INC COM NPV                              | 9,600     | 38,325    | 36,627    |
| SWATCH GROUP CHF2.25(BR)                          | 44        | 22,649    | 12,911    |
| SWIFT TRANSN CO CL A CL A COM STK                 | 17,002    | 349,557   | 424,540   |
| SWISS LIFE HOLDINGS AG                            | 1,415     | 204,789   | 388,391   |
| SWISS RE AG CHF0.10                               | 3,107     | 277,905   | 285,491   |
| SYNAPTICS INC COM                                 | 3,916     | 143,343   | 213,735   |
| SYNERGIE EUR5                                     | 1,939     | 47,567    | 67,055    |
| SYNGENTA AG CHF0.10 (REGD)                        | 1,700     | 574,997   | 649,026   |
| SYSCO CORP COM                                    | 18,504    | 926,764   | 985,338   |
| TAIKO BANK NPV                                    | 8,000     | 15,418    | 18,395    |
| TAILORED BRANDS INC COM                           | 15,775    | 217,763   | 295,939   |
| TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM | 9,654     | 319,536   | 475,266   |
| TAKIRON CO LTD NPV                                | 55,000    | 204,854   | 242,793   |
| TANDEM DIABETES CARE INC COM                      | 27,334    | 296,370   | 66,968    |
| TARGET CORP COM STK                               | 77,669    | 5,962,611 | 5,999,154 |
| TASSAL GROUP NPV                                  | 81,398    | 166,457   | 229,738   |
| TAUBMAN CTRS INC COM                              | 769       | 56,355    | 55,883    |
| TECHNICOLOR EUR1                                  | 43,719    | 335,728   | 215,654   |
| TECHNOTRANS AG CMN STK                            | 891       | 21,339    | 22,826    |
| TENNECO INC                                       | 2,186     | 62,837    | 128,865   |
| TESCO ORD GBP0.05                                 | 1,967,389 | 7,477,676 | 5,129,962 |
| TESORO CORP                                       | 13,921    | 930,820   | 1,132,473 |
| TESSI EUR2                                        | 1,007     | 88,610    | 159,166   |
| TETHYS OIL AB NPV                                 | 23,442    | 155,189   | 175,840   |
| T-GAIA CORP NPV                                   | 9,300     | 139,818   | 139,322   |
| TGS NOPEC GEOPH.CO NOK0.25                        | 3,300     | 94,142    | 64,851    |
| THE PRICELINE GROUP INC                           | 3,490     | 2,966,925 | 5,247,843 |
| THORN GROUP LTD COMSTK                            | 127,347   | 210,830   | 156,660   |
| TIGERS POLYMER CP NPV                             | 2,500     | 16,154    | 14,722    |
| TIVO CORP COM NPV                                 | 93,651    | 2,078,129 | 1,896,433 |
| TOCALO CO LTD NPV                                 | 15,100    | 262,589   | 328,252   |
| TOCHIGI BANK NPV                                  | 10,000    | 57,130    | 43,618    |
| TOHOKUSHINSHA FILM NPV                            | 9,100     | 57,549    | 54,546    |
| TOKAI RIKI CO NPV                                 | 11,100    | 213,406   | 218,503   |
| TOKIO MARINE HOLDINGS INC NPV                     | 28,500    | 980,175   | 1,225,341 |
| TOKYO ELEC POWER H NPV                            | 110,500   | 685,347   | 412,151   |
| TOKYO KEIKI INC NPV                               | 9,000     | 13,920    | 16,982    |
| TOKYO SEIMITSU CO NPV                             | 13,100    | 260,154   | 370,196   |
| TOKYO TY FINANCIAL GROUP INC                      | 5,400     | 161,267   | 178,902   |
| TOMONY HOLDINGS IN NPV                            | 10,900    | 49,698    | 56,440    |
| TONGDA GROUP HLDGS HKD0.01                        | 1,884,000 | 95,270    | 553,785   |
| TORONTO-DOMINION COM NPV                          | 23,800    | 998,120   | 1,125,216 |
| TOTAL EUR2.5                                      | 27,700    | 1,411,815 | 1,320,965 |
| TOTAL GABON USD17                                 | 132       | 55,805    | 18,224    |
| TOTTORI BANK NPV                                  | 1,000     | 16,572    | 15,569    |
| TOURISM HOLDINGS NPV                              | 367       | 457       | 843       |
| TOWA PHARMACEUTICAL CO. LTD NPV                   | 5,500     | 346,273   | 199,109   |
| TOYO INK SC HLDGS NPV                             | 83,000    | 359,826   | 378,779   |
| TOYO KOHAN CO LTD NPV                             | 61,800    | 230,624   | 203,930   |
| TP ICAP PLC ORD GBP0.25                           | 47,243    | 291,615   | 262,486   |
| TRANSCONTINENTAL CLASS'A/SUB-VTG NPV              | 22,000    | 292,312   | 305,147   |
| TRAVELERS COS INC COM STK                         | 11,079    | 763,902   | 1,255,805 |
| TREX CO INC COM                                   | 7,318     | 106,849   | 481,451   |
| TRINSEO S A COMMON STOCK                          | 8,571     | 489,461   | 501,832   |
| TRONOX LTD SHS CL A                               | 39,392    | 553,335   | 446,705   |
| TT ELECTRONICS ORD GBP0.25                        | 61,840    | 148,794   | 105,850   |
| TUTOR PERINI CORP COM                             | 25,898    | 555,761   | 675,938   |
| TYSON FOODS INC CL A COM (DELAWARE)               | 15,884    | 1,034,832 | 902,370   |
| UBE INDUSTRIES NPV                                | 63,000    | 130,657   | 131,590   |
| UKC HOLDINGS CORP NPV                             | 10,300    | 187,938   | 189,286   |
| ULTRATECH INC EFF 06-10-03                        | 32,811    | 736,667   | 752,028   |
| UMS HLDGS LTD NPV                                 | 653,500   | 142,857   | 278,299   |
| UNDER ARMOR INC CL A                              | 21,525    | 954,702   | 662,970   |
| UNDER ARMOUR INC CL C COM                         | 21,700    | 913,650   | 559,426   |
| UNILEVER NV CVA EUR0.16                           | 13,477    | 560,752   | 541,476   |
| UNIPOL GRUPPO FIN NPV                             | 88,157    | 453,828   | 272,695   |
| UNITED CONTL HLDGS INC COM STK                    | 69,439    | 2,422,899 | 4,787,819 |
| UNITED THERAPEUTICS CORP DEL COM STK              | 8,985     | 828,931   | 1,128,606 |
| UNUM GROUP                                        | 16,993    | 549,233   | 718,294   |
| UNVL DISPLAY CORP COM                             | 11,006    | 372,603   | 601,478   |
| UNVL ELECTRS INC COM                              | 4,878     | 248,862   | 328,533   |
| UPM-KYMMENE CORP NPV                              | 63,983    | 834,015   | 1,466,060 |
| UTOC CORPORATION NPV                              | 5,200     | 18,604    | 18,893    |
| VALERO ENERGY CORP COM STK NEW                    | 21,617    | 1,111,839 | 1,330,743 |
| VALIANT HOLDING AG CHF5.8(REGD)                   | 3,308     | 314,832   | 316,138   |
| VALMET OYJ NPV                                    | 31,207    | 328,226   | 477,034   |

|                                                                             |            |                    |                    |
|-----------------------------------------------------------------------------|------------|--------------------|--------------------|
| VALOR HOLDINGS NPV                                                          | 12,500     | 205,987            | 299,706            |
| VAUDOISE ASSURANCES HOLDINGS CHF25(REGD)(POST SUBD)                         | 575        | 259,742            | 269,818            |
| VEECO INSTRS INC DEL COM                                                    | 31,246     | 723,444            | 832,706            |
| VERBIO AG NPV (BR)                                                          | 10,681     | 53,608             | 79,188             |
| VERIFONE SYSTEMS INC COM                                                    | 5,608      | 167,277            | 94,719             |
| VERISIGN INC COM                                                            | 13,640     | 955,903            | 1,075,514          |
| VERIZON COMMUNICATIONS COM                                                  | 37,314     | 1,866,881          | 1,861,969          |
| VERTU MOTORS PLC ORD GBP0.10                                                | 201,267    | 228,528            | 101,843            |
| VESTAS WIND SYSTEM DKK1                                                     | 12,274     | 991,025            | 810,613            |
| VESUVIUS PLC ORD GBP0.10                                                    | 52,872     | 207,463            | 259,873            |
| VETROPACK HLDG SA CHF50(BR)                                                 | 158        | 322,769            | 248,637            |
| VIB VERMOEGEN AG NPV                                                        | 12,656     | 210,866            | 250,251            |
| VISA INC COM CL A STK                                                       | 198,499    | 9,144,942          | 15,347,943         |
| VISTEON CORP COM NEW COM NEW                                                | 1,740      | 119,145            | 136,886            |
| VITA GROUP LIMITED NPV                                                      | 17,531     | 18,122             | 37,563             |
| VITAL KSK HOLDINGS NPV                                                      | 21,500     | 189,083            | 181,706            |
| VITROLIFE AB NPV                                                            | 3,331      | 71,866             | 133,861            |
| VOESTALPINE AG NPV                                                          | 7,263      | 292,609            | 275,478            |
| VOYA FINL INC COM                                                           | 33,252     | 1,178,647          | 1,292,505          |
| VP BANK AG CHF10 (REGD A SHS)                                               | 37         | 2,917              | 3,741              |
| WABCO HLDGS INC COM STK                                                     | 2,183      | 84,345             | 215,047            |
| WACKER NEUSON SE(REGD)                                                      | 24,233     | 530,878            | 349,221            |
| WAL-MART STORES INC COM                                                     | 8,396      | 601,794            | 591,330            |
| WARABEYA NICHIO HOLDINGS CO L                                               | 9,100      | 183,622            | 191,991            |
| WATSCO INC COM                                                              | 3,929      | 221,822            | 585,421            |
| WEB COM GROUP INC COM                                                       | 7,671      | 132,890            | 122,352            |
| WEBSTER FNCL CORP WATERBURY CONN COM                                        | 7,251      | 259,809            | 359,722            |
| WELLS FARGO & CO NEW COM STK                                                | 151,207    | 8,006,713          | 8,001,874          |
| WESTGOLD RESOURCES NPV                                                      | 16,922     | 107,493            | 17,129             |
| WESTJET AIRLINES VAR VTG & VTG SHS                                          | 151        | 3,941              | 2,365              |
| WESTPAC BKG CORP NPV                                                        | 14,731     | 328,874            | 340,343            |
| WHEELLOCK & COMPANY NPV                                                     | 57,000     | 253,539            | 338,767            |
| WHITBREAD ORD GBP0.76797385                                                 | 23,873     | 1,449,671          | 1,033,205          |
| WIENERBERGER AG NPV                                                         | 1,747      | 31,065             | 30,958             |
| WILLIAM HILL ORD GBP0.10                                                    | 9,636      | 34,930             | 36,274             |
| WINCANTON ORD GBP0.10                                                       | 107,644    | 332,890            | 305,629            |
| WOOLWORTHS LTD NPV                                                          | 58,869     | 1,346,807          | 995,609            |
| WOWOW INC NPV                                                               | 5,400      | 62,034             | 141,890            |
| WPP AUNZ LTD NPV                                                            | 210,542    | 172,874            | 149,337            |
| WPP PLC ORD GBP0.10                                                         | 12,454     | 289,950            | 265,921            |
| WUSTENROT & WURTT E NPV                                                     | 9,564      | 189,280            | 182,112            |
| XEROX CORP COM                                                              | 17,132     | 165,601            | 160,184            |
| XINYI AUTOMOBILE G HKD0.01                                                  | 66,000     | 18,277             | 11,912             |
| XINYI GLASS HLDGS HKD0.1                                                    | 525,000    | 293,975            | 391,213            |
| XTREME DRILLING & COIL SVCS CORP                                            | 100        | 228                | 208                |
| YAMANASHI CHUO BK NPV                                                       | 9,000      | 38,098             | 39,967             |
| YANLORD LAND GROUP NPV                                                      | 25,500     | 21,956             | 24,656             |
| YELLOW PAGES LIMITED COM NPV                                                | 593        | 9,796              | 7,938              |
| YOKOHAMA RUBBER CO NPV                                                      | 14,400     | 261,570            | 261,221            |
| YONGNAM HLDGS NPV (POST-SPLIT)                                              | 213,000    | 155,863            | 28,997             |
| YOROZU CORP NPV                                                             | 12,900     | 203,537            | 182,046            |
| YUASA FUNASHOKU CO NPV                                                      | 6,000      | 15,940             | 15,586             |
| YUM BRANDS INC COM                                                          | 90,271     | 5,237,218          | 5,722,279          |
| YUM CHINA HLDGS INC COM                                                     | 90,271     | 2,074,044          | 2,538,421          |
| YURTEC CORPORATION NPV                                                      | 40,000     | 290,172            | 272,412            |
| YUSHIRO CHEMICAL NPV                                                        | 1,800      | 24,301             | 22,116             |
| ZAPPALLAS INC NPV                                                           | 20,100     | 214,247            | 77,087             |
| ZENKOKU HOSHO CO L NPV                                                      | 5,400      | 172,245            | 183,641            |
| ZUKEN INC NPV                                                               | 1,400      | 13,690             | 13,589             |
| <b>TOTAL COMMON STOCK</b>                                                   |            | <b>508,524,722</b> | <b>578,828,242</b> |
| <b>SHORT-TERM INVESTMENTS AND COMMON COLLECTIVE TRUSTS</b>                  |            |                    |                    |
| * ALLIANCEBERNSTEIN EMERGING MKTS MULTI-ASSET COLLECTIVE TRUST CLASS RRD FD | 7,197,980  | 71,979,802         | 72,051,780         |
| * COLLECTIVE SHORT TERM INVESTMENT FUND                                     | 27,068,201 | 27,068,201         | 27,068,201         |
| DFA SMALL CAP VALUE TRUST                                                   | 28,440     | 13,481,862         | 72,239,195         |
| * NT COLLECTIVE S&P 500 INDEX FUND-NON LENDING                              | 16,185     | 62,182,215         | 119,238,213        |
| WELLS FARGO EMERGING MARKETS EQUITY FUND                                    | 6,545,609  | 73,417,445         | 70,817,593         |
| <b>TOTAL SHORT-TERM INVESTMENTS AND COMMON COLLECTIVE TRUSTS</b>            |            | <b>248,129,524</b> | <b>361,414,982</b> |
| <b>REGISTERED INVESTMENT COMPANY</b>                                        |            |                    |                    |
| ALLIANCEBERNSTEIN HIGH IN                                                   | 12,497,569 | 112,993,682        | 106,979,187        |
| <b>PARTNERSHIP/JOINT VENTURE INTEREST</b>                                   |            |                    |                    |
| DOVER STREET VII (AIV 2) CAYMAN FUND LP                                     | 560,694    | 560,694            | 744,148            |
| DOVER STREET VII CAYMAN FUND                                                | 4,342,241  | 4,342,241          | 4,363,324          |
| HARBOURVEST INTL PVT EQUITYPARTNERS VI -CAYMAN PARTNERSHIP FD LP            | 12,494,415 | 15,737,606         | 15,908,895         |
| PANTHEON EUROPE FUND VI                                                     | 994,000    | 1,242,693          | 2,715,969          |
| PANTHEON USA FUND VIII, LP                                                  | 13,970,027 | 13,970,027         | 20,560,134         |
| REALTY ASSOCIATES FUND IX CORP                                              | 15,161,558 | 15,161,558         | 19,717,159         |
| <b>TOTAL PARTNERSHIP/JOINT VENTURE INTEREST</b>                             |            | <b>51,014,819</b>  | <b>64,009,630</b>  |
| <b>REAL ESTATE</b>                                                          |            |                    |                    |
| JPMCB STRATEGIC PROPERTY FUND                                               | 28,551     | 76,314,057         | 85,578,966         |
| <b>OTHER</b>                                                                |            |                    |                    |
| GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT                               | 37,954     | 37,954             | 37,957             |
| <b>UNALLOCATED CONTRACTS</b>                                                |            |                    |                    |
| * PRINCIPAL LIFE INSURANCE COMPANY - GROUP INSURANCE CONTRACTS              | 668,714    | 668,714            | 668,714            |

**COLLATERAL HELD UNDER SECURITIES LENDING AGREEMENTS**  
 \* CASH COLLATERAL - NT COLLECTIVE SL CORE S/T INV FUND

|                       |             |             |
|-----------------------|-------------|-------------|
| Restricted securities | 301,756,354 | 301,756,354 |
|-----------------------|-------------|-------------|

TOTAL INVESTMENTS  
 \* A party in interest as defined by ERISA.

|                         |                         |
|-------------------------|-------------------------|
| <u>\$ 2,087,613,105</u> | <u>\$ 2,297,963,133</u> |
|-------------------------|-------------------------|

This schedule has been prepared based on information certified as complete and accurate by Northern Trust Company, Trustee.

|                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                    |                                                                                                              |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB</b><br><b>(Form 5500)</b><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><hr/> <small>Department of Labor<br/>Employee Benefits Security Administration</small><br><hr/> <small>Pension Benefit Guaranty Corporation</small> | <b>Single-Employer Defined Benefit Plan</b><br><b>Actuarial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500 or 5500-SF.</b> | <small>OMB No. 1210-0110</small><br><hr/> <b>2016</b><br><hr/> <b>This Form is Open to Public Inspection</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------|

For calendar plan year 2016 or fiscal plan year beginning 12/01/2016 and ending 11/30/2017

► **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.

|                                                                                                                                           |                                                                                                                                                         |     |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| <b>A</b> Name of plan<br>LSC Pension Plan                                                                                                 | <b>B</b> Three-digit plan number (PN) ►                                                                                                                 | 002 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>LSC Communications US, LLC                                    | <b>D</b> Employer Identification Number (EIN)<br>37-1804157                                                                                             |     |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |     |

| <b>Part I Basic Information</b> |                                                                                                                                                                                                                 |                            |                           |
|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|
| <b>1</b>                        | Enter the valuation date: Month <u>12</u> Day <u>01</u> Year <u>2016</u>                                                                                                                                        |                            |                           |
| <b>2</b>                        | Assets:                                                                                                                                                                                                         |                            |                           |
|                                 | <b>a</b> Market value.....                                                                                                                                                                                      | <b>2a</b>                  | 2,092,342,301             |
|                                 | <b>b</b> Actuarial value .....                                                                                                                                                                                  | <b>2b</b>                  | 2,092,342,301             |
| <b>3</b>                        | Funding target/participant count breakdown                                                                                                                                                                      | (1) Number of participants | (2) Vested Funding Target |
|                                 | <b>a</b> For retired participants and beneficiaries receiving payment .....                                                                                                                                     | 10,446                     | 861,934,630               |
|                                 | <b>b</b> For terminated vested participants .....                                                                                                                                                               | 14,032                     | 489,649,856               |
|                                 | <b>c</b> For active participants .....                                                                                                                                                                          | 9,467                      | 450,732,516               |
|                                 | <b>d</b> Total .....                                                                                                                                                                                            | 33,945                     | 1,802,317,002             |
| <b>4</b>                        | If the plan is in at-risk status, check the box and complete lines (a) and (b) <input type="checkbox"/>                                                                                                         |                            |                           |
|                                 | <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                       | <b>4a</b>                  |                           |
|                                 | <b>b</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 ..... | <b>4b</b>                  |                           |
| <b>5</b>                        | Effective interest rate .....                                                                                                                                                                                   | <b>5</b>                   | 6.07%                     |
| <b>6</b>                        | Target normal cost .....                                                                                                                                                                                        | <b>6</b>                   | 10,198,000                |

**Statement by Enrolled Actuary**

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

|                  |                                                                  |                                               |
|------------------|------------------------------------------------------------------|-----------------------------------------------|
| <b>SIGN HERE</b> | <br>Signature of actuary                                         | <u>8/29/2018</u><br>Date<br>1704341           |
|                  | Daniel F. McFall<br>Type or print name of actuary                | Most recent enrollment number<br>847-295-5000 |
|                  | Aon Consulting, Inc.<br>Firm name                                | Telephone number (including area code)        |
|                  | 4 Overlook Point<br>Lincolnshire IL 60069<br>Address of the firm |                                               |

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

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

Schedule SB (Form 5500) 2016  
v. 160205



**Part II Beginning of Year Carryover and Prefunding Balances**

|                                                                                                                                                                     | (a) Carryover balance | (b) Prefunding balance |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b> Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....                                                             | 0                     | 7,437,298              |
| <b>8</b> Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                         | 0                     | 0                      |
| <b>9</b> Amount remaining (line 7 minus line 8).....                                                                                                                | 0                     | 7,437,298              |
| <b>10</b> Interest on line 9 using prior year's actual return of <u>-5.43%</u> .....                                                                                | 0                     | -404,096               |
| <b>11</b> Prior year's excess contributions to be added to prefunding balance:                                                                                      |                       |                        |
| <b>a</b> Present value of excess contributions (line 38a from prior year).....                                                                                      |                       | 0                      |
| <b>b(1)</b> Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.07%</u> ..... |                       | 0                      |
| <b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return.....                                                                 |                       | 0                      |
| <b>c</b> Total available at beginning of current plan year to add to prefunding balance.....                                                                        |                       | 0                      |
| <b>d</b> Portion of (c) to be added to prefunding balance.....                                                                                                      |                       | 0                      |
| <b>12</b> Other reductions in balances due to elections or deemed elections .....                                                                                   | 0                     | 0                      |
| <b>13</b> Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....                                                                         | 0                     | 7,033,202              |

**Part III Funding Percentages**

|                                                                                                                                                                            |           |         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>14</b> Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 115.17% |
| <b>15</b> Adjusted funding target attainment percentage.....                                                                                                               | <b>15</b> | 115.57% |
| <b>16</b> Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 123.07% |
| <b>17</b> If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage. ....                                        | <b>17</b> | %       |

**Part IV Contributions and Liquidity Shortfalls****18** Contributions made to the plan for the plan year by employer(s) and employees:

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|--------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
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|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
| <b>Totals ►</b>          |                                   |                                 | <b>18(b)</b>             | 0                                 | <b>18(c)</b> 0                  |

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

|                                                                                                                        |            |   |
|------------------------------------------------------------------------------------------------------------------------|------------|---|
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years.....                    | <b>19a</b> | 0 |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                     | <b>19b</b> | 0 |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date..... | <b>19c</b> | 0 |

**20** Quarterly contributions and liquidity shortfalls:

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

Liquidity shortfall as of end of quarter of this plan year

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

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

|                                                 |                                                                                                                                              |                        |                        |                                                     |
|-------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|------------------------|------------------------|-----------------------------------------------------|
| <b>21</b> Discount rate:                        |                                                                                                                                              |                        |                        |                                                     |
| <b>a</b> Segment rates:                         | 1st segment:<br>4.43 %                                                                                                                       | 2nd segment:<br>5.91 % | 3rd segment:<br>6.65 % | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b> Applicable month (enter code).....     |                                                                                                                                              |                        |                        | <b>21b</b> 4                                        |
| <b>22</b> Weighted average retirement age ..... |                                                                                                                                              |                        |                        | <b>22</b> 62                                        |
| <b>23</b> Mortality table(s) (see instructions) | <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute |                        |                        |                                                     |

**Part VI Miscellaneous Items**

|                                                                                                                                                                        |                                                                     |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|
| <b>24</b> Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. .... | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>25</b> Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ....                                      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>26</b> Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ....                            | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>27</b> If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment .....                                   | <b>27</b>                                                           |

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

|                                                                                                                                     |           |   |
|-------------------------------------------------------------------------------------------------------------------------------------|-----------|---|
| <b>28</b> Unpaid minimum required contributions for all prior years .....                                                           | <b>28</b> | 0 |
| <b>29</b> Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)..... | <b>29</b> | 0 |
| <b>30</b> Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....                                   | <b>30</b> | 0 |

**Part VIII Minimum Required Contribution For Current Year**

|                                                                                                                                                                                      |                     |                    |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|---------------|
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                     |                    |               |
| <b>a</b> Target normal cost (line 6) .....                                                                                                                                           | <b>31a</b>          | 10,198,000         |               |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           | <b>31b</b>          | 10,198,000         |               |
| <b>32</b> Amortization installments:                                                                                                                                                 | Outstanding Balance | Installment        |               |
| <b>a</b> Net shortfall amortization installment.....                                                                                                                                 | 0                   | 0                  |               |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       | 0                   | 0                  |               |
| <b>33</b> 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 ..... | <b>33</b>           |                    |               |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....                                                           | <b>34</b>           | 0                  |               |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement.....                                                                                                                | 0                   | 0                  | 0             |
| <b>36</b> Additional cash requirement (line 34 minus line 35).....                                                                                                                   | <b>36</b>           | 0                  |               |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....                                                   | <b>37</b>           | 0                  |               |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                     |                    |               |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                       | <b>38a</b>          | 0                  |               |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>          | 0                  |               |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....                                                                       | <b>39</b>           | 0                  |               |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                  | <b>40</b>           | 0                  |               |

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

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

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

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

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

| (a)<br>Age       | (b)<br>Rate | (c)<br>Weight | (d)<br>Product<br>(a) × (b) × (c) |
|------------------|-------------|---------------|-----------------------------------|
| 55.5             | 6.00%       | 1.0000        | 3.33                              |
| 56.5             | 6.00%       | 0.9400        | 3.19                              |
| 57.5             | 6.00%       | 0.8836        | 3.05                              |
| 58.5             | 6.00%       | 0.8306        | 2.92                              |
| 59.5             | 10.00%      | 0.7807        | 4.65                              |
| 60.5             | 10.00%      | 0.7027        | 4.25                              |
| 61.5             | 15.00%      | 0.6324        | 5.83                              |
| 62.5             | 30.00%      | 0.5375        | 10.08                             |
| 63.5             | 20.00%      | 0.3763        | 4.78                              |
| 64.5             | 30.00%      | 0.3010        | 5.82                              |
| 65.5             | 50.00%      | 0.2107        | 6.90                              |
| 66.5             | 30.00%      | 0.1054        | 2.10                              |
| 67.5             | 30.00%      | 0.0738        | 1.49                              |
| 68.5             | 30.00%      | 0.0516        | 1.06                              |
| 69.5             | 30.00%      | 0.0361        | 0.75                              |
| 70               | 100.00%     | 0.0253        | 1.77                              |
| Weighted Average |             |               | 61.97                             |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

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

**Legacy Bowne**

|                                                |                                                                                                                                                          |
|------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|
| Interest Rates for Minimum Funding Purposes    | Based on segment rates with a four-month lookback (as of August 2016), each adjusted as needed to fall within the 25-year average interest rate corridor |
| 1st Segment Rate                               | 4.43%                                                                                                                                                    |
| 2nd Segment Rate                               | 5.91%                                                                                                                                                    |
| 3rd Segment Rate                               | 6.65%                                                                                                                                                    |
| Interest Rates for Maximum Tax Purposes        | Based on segment rates with a four-month lookback (as of August 2016), without regard to the interest rate stabilization                                 |
| 1st Segment Rate                               | 1.51%                                                                                                                                                    |
| 2nd Segment Rate                               | 3.83%                                                                                                                                                    |
| 3rd Segment Rate                               | 4.82%                                                                                                                                                    |
| Cash Balance Interest Crediting Rate           | 3.50%                                                                                                                                                    |
| Optional Payment Form Election Percentage      | 100% election of the lump sum option                                                                                                                     |
| Optional Payment Form Conversion Interest Rate | Same as funding interest rates above for lump sums                                                                                                       |
| Optional Payment Form Conversion Mortality     | Current 417(e) table for lump sums                                                                                                                       |
| Retirement Age                                 |                                                                                                                                                          |
| Active Participants                            | See Table 1                                                                                                                                              |
| Terminated Vested Participants                 | Age 65                                                                                                                                                   |
| Mortality Rates                                |                                                                                                                                                          |
| Healthy and Disabled                           | 2016 static mortality table for annuitants and non-annuitants per section 1.430(h)(3)-1(e)                                                               |
| Withdrawal Rates                               | See Table 2                                                                                                                                              |
| Disability Rates                               | None                                                                                                                                                     |
| Surviving Spouse Benefit                       | It is assumed that 100% of males and 100% of females have an eligible spouse, and that males are three years older than their spouses.                   |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Valuation of Plan Assets

Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.

A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).

Since the LSC Pension Plan spun off from the Bowne Pension Plan on October 1, 2016, there is neither a market value of plan assets as of October 1, 2015 nor as of October 1, 2014. Therefore, the resulting value of plan assets is equal to the market value of assets.

Trust Expenses Included in Target Normal Cost

Based on the prior year's actual plan administrative expenses (excluding PBGC premiums) plus the PBGC premiums for the current year, rounded up to the nearest \$1,000. Given the plan year beginning October 1, 2016 was a short plan year, trust expenses included in target normal cost equal actual plan administrative expenses during the December 1, 2016 plan year (including PBGC premiums), rounded up to the nearest \$1,000.

Participants Over the Age to Commence Required Minimum Distributions

Inactive deferred vested participants who are over the age of 70½ are assumed to be irretrievable. These participants are included in the participant counts but their benefits have been excluded from the calculation of the liabilities.

Actuarial Method

Standard unit credit cost method

Valuation Date

December 1, 2016

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Legacy Retirement Benefit Plan of R.R. Donnelley and Sons Company and Legacy Banta Salaried**

|                                                  |                                                                                                                                                                                                         |
|--------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Optional Payment Form Election Percentage        | 100% election of lump sum option upon termination or retirement for those participants accruing benefits under the Cash Balance formula and 100% election of single life annuity for all other benefits |
| Cash Balance Interest Crediting Rate             | 3.30%                                                                                                                                                                                                   |
| Retirement Age<br>Terminated Vested Participants | Age 62                                                                                                                                                                                                  |
| Disability Rates                                 | Table 3                                                                                                                                                                                                 |
| Surviving Spouse Benefit                         | It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.                                                                    |
| Other Assumptions                                | Same as Legacy Bowne                                                                                                                                                                                    |

**Legacy Banta Hourly**

|                                                  |                                                                                                                                       |
|--------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|
| Optional Payment Form Election Percentage        | Specialty Converting (KCS)—100% election of five-year Certain & Life for normal retirement. Single life annuity for other decrements. |
| Retirement Age<br>Terminated Vested Participants | Age 62                                                                                                                                |
| Disability Rates                                 | Table 3                                                                                                                               |
| Surviving Spouse Benefit                         | It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.  |
| Other Assumptions                                | Same as Legacy Bowne                                                                                                                  |

**Legacy Haddon**

|                          |                                                                                                                                      |
|--------------------------|--------------------------------------------------------------------------------------------------------------------------------------|
| Surviving Spouse Benefit | It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses. |
| Other Assumptions        | Same as Legacy Bowne                                                                                                                 |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Legacy Moore Wallace**

|                                                  |                                                                                                                                                                                                                                          |
|--------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Optional Payment Form Election Percentage        | 100% election of a lump sum for the pension equity and special enhancement benefits.<br><br>100% election of five-year certain and life for all other pre-2005 benefits and 100% election of single life annuity for post-2005 benefits. |
| Retirement Age<br>Terminated Vested Participants | Age 62                                                                                                                                                                                                                                   |
| Surviving Spouse Benefit                         | It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.                                                                                                     |
| Other Assumptions                                | Same as Legacy Bowne                                                                                                                                                                                                                     |

**Legacy Meredith Burda**

|                                                   |                                                                                                                                      |
|---------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|
| Optional Payment Form Election Percentage         | 75% election of 50% J&S option and 25% election of single life annuity                                                               |
| Employee Account Balance Interest Crediting Rate  | 2.00% (expected 120% of Federal Mid-Term Rate)                                                                                       |
| Employee Account Balance Conversion Interest Rate | 4.00% (expected 120% of 30-year Treasury securities interest rate)                                                                   |
| Employee Account Balance Conversion Mortality     | Current 417(e) mortality table for lump sums                                                                                         |
| Retirement Age<br>Terminated Vested Participants  | NRA as defined in Plan Provisions                                                                                                    |
| Withdrawal Rates                                  | N/A                                                                                                                                  |
| Surviving Spouse Benefit                          | It is assumed that 75% of males and 75% of females have an eligible spouse, and that males are three years older than their spouses. |
| Other Assumptions                                 | Same as Legacy Bowne                                                                                                                 |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Table 1

**Retirement Rates**

| <b>Age</b> | <b>Rate</b> |
|------------|-------------|
| 55         | 6.00%       |
| 56         | 6.00%       |
| 57         | 6.00%       |
| 58         | 6.00%       |
| 59         | 10.00%      |
| 60         | 10.00%      |
| 61         | 15.00%      |
| 62         | 30.00%      |
| 63         | 20.00%      |
| 64         | 30.00%      |
| 65         | 50.00%      |
| 66         | 30.00%      |
| 67         | 30.00%      |
| 68         | 30.00%      |
| 69         | 30.00%      |
| 70+        | 100.00%     |



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Table 2—Page 1 of 2

**Withdrawal Rates**

| Age | Years of Service |        |        |        |
|-----|------------------|--------|--------|--------|
|     | 0                | 1–3    | 4      | 5+     |
| 20  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 21  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 22  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 23  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 24  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 25  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 26  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 27  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 28  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 29  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 30  | 25.00%           | 20.00% | 15.00% | 12.00% |
| 31  | 25.00%           | 20.00% | 15.00% | 12.00% |
| 32  | 25.00%           | 20.00% | 15.00% | 12.00% |
| 33  | 25.00%           | 20.00% | 15.00% | 12.00% |
| 34  | 25.00%           | 20.00% | 15.00% | 12.00% |
| 35  | 25.00%           | 20.00% | 15.00% | 10.00% |
| 36  | 25.00%           | 20.00% | 15.00% | 10.00% |
| 37  | 25.00%           | 20.00% | 15.00% | 10.00% |
| 38  | 25.00%           | 20.00% | 15.00% | 10.00% |
| 39  | 25.00%           | 20.00% | 15.00% | 10.00% |
| 40  | 25.00%           | 20.00% | 15.00% | 9.00%  |
| 41  | 25.00%           | 20.00% | 15.00% | 9.00%  |
| 42  | 25.00%           | 20.00% | 15.00% | 9.00%  |
| 43  | 25.00%           | 20.00% | 15.00% | 9.00%  |
| 44  | 25.00%           | 20.00% | 15.00% | 9.00%  |
| 45  | 25.00%           | 20.00% | 15.00% | 7.00%  |
| 46  | 25.00%           | 20.00% | 15.00% | 7.00%  |
| 47  | 25.00%           | 20.00% | 15.00% | 7.00%  |
| 48  | 25.00%           | 20.00% | 15.00% | 7.00%  |
| 49  | 25.00%           | 20.00% | 15.00% | 7.00%  |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Table 2—Page 2 of 2

**Withdrawal Rates**

| Age | Years of Service |        |        |       |
|-----|------------------|--------|--------|-------|
|     | 0                | 1–3    | 4      | 5+    |
| 50  | 25.00%           | 20.00% | 15.00% | 7.00% |
| 51  | 25.00%           | 20.00% | 15.00% | 7.00% |
| 52  | 25.00%           | 20.00% | 15.00% | 7.00% |
| 53  | 25.00%           | 20.00% | 15.00% | 7.00% |
| 54  | 25.00%           | 20.00% | 15.00% | 7.00% |
| 55  | 25.00%           | 20.00% | 15.00% | 6.00% |
| 56  | 25.00%           | 20.00% | 15.00% | 6.00% |
| 57  | 25.00%           | 20.00% | 15.00% | 6.00% |
| 58  | 25.00%           | 20.00% | 15.00% | 6.00% |
| 59  | 25.00%           | 20.00% | 15.00% | 6.00% |
| 60  | 25.00%           | 20.00% | 15.00% | 3.00% |
| 61  | 25.00%           | 20.00% | 15.00% | 3.00% |
| 62  | 25.00%           | 20.00% | 15.00% | 3.00% |
| 63  | 25.00%           | 20.00% | 15.00% | 3.00% |
| 64  | 25.00%           | 20.00% | 15.00% | 3.00% |
| 65+ | 0.00%            | 0.00%  | 0.00%  | 0.00% |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Table 3

**Disability Rates**

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

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Schedule SB, Part V—Summary of Plan Provisions

Legacy Bowne Pension Plan

Effective Date of Original Plan November 1, 1951. Restated effective January 1, 2008 and amended through November 30, 2016.

Eligibility An employee becomes a participant upon completing one year of service.

The plan is closed to new participants as of January 1, 2012.

Normal Retirement  
Eligibility

Age 65

Annual Benefit

The sum of (a) and (b) below:

(a) The participant's frozen December 31, 2007 accrued benefit; and

(b) An amount equal to the actuarial equivalent of the participant's Cash Balance Account converted using applicable IRC section 417(e) interest and mortality:

**Cash Balance Account**

Prior to December 31, 2011, the account was credited at the end of each month with an amount equal to 3% of that month's compensation. After December 31, 2011, the Cash Balance Account will receive no additional compensation credits.

The account is credited at the end of each month with interest based on the 10-Year Treasury Rate plus 25 basis points, subject to a 2% floor and 7% cap.

Early Retirement  
Eligibility

Age 55 and five years of credited service or, if earlier, when a participant with service prior to November 1, 1989 has completed 30 years of service.

Annual Benefit

An amount equal to the actuarial equivalent of the participant's Normal Retirement benefit payable at the participant's early retirement date.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Disability Retirement  
Eligibility

Eligible for a vested benefit

Annual Benefit

An amount equal to the actuarial equivalent of the participant's Normal Retirement benefit payable at the participant's disability retirement date.

Preretirement Death Benefit  
Eligibility

Eligible for a vested benefit

Annual Benefit

**Frozen Accrued Benefit**

If a participant is married, the surviving spouse is entitled to an immediate life annuity equal to one-half of the annuity the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

If a participant is unmarried at the time of his death, his beneficiary is entitled to a lump sum equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity assuming the participant has a spouse the same age.

**Cash Balance Account**

The beneficiary is entitled to the full account balance.

Vested Termination Benefits  
Eligibility

Three years of credited service for the Cash Balance Account and five years of credited service for the frozen accrued benefit.

Annual Benefit

Accrued benefit payable at normal retirement age

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Postponed Retirement  
Eligibility

Age 65

Annual Benefit

**Frozen Accrued Benefit**

An amount equal to the actuarial equivalent frozen accrued benefit payable at the participant's normal retirement date adjusted to the participant's postponed retirement date.

**Cash Balance Account**

The participant will continue to earn pay and interest credits and the balance will be converted at the postponed retirement date.

**Definitions**

Credited Service

Credited service is measured in completed years and months.

Compensation

Compensation including overtime, bonuses, and certain sales incentives prior to January 1, 1996.

Normal Form of Benefit

Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.

Optional Payment Forms

Single life annuity (for married participants), 100%, 50%, or 75% Joint and Survivor Annuity, 10 Year Certain and Life, or a Lump Sum.

Plan Year

December 1 to November 30.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Retirement Benefit Plan of R.R. Donnelley & Sons Company

Effective Date of Original Plan December 31, 1940. Restated effective January 1, 2005. Effective December 31, 2013, the plan was merged into the Bowne Pension Plan.

Eligibility An employee became a participant on the nearest January 1 after attaining age 21 and 1 year of service (1000+ hours).

After December 31, 2011, no additional individuals shall become participants of the plan.

Choice Program Employees hired before January 1, 2002 were offered a choice to either continue accruing benefits under the "Traditional" Pension formula or switch to the new Cash Balance Formula. New employees hired on or after January 1, 2002 accrued benefits under the Cash Balance Formula.

Career Average Effective January 1, 2005 and frozen December 31, 2011, all participants, whether current Traditional or Cash Balance participants, began accruing benefits under the new Career Average Formula. Additionally, all newly hired employees would accrue benefits under this new formula.

**Career Average Formula**

Normal Retirement

Eligibility

Age 65

Benefit

Benefits accrued through December 31, 2004 plus a benefit for each year after 2004 but before 2012 equal to the sum of (a) and (b) below:

(a) 0.70% of pensionable earnings; and

(b) For participants with age plus service points greater than 55, as of January 1, 2005, an additional annual accrual beginning in 2005 of:

| Points | Percent Pensionable Earnings |
|--------|------------------------------|
| 55–64  | 0.25%                        |
| 65+    | 0.50%                        |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement  
Eligibility

Age 55 and five years of vesting service

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by:

- (a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and
- (b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60

Disability Retirement  
Eligibility

Five years of vesting service

Benefit

Benefits continue to accrue during period of disability (frozen at December 31, 2011)

Preretirement Surviving Spouse Benefit  
Eligibility

Five years of vesting service

Benefit

If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

Vested Termination Benefits  
Eligibility

Five years of vesting service

Benefit

Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Cash Balance Formula**

Normal Retirement

Eligibility

Age 65

Annual Benefit

The greater of (a) and (b) below:

- (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or
- (b) The participant's accrued benefit as of December 31, 2001, earned under the provisions of the plan in effect at that time.

Opening Cash Balance Account

A participant's opening cash balance account is zero at date of hire for employees who become participants on or after January 1, 2002. For plan participants prior to January 1, 2002, the opening account was created by converting the December 31, 2001 accrued benefit into an equivalent present value (using 5.50% interest, 1983 GATT mortality, and age 65 retirement).

Pay Credits

The annual pay credit was added to the cash balance account after interest was credited for the year. A participant was eligible for a pay credit if they had earned one year of benefit service (had worked one hour during the year).

The annual pay credit was based on annual pensionable earnings, and was an amount equal to (a) plus (b) below:

- (a) 4% of pensionable earnings less than or equal to 1/2 of the Social Security Wage Base for the year; plus
- (b) 6% of pensionable earnings greater than 1/2 of the Social Security Wage Base for the year

No additional pay credits will be granted after January 1, 2005

Interest Credits

Interest is credited to the account annually. The annual interest rate is the 30-Year Treasury Rate for September of the year prior to the year in which interest is credited.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement  
Eligibility

Age 55 and five years of service

Annual Benefit

The greater of (a) and (b) below:

- (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or
- (b) The participant's accrued benefit as of December 31, 2001, earned under the provisions of the plan in effect at that time, reduced 3.6% per year for each of the first five years by which benefit commencement precedes 65 and 4.8% per year for each of the next five years by which benefit commencement precedes age 60.

Vested Deferred Retirement  
Eligibility

Three years of service

Annual Benefit

The greater of (a) and (b) below:

- (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or
- (b) The participant's accrued benefit as of December 31, 2001 earned under the provisions of the plan in effect at that time, actuarially reduced from age 65

Preretirement Death Benefit  
Eligibility

Eligible for a vested benefit

Annual Benefit

100% of the cash balance account will be paid to the beneficiary if a participant dies before commencement of benefits

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Traditional Formula**

Normal Retirement

Eligibility

Age 65

Benefit

Benefits accrued through December 31, 1997 (date of last past service increase) plus a benefit for each year after 1997 equal to the sum of (a), (b), and (c) below:

- (a) 1.50% of pensionable earnings not in excess of covered compensation; and
- (b) 2.00% pensionable earnings in excess of covered compensation.
- (c) For participants with age plus service points greater than 70, as of January 1, 1999, an additional annual accrual beginning in 1999 of:

| <b>Points</b> | <b>Percent Pensionable Earnings</b> |
|---------------|-------------------------------------|
| 70–74         | 0.15%                               |
| 75–79         | 0.30%                               |
| 80–84         | 0.45%                               |
| 85+           | 0.60%                               |

**Note:** The benefit cannot be less than \$60 per year for members who have 1,000 or more hours of service in a year. Also, members with 38 or more years of service will receive a benefit accrual of 2% of pensionable earnings instead of (a) and (b) above for each year of service in excess of 37 years.

The Pre-Retirement Surviving Spouse Option (PRSSO) Reduction Factor is applied to the December 31, 2001 accrued benefit.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement  
Eligibility

Age 55 and five years of vesting service. Age 55 if hired before January 1, 1995

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by:

- (a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and
- (b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60

Disability Retirement<sup>1</sup>  
Eligibility

25 continuous years of service

Benefit

The accrued normal or early retirement benefit plus an additional one-time accrual of \$600 if the participant's date of termination due to disability is after December 31, 1999.

Preretirement Surviving Spouse Benefit  
Eligibility

Five years of vesting service

Benefit

If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

<sup>1</sup> Historical disability provisions prior to January 1, 2005. See Career Average Formula for current disability provisions.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Vested Termination Benefits  
Eligibility

Five years of vesting service

Benefit

Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form.

Definitions

Vesting Service

All service since date of hire, measured in years and months

Credited Service

All service while participating in the Plan. Credited service is measured in completed years and months

Pensionable Earnings

Compensation including overtime, commissions, bonuses, and elective deferrals.

Normal Form of Benefit

Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.

Optional Payment Forms

Single life annuity (for married participants), 100%, 50%, or 25% Joint and Survivor Annuity, or Social Security level income.

Optional Lump Sum

Participants with accrued benefits under the Cash Balance Formula may elect to receive a lump sum distribution of their benefit upon vested termination.

Social Security Covered  
Compensation Level

The average of the Social Security Wage Base for the 35-year period for someone reaching age 65 in the calendar year of determination.

Social Security Wage Base

This annual amount is the maximum earnings amount on which employees and employers pay the OASDI portion of FICA taxes. It is calculated annually by the Social Security Administration.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Banta Corporation Employees Pension Plan

|                                 |                                                                                                                                                                                                                                                                                                                                                    |
|---------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Effective Date of Original Plan | January 1, 1952. Restated effective August 1, 2003.<br>Effective December 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company.                                                                                                                                                                         |
| Eligibility                     | <p>An employee becomes a participant on the nearest January 1 after attaining age 21 and one year of service (1000+ hours)</p> <p>Employees in a collective bargaining unit are not eligible</p> <p>After December 31, 2011, no additional individuals shall become participants of the plan.</p>                                                  |
| Career Average                  | <p>Effective March 31, 2007 and frozen</p> <p>December 31, 2011, all existing employees began accruing benefits under the new Career Average Formula. The pre-April 1, 2007 final average pay formula only reflects pay and service age as of March 31, 2007. Additionally, all newly hired employees accrued benefits under this new formula.</p> |

**Post-March 31, 2007 Career Average Formula**

Normal Retirement

Eligibility

Age 65

Benefit

The highest percentage of pensionable earnings for each year after March 31, 2007 but before 2012, as follows:

- (a) 1.20% if age plus service grandfather points at March 31, 2007 were greater than or equal to 65 points,
- (b) 0.95% if age plus service grandfather points at March 31, 2007 were greater than or equal to 55 points, or
- (c) 0.70% for all other participants

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement  
Eligibility

Age 55 and five years of vesting service

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by:

- (a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and
- (b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60

Disability Retirement  
Eligibility

Five years of vesting service

Benefit

Benefits continue to accrue during period of disability (frozen at December 31, 2011)

Preretirement Surviving Spouse Benefit  
Eligibility

Five years of vesting service

Benefit

If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

Vested Termination Benefits  
Eligibility

Five years of vesting service

Benefit

Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Pre-April 1, 2007 Final Average Pay Formula**

Normal Retirement

Eligibility

Age 65

Benefit

An annual amount equal to the sum of (a), (b) and (c), but never less than (d):

- (a) 0.89% of participant's final average compensation times years of credited service (maximum 20), plus
- (b) An amount of (i) or (ii) as follows:
  - (i) For participants hired prior to January 1, 1995: 1.07% of the final average compensation times years of credited service in excess of 20 (maximum of 15 years), or
  - (ii) For participants hired after December 31, 1994: 0.89% of the final average compensation times years of credited service in excess of 20 (maximum of 15 years), plus
- (c) 0.50% of the final average compensation in excess of social security covered compensation times years of credited service (maximum of 35 years), but not less than
- (d) \$29.00 times years of credited service

Early Retirement

Eligibility

Pre-April 1, 2007: Age 57 and ten years of vesting service.

Post-April 1, 2007: Age 55 and five years of vesting service.

Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by:

- (a) If the participant's age plus years of service is greater than or equal to 90, 3% per year for each year by which benefit commencement precedes age 62, but not on the excess compensation piece in part (c), otherwise



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Reduction for Early Payment

- (b) If the participant terminated before April 1, 2007 and was at least age 57 with ten years of service or if the participant terminated after April 1, 2007 and was at least age 55 with ten years of service, 6% per year for each year by which benefit commencement precedes age 62, otherwise
- (c) 8% per year for each year by which benefit commencement precedes age 65 to age 62, 6% for each year by which benefit commencement precedes age 62 to age 57, 4% for each year by which benefit commencement precedes age 57.

Disability Retirement  
Eligibility

Fifteen years of vesting service

Benefit

At the participant's normal retirement date, they will receive a benefit based upon their average monthly compensation at disability and credited service from their date of participation to their normal retirement date.

Preretirement Surviving Spouse Benefit  
Eligibility

Five years of vesting service

Benefit

If a participant has five or more years of vesting service at the time of their death, but less than 15 years, the surviving spouse is entitled to an annuity commencing at the earliest date the participant would have been eligible to receive a retirement benefit under the plan. The annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to earliest eligibility, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant has 15 or more years of vesting service at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, unreduced for early retirement. If the spouse is more than five years younger, the benefit will be reduced in the form of a 50% joint and survivor annuity where the spouse is exactly five years younger.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

|                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
|--------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Vested Termination Benefits                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Eligibility                                | Five years of vesting service                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| Benefit                                    | Accrued benefit payable at normal retirement age, or payable at early retirement age with actuarial reductions to the early retirement age. For most deferred affiliates, the benefit is not payable until age 65. For other deferreds that are not deferred affiliates, the reductions are 8% from 65 to 62, 6% from 62 to 57, and 4% from 57 to 55. With ten years of vesting service, the accrued benefit at December 31, 1997, is payable at early retirement using the early retirement benefit reductions. Benefits are payable under the normal form. |
| Definitions                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Vesting Service                            | All service since date of hire, measured in years and months                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Credited Service                           | All service while participating in the Plan. Credited service is measured in completed years and months. Service prior to January 1, 1998 shall be credited on rules applicable at that time it was earned.                                                                                                                                                                                                                                                                                                                                                  |
| Final Average Compensation                 | The average of a participant's five consecutive years' compensation which produce the highest average.                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Compensation                               | Total remuneration paid for services, excluding bonuses and other extraordinary payments, but including compensation deferred under Section 125 or 401(k) plans. Compensation derived from commissions on product sales, taken into account as the minimum of 70% of total compensation or \$100,000.                                                                                                                                                                                                                                                        |
| Normal Form of Benefit                     | Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.                                                                                                                                                                                                                                                                                                                                                                                                                           |
| Optional Payment Forms                     | Single life annuity (for married participants), 100% or 75% Joint and Survivor Annuity, 10-year certain single life annuity or Social Security level income option.                                                                                                                                                                                                                                                                                                                                                                                          |
| Optional Lump Sum                          | Participants with accrued benefits under \$5,000 receive a lump sum distribution of their benefit upon vested termination.                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| Social Security Covered Compensation Level | The average of the Social Security Wage Base for the 35-year period for someone reaching age 65 in the calendar year of determination.                                                                                                                                                                                                                                                                                                                                                                                                                       |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Social Security Wage Base

This annual amount is the maximum earnings amount on which employees and employers pay the OASDI portion of FICA taxes. It is calculated annually by the Social Security Administration.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Banta Hourly Pension Plan—Book Group

Effective Date of Original Plan January 1, 1959. Restated effective January 1, 1999. Effective December 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company.

Eligibility An hourly-paid employee of a participating unit will become a participant on the nearest January 1 after attaining age 21 and one year of service (1000+ hours).

After December 31, 2014, no additional individuals shall become participants of the plan.

Normal Retirement  
Eligibility

Age 65 and five years of service

Benefit

For members of the Maintenance Unit, the monthly pension on a single-life basis is \$33 per month per year of service for terminations on or after February 4, 2008 (frozen at December 31, 2014).

For all other units, the monthly pension on a single-life basis is a frozen amount equal to the participant's accrued benefit at the following rates:

| Unit          | Rate                      | Date Frozen       |
|---------------|---------------------------|-------------------|
| Bookbinders   | \$9.00                    | December 31, 1983 |
| Letterpress   | \$5.50                    | December 31, 1977 |
| Lithographers | \$3.75 (max of \$125/mo.) | December 31, 1983 |

In addition to this frozen amount, the Bookbinders unit is guaranteed a minimum monthly benefit of \$20 per year of Credited Service payable at age 62. The Lithographers unit is guaranteed a minimum of \$16 per month, per year of Credited Service payable at age 65 (reduced 6% per year if payable prior to age 65). Under both minimums, the participant must retire on or after age 62. The minimum is offset by all other company-sponsored pension benefits, including the frozen amount under this plan.

Early Retirement  
Eligibility

Age 60 and 10 years of Vesting Service

Benefit Reduction for Early Payment

Accrued benefit as of early retirement date multiplied by an early retirement factor on an actuarially equivalent basis due to earlier commencement of payments from age 62

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Disability Retirement  
Eligibility

15 years of Vesting Service

Benefit

Commences on the first day of the month coincident with or next following the date of disability, provided all eligibility requirements are met. The benefit payable is equal to the accrued benefit as of the date of disability.

Preretirement Surviving Spouse Benefit  
Eligibility

Five years of Vesting Service

Benefit

If a participant has five or more years of vesting service at the time of their death, but is less than age 60 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 60. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 60, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 60 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

However, if the participant dies after 15 years of Vesting Service, in lieu of the above, the monthly pension payable can be equal to one-half of the monthly amount which the employee would have been entitled to receive if the participant had retired on the day preceding death as if the participant had been eligible for a normal pension on such date. Payments shall commence on the first of the month following the death (without early distribution reductions) of the participant and shall continue for 60 months or until the death of the surviving spouse, if earlier.

Vested Termination Benefits  
Eligibility

Five years of Vesting Service

Benefit

Accrued benefit payable at normal retirement age, or payable at early retirement age actuarially reduced. Benefits are payable under the normal form.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Definitions

Vesting Service

Vesting Service shall be granted for the period after the date of their last period of continuous employment commenced to termination of employment

Credited Service

Eligibility for benefits is determined by a participant's service. Service consists of an employee's last period of continuous employment. Credited Service is used to determine the amount of benefits payable under the Plan. Credited Service shall be granted for the period after the date of their last period of continuous employment commenced to termination of employment.

Accrued Benefit

The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current credited service

Normal Form of Benefit

Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married

Optional Payment Forms

Single life annuity (for married participants), 100% or 75% Joint and Survivor annuity, or Social Security level income option

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Banta Hourly Pension Plan—Danbury

|                                     |                                                                                                                                                                                                                                                                                                                                                                                                             |
|-------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Effective Date of Original Plan     | January 1, 1959. Restated effective January 1, 1999.<br>Effective December 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company                                                                                                                                                                                                                                  |
| Eligibility                         | Hourly employees of Danbury Printing & Litho, Inc. in the collective bargaining unit represented by Graphic Communications International Union Local 298-M, AFL-CIO shall be eligible to participate on the nearest January 1 after attaining age 21 and 1 year of service.                                                                                                                                 |
| Normal Retirement Eligibility       | Age 65 and five years of service                                                                                                                                                                                                                                                                                                                                                                            |
| Benefit                             | Monthly benefit (greater of (i) or (ii) below):<br><br>(i) Monthly annuity on a single-life basis is equal to 0.89% of average monthly compensation plus 0.50% of the excess of average monthly compensation over covered compensation. The sum is to be multiplied by credited service to a maximum of 35 years.<br><br>(ii) Monthly annuity equal to \$17.00 for each year of credited service            |
| Early Retirement Eligibility        | Age 60 and 10 years of Vesting Service                                                                                                                                                                                                                                                                                                                                                                      |
| Benefit Reduction for Early Payment | Accrued benefit payable at normal retirement shall be reduced by 6.0% per year for each year by which benefit commencement precedes age 62. There is no reduction for commencement at age 62 or later.                                                                                                                                                                                                      |
| Disability Retirement Eligibility   | 15 years of Vesting Service                                                                                                                                                                                                                                                                                                                                                                                 |
| Benefit                             | Commencing on the participant's normal retirement date, if then living and still disabled, the normal retirement benefit, payable for life, shall be calculated assuming that service and the monthly rate of basis compensation as of the date of disability with service continued to the normal retirement date. Benefit commences earlier if not eligible for benefits under long-term disability plan. |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Preretirement Surviving Spouse Benefit  
Eligibility

Five years of Vesting Service

Benefit

If a participant has five or more years of vesting service at the time of their death, but is less than age 60 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 60. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 60, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 60 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

However, if the participant dies after 15 years of Vesting Service, in lieu of the above, the monthly pension payable can be equal to one-half of the monthly amount which the employee would have been entitled to receive if the participant had retired on the day preceding death as if the participant had been eligible for a normal pension on such date. Payments shall commence on the first of the month following the death (without early distribution reductions) of the participant and shall continue for 120 months or until the death of the surviving spouse, if earlier.

Vested Termination Benefits  
Eligibility

Five years of Vesting Service

Benefit

Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Definitions

|                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
|------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Vesting Service                    | Total service from date of hire to date of termination<br><br>Vesting service shall not include employment with Danbury Printing & Litho, Inc. prior to March 8, 1994                                                                                                                                                                                                                                                                                                            |
| Credited Service                   | Service after date of employment to termination of employment<br><br>Credited Service will be limited to service on or after January 1, 1999 for Danbury Printing & Litho, Inc.                                                                                                                                                                                                                                                                                                  |
| Final Average Monthly Compensation | The monthly average of the five consecutive years' compensation that gives the highest average. Compensation includes total remuneration paid for services rendered, excluding bonuses and any other extraordinary payments such as expense reimbursements, termination pay and moving pay, but including any compensation deferred under a Section 125 or Section 401(k) plan. Compensation is subject to the limit under IRC Section 401(a)(17) as required.                   |
| Covered Compensation               | A 35-year average of the Maximum Taxable Wages (MTW) under social security. The MTW is the annual limit on wages subject to the FICA tax for social security. The 35-year period ends with the year the employee reaches eligibility for an unreduced social security benefit (age 65, 66, or 67 depending on the year the employee was born). For years after the year of termination and prior to the end of the 35-year period, the MTW from the year of termination is used. |
| Accrued Benefit                    | The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current credited service, final average monthly compensation, and covered compensation                                                                                                                                                                                                                                                    |
| Normal Form of Benefit             | Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married                                                                                                                                                                                                                                                                                                                                                |
| Optional Payment Forms             | Single life annuity (for married participants), 100% or 75% Joint and Survivor annuity, or Social Security level income option                                                                                                                                                                                                                                                                                                                                                   |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Banta Hourly Pension Plan—Specialty Converting (KCS)

|                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
|-------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Effective Date of Original Plan     | January 1, 1959. Restated effective January 1, 1999.<br>Effective December 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company                                                                                                                                                                                                                                                                       |
| Eligibility                         | <p>A person who is employed on an hourly-related basis, who is not an administrative employee, and who is not covered by a collective bargaining agreement between the employer and the International Printing Pressman and Assistants Union will become a participant on the first day of the plan year next following their date of hire.</p> <p>After December 31, 2013, no additional individuals shall become participants of the plan.</p> |
| Normal Retirement Eligibility       | Age 65 and five years of service                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Benefit                             | <p>The monthly amount of normal pension payable is the sum of:</p> <p>\$8.00 for each year of service through December 31, 1991;</p> <p>\$15.00 for each year of service from 1992–2005;</p> <p>\$16.00 for each year of service from 2006–2007;</p> <p>\$18.00 for each year of service from 2008–2009; and</p> <p>\$20.00 for each year of service from 2010–2013.</p>                                                                         |
| Early Retirement Eligibility        | Age 55 and five years of Vesting Service                                                                                                                                                                                                                                                                                                                                                                                                         |
| Benefit Reduction for Early Payment | Accrued benefit payable at normal retirement shall be reduced by 5.0% per year for each year by which benefit commencement precedes age 65                                                                                                                                                                                                                                                                                                       |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Disability Retirement  
Eligibility

Age 50 and 10 years of Vesting Service

Benefit  
Before Normal Retirement

Benefit calculated in the same manner as early retirement benefit including early retirement reductions

After Normal Retirement

Commencing on the participant's normal retirement date, if then living and still disabled, the normal retirement benefit, payable for life, shall be calculated assuming service, as of the date of disability.

Preretirement Surviving Spouse Benefit  
Eligibility

Unless an election is made to the contrary, a preretirement spouse's death benefit is provided in the event of the death of any active participant with 5 years of Vesting Service or a terminated participant who is eligible for a vested retirement benefit.

Benefit

The beneficiary of a participant who dies while in active service is entitled to a lump-sum benefit equal to \$100 times the number of years of service after January 1, 1999 and prior to January 1, 2014, reduced by the amount of any disability benefits received. The lump sum benefit is not to exceed \$2,000.

If a participant does not waive the preretirement survivor coverage, any retirement benefits payable to or on behalf of the participant will be reduced by a coverage charge. The coverage charge is based upon the age of the participant during each year of coverage as follows:

| <b>Attained Age</b> | <b>Percent Reduction</b> |
|---------------------|--------------------------|
| Under 35            | 0.00%                    |
| 35–40               | 0.05%                    |
| 40–45               | 0.10%                    |
| 45–50               | 0.20%                    |
| 50–55               | 0.35%                    |
| 55–65               | 0.50%                    |

If coverage is not waived, the monthly pension payable shall equal 50% of the amount the participant would have received (based on the accrued benefit at death) had the participant elected the joint and survivor annuity and commenced payments at the earliest possible date.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Vested Termination Benefits  
Eligibility

A participant is 100% vested upon completion of 5 years of Vesting Service

Benefit

The termination benefit is equal to the vested accrued benefit, payable in the normal form, commencing at normal retirement date. Optionally, the participant may elect to receive a reduced benefit commencing prior to normal retirement date.

Definitions

Vesting Service

Plan years during which a participant completes not less than 1,000 hours of service

Credited Service

Credited service, used to determine the amount of benefits, is based on the number of 8 hour shifts worked during the plan year. A participant receives a full year of credited service for 250 shifts, or one-tenth of a year for each 25 shifts.

Eight hours of service constitutes a shift worked. Credited service does not include periods of employment (a) prior to January 1, 1960, (b) prior to a participant's most recent date of hire before January 1, 1975, or (c) as a salaried or administrative employee.

Accrued Benefit

The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current Credited Service.

Normal Form of Benefit  
Normal Retirement

Five-year certain and life. If married, 50% joint and survivor annuity

Early, Disabled, or Deferred Retirement Single life annuity. If married, 50% joint and survivor annuity

Optional Payment Forms

Single life annuity, 10-year certain and life, and 75% joint and survivor annuity

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Haddon Craftsmen, Inc. Retirement Plan

Effective Date of Original Plan January 1, 1980. Restated effective January 1, 2000.  
Effective December 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company

Eligibility An employee becomes a participant on the first day of the month coinciding with or next following date of employment, unless they are members of a union represented by a collective bargaining agreement which has not assented to coverage by the Plan. Effective December 31, 1997 only G.C.I.U. employees in Bloomsburg are eligible to become new participants in the plan.

Normal Retirement Eligibility Age 65 and five years of service

Benefit Equal to the sum of the Noncontributory Retirement Income described below, and the Optional Contributory Retirement Income, if any, described below.

A participant's monthly Noncontributory Retirement Income is equal to the product of Benefit Service and the appropriate factor from the following table.

| Group                       | Factor  | Effective Date    |
|-----------------------------|---------|-------------------|
| G.C.I.U                     | \$24.00 | 1/1/09 - 12/31/09 |
| Local 732-C<br>(Bloomsburg) | \$25.00 | Current           |

Com. Com.  
(Allentown)  
Frozen 12/31/1997

Office &  
Management  
(All Locations)  
Frozen 12/31/1997

A participant's monthly Optional Contributory Retirement Income is equal to the benefit accrued under this provision as of December 31, 1988, plus 1/12th of one and 1/2% (.015) of the participant's Compensation earned in each year, after 1988, during which the required Participant Contributions are made.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

|                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|----------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Early Retirement Eligibility                       | Age 55 and 20 years of Vesting Service                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Benefit Reduction for Early Payment                | Actuarial equivalence                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| Disability Retirement Eligibility                  | N/A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Benefit                                            | N/A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Preretirement Surviving Spouse Benefit Eligibility | Three year of Vesting Service                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Benefit                                            | <p>Equal to 50% of the benefit which the deceased participant would have received if they had begun to receive their vested benefits (in the form of a joint and 50% survivor annuity) on the day benefits commence to the surviving spouse. If the deceased participant was eligible for early retirement, those benefits commence immediately; if the participant was not eligible for early retirement, benefits commence when the participant would have become eligible to receive benefits.</p> <p>If the death of a participant is before they are eligible for any other benefits under the Plan, the participant's estate is entitled to the return of their contributions to the Plan, with interest.</p> |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Vested Termination Benefits  
Eligibility

Three years of Vesting Service

Benefit

The deferred benefit, to commence at the participant's Normal Retirement Date, is equal to the sum of (i) the deferred benefit, if any, purchased by their own contributions to the Plan, and (ii) the remainder of an amount determined in the same manner as in Normal Retirement Benefit for the deferred early retirement benefit, multiplied by a vesting percentage from the following table:

| <b>Years of Vesting Service</b> | <b>Rate</b> |
|---------------------------------|-------------|
| Less Than 3                     | 0%          |
| 3                               | 20%         |
| 4                               | 40%         |
| 5                               | 60%         |
| 6                               | 80%         |
| 7 or More                       | 100%        |

If the employment of a participant is terminated before they are eligible for any other benefits under the Plan, the participant is entitled to the return of their contributions to the Plan, with interest.

Post-Retirement Death Benefits

In the event of the death of a participant after retirement, the beneficiary will receive any remaining guaranteed annuity payments, or survivor benefits, depending upon the option selected by the participant. If an option other than a joint and survivor option has been elected, the participant's beneficiary will receive the excess, if any, of the participant's personal contributions (including interest) over the amount of monthly benefits actually paid.

For certain employees insured before January 1, 1962, there is a death benefit of \$5,000. For certain employees insured after January 1, 1962, there is a death benefit of \$1,000. These employees are identified in historical valuation data.

Contributions  
Participant Contributions

Participants who wish to receive benefits from the Optional Contributory Retirement Income portion of the Plan contribute 3% of each year's earnings in excess of \$3,600.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Definitions

Benefit Service

Participants accrue units of Benefit Service for each calendar year during which they have Hours of Service. A full unit of Benefit Service is accrued for each year in which a participant has at least 1,785 Hours of Service; if a participant has less than 1,785 Hours of Service in a year, a pro-rata fraction of a unit of Benefit Service is accrued.

Vesting Service

A participant accrues one year of Vesting Service for each calendar year during which they have at least 1,000 Hours of Service with the Company.

Compensation

Compensation means a participant's total earnings for a year, as reported on Form W-2, subject to limitations under IRS Section 401(a)(17).

Normal Form of Benefit

Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.

Optional Payment Forms

Single life annuity (for married participants), 50, 75, and 100% joint and survivor annuity, or Lump Sum.

Actuarial Equivalence

6.5% and 1971 Group Annuity (Male) Mortality Table with ages set back two years.

Credited Interest

120% of the Federal Mid-Term Rate



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Merged Retirement Income Plan for Employees of R.R. Donnelley Printing Company, L.P. and R.R. Donnelley Printing Company

|                                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
|---------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Effective Date of Original Plan | September 1, 1938. Restated effective August 31, 2010. Effective August 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| Eligibility                     | <p>Nonbargaining class who prior to December 31, 1991, was a participant in the Restated Retirement Income Plan for Non-Bargaining Unit Employees of Meredith Burda Company, Limited Partnership (GA 61148).</p> <p>Employee of the Meredith Burda Corporation and who prior to December 31, 1991, was a participant in the Restated Retirement Income Plan for Employees of Meredith Burda Corporation (GA 8664).</p> <p>After December 31, 1991, no further employee shall be an eligible employee (provided that participants in GA 8664 whose accrued benefits transferred to the plan upon the merger effective August 31, 1997, shall be considered participants).</p> |
| Normal Retirement Eligibility   | Age 65 (Age 62 and 15 years of plan participation for the bargaining class, but no later than age 65)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| Benefit                         | <p>The accrued benefit as of December 31, 1991.</p> <p>Payments received guaranteed to be at least equal to participant's contribution account.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement  
Eligibility

Age 55 and ten years of plan participation or age 62

Benefit Reduction for Early Payment

The reduction factors are:

| <b>Number of Years Early Retirement Date Precedes Normal Retirement Date</b> | <b>Factor</b> |
|------------------------------------------------------------------------------|---------------|
| 1                                                                            | 0.9125        |
| 2                                                                            | 0.8347        |
| 3                                                                            | 0.7653        |
| 4                                                                            | 0.7031        |
| 5                                                                            | 0.6473        |
| 6                                                                            | 0.5971        |
| 7                                                                            | 0.5516        |
| 8                                                                            | 0.5104        |
| 9                                                                            | 0.4732        |
| 10                                                                           | 0.4392        |

Disability Retirement  
Eligibility

Age 55

Benefit

Accrued benefit on disability retirement date reduced to reflect the fact that the disability retirement precedes normal retirement date. Reduction factors are equal to those applied to early retirement.

Preretirement Surviving Spouse Benefit  
Eligibility

Qualified married participant fully or partially vested in an accrued benefit

Benefit

Greater of (a) and (b) below:

(a) Survivor Annuity Death Benefit—Monthly annuity payable to spouse, deferred to participant's earliest retirement date if later than the date of death. If death occurs, the amount paid to the surviving spouse is equal to the amount that would have been paid had the participant terminated employment on the date of death and survived to their earliest retirement date, retired with a qualified joint and 50% survivor annuity in effect, then died the next day.

(b) Single Sum Death Benefit—Lump sum payment of the participant's contribution account on date of death payable to beneficiary.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Vested Termination Benefits  
Eligibility

20% after three years of vesting plus 20% per year thereafter, up to 100%

Benefit

Equal to the sum of (a) and (b) below:

(a) The amount of retirement annuity which could be provided on normal retirement date by the participant's contribution account.

(b) Vesting percentage times the excess of the accrued benefit as of the date of termination over (a) above.

Late Retirement  
Eligibility

Maximum age is 70½

Benefit

Benefit credit continued to be earned until attained age 65. Retirement benefits after age 65 are increased by an amount that can be provided by the accumulation of benefit payments between age 65 and actual retirement.

Readjustment Allowance Benefit  
Eligibility

Active participant who has attained age 62 with five years of service, but not attained age 65, and retires during this period

Benefit

Single sum payment or fixed period installments, not to exceed six months. Monthly compensation multiplied by an adjustment factor based on the participant's attained age, as described in the plan. This allowance benefit is in addition to the other retirement benefits allowed under the plan.

Supplemental Income

The monthly retirement income which a plan member receives at retirement will vary depending upon the investment performance of the separate account. However, a minimum benefit equal to the retirement income paid at retirement is guaranteed. If the variable retirement income is less than the minimum benefit, the difference is paid as a supplemental income.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Definitions

Participant's Contribution Account

Participant's contributions before September 1, 1982 accumulated to date of determination with interest.

Normal Form of Benefit

Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.

Optional Payment Forms

The optional forms of benefit payments are:

- 5 or 10 years certain and life
- Monthly annuity payable as a survivorship life annuity with survivorship percentages of 50, 75 or 100
- Single life annuity with modified cash refund of the Participant's Contribution Account

Participant's Contribution Account Conversion

417(e) mortality and interest on 30-year Treasury securities for the July preceding the 12-month period beginning on September 1 that contains the benefit starting date.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Retirement Income Plan of Moore Wallace North America, Inc.

|                                 |                                                                                                                                                                                                                                                                                                                                                                                                            |
|---------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Effective Date of Original Plan | December 30, 1947. Restated effective January 1, 2010. Effective December 31, 2012, the plan was merged into the Retirement Benefit Plan of R. R. Donnelley & Sons Company.                                                                                                                                                                                                                                |
| Eligibility                     | An employee becomes a participant on attaining age 21 and one year of service. Plan participation is closed to new hires after December 31, 2011.                                                                                                                                                                                                                                                          |
| Benefit Accruals                | Benefit accruals were frozen for all participants as of December 31, 2011.                                                                                                                                                                                                                                                                                                                                 |
| Participant Contributions       | None after January 1, 1972                                                                                                                                                                                                                                                                                                                                                                                 |
| Retirement Income               | <p>Generally applies to service earned prior to July 1, 1997. Employees who met the following criteria as of June 30, 1997 had the option to keep coverage under the Retirement Income Plan formula for service earned through December 31, 2000:</p> <ul style="list-style-type: none"><li>▪ Age 65, or</li><li>▪ Age 50 with 10 years of service, or</li><li>▪ Age 45 with 20 years of service</li></ul> |
| Pension Equity                  | Generally applies to service earned between July 1, 1997 and December 31, 2000. All accruals under this formula were frozen as of December 31, 2000.                                                                                                                                                                                                                                                       |
| Career Average                  | Effective January 1, 2005, all existing employees began accruing benefits under the new Career Average Formula. Additionally, all newly hired employees will accrue benefits under this new formula.                                                                                                                                                                                                       |
| <b>Career Average Formula</b>   |                                                                                                                                                                                                                                                                                                                                                                                                            |
| Normal Retirement               |                                                                                                                                                                                                                                                                                                                                                                                                            |
| Eligibility                     | Age 65                                                                                                                                                                                                                                                                                                                                                                                                     |
| Benefit                         | 0.70% of pensionable earnings for each year after 2004                                                                                                                                                                                                                                                                                                                                                     |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement

Eligibility

Age 55 and five years of vesting service

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by:

- (a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and
- (b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60

Disability Retirement

Eligibility

Five years of vesting service

Benefit

Benefits continue to accrue during period of disability (frozen at December 31, 2011).

Preretirement Surviving Spouse Benefit

Eligibility

Five years of vesting service

Benefit

If a participant has five or more years of vesting service at the time of his death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if he had terminated employment on the day before his death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 55 or older at the time of his death, his surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

Vested Termination Benefits

Eligibility

Five years of vesting service

Benefit

Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Retirement Income Formula**

Normal Retirement

Eligibility

Age 65

Benefit

Before January 1, 1985

The sum of (a), (b), (c) and (d) below:

(a) The greater of (i), (ii), and (iii) below:

- (i) 1.1% of Final Average Pay, up to the 1985 Average Social Security Wage Base plus 1.6% of Final Average Pay in excess of the 1985 Average Social Security Wage Base, multiplied by years of credited service as of December 31, 1984, not to exceed 35 years.
- (ii) \$48.00 multiplied by the participant's credited service, not to exceed 35 years.
- (iii) For a participant who was also a participant in the prior contributory plan, the amount that would have been provided if the prior plan and the participant's rate of compensation had continued unchanged.

Between January 1, 1985 and  
December 31, 1988

- (b) 1.1% of each year's Annual Earnings up to that year's Social Security Wage Base plus 1.8% of each year's Annual Earnings in excess of that year's Social Security Wage Base plus a 10% increase to the accrued benefit as of December 31, 1988, if employed by Moore Wallace on that date and thereafter.

After January 1, 1989

- (c) 1.8% of each year's Annual Earnings up to that year's Social Security Wage Base plus 2.0% of each year's Annual Earnings in excess of that year's Social Security Wage Base.

Special Formula Enhancement

- (d) 18% of Annual Earnings for calendar year 2000 (limited to \$170,000). This benefit is payable as a lump sum, but has been converted to an equivalent deferred five-year certain and continuous annuity payable at 65. This benefit was provided to all grandfathered participants employed as of December 1, 2000.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement

Eligibility

Age 55 and 10 years of service

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by 4% for each year that you receive benefits before the earliest of:

(a) Age 65, or

(b) Age 62 and 30 years of service

Disability Retirement<sup>2</sup>

Eligibility

Totally and permanently disabled before June 4, 2001

Benefit

The accrued normal or early retirement benefit payable immediately. If the employee was a participant in the Company's LTD plan, they will continue to accrue benefits under the retirement plan based on compensation prior to disablement. These benefits are payable at age 65 or upon termination of LTD benefits if later.

If the disabled participant qualifies for Social Security disability benefits (or would qualify if the participant was covered under the Federal Social Security Act), the early retirement reduction will not apply.

Vested Deferred Retirement

Eligibility

Five years of service

Benefit

Accrued benefit payable at the normal retirement age, or payable at early retirement age with 6% per year reductions as for early retirement. Benefits are payable under the normal form.

Eligibility

Five years of vesting service

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<sup>2</sup> Historical disability provisions prior to January 1, 2005. See Career Average Formula for current disability provisions.



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Preretirement Death Benefit  
Benefit<sup>3</sup>

Married

If the participant is age less than 55, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to two-thirds of the annuity the participant would have received if he had terminated employment on the day before his death, survived to age 55, and elected an early retirement pension payable in the form of a joint and two-thirds survivor annuity.

If an active participant is age 55 or older at the time of death, his surviving spouse is entitled to an immediate life annuity equal to two-thirds of the participant's accrued benefit, reduced for early retirement in the form of a joint and two-thirds survivor annuity.

Single

Lump sum death benefit equal to the present value of five years of payments a spouse would have received if the participant had been married.

**Pension Equity Formula**

Normal Retirement

Eligibility

Age 65

Benefit

Benefits accrued from July 1, 1997 through December 31, 2000 are based on the number of credits earned (four per year of credited service) and the participants final average compensation. Accrued benefits will equal the product of (a), (b), and (c) below:

(a) 4%

(b) Years of credited service between July 1, 1997 and December 31, 2000

(c) Final average compensation, (frozen as of December 31, 2000)

Effective October 15, 2003, the plan was amended to define the accrued benefit as the actuarial equivalent five-year certain and continuous annuity calculated as of December 31, 2000. The lump sum will be recalculated based on the participant's age and interest rate at the time of calculation.

<sup>3</sup>The preretirement death benefit for the Special Enhancement has the same provisions as the Pension Equity death benefit.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement

Eligibility

Age 55 and 10 years of vesting service

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by 6% per year for each year by which benefit commencement precedes age 65.

Disability Retirement<sup>4</sup>

Eligibility

Totally and permanently disabled before June 4, 2001

Benefit

The accrued normal or early retirement benefit payable immediately. If the employee was a participant in the Company's LTD plan, they will continue to accrue benefits under the retirement plan based on compensation prior to disablement. These benefits are payable at age 65 or upon termination of LTD benefits if later.

If the disabled participant qualifies for Social Security disability benefits (or would qualify if the participant was covered under the Federal Social Security Act), early retirement reduction will not apply.

Preretirement Death Benefit

Eligibility

Eligible for a vested benefit

Benefit

The lump sum that the participant would have received if the participant had terminated employment on their date of death.

Vested Termination Benefits

Eligibility

Five years of vesting service

Benefit

Accrued benefit can be payable immediately as a lump sum or a monthly annuity. Monthly annuities commencing prior to age 55 are the actuarial equivalent of the reduced age 55 monthly annuity.

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<sup>4</sup> Historical disability provisions prior to January 1, 2005. See Career Average Formula for current disability provisions.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Definitions

|                                            |                                                                                                                                                                                          |
|--------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Vesting Service                            | All service since date of hire, measured in years and months                                                                                                                             |
| Credited Service                           | All service while participating in the Plan. Credited service is measured in completed years and months.                                                                                 |
| Annual Earnings                            | Compensation including overtime, commissions, bonuses, and elective deferrals.                                                                                                           |
| Final Average Pay                          | The average of the highest five consecutive years of pay out of the last 10 years of employment before January 1, 1985.                                                                  |
| Social Security Covered Compensation Level | The average of the Social Security Wage Base for the 35-year period for someone reaching age 65 in the calendar year of determination.                                                   |
| Social Security Wage Base                  | This annual amount is the maximum earnings amount on which employees and employers pay the OASDI portion of FICA taxes. It is calculated annually by the Social Security Administration. |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Check Printers

Effective Date of Amended Plan

Effective December 31, 2004, the plan's accrued benefits were frozen.

Eligibility

Each eligible employee will become a participant on the first day of the month coincident with or next following the first eligibility computation period during which he completes 1,000 hours.

Participant Contributions

None

**Check Printers Formula**

Normal Retirement

Eligibility

Age 65 and five years of service

Benefit

The sum of (a) plus (b) minus (c):

(a) \$4.00 multiplied by the years of credited service

(b) If the participant is a salaried employee, 1/12th of 1.5% of compensation each year

(c) The monthly benefit purchased in the form of an annuity which guaranteed benefits accrued through December 31, 1986

Effective December 31, 2004, the plans accrued benefits were frozen.

Early Retirement

Eligibility

Age 55 and 15 years of service

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by 6.0% for each year for the first five years and 4.8% for each of the next five years.

Vested Deferred Retirement

Eligibility

Five years of service

Benefit

Accrued benefit payable at age 65

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Preretirement Death Benefit

Eligibility

Five years of vesting service and married at least one year

Benefit

50% of the amount the participant would have received if he had survived to the earliest retirement date and elected the 50% Joint and Survivor optional form of payment.

Definitions

Vesting Service

Vesting Service is the period of an employee's service calculated as elapsed time in years and days.

Credited Service

Credited Service is the period of an employee's service calculated in completed months.

Compensation

Compensation means the W-2 earnings plus any compensation deferred under a Section 125 or Section 401(k) plan. Compensation does not include amounts paid as reimbursements, fringe benefits, moving expenses, welfare benefits, and all other extraordinary compensation

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Cardinal Brands

Effective Date of Amended Plan Effective January 31, 2008, the plan's accrued benefits were frozen. Effective March 31, 2008, the plan was merged into the Retirement Income Plan of Moore North America.

Eligibility Each eligible employee will become a participant on the applicable entry date upon reaching age 21 and completing one year of service.

Participant Contributions Discontinued April 1, 1989

**Cardinal Brands Formula**

Normal Retirement

Eligibility Age 65

Benefit The sum of (a) plus (b)

(a) Accrued Benefit as of March 31, 1989

(b) 1.3% of compensation each year after March 31, 1989 for which the Participant is credited with a year of service.

Effective January 31, 2008, the plans accrued benefits were frozen.

Early Retirement

Eligibility Age 55

Benefit Reduction for Early Payment The accrued benefit payable at normal retirement shall be reduced by the factors in Table 1

Disability Retirement Eligibility

Eligibility Age 50 and 15 years of service. Must be disabled for at least 5 consecutive months

Benefit Normal retirement benefit accrued as of his Disability Retirement Date, reduced by any Workmen's Compensation benefits payable prior to Normal Retirement Date.

Vested Deferred Retirement

Eligibility Five years of service

Benefit Accrued benefit payable at age 65

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Preretirement Death Benefit  
Eligibility

Five years of service and married at least one year

Benefit

100% of the amount the participant would have received if he had survived to the earliest retirement date and elected the 100% Joint and Survivor optional form of payment.

Definitions  
Service

A year of service is a 12-consecutive month period during which an employee is credited with at least 1,000 hours of service.

Compensation

Compensation means the W-2 earnings plus any compensation deferred under a Section 125 or Section 401(k) plan.

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

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

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

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

| Attained Age | Number of Participants, Average Annual Benefit, and Average Cash Balance Account |     |                          |                           |                           |                           |                            |                             |                             |                             |
|--------------|----------------------------------------------------------------------------------|-----|--------------------------|---------------------------|---------------------------|---------------------------|----------------------------|-----------------------------|-----------------------------|-----------------------------|
|              | Years of Vesting Service                                                         |     |                          |                           |                           |                           |                            |                             |                             |                             |
|              | <1                                                                               | 1-4 | 5-9                      | 10-14                     | 15-19                     | 20-24                     | 25-29                      | 30-34                       | 35-39                       | 40+                         |
| <25          |                                                                                  |     |                          |                           |                           |                           |                            |                             |                             |                             |
| 25-29        |                                                                                  |     | 91<br>\$536<br>\$0       | 32<br>\$863<br>\$0        |                           |                           |                            |                             |                             |                             |
| 30-34        |                                                                                  |     | 195<br>\$796<br>\$0      | 285<br>\$1,431<br>\$359   | 30<br>\$1,836<br>\$2,212  |                           |                            |                             |                             |                             |
| 35-39        |                                                                                  |     | 123<br>\$921<br>\$0      | 209<br>\$1,609<br>\$1,107 | 335<br>\$3,026<br>\$1,835 | 32<br>\$3,207<br>\$3,740  |                            |                             |                             |                             |
| 40-44        |                                                                                  |     | 114<br>\$866<br>\$14     | 208<br>\$1,875<br>\$1,138 | 304<br>\$3,623<br>\$2,722 | 370<br>\$4,571<br>\$3,483 | 45<br>\$5,302<br>\$5,002   |                             |                             |                             |
| 45-49        |                                                                                  |     | 134<br>\$971<br>\$130    | 209<br>\$2,014<br>\$1,506 | 287<br>\$3,929<br>\$3,415 | 345<br>\$5,102<br>\$8,012 | 472<br>\$6,626<br>\$7,439  | 55<br>\$8,086<br>\$6,722    |                             |                             |
| 50-54        |                                                                                  |     | 116<br>\$1,032<br>\$0    | 226<br>\$2,016<br>\$1,295 | 281<br>\$3,903<br>\$3,300 | 286<br>\$5,025<br>\$6,499 | 461<br>\$8,751<br>\$8,573  | 584<br>\$9,666<br>\$12,566  | 113<br>\$11,274<br>\$12,644 |                             |
| 55-59        |                                                                                  |     | 102<br>\$986<br>\$0      | 178<br>\$1,793<br>\$1,162 | 219<br>\$3,943<br>\$2,945 | 213<br>\$6,271<br>\$6,721 | 318<br>\$8,628<br>\$10,813 | 399<br>\$12,130<br>\$10,189 | 692<br>\$14,346<br>\$11,802 | 69<br>\$15,441<br>\$12,551  |
| 60-64        |                                                                                  | 1   | 58<br>\$884<br>\$0       | 115<br>\$2,031<br>\$1,474 | 123<br>\$4,548<br>\$3,840 | 121<br>\$6,356<br>\$6,080 | 112<br>\$9,751<br>\$6,321  | 149<br>\$12,702<br>\$12,105 | 207<br>\$15,548<br>\$17,197 | 235<br>\$16,730<br>\$11,965 |
| 65-69        |                                                                                  |     | 16<br>\$2,258<br>\$3,294 | 24<br>\$2,258<br>\$3,294  | 25<br>\$5,870<br>\$1,640  | 16<br>\$6,905<br>\$14,425 | 24<br>\$6,905<br>\$14,425  | 19<br>\$6,905<br>\$14,425   | 16<br>\$6,905<br>\$14,425   | 55<br>\$19,994<br>\$15,430  |
| 70+          |                                                                                  |     | 1                        | 2                         | 2                         | 4                         | 2                          | 2                           | 3                           | 3                           |

Note: Given the plan is hard frozen, average annual accrued benefits are reported in lieu of compensation.

N-9,467



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

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

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

| (a)<br>Age       | (b)<br>Rate | (c)<br>Weight | (d)<br>Product<br>(a) × (b) × (c) |
|------------------|-------------|---------------|-----------------------------------|
| 55.5             | 6.00%       | 1.0000        | 3.33                              |
| 56.5             | 6.00%       | 0.9400        | 3.19                              |
| 57.5             | 6.00%       | 0.8836        | 3.05                              |
| 58.5             | 6.00%       | 0.8306        | 2.92                              |
| 59.5             | 10.00%      | 0.7807        | 4.65                              |
| 60.5             | 10.00%      | 0.7027        | 4.25                              |
| 61.5             | 15.00%      | 0.6324        | 5.83                              |
| 62.5             | 30.00%      | 0.5375        | 10.08                             |
| 63.5             | 20.00%      | 0.3763        | 4.78                              |
| 64.5             | 30.00%      | 0.3010        | 5.82                              |
| 65.5             | 50.00%      | 0.2107        | 6.90                              |
| 66.5             | 30.00%      | 0.1054        | 2.10                              |
| 67.5             | 30.00%      | 0.0738        | 1.49                              |
| 68.5             | 30.00%      | 0.0516        | 1.06                              |
| 69.5             | 30.00%      | 0.0361        | 0.75                              |
| 70               | 100.00%     | 0.0253        | 1.77                              |
| Weighted Average |             |               | 61.97                             |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

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

| Attained Age | Number of Participants, Average Annual Benefit, and Average Cash Balance Account |     |                          |                           |                           |                           |                            |                             |                             |                             |
|--------------|----------------------------------------------------------------------------------|-----|--------------------------|---------------------------|---------------------------|---------------------------|----------------------------|-----------------------------|-----------------------------|-----------------------------|
|              | Years of Vesting Service                                                         |     |                          |                           |                           |                           |                            |                             |                             |                             |
|              | <1                                                                               | 1-4 | 5-9                      | 10-14                     | 15-19                     | 20-24                     | 25-29                      | 30-34                       | 35-39                       | 40+                         |
| <25          |                                                                                  |     |                          |                           |                           |                           |                            |                             |                             |                             |
| 25-29        |                                                                                  |     | 91<br>\$536<br>\$0       | 32<br>\$863<br>\$0        |                           |                           |                            |                             |                             |                             |
| 30-34        |                                                                                  |     | 195<br>\$796<br>\$0      | 285<br>\$1,431<br>\$359   | 30<br>\$1,836<br>\$2,212  |                           |                            |                             |                             |                             |
| 35-39        |                                                                                  |     | 123<br>\$921<br>\$0      | 209<br>\$1,609<br>\$1,107 | 335<br>\$3,026<br>\$1,835 | 32<br>\$3,207<br>\$3,740  |                            |                             |                             |                             |
| 40-44        |                                                                                  |     | 114<br>\$866<br>\$14     | 208<br>\$1,875<br>\$1,138 | 304<br>\$3,623<br>\$2,722 | 370<br>\$4,571<br>\$3,483 | 45<br>\$5,302<br>\$5,002   |                             |                             |                             |
| 45-49        |                                                                                  |     | 134<br>\$971<br>\$130    | 209<br>\$2,014<br>\$1,506 | 287<br>\$3,929<br>\$3,415 | 345<br>\$5,102<br>\$8,012 | 472<br>\$6,626<br>\$7,439  | 55<br>\$8,086<br>\$6,722    |                             |                             |
| 50-54        |                                                                                  |     | 116<br>\$1,032<br>\$0    | 226<br>\$2,016<br>\$1,295 | 281<br>\$3,903<br>\$3,300 | 286<br>\$5,025<br>\$6,499 | 461<br>\$8,751<br>\$8,573  | 584<br>\$9,666<br>\$12,566  | 113<br>\$11,274<br>\$12,644 |                             |
| 55-59        |                                                                                  |     | 102<br>\$986<br>\$0      | 178<br>\$1,793<br>\$1,162 | 219<br>\$3,943<br>\$2,945 | 213<br>\$6,271<br>\$6,721 | 318<br>\$8,628<br>\$10,813 | 399<br>\$12,130<br>\$10,189 | 692<br>\$14,346<br>\$11,802 | 69<br>\$15,441<br>\$12,551  |
| 60-64        |                                                                                  | 1   | 58<br>\$884<br>\$0       | 115<br>\$2,031<br>\$1,474 | 123<br>\$4,548<br>\$3,840 | 121<br>\$6,356<br>\$6,080 | 112<br>\$9,751<br>\$6,321  | 149<br>\$12,702<br>\$12,105 | 207<br>\$15,548<br>\$17,197 | 235<br>\$16,730<br>\$11,965 |
| 65-69        |                                                                                  |     | 16<br>\$2,258<br>\$3,294 | 24<br>\$2,258<br>\$3,294  | 25<br>\$5,870<br>\$1,640  | 16<br>\$6,905<br>\$14,425 | 24<br>\$6,905<br>\$14,425  | 19<br>\$6,905<br>\$14,425   | 16<br>\$6,905<br>\$14,425   | 55<br>\$19,994<br>\$15,430  |
| 70+          |                                                                                  |     | 1                        | 2                         | 2                         | 4                         | 2                          | 2                           | 3                           | 3                           |

Note: Given the plan is hard frozen, average annual accrued benefits are reported in lieu of compensation.

N-9,467

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

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

**Legacy Bowne**

|                                                |                                                                                                                                                          |
|------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|
| Interest Rates for Minimum Funding Purposes    | Based on segment rates with a four-month lookback (as of August 2016), each adjusted as needed to fall within the 25-year average interest rate corridor |
| 1st Segment Rate                               | 4.43%                                                                                                                                                    |
| 2nd Segment Rate                               | 5.91%                                                                                                                                                    |
| 3rd Segment Rate                               | 6.65%                                                                                                                                                    |
| Interest Rates for Maximum Tax Purposes        | Based on segment rates with a four-month lookback (as of August 2016), without regard to the interest rate stabilization                                 |
| 1st Segment Rate                               | 1.51%                                                                                                                                                    |
| 2nd Segment Rate                               | 3.83%                                                                                                                                                    |
| 3rd Segment Rate                               | 4.82%                                                                                                                                                    |
| Cash Balance Interest Crediting Rate           | 3.50%                                                                                                                                                    |
| Optional Payment Form Election Percentage      | 100% election of the lump sum option                                                                                                                     |
| Optional Payment Form Conversion Interest Rate | Same as funding interest rates above for lump sums                                                                                                       |
| Optional Payment Form Conversion Mortality     | Current 417(e) table for lump sums                                                                                                                       |
| Retirement Age                                 |                                                                                                                                                          |
| Active Participants                            | See Table 1                                                                                                                                              |
| Terminated Vested Participants                 | Age 65                                                                                                                                                   |
| Mortality Rates                                |                                                                                                                                                          |
| Healthy and Disabled                           | 2016 static mortality table for annuitants and non-annuitants per section 1.430(h)(3)-1(e)                                                               |
| Withdrawal Rates                               | See Table 2                                                                                                                                              |
| Disability Rates                               | None                                                                                                                                                     |
| Surviving Spouse Benefit                       | It is assumed that 100% of males and 100% of females have an eligible spouse, and that males are three years older than their spouses.                   |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Valuation of Plan Assets

Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.

A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).

Since the LSC Pension Plan spun off from the Bowne Pension Plan on October 1, 2016, there is neither a market value of plan assets as of October 1, 2015 nor as of October 1, 2014. Therefore, the resulting value of plan assets is equal to the market value of assets.

Trust Expenses Included in Target Normal Cost

Based on the prior year's actual plan administrative expenses (excluding PBGC premiums) plus the PBGC premiums for the current year, rounded up to the nearest \$1,000. Given the plan year beginning October 1, 2016 was a short plan year, trust expenses included in target normal cost equal actual plan administrative expenses during the December 1, 2016 plan year (including PBGC premiums), rounded up to the nearest \$1,000.

Participants Over the Age to Commence Required Minimum Distributions

Inactive deferred vested participants who are over the age of 70½ are assumed to be irretrievable. These participants are included in the participant counts but their benefits have been excluded from the calculation of the liabilities.

Actuarial Method

Standard unit credit cost method

Valuation Date

December 1, 2016

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Legacy Retirement Benefit Plan of R.R. Donnelley and Sons Company and Legacy Banta Salaried**

|                                                  |                                                                                                                                                                                                         |
|--------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Optional Payment Form Election Percentage        | 100% election of lump sum option upon termination or retirement for those participants accruing benefits under the Cash Balance formula and 100% election of single life annuity for all other benefits |
| Cash Balance Interest Crediting Rate             | 3.30%                                                                                                                                                                                                   |
| Retirement Age<br>Terminated Vested Participants | Age 62                                                                                                                                                                                                  |
| Disability Rates                                 | Table 3                                                                                                                                                                                                 |
| Surviving Spouse Benefit                         | It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.                                                                    |
| Other Assumptions                                | Same as Legacy Bowne                                                                                                                                                                                    |

**Legacy Banta Hourly**

|                                                  |                                                                                                                                       |
|--------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|
| Optional Payment Form Election Percentage        | Specialty Converting (KCS)—100% election of five-year Certain & Life for normal retirement. Single life annuity for other decrements. |
| Retirement Age<br>Terminated Vested Participants | Age 62                                                                                                                                |
| Disability Rates                                 | Table 3                                                                                                                               |
| Surviving Spouse Benefit                         | It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.  |
| Other Assumptions                                | Same as Legacy Bowne                                                                                                                  |

**Legacy Haddon**

|                          |                                                                                                                                      |
|--------------------------|--------------------------------------------------------------------------------------------------------------------------------------|
| Surviving Spouse Benefit | It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses. |
| Other Assumptions        | Same as Legacy Bowne                                                                                                                 |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Legacy Moore Wallace**

|                                                  |                                                                                                                                                                                                                                          |
|--------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Optional Payment Form Election Percentage        | 100% election of a lump sum for the pension equity and special enhancement benefits.<br><br>100% election of five-year certain and life for all other pre-2005 benefits and 100% election of single life annuity for post-2005 benefits. |
| Retirement Age<br>Terminated Vested Participants | Age 62                                                                                                                                                                                                                                   |
| Surviving Spouse Benefit                         | It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.                                                                                                     |
| Other Assumptions                                | Same as Legacy Bowne                                                                                                                                                                                                                     |

**Legacy Meredith Burda**

|                                                   |                                                                                                                                      |
|---------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|
| Optional Payment Form Election Percentage         | 75% election of 50% J&S option and 25% election of single life annuity                                                               |
| Employee Account Balance Interest Crediting Rate  | 2.00% (expected 120% of Federal Mid-Term Rate)                                                                                       |
| Employee Account Balance Conversion Interest Rate | 4.00% (expected 120% of 30-year Treasury securities interest rate)                                                                   |
| Employee Account Balance Conversion Mortality     | Current 417(e) mortality table for lump sums                                                                                         |
| Retirement Age<br>Terminated Vested Participants  | NRA as defined in Plan Provisions                                                                                                    |
| Withdrawal Rates                                  | N/A                                                                                                                                  |
| Surviving Spouse Benefit                          | It is assumed that 75% of males and 75% of females have an eligible spouse, and that males are three years older than their spouses. |
| Other Assumptions                                 | Same as Legacy Bowne                                                                                                                 |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Table 1

**Retirement Rates**

| <b>Age</b> | <b>Rate</b> |
|------------|-------------|
| 55         | 6.00%       |
| 56         | 6.00%       |
| 57         | 6.00%       |
| 58         | 6.00%       |
| 59         | 10.00%      |
| 60         | 10.00%      |
| 61         | 15.00%      |
| 62         | 30.00%      |
| 63         | 20.00%      |
| 64         | 30.00%      |
| 65         | 50.00%      |
| 66         | 30.00%      |
| 67         | 30.00%      |
| 68         | 30.00%      |
| 69         | 30.00%      |
| 70+        | 100.00%     |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Table 2—Page 1 of 2

**Withdrawal Rates**

| Age | Years of Service |        |        |        |
|-----|------------------|--------|--------|--------|
|     | 0                | 1–3    | 4      | 5+     |
| 20  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 21  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 22  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 23  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 24  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 25  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 26  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 27  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 28  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 29  | 25.00%           | 20.00% | 15.00% | 15.00% |
| 30  | 25.00%           | 20.00% | 15.00% | 12.00% |
| 31  | 25.00%           | 20.00% | 15.00% | 12.00% |
| 32  | 25.00%           | 20.00% | 15.00% | 12.00% |
| 33  | 25.00%           | 20.00% | 15.00% | 12.00% |
| 34  | 25.00%           | 20.00% | 15.00% | 12.00% |
| 35  | 25.00%           | 20.00% | 15.00% | 10.00% |
| 36  | 25.00%           | 20.00% | 15.00% | 10.00% |
| 37  | 25.00%           | 20.00% | 15.00% | 10.00% |
| 38  | 25.00%           | 20.00% | 15.00% | 10.00% |
| 39  | 25.00%           | 20.00% | 15.00% | 10.00% |
| 40  | 25.00%           | 20.00% | 15.00% | 9.00%  |
| 41  | 25.00%           | 20.00% | 15.00% | 9.00%  |
| 42  | 25.00%           | 20.00% | 15.00% | 9.00%  |
| 43  | 25.00%           | 20.00% | 15.00% | 9.00%  |
| 44  | 25.00%           | 20.00% | 15.00% | 9.00%  |
| 45  | 25.00%           | 20.00% | 15.00% | 7.00%  |
| 46  | 25.00%           | 20.00% | 15.00% | 7.00%  |
| 47  | 25.00%           | 20.00% | 15.00% | 7.00%  |
| 48  | 25.00%           | 20.00% | 15.00% | 7.00%  |
| 49  | 25.00%           | 20.00% | 15.00% | 7.00%  |



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Table 2—Page 2 of 2

**Withdrawal Rates**

| Age | Years of Service |        |        |       |
|-----|------------------|--------|--------|-------|
|     | 0                | 1–3    | 4      | 5+    |
| 50  | 25.00%           | 20.00% | 15.00% | 7.00% |
| 51  | 25.00%           | 20.00% | 15.00% | 7.00% |
| 52  | 25.00%           | 20.00% | 15.00% | 7.00% |
| 53  | 25.00%           | 20.00% | 15.00% | 7.00% |
| 54  | 25.00%           | 20.00% | 15.00% | 7.00% |
| 55  | 25.00%           | 20.00% | 15.00% | 6.00% |
| 56  | 25.00%           | 20.00% | 15.00% | 6.00% |
| 57  | 25.00%           | 20.00% | 15.00% | 6.00% |
| 58  | 25.00%           | 20.00% | 15.00% | 6.00% |
| 59  | 25.00%           | 20.00% | 15.00% | 6.00% |
| 60  | 25.00%           | 20.00% | 15.00% | 3.00% |
| 61  | 25.00%           | 20.00% | 15.00% | 3.00% |
| 62  | 25.00%           | 20.00% | 15.00% | 3.00% |
| 63  | 25.00%           | 20.00% | 15.00% | 3.00% |
| 64  | 25.00%           | 20.00% | 15.00% | 3.00% |
| 65+ | 0.00%            | 0.00%  | 0.00%  | 0.00% |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Table 3

**Disability Rates**

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

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Schedule SB, Part V—Summary of Plan Provisions

Legacy Bowne Pension Plan

Effective Date of Original Plan November 1, 1951. Restated effective January 1, 2008 and amended through November 30, 2016.

Eligibility An employee becomes a participant upon completing one year of service.

The plan is closed to new participants as of January 1, 2012.

Normal Retirement  
Eligibility

Age 65

Annual Benefit

The sum of (a) and (b) below:

(a) The participant's frozen December 31, 2007 accrued benefit; and

(b) An amount equal to the actuarial equivalent of the participant's Cash Balance Account converted using applicable IRC section 417(e) interest and mortality:

**Cash Balance Account**

Prior to December 31, 2011, the account was credited at the end of each month with an amount equal to 3% of that month's compensation. After December 31, 2011, the Cash Balance Account will receive no additional compensation credits.

The account is credited at the end of each month with interest based on the 10-Year Treasury Rate plus 25 basis points, subject to a 2% floor and 7% cap.

Early Retirement  
Eligibility

Age 55 and five years of credited service or, if earlier, when a participant with service prior to November 1, 1989 has completed 30 years of service.

Annual Benefit

An amount equal to the actuarial equivalent of the participant's Normal Retirement benefit payable at the participant's early retirement date.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Disability Retirement  
Eligibility

Eligible for a vested benefit

Annual Benefit

An amount equal to the actuarial equivalent of the participant's Normal Retirement benefit payable at the participant's disability retirement date.

Preretirement Death Benefit  
Eligibility

Eligible for a vested benefit

Annual Benefit

**Frozen Accrued Benefit**

If a participant is married, the surviving spouse is entitled to an immediate life annuity equal to one-half of the annuity the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

If a participant is unmarried at the time of his death, his beneficiary is entitled to a lump sum equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity assuming the participant has a spouse the same age.

**Cash Balance Account**

The beneficiary is entitled to the full account balance.

Vested Termination Benefits  
Eligibility

Three years of credited service for the Cash Balance Account and five years of credited service for the frozen accrued benefit.

Annual Benefit

Accrued benefit payable at normal retirement age

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Postponed Retirement  
Eligibility

Age 65

Annual Benefit

**Frozen Accrued Benefit**

An amount equal to the actuarial equivalent frozen accrued benefit payable at the participant's normal retirement date adjusted to the participant's postponed retirement date.

**Cash Balance Account**

The participant will continue to earn pay and interest credits and the balance will be converted at the postponed retirement date.

Definitions

Credited Service

Credited service is measured in completed years and months.

Compensation

Compensation including overtime, bonuses, and certain sales incentives prior to January 1, 1996.

Normal Form of Benefit

Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.

Optional Payment Forms

Single life annuity (for married participants), 100%, 50%, or 75% Joint and Survivor Annuity, 10 Year Certain and Life, or a Lump Sum.

Plan Year

December 1 to November 30.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Retirement Benefit Plan of R.R. Donnelley & Sons Company

Effective Date of Original Plan December 31, 1940. Restated effective January 1, 2005. Effective December 31, 2013, the plan was merged into the Bowne Pension Plan.

Eligibility An employee became a participant on the nearest January 1 after attaining age 21 and 1 year of service (1000+ hours).

After December 31, 2011, no additional individuals shall become participants of the plan.

Choice Program Employees hired before January 1, 2002 were offered a choice to either continue accruing benefits under the "Traditional" Pension formula or switch to the new Cash Balance Formula. New employees hired on or after January 1, 2002 accrued benefits under the Cash Balance Formula.

Career Average Effective January 1, 2005 and frozen December 31, 2011, all participants, whether current Traditional or Cash Balance participants, began accruing benefits under the new Career Average Formula. Additionally, all newly hired employees would accrue benefits under this new formula.

**Career Average Formula**

Normal Retirement

Eligibility

Age 65

Benefit

Benefits accrued through December 31, 2004 plus a benefit for each year after 2004 but before 2012 equal to the sum of (a) and (b) below:

(a) 0.70% of pensionable earnings; and

(b) For participants with age plus service points greater than 55, as of January 1, 2005, an additional annual accrual beginning in 2005 of:

| Points | Percent Pensionable Earnings |
|--------|------------------------------|
| 55–64  | 0.25%                        |
| 65+    | 0.50%                        |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement  
Eligibility

Age 55 and five years of vesting service

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by:

- (a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and
- (b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60

Disability Retirement  
Eligibility

Five years of vesting service

Benefit

Benefits continue to accrue during period of disability (frozen at December 31, 2011)

Preretirement Surviving Spouse Benefit  
Eligibility

Five years of vesting service

Benefit

If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

Vested Termination Benefits  
Eligibility

Five years of vesting service

Benefit

Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Cash Balance Formula**

Normal Retirement

Eligibility

Age 65

Annual Benefit

The greater of (a) and (b) below:

- (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or
- (b) The participant's accrued benefit as of December 31, 2001, earned under the provisions of the plan in effect at that time.

Opening Cash Balance Account

A participant's opening cash balance account is zero at date of hire for employees who become participants on or after January 1, 2002. For plan participants prior to January 1, 2002, the opening account was created by converting the December 31, 2001 accrued benefit into an equivalent present value (using 5.50% interest, 1983 GATT mortality, and age 65 retirement).

Pay Credits

The annual pay credit was added to the cash balance account after interest was credited for the year. A participant was eligible for a pay credit if they had earned one year of benefit service (had worked one hour during the year).

The annual pay credit was based on annual pensionable earnings, and was an amount equal to (a) plus (b) below:

- (a) 4% of pensionable earnings less than or equal to 1/2 of the Social Security Wage Base for the year; plus
- (b) 6% of pensionable earnings greater than 1/2 of the Social Security Wage Base for the year

No additional pay credits will be granted after January 1, 2005

Interest Credits

Interest is credited to the account annually. The annual interest rate is the 30-Year Treasury Rate for September of the year prior to the year in which interest is credited.



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement  
Eligibility

Age 55 and five years of service

Annual Benefit

The greater of (a) and (b) below:

- (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or
- (b) The participant's accrued benefit as of December 31, 2001, earned under the provisions of the plan in effect at that time, reduced 3.6% per year for each of the first five years by which benefit commencement precedes 65 and 4.8% per year for each of the next five years by which benefit commencement precedes age 60.

Vested Deferred Retirement  
Eligibility

Three years of service

Annual Benefit

The greater of (a) and (b) below:

- (a) An amount equal to the actuarial equivalent of the participant's Cash Balance Account payable in the form of a life annuity; or
- (b) The participant's accrued benefit as of December 31, 2001 earned under the provisions of the plan in effect at that time, actuarially reduced from age 65

Preretirement Death Benefit  
Eligibility

Eligible for a vested benefit

Annual Benefit

100% of the cash balance account will be paid to the beneficiary if a participant dies before commencement of benefits

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Traditional Formula**

Normal Retirement

Eligibility

Age 65

Benefit

Benefits accrued through December 31, 1997 (date of last past service increase) plus a benefit for each year after 1997 equal to the sum of (a), (b), and (c) below:

- (a) 1.50% of pensionable earnings not in excess of covered compensation; and
- (b) 2.00% pensionable earnings in excess of covered compensation.
- (c) For participants with age plus service points greater than 70, as of January 1, 1999, an additional annual accrual beginning in 1999 of:

| <b>Points</b> | <b>Percent<br/>Pensionable<br/>Earnings</b> |
|---------------|---------------------------------------------|
| 70–74         | 0.15%                                       |
| 75–79         | 0.30%                                       |
| 80–84         | 0.45%                                       |
| 85+           | 0.60%                                       |

**Note:** The benefit cannot be less than \$60 per year for members who have 1,000 or more hours of service in a year. Also, members with 38 or more years of service will receive a benefit accrual of 2% of pensionable earnings instead of (a) and (b) above for each year of service in excess of 37 years.

The Pre-Retirement Surviving Spouse Option (PRSSO) Reduction Factor is applied to the December 31, 2001 accrued benefit.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement  
Eligibility

Age 55 and five years of vesting service. Age 55 if hired before January 1, 1995

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by:

- (a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and
- (b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60

Disability Retirement<sup>1</sup>  
Eligibility

25 continuous years of service

Benefit

The accrued normal or early retirement benefit plus an additional one-time accrual of \$600 if the participant's date of termination due to disability is after December 31, 1999.

Preretirement Surviving Spouse Benefit  
Eligibility

Five years of vesting service

Benefit

If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

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<sup>1</sup> Historical disability provisions prior to January 1, 2005. See Career Average Formula for current disability provisions.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Vested Termination Benefits  
Eligibility

Five years of vesting service

Benefit

Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form.

Definitions

Vesting Service

All service since date of hire, measured in years and months

Credited Service

All service while participating in the Plan. Credited service is measured in completed years and months

Pensionable Earnings

Compensation including overtime, commissions, bonuses, and elective deferrals.

Normal Form of Benefit

Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.

Optional Payment Forms

Single life annuity (for married participants), 100%, 50%, or 25% Joint and Survivor Annuity, or Social Security level income.

Optional Lump Sum

Participants with accrued benefits under the Cash Balance Formula may elect to receive a lump sum distribution of their benefit upon vested termination.

Social Security Covered  
Compensation Level

The average of the Social Security Wage Base for the 35-year period for someone reaching age 65 in the calendar year of determination.

Social Security Wage Base

This annual amount is the maximum earnings amount on which employees and employers pay the OASDI portion of FICA taxes. It is calculated annually by the Social Security Administration.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Banta Corporation Employees Pension Plan

|                                 |                                                                                                                                                                                                                                                                                                                                         |
|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Effective Date of Original Plan | January 1, 1952. Restated effective August 1, 2003.<br>Effective December 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company.                                                                                                                                                              |
| Eligibility                     | <p>An employee becomes a participant on the nearest January 1 after attaining age 21 and one year of service (1000+ hours)</p> <p>Employees in a collective bargaining unit are not eligible</p> <p>After December 31, 2011, no additional individuals shall become participants of the plan.</p>                                       |
| Career Average                  | Effective March 31, 2007 and frozen<br>December 31, 2011, all existing employees began accruing benefits under the new Career Average Formula. The pre-April 1, 2007 final average pay formula only reflects pay and service age as of March 31, 2007. Additionally, all newly hired employees accrued benefits under this new formula. |

**Post-March 31, 2007 Career Average Formula**

|                   |                                                                                                                                                                                                                                                                                                                                                                                                            |
|-------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Normal Retirement |                                                                                                                                                                                                                                                                                                                                                                                                            |
| Eligibility       | Age 65                                                                                                                                                                                                                                                                                                                                                                                                     |
| Benefit           | <p>The highest percentage of pensionable earnings for each year after March 31, 2007 but before 2012, as follows:</p> <p>(a) 1.20% if age plus service grandfather points at March 31, 2007 were greater than or equal to 65 points,</p> <p>(b) 0.95% if age plus service grandfather points at March 31, 2007 were greater than or equal to 55 points, or</p> <p>(c) 0.70% for all other participants</p> |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

|                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
|----------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Early Retirement Eligibility                       | Age 55 and five years of vesting service                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| Benefit Reduction for Early Payment                | <p>The accrued benefit payable at normal retirement shall be reduced by:</p> <p>(a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and</p> <p>(b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Disability Retirement Eligibility                  | Five years of vesting service                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Benefit                                            | Benefits continue to accrue during period of disability (frozen at December 31, 2011)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| Preretirement Surviving Spouse Benefit Eligibility | Five years of vesting service                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Benefit                                            | <p>If a participant has five or more years of vesting service at the time of their death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.</p> <p>If an active participant is age 55 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.</p> |
| Vested Termination Benefits Eligibility            | Five years of vesting service                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Benefit                                            | Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Pre-April 1, 2007 Final Average Pay Formula**

Normal Retirement

Eligibility

Age 65

Benefit

An annual amount equal to the sum of (a), (b) and (c), but never less than (d):

- (a) 0.89% of participant's final average compensation times years of credited service (maximum 20), plus
- (b) An amount of (i) or (ii) as follows:
  - (i) For participants hired prior to January 1, 1995: 1.07% of the final average compensation times years of credited service in excess of 20 (maximum of 15 years), or
  - (ii) For participants hired after December 31, 1994: 0.89% of the final average compensation times years of credited service in excess of 20 (maximum of 15 years), plus
- (c) 0.50% of the final average compensation in excess of social security covered compensation times years of credited service (maximum of 35 years), but not less than
- (d) \$29.00 times years of credited service

Early Retirement

Eligibility

Pre-April 1, 2007: Age 57 and ten years of vesting service.

Post-April 1, 2007: Age 55 and five years of vesting service.

Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by:

- (a) If the participant's age plus years of service is greater than or equal to 90, 3% per year for each year by which benefit commencement precedes age 62, but not on the excess compensation piece in part (c), otherwise

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Reduction for Early Payment

- (b) If the participant terminated before April 1, 2007 and was at least age 57 with ten years of service or if the participant terminated after April 1, 2007 and was at least age 55 with ten years of service, 6% per year for each year by which benefit commencement precedes age 62, otherwise
- (c) 8% per year for each year by which benefit commencement precedes age 65 to age 62, 6% for each year by which benefit commencement precedes age 62 to age 57, 4% for each year by which benefit commencement precedes age 57.

Disability Retirement  
Eligibility

Fifteen years of vesting service

Benefit

At the participant's normal retirement date, they will receive a benefit based upon their average monthly compensation at disability and credited service from their date of participation to their normal retirement date.

Preretirement Surviving Spouse Benefit  
Eligibility

Five years of vesting service

Benefit

If a participant has five or more years of vesting service at the time of their death, but less than 15 years, the surviving spouse is entitled to an annuity commencing at the earliest date the participant would have been eligible to receive a retirement benefit under the plan. The annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to earliest eligibility, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant has 15 or more years of vesting service at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, unreduced for early retirement. If the spouse is more than five years younger, the benefit will be reduced in the form of a 50% joint and survivor annuity where the spouse is exactly five years younger.



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

|                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
|--------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Vested Termination Benefits                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Eligibility                                | Five years of vesting service                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| Benefit                                    | Accrued benefit payable at normal retirement age, or payable at early retirement age with actuarial reductions to the early retirement age. For most deferred affiliates, the benefit is not payable until age 65. For other deferreds that are not deferred affiliates, the reductions are 8% from 65 to 62, 6% from 62 to 57, and 4% from 57 to 55. With ten years of vesting service, the accrued benefit at December 31, 1997, is payable at early retirement using the early retirement benefit reductions. Benefits are payable under the normal form. |
| Definitions                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Vesting Service                            | All service since date of hire, measured in years and months                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Credited Service                           | All service while participating in the Plan. Credited service is measured in completed years and months. Service prior to January 1, 1998 shall be credited on rules applicable at that time it was earned.                                                                                                                                                                                                                                                                                                                                                  |
| Final Average Compensation                 | The average of a participant's five consecutive years' compensation which produce the highest average.                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Compensation                               | Total remuneration paid for services, excluding bonuses and other extraordinary payments, but including compensation deferred under Section 125 or 401(k) plans. Compensation derived from commissions on product sales, taken into account as the minimum of 70% of total compensation or \$100,000.                                                                                                                                                                                                                                                        |
| Normal Form of Benefit                     | Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.                                                                                                                                                                                                                                                                                                                                                                                                                           |
| Optional Payment Forms                     | Single life annuity (for married participants), 100% or 75% Joint and Survivor Annuity, 10-year certain single life annuity or Social Security level income option.                                                                                                                                                                                                                                                                                                                                                                                          |
| Optional Lump Sum                          | Participants with accrued benefits under \$5,000 receive a lump sum distribution of their benefit upon vested termination.                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| Social Security Covered Compensation Level | The average of the Social Security Wage Base for the 35-year period for someone reaching age 65 in the calendar year of determination.                                                                                                                                                                                                                                                                                                                                                                                                                       |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Social Security Wage Base

This annual amount is the maximum earnings amount on which employees and employers pay the OASDI portion of FICA taxes. It is calculated annually by the Social Security Administration.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Banta Hourly Pension Plan—Book Group

Effective Date of Original Plan January 1, 1959. Restated effective January 1, 1999. Effective December 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company.

Eligibility An hourly-paid employee of a participating unit will become a participant on the nearest January 1 after attaining age 21 and one year of service (1000+ hours).

After December 31, 2014, no additional individuals shall become participants of the plan.

Normal Retirement  
Eligibility

Age 65 and five years of service

Benefit

For members of the Maintenance Unit, the monthly pension on a single-life basis is \$33 per month per year of service for terminations on or after February 4, 2008 (frozen at December 31, 2014).

For all other units, the monthly pension on a single-life basis is a frozen amount equal to the participant's accrued benefit at the following rates:

| Unit          | Rate                      | Date Frozen       |
|---------------|---------------------------|-------------------|
| Bookbinders   | \$9.00                    | December 31, 1983 |
| Letterpress   | \$5.50                    | December 31, 1977 |
| Lithographers | \$3.75 (max of \$125/mo.) | December 31, 1983 |

In addition to this frozen amount, the Bookbinders unit is guaranteed a minimum monthly benefit of \$20 per year of Credited Service payable at age 62. The Lithographers unit is guaranteed a minimum of \$16 per month, per year of Credited Service payable at age 65 (reduced 6% per year if payable prior to age 65). Under both minimums, the participant must retire on or after age 62. The minimum is offset by all other company-sponsored pension benefits, including the frozen amount under this plan.

Early Retirement  
Eligibility

Age 60 and 10 years of Vesting Service

Benefit Reduction for Early Payment

Accrued benefit as of early retirement date multiplied by an early retirement factor on an actuarially equivalent basis due to earlier commencement of payments from age 62

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Disability Retirement  
Eligibility

15 years of Vesting Service

Benefit

Commences on the first day of the month coincident with or next following the date of disability, provided all eligibility requirements are met. The benefit payable is equal to the accrued benefit as of the date of disability.

Preretirement Surviving Spouse Benefit  
Eligibility

Five years of Vesting Service

Benefit

If a participant has five or more years of vesting service at the time of their death, but is less than age 60 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 60. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 60, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 60 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

However, if the participant dies after 15 years of Vesting Service, in lieu of the above, the monthly pension payable can be equal to one-half of the monthly amount which the employee would have been entitled to receive if the participant had retired on the day preceding death as if the participant had been eligible for a normal pension on such date. Payments shall commence on the first of the month following the death (without early distribution reductions) of the participant and shall continue for 60 months or until the death of the surviving spouse, if earlier.

Vested Termination Benefits  
Eligibility

Five years of Vesting Service

Benefit

Accrued benefit payable at normal retirement age, or payable at early retirement age actuarially reduced. Benefits are payable under the normal form.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Definitions

Vesting Service

Vesting Service shall be granted for the period after the date of their last period of continuous employment commenced to termination of employment

Credited Service

Eligibility for benefits is determined by a participant's service. Service consists of an employee's last period of continuous employment. Credited Service is used to determine the amount of benefits payable under the Plan. Credited Service shall be granted for the period after the date of their last period of continuous employment commenced to termination of employment.

Accrued Benefit

The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current credited service

Normal Form of Benefit

Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married

Optional Payment Forms

Single life annuity (for married participants), 100% or 75% Joint and Survivor annuity, or Social Security level income option

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Banta Hourly Pension Plan—Danbury

|                                     |                                                                                                                                                                                                                                                                                                                                                                                                             |
|-------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Effective Date of Original Plan     | January 1, 1959. Restated effective January 1, 1999.<br>Effective December 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company                                                                                                                                                                                                                                  |
| Eligibility                         | Hourly employees of Danbury Printing & Litho, Inc. in the collective bargaining unit represented by Graphic Communications International Union Local 298-M, AFL-CIO shall be eligible to participate on the nearest January 1 after attaining age 21 and 1 year of service.                                                                                                                                 |
| Normal Retirement Eligibility       | Age 65 and five years of service                                                                                                                                                                                                                                                                                                                                                                            |
| Benefit                             | Monthly benefit (greater of (i) or (ii) below):<br><br>(i) Monthly annuity on a single-life basis is equal to 0.89% of average monthly compensation plus 0.50% of the excess of average monthly compensation over covered compensation. The sum is to be multiplied by credited service to a maximum of 35 years.<br><br>(ii) Monthly annuity equal to \$17.00 for each year of credited service            |
| Early Retirement Eligibility        | Age 60 and 10 years of Vesting Service                                                                                                                                                                                                                                                                                                                                                                      |
| Benefit Reduction for Early Payment | Accrued benefit payable at normal retirement shall be reduced by 6.0% per year for each year by which benefit commencement precedes age 62. There is no reduction for commencement at age 62 or later.                                                                                                                                                                                                      |
| Disability Retirement Eligibility   | 15 years of Vesting Service                                                                                                                                                                                                                                                                                                                                                                                 |
| Benefit                             | Commencing on the participant's normal retirement date, if then living and still disabled, the normal retirement benefit, payable for life, shall be calculated assuming that service and the monthly rate of basis compensation as of the date of disability with service continued to the normal retirement date. Benefit commences earlier if not eligible for benefits under long-term disability plan. |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Preretirement Surviving Spouse Benefit  
Eligibility

Five years of Vesting Service

Benefit

If a participant has five or more years of vesting service at the time of their death, but is less than age 60 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 60. This annuity is equal to one-half of the annuity the participant would have received if they had terminated employment on the day before their death, survived to age 60, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 60 or older at the time of their death, their surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

However, if the participant dies after 15 years of Vesting Service, in lieu of the above, the monthly pension payable can be equal to one-half of the monthly amount which the employee would have been entitled to receive if the participant had retired on the day preceding death as if the participant had been eligible for a normal pension on such date. Payments shall commence on the first of the month following the death (without early distribution reductions) of the participant and shall continue for 120 months or until the death of the surviving spouse, if earlier.

Vested Termination Benefits  
Eligibility

Five years of Vesting Service

Benefit

Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Definitions

|                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
|------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Vesting Service                    | Total service from date of hire to date of termination<br><br>Vesting service shall not include employment with Danbury Printing & Litho, Inc. prior to March 8, 1994                                                                                                                                                                                                                                                                                                            |
| Credited Service                   | Service after date of employment to termination of employment<br><br>Credited Service will be limited to service on or after January 1, 1999 for Danbury Printing & Litho, Inc.                                                                                                                                                                                                                                                                                                  |
| Final Average Monthly Compensation | The monthly average of the five consecutive years' compensation that gives the highest average. Compensation includes total remuneration paid for services rendered, excluding bonuses and any other extraordinary payments such as expense reimbursements, termination pay and moving pay, but including any compensation deferred under a Section 125 or Section 401(k) plan. Compensation is subject to the limit under IRC Section 401(a)(17) as required.                   |
| Covered Compensation               | A 35-year average of the Maximum Taxable Wages (MTW) under social security. The MTW is the annual limit on wages subject to the FICA tax for social security. The 35-year period ends with the year the employee reaches eligibility for an unreduced social security benefit (age 65, 66, or 67 depending on the year the employee was born). For years after the year of termination and prior to the end of the 35-year period, the MTW from the year of termination is used. |
| Accrued Benefit                    | The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current credited service, final average monthly compensation, and covered compensation                                                                                                                                                                                                                                                    |
| Normal Form of Benefit             | Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married                                                                                                                                                                                                                                                                                                                                                |
| Optional Payment Forms             | Single life annuity (for married participants), 100% or 75% Joint and Survivor annuity, or Social Security level income option                                                                                                                                                                                                                                                                                                                                                   |



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Banta Hourly Pension Plan—Specialty Converting (KCS)

|                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
|-------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Effective Date of Original Plan     | January 1, 1959. Restated effective January 1, 1999.<br>Effective December 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company                                                                                                                                                                                                                                                                       |
| Eligibility                         | <p>A person who is employed on an hourly-related basis, who is not an administrative employee, and who is not covered by a collective bargaining agreement between the employer and the International Printing Pressman and Assistants Union will become a participant on the first day of the plan year next following their date of hire.</p> <p>After December 31, 2013, no additional individuals shall become participants of the plan.</p> |
| Normal Retirement Eligibility       | Age 65 and five years of service                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Benefit                             | <p>The monthly amount of normal pension payable is the sum of:</p> <p>\$8.00 for each year of service through December 31, 1991;</p> <p>\$15.00 for each year of service from 1992–2005;</p> <p>\$16.00 for each year of service from 2006–2007;</p> <p>\$18.00 for each year of service from 2008–2009; and</p> <p>\$20.00 for each year of service from 2010–2013.</p>                                                                         |
| Early Retirement Eligibility        | Age 55 and five years of Vesting Service                                                                                                                                                                                                                                                                                                                                                                                                         |
| Benefit Reduction for Early Payment | Accrued benefit payable at normal retirement shall be reduced by 5.0% per year for each year by which benefit commencement precedes age 65                                                                                                                                                                                                                                                                                                       |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Disability Retirement  
Eligibility

Age 50 and 10 years of Vesting Service

Benefit  
Before Normal Retirement

Benefit calculated in the same manner as early retirement benefit including early retirement reductions

After Normal Retirement

Commencing on the participant's normal retirement date, if then living and still disabled, the normal retirement benefit, payable for life, shall be calculated assuming service, as of the date of disability.

Preretirement Surviving Spouse Benefit  
Eligibility

Unless an election is made to the contrary, a preretirement spouse's death benefit is provided in the event of the death of any active participant with 5 years of Vesting Service or a terminated participant who is eligible for a vested retirement benefit.

Benefit

The beneficiary of a participant who dies while in active service is entitled to a lump-sum benefit equal to \$100 times the number of years of service after January 1, 1999 and prior to January 1, 2014, reduced by the amount of any disability benefits received. The lump sum benefit is not to exceed \$2,000.

If a participant does not waive the preretirement survivor coverage, any retirement benefits payable to or on behalf of the participant will be reduced by a coverage charge. The coverage charge is based upon the age of the participant during each year of coverage as follows:

| <b>Attained Age</b> | <b>Percent Reduction</b> |
|---------------------|--------------------------|
| Under 35            | 0.00%                    |
| 35–40               | 0.05%                    |
| 40–45               | 0.10%                    |
| 45–50               | 0.20%                    |
| 50–55               | 0.35%                    |
| 55–65               | 0.50%                    |

If coverage is not waived, the monthly pension payable shall equal 50% of the amount the participant would have received (based on the accrued benefit at death) had the participant elected the joint and survivor annuity and commenced payments at the earliest possible date.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Vested Termination Benefits  
Eligibility

A participant is 100% vested upon completion of 5 years of Vesting Service

Benefit

The termination benefit is equal to the vested accrued benefit, payable in the normal form, commencing at normal retirement date. Optionally, the participant may elect to receive a reduced benefit commencing prior to normal retirement date.

Definitions

Vesting Service

Plan years during which a participant completes not less than 1,000 hours of service

Credited Service

Credited service, used to determine the amount of benefits, is based on the number of 8 hour shifts worked during the plan year. A participant receives a full year of credited service for 250 shifts, or one-tenth of a year for each 25 shifts.

Eight hours of service constitutes a shift worked. Credited service does not include periods of employment (a) prior to January 1, 1960, (b) prior to a participant's most recent date of hire before January 1, 1975, or (c) as a salaried or administrative employee.

Accrued Benefit

The participant's accrued benefit at any given date is determined under the normal retirement formula described below, but is based on current Credited Service.

Normal Form of Benefit  
Normal Retirement

Five-year certain and life. If married, 50% joint and survivor annuity

Early, Disabled, or Deferred Retirement

Single life annuity. If married, 50% joint and survivor annuity

Optional Payment Forms

Single life annuity, 10-year certain and life, and 75% joint and survivor annuity

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Haddon Craftsmen, Inc. Retirement Plan

Effective Date of Original Plan January 1, 1980. Restated effective January 1, 2000.  
Effective December 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company

Eligibility An employee becomes a participant on the first day of the month coinciding with or next following date of employment, unless they are members of a union represented by a collective bargaining agreement which has not assented to coverage by the Plan. Effective December 31, 1997 only G.C.I.U. employees in Bloomsburg are eligible to become new participants in the plan.

Normal Retirement Eligibility Age 65 and five years of service

Benefit Equal to the sum of the Noncontributory Retirement Income described below, and the Optional Contributory Retirement Income, if any, described below.

A participant's monthly Noncontributory Retirement Income is equal to the product of Benefit Service and the appropriate factor from the following table.

| Group                       | Factor  | Effective Date    |
|-----------------------------|---------|-------------------|
| G.C.I.U                     | \$24.00 | 1/1/09 - 12/31/09 |
| Local 732-C<br>(Bloomsburg) | \$25.00 | Current           |

Com. Com.  
(Allentown)  
Frozen 12/31/1997

Office &  
Management  
(All Locations)  
Frozen 12/31/1997

A participant's monthly Optional Contributory Retirement Income is equal to the benefit accrued under this provision as of December 31, 1988, plus 1/12th of one and 1/2% (.015) of the participant's Compensation earned in each year, after 1988, during which the required Participant Contributions are made.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

|                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|----------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Early Retirement Eligibility                       | Age 55 and 20 years of Vesting Service                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Benefit Reduction for Early Payment                | Actuarial equivalence                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| Disability Retirement Eligibility                  | N/A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Benefit                                            | N/A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Preretirement Surviving Spouse Benefit Eligibility | Three year of Vesting Service                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Benefit                                            | <p>Equal to 50% of the benefit which the deceased participant would have received if they had begun to receive their vested benefits (in the form of a joint and 50% survivor annuity) on the day benefits commence to the surviving spouse. If the deceased participant was eligible for early retirement, those benefits commence immediately; if the participant was not eligible for early retirement, benefits commence when the participant would have become eligible to receive benefits.</p> <p>If the death of a participant is before they are eligible for any other benefits under the Plan, the participant's estate is entitled to the return of their contributions to the Plan, with interest.</p> |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Vested Termination Benefits  
Eligibility

Three years of Vesting Service

Benefit

The deferred benefit, to commence at the participant's Normal Retirement Date, is equal to the sum of (i) the deferred benefit, if any, purchased by their own contributions to the Plan, and (ii) the remainder of an amount determined in the same manner as in Normal Retirement Benefit for the deferred early retirement benefit, multiplied by a vesting percentage from the following table:

| <b>Years of Vesting Service</b> | <b>Rate</b> |
|---------------------------------|-------------|
| Less Than 3                     | 0%          |
| 3                               | 20%         |
| 4                               | 40%         |
| 5                               | 60%         |
| 6                               | 80%         |
| 7 or More                       | 100%        |

If the employment of a participant is terminated before they are eligible for any other benefits under the Plan, the participant is entitled to the return of their contributions to the Plan, with interest.

Post-Retirement Death Benefits

In the event of the death of a participant after retirement, the beneficiary will receive any remaining guaranteed annuity payments, or survivor benefits, depending upon the option selected by the participant. If an option other than a joint and survivor option has been elected, the participant's beneficiary will receive the excess, if any, of the participant's personal contributions (including interest) over the amount of monthly benefits actually paid.

For certain employees insured before January 1, 1962, there is a death benefit of \$5,000. For certain employees insured after January 1, 1962, there is a death benefit of \$1,000. These employees are identified in historical valuation data.

Contributions  
Participant Contributions

Participants who wish to receive benefits from the Optional Contributory Retirement Income portion of the Plan contribute 3% of each year's earnings in excess of \$3,600.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Definitions

Benefit Service

Participants accrue units of Benefit Service for each calendar year during which they have Hours of Service. A full unit of Benefit Service is accrued for each year in which a participant has at least 1,785 Hours of Service; if a participant has less than 1,785 Hours of Service in a year, a pro-rata fraction of a unit of Benefit Service is accrued.

Vesting Service

A participant accrues one year of Vesting Service for each calendar year during which they have at least 1,000 Hours of Service with the Company.

Compensation

Compensation means a participant's total earnings for a year, as reported on Form W-2, subject to limitations under IRS Section 401(a)(17).

Normal Form of Benefit

Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.

Optional Payment Forms

Single life annuity (for married participants), 50, 75, and 100% joint and survivor annuity, or Lump Sum.

Actuarial Equivalence

6.5% and 1971 Group Annuity (Male) Mortality Table with ages set back two years.

Credited Interest

120% of the Federal Mid-Term Rate

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Merged Retirement Income Plan for Employees of R.R. Donnelley Printing Company, L.P. and R.R. Donnelley Printing Company

Effective Date of Original Plan September 1, 1938. Restated effective August 31, 2010. Effective August 31, 2010, the plan was merged into the Retirement Benefit Plan of R.R. Donnelley & Sons Company.

Eligibility Nonbargaining class who prior to December 31, 1991, was a participant in the Restated Retirement Income Plan for Non-Bargaining Unit Employees of Meredith Burda Company, Limited Partnership (GA 61148).

Employee of the Meredith Burda Corporation and who prior to December 31, 1991, was a participant in the Restated Retirement Income Plan for Employees of Meredith Burda Corporation (GA 8664).

After December 31, 1991, no further employee shall be an eligible employee (provided that participants in GA 8664 whose accrued benefits transferred to the plan upon the merger effective August 31, 1997, shall be considered participants).

Normal Retirement  
Eligibility

Age 65 (Age 62 and 15 years of plan participation for the bargaining class, but no later than age 65)

Benefit

The accrued benefit as of December 31, 1991. Payments received guaranteed to be at least equal to participant's contribution account.



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement  
Eligibility

Age 55 and ten years of plan participation or age 62

Benefit Reduction for Early Payment

The reduction factors are:

| <b>Number of Years Early Retirement Date Precedes Normal Retirement Date</b> | <b>Factor</b> |
|------------------------------------------------------------------------------|---------------|
| 1                                                                            | 0.9125        |
| 2                                                                            | 0.8347        |
| 3                                                                            | 0.7653        |
| 4                                                                            | 0.7031        |
| 5                                                                            | 0.6473        |
| 6                                                                            | 0.5971        |
| 7                                                                            | 0.5516        |
| 8                                                                            | 0.5104        |
| 9                                                                            | 0.4732        |
| 10                                                                           | 0.4392        |

Disability Retirement  
Eligibility

Age 55

Benefit

Accrued benefit on disability retirement date reduced to reflect the fact that the disability retirement precedes normal retirement date. Reduction factors are equal to those applied to early retirement.

Preretirement Surviving Spouse Benefit  
Eligibility

Qualified married participant fully or partially vested in an accrued benefit

Benefit

Greater of (a) and (b) below:

(a) Survivor Annuity Death Benefit—Monthly annuity payable to spouse, deferred to participant's earliest retirement date if later than the date of death. If death occurs, the amount paid to the surviving spouse is equal to the amount that would have been paid had the participant terminated employment on the date of death and survived to their earliest retirement date, retired with a qualified joint and 50% survivor annuity in effect, then died the next day.

(b) Single Sum Death Benefit—Lump sum payment of the participant's contribution account on date of death payable to beneficiary.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Vested Termination Benefits  
Eligibility

20% after three years of vesting plus 20% per year thereafter, up to 100%

Benefit

Equal to the sum of (a) and (b) below:

(a) The amount of retirement annuity which could be provided on normal retirement date by the participant's contribution account.

(b) Vesting percentage times the excess of the accrued benefit as of the date of termination over (a) above.

Late Retirement  
Eligibility

Maximum age is 70½

Benefit

Benefit credit continued to be earned until attained age 65. Retirement benefits after age 65 are increased by an amount that can be provided by the accumulation of benefit payments between age 65 and actual retirement.

Readjustment Allowance Benefit  
Eligibility

Active participant who has attained age 62 with five years of service, but not attained age 65, and retires during this period

Benefit

Single sum payment or fixed period installments, not to exceed six months. Monthly compensation multiplied by an adjustment factor based on the participant's attained age, as described in the plan. This allowance benefit is in addition to the other retirement benefits allowed under the plan.

Supplemental Income

The monthly retirement income which a plan member receives at retirement will vary depending upon the investment performance of the separate account. However, a minimum benefit equal to the retirement income paid at retirement is guaranteed. If the variable retirement income is less than the minimum benefit, the difference is paid as a supplemental income.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Definitions

Participant's Contribution Account

Participant's contributions before September 1, 1982 accumulated to date of determination with interest.

Normal Form of Benefit

Life annuity for unmarried participants or an actuarially equivalent 50% joint and survivor annuity if the participant is married.

Optional Payment Forms

The optional forms of benefit payments are:

- 5 or 10 years certain and life
- Monthly annuity payable as a survivorship life annuity with survivorship percentages of 50, 75 or 100
- Single life annuity with modified cash refund of the Participant's Contribution Account

Participant's Contribution Account Conversion

417(e) mortality and interest on 30-year Treasury securities for the July preceding the 12-month period beginning on September 1 that contains the benefit starting date.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Retirement Income Plan of Moore Wallace North America, Inc.

|                                 |                                                                                                                                                                                                                                                                                                                                                                                                     |
|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Effective Date of Original Plan | December 30, 1947. Restated effective January 1, 2010. Effective December 31, 2012, the plan was merged into the Retirement Benefit Plan of R. R. Donnelley & Sons Company.                                                                                                                                                                                                                         |
| Eligibility                     | An employee becomes a participant on attaining age 21 and one year of service. Plan participation is closed to new hires after December 31, 2011.                                                                                                                                                                                                                                                   |
| Benefit Accruals                | Benefit accruals were frozen for all participants as of December 31, 2011.                                                                                                                                                                                                                                                                                                                          |
| Participant Contributions       | None after January 1, 1972                                                                                                                                                                                                                                                                                                                                                                          |
| Retirement Income               | Generally applies to service earned prior to July 1, 1997. Employees who met the following criteria as of June 30, 1997 had the option to keep coverage under the Retirement Income Plan formula for service earned through December 31, 2000: <ul style="list-style-type: none"><li>▪ Age 65, or</li><li>▪ Age 50 with 10 years of service, or</li><li>▪ Age 45 with 20 years of service</li></ul> |
| Pension Equity                  | Generally applies to service earned between July 1, 1997 and December 31, 2000. All accruals under this formula were frozen as of December 31, 2000.                                                                                                                                                                                                                                                |
| Career Average                  | Effective January 1, 2005, all existing employees began accruing benefits under the new Career Average Formula. Additionally, all newly hired employees will accrue benefits under this new formula.                                                                                                                                                                                                |
| <b>Career Average Formula</b>   |                                                                                                                                                                                                                                                                                                                                                                                                     |
| Normal Retirement               |                                                                                                                                                                                                                                                                                                                                                                                                     |
| Eligibility                     | Age 65                                                                                                                                                                                                                                                                                                                                                                                              |
| Benefit                         | 0.70% of pensionable earnings for each year after 2004                                                                                                                                                                                                                                                                                                                                              |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement

Eligibility

Age 55 and five years of vesting service

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by:

- (a) 3.6% per year for each of the first five years by which benefit commencement precedes age 65; and
- (b) 4.8% per year for each of the next five years by which benefit commencement precedes age 60

Disability Retirement

Eligibility

Five years of vesting service

Benefit

Benefits continue to accrue during period of disability (frozen at December 31, 2011).

Preretirement Surviving Spouse Benefit

Eligibility

Five years of vesting service

Benefit

If a participant has five or more years of vesting service at the time of his death, but is less than age 55 or is not an active employee, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to one-half of the annuity the participant would have received if he had terminated employment on the day before his death, survived to age 55, and elected an early retirement pension payable in the form of a 50% joint and survivor annuity.

If an active participant is age 55 or older at the time of his death, his surviving spouse is entitled to an immediate life annuity equal to one-half of the participant's accrued benefit, reduced for early retirement in the form of a 50% joint and survivor annuity.

Vested Termination Benefits

Eligibility

Five years of vesting service

Benefit

Accrued benefit payable at normal retirement age, or payable at early retirement age with reductions as for early retirement. Benefits are payable under the normal form.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

**Retirement Income Formula**

Normal Retirement

Eligibility

Age 65

Benefit

Before January 1, 1985

The sum of (a), (b), (c) and (d) below:

(a) The greater of (i), (ii), and (iii) below:

- (i) 1.1% of Final Average Pay, up to the 1985 Average Social Security Wage Base plus 1.6% of Final Average Pay in excess of the 1985 Average Social Security Wage Base, multiplied by years of credited service as of December 31, 1984, not to exceed 35 years.
- (ii) \$48.00 multiplied by the participant's credited service, not to exceed 35 years.
- (iii) For a participant who was also a participant in the prior contributory plan, the amount that would have been provided if the prior plan and the participant's rate of compensation had continued unchanged.

Between January 1, 1985 and  
December 31, 1988

- (b) 1.1% of each year's Annual Earnings up to that year's Social Security Wage Base plus 1.8% of each year's Annual Earnings in excess of that year's Social Security Wage Base plus a 10% increase to the accrued benefit as of December 31, 1988, if employed by Moore Wallace on that date and thereafter.

After January 1, 1989

- (c) 1.8% of each year's Annual Earnings up to that year's Social Security Wage Base plus 2.0% of each year's Annual Earnings in excess of that year's Social Security Wage Base.

Special Formula Enhancement

- (d) 18% of Annual Earnings for calendar year 2000 (limited to \$170,000). This benefit is payable as a lump sum, but has been converted to an equivalent deferred five-year certain and continuous annuity payable at 65. This benefit was provided to all grandfathered participants employed as of December 1, 2000.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement

Eligibility

Age 55 and 10 years of service

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by 4% for each year that you receive benefits before the earliest of:

(a) Age 65, or

(b) Age 62 and 30 years of service

Disability Retirement<sup>2</sup>

Eligibility

Totally and permanently disabled before June 4, 2001

Benefit

The accrued normal or early retirement benefit payable immediately. If the employee was a participant in the Company's LTD plan, they will continue to accrue benefits under the retirement plan based on compensation prior to disablement. These benefits are payable at age 65 or upon termination of LTD benefits if later.

If the disabled participant qualifies for Social Security disability benefits (or would qualify if the participant was covered under the Federal Social Security Act), the early retirement reduction will not apply.

Vested Deferred Retirement

Eligibility

Five years of service

Benefit

Accrued benefit payable at the normal retirement age, or payable at early retirement age with 6% per year reductions as for early retirement. Benefits are payable under the normal form.

Eligibility

Five years of vesting service

<sup>2</sup> Historical disability provisions prior to January 1, 2005. See Career Average Formula for current disability provisions.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Preretirement Death Benefit  
Benefit<sup>3</sup>

Married

If the participant is age less than 55, the surviving spouse is entitled to an annuity commencing when the participant would have reached age 55. This annuity is equal to two-thirds of the annuity the participant would have received if he had terminated employment on the day before his death, survived to age 55, and elected an early retirement pension payable in the form of a joint and two-thirds survivor annuity.

If an active participant is age 55 or older at the time of death, his surviving spouse is entitled to an immediate life annuity equal to two-thirds of the participant's accrued benefit, reduced for early retirement in the form of a joint and two-thirds survivor annuity.

Single

Lump sum death benefit equal to the present value of five years of payments a spouse would have received if the participant had been married.

**Pension Equity Formula**

Normal Retirement

Eligibility

Age 65

Benefit

Benefits accrued from July 1, 1997 through December 31, 2000 are based on the number of credits earned (four per year of credited service) and the participants final average compensation. Accrued benefits will equal the product of (a), (b), and (c) below:

(a) 4%

(b) Years of credited service between July 1, 1997 and December 31, 2000

(c) Final average compensation, (frozen as of December 31, 2000)

Effective October 15, 2003, the plan was amended to define the accrued benefit as the actuarial equivalent five-year certain and continuous annuity calculated as of December 31, 2000. The lump sum will be recalculated based on the participant's age and interest rate at the time of calculation.

<sup>3</sup>The preretirement death benefit for the Special Enhancement has the same provisions as the Pension Equity death benefit.



Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Early Retirement

Eligibility

Age 55 and 10 years of vesting service

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by 6% per year for each year by which benefit commencement precedes age 65.

Disability Retirement<sup>4</sup>

Eligibility

Totally and permanently disabled before June 4, 2001

Benefit

The accrued normal or early retirement benefit payable immediately. If the employee was a participant in the Company's LTD plan, they will continue to accrue benefits under the retirement plan based on compensation prior to disablement. These benefits are payable at age 65 or upon termination of LTD benefits if later.

If the disabled participant qualifies for Social Security disability benefits (or would qualify if the participant was covered under the Federal Social Security Act), early retirement reduction will not apply.

Preretirement Death Benefit

Eligibility

Eligible for a vested benefit

Benefit

The lump sum that the participant would have received if the participant had terminated employment on their date of death.

Vested Termination Benefits

Eligibility

Five years of vesting service

Benefit

Accrued benefit can be payable immediately as a lump sum or a monthly annuity. Monthly annuities commencing prior to age 55 are the actuarial equivalent of the reduced age 55 monthly annuity.

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<sup>4</sup> Historical disability provisions prior to January 1, 2005. See Career Average Formula for current disability provisions.

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Definitions

|                                            |                                                                                                                                                                                          |
|--------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Vesting Service                            | All service since date of hire, measured in years and months                                                                                                                             |
| Credited Service                           | All service while participating in the Plan. Credited service is measured in completed years and months.                                                                                 |
| Annual Earnings                            | Compensation including overtime, commissions, bonuses, and elective deferrals.                                                                                                           |
| Final Average Pay                          | The average of the highest five consecutive years of pay out of the last 10 years of employment before January 1, 1985.                                                                  |
| Social Security Covered Compensation Level | The average of the Social Security Wage Base for the 35-year period for someone reaching age 65 in the calendar year of determination.                                                   |
| Social Security Wage Base                  | This annual amount is the maximum earnings amount on which employees and employers pay the OASDI portion of FICA taxes. It is calculated annually by the Social Security Administration. |

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Check Printers

Effective Date of Amended Plan

Effective December 31, 2004, the plan's accrued benefits were frozen.

Eligibility

Each eligible employee will become a participant on the first day of the month coincident with or next following the first eligibility computation period during which he completes 1,000 hours.

Participant Contributions

None

**Check Printers Formula**

Normal Retirement

Eligibility

Age 65 and five years of service

Benefit

The sum of (a) plus (b) minus (c):

(a) \$4.00 multiplied by the years of credited service

(b) If the participant is a salaried employee, 1/12th of 1.5% of compensation each year

(c) The monthly benefit purchased in the form of an annuity which guaranteed benefits accrued through December 31, 1986

Effective December 31, 2004, the plans accrued benefits were frozen.

Early Retirement

Eligibility

Age 55 and 15 years of service

Benefit Reduction for Early Payment

The accrued benefit payable at normal retirement shall be reduced by 6.0% for each year for the first five years and 4.8% for each of the next five years.

Vested Deferred Retirement

Eligibility

Five years of service

Benefit

Accrued benefit payable at age 65

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Preretirement Death Benefit

Eligibility

Five years of vesting service and married at least one year

Benefit

50% of the amount the participant would have received if he had survived to the earliest retirement date and elected the 50% Joint and Survivor optional form of payment.

Definitions

Vesting Service

Vesting Service is the period of an employee's service calculated as elapsed time in years and days.

Credited Service

Credited Service is the period of an employee's service calculated in completed months.

Compensation

Compensation means the W-2 earnings plus any compensation deferred under a Section 125 or Section 401(k) plan. Compensation does not include amounts paid as reimbursements, fringe benefits, moving expenses, welfare benefits, and all other extraordinary compensation

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Legacy Cardinal Brands

Effective Date of Amended Plan Effective January 31, 2008, the plan's accrued benefits were frozen. Effective March 31, 2008, the plan was merged into the Retirement Income Plan of Moore North America.

Eligibility Each eligible employee will become a participant on the applicable entry date upon reaching age 21 and completing one year of service.

Participant Contributions Discontinued April 1, 1989

**Cardinal Brands Formula**

Normal Retirement

Eligibility Age 65

Benefit The sum of (a) plus (b)

(a) Accrued Benefit as of March 31, 1989

(b) 1.3% of compensation each year after March 31, 1989 for which the Participant is credited with a year of service.

Effective January 31, 2008, the plans accrued benefits were frozen.

Early Retirement

Eligibility Age 55

Benefit Reduction for Early Payment The accrued benefit payable at normal retirement shall be reduced by the factors in Table 1

Disability Retirement Eligibility

Eligibility Age 50 and 15 years of service. Must be disabled for at least 5 consecutive months

Benefit Normal retirement benefit accrued as of his Disability Retirement Date, reduced by any Workmen's Compensation benefits payable prior to Normal Retirement Date.

Vested Deferred Retirement

Eligibility Five years of service

Benefit Accrued benefit payable at age 65

Schedule SB Attachment (Form 5500)—December 1, 2016 Plan Year  
LSC Pension Plan  
EIN: 37-1804157 PN: 002

Preretirement Death Benefit  
Eligibility

Five years of service and married at least one year

Benefit

100% of the amount the participant would have received if he had survived to the earliest retirement date and elected the 100% Joint and Survivor optional form of payment.

Definitions  
Service

A year of service is a 12-consecutive month period during which an employee is credited with at least 1,000 hours of service.

Compensation

Compensation means the W-2 earnings plus any compensation deferred under a Section 125 or Section 401(k) plan.

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

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

**LSC PENSION PLAN**

**SUPPLEMENTAL SCHEDULES H, LINE 4j – SCHEDULES OF REPORTABLE  
TRANSACTIONS FOR THE YEAR ENDED NOVEMBER 30, 2017 AND THE PERIOD  
OCTOBER 1, 2016 (DATE OF INCEPTION) THROUGH NOVEMBER 30, 2016**

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Employer Identification Number: 37-1804157, Plan Number 002

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 120 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>                                                            |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                                                                   |                  |           |                   |                   |              |                   |            |                                   |               |
| RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS<br>GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852 | -975,000.000     | 24 Oct 16 |                   | 70.4700           |              | 0.00              | 711,843.47 | 687,082.50                        | -24,760.97    |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 670,000.000      | 5 Oct 16  | 101.5270          |                   |              | 0.00              | 680,233.20 | 680,233.20                        | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 700,000.000      | 6 Oct 16  | 100.8040          |                   |              | 0.00              | 705,632.81 | 705,632.81                        | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 30,000.000       | 13 Oct 16 | 100.4840          |                   |              | 0.00              | 30,145.31  | 30,145.31                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 625,000.000      | 13 Oct 16 | 100.6290          |                   |              | 0.00              | 628,933.16 | 628,933.16                        | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 35,000.000       | 14 Oct 16 | 99.6560           |                   |              | 0.00              | 34,879.69  | 34,879.69                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 15,000.000       | 19 Oct 16 | 99.5930           |                   |              | 0.00              | 14,939.06  | 14,939.06                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 75,000.000       | 19 Oct 16 | 99.6090           |                   |              | 0.00              | 74,707.03  | 74,707.03                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 35,000.000       | 20 Oct 16 | 100.1710          |                   |              | 0.00              | 35,060.16  | 35,060.16                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 45,000.000       | 20 Oct 16 | 100.2180          |                   |              | 0.00              | 45,098.44  | 45,098.44                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 15,000.000       | 26 Oct 16 | 99.2810           |                   |              | 0.00              | 14,892.19  | 14,892.19                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 25,000.000       | 26 Oct 16 | 99.5000           |                   |              | 0.00              | 24,875.00  | 24,875.00                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 50,000.000       | 27 Oct 16 | 97.6560           |                   |              | 0.00              | 48,828.13  | 48,828.13                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9   | 10,000.000       | 27 Oct 16 | 98.0000           |                   |              | 0.00              | 9,800.00   | 9,800.00                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>                                                          |                  |           |                   |                   |              |                   |            |                                   |               |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 420,000.000      | 27 Oct 16 | 98.1320           |                   |              | 0.00              | 412,157.81 | 412,157.81                        | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 105,000.000      | 27 Oct 16 | 98.2030           |                   |              | 0.00              | 103,113.28 | 103,113.28                        | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 165,000.000      | 27 Oct 16 | 97.7610           |                   |              | 0.00              | 161,306.84 | 161,306.84                        | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 445,000.000      | 31 Oct 16 | 98.2690           |                   |              | 0.00              | 437,299.41 | 437,299.41                        | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 60,000.000       | 1 Nov 16  | 97.7500           |                   |              | 0.00              | 58,650.00  | 58,650.00                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 80,000.000       | 2 Nov 16  | 98.8750           |                   |              | 0.00              | 79,100.00  | 79,100.00                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 125,000.000      | 2 Nov 16  | 98.5070           |                   |              | 0.00              | 123,134.77 | 123,134.77                        | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 30,000.000       | 9 Nov 16  | 94.5940           |                   |              | 0.00              | 28,378.25  | 28,378.25                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 40,000.000       | 10 Nov 16 | 92.3750           |                   |              | 0.00              | 36,950.00  | 36,950.00                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 55,000.000       | 10 Nov 16 | 91.7500           |                   |              | 0.00              | 50,462.50  | 50,462.50                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 40,000.000       | 10 Nov 16 | 92.3750           |                   |              | 0.00              | 36,950.00  | 36,950.00                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 50,000.000       | 10 Nov 16 | 91.9370           |                   |              | 0.00              | 45,968.95  | 45,968.95                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -395,000.000     | 3 Oct 16  |                   | 103.2960          |              | 0.00              | 413,019.73 | 408,022.66                        | -4,997.07     |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -120,000.000     | 17 Oct 16 |                   | 99.6480           |              | 0.00              | 124,548.03 | 119,577.65                        | -4,970.38     |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -125,000.000     | 17 Oct 16 |                   | 99.6870           |              | 0.00              | 129,737.53 | 124,609.38                        | -5,128.15     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 122 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -295,000.000     | 17 Oct 16 |                   | 99.6870           |              | 0.00              | 306,180.58    | 294,078.13                        | -12,102.45    |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -345,000.000     | 19 Oct 16 |                   | 99.5070           |              | 0.00              | 357,658.61    | 343,301.95                        | -14,356.66    |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -140,000.000     | 19 Oct 16 |                   | 99.4060           |              | 0.00              | 145,136.83    | 139,168.75                        | -5,968.08     |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -70,000.000      | 24 Oct 16 |                   | 99.6090           |              | 0.00              | 72,496.69     | 69,726.56                         | -2,770.13     |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -95,000.000      | 27 Oct 16 |                   | 97.5310           |              | 0.00              | 97,409.98     | 92,654.69                         | -4,755.29     |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -175,000.000     | 27 Oct 16 |                   | 97.4530           |              | 0.00              | 179,439.44    | 170,542.97                        | -8,896.47     |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -30,000.000      | 27 Oct 16 |                   | 97.9370           |              | 0.00              | 30,761.05     | 29,381.25                         | -1,379.80     |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -145,000.000     | 10 Nov 16 |                   | 91.2380           |              | 0.00              | 146,756.05    | 132,295.51                        | -14,460.54    |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -65,000.000      | 10 Nov 16 |                   | 91.1870           |              | 0.00              | 65,787.20     | 59,271.88                         | -6,515.32     |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -8,270,000.000   | 14 Nov 16 |                   | 90.3160           |              | 0.00              | 8,726,042.88  | 7,469,166.80                      | -1,256,876.08 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -7,475,000.000   | 14 Nov 16 |                   | 90.2500           |              | 0.00              | 7,887,203.21  | 6,746,187.50                      | -1,141,015.71 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -560,000.000     | 14 Nov 16 |                   | 90.3160           |              | 0.00              | 566,782.00    | 505,771.88                        | -61,010.12    |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -505,000.000     | 14 Nov 16 |                   | 90.2500           |              | 0.00              | 511,115.91    | 455,762.50                        | -55,353.41    |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -38,455,000.000  | 15 Nov 16 |                   | 90.5930           |              | 0.00              | 40,575,571.85 | 34,837,826.56                     | -5,737,745.29 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -3,000.000       | 15 Nov 16 |                   | 90.5230           |              | 0.00              | 3,165.43      | 2,715.70                          | -449.73       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 123 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -2,615,000.000   | 15 Nov 16 |                   | 90.5520           |              | 0.00              | 2,646,669.50  | 2,367,955.72                      | -278,713.78   |
| UNITED STATES TREAS BD STRIPPED PRIN PMT 00054<br>05-15-2030 (UNDDATE) REG SEDOL: 2063175  | 900,000.000      | 24 Oct 16 | 76.7690           |                   |              | 0.00              | 690,921.00    | 690,921.00                        | 0.00          |
| UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041<br>REG SEDOL: BZ56WG7                      | -10,786,000.000  | 27 Oct 16 |                   | 122.7260          |              | 0.00              | 13,303,856.87 | 13,237,287.03                     | -66,569.84    |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 395,000.000      | 3 Nov 16  | 93.1090           |                   |              | 0.00              | 367,782.03    | 367,782.03                        | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 545,000.000      | 8 Nov 16  | 92.3550           |                   |              | 0.00              | 503,337.30    | 503,337.30                        | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 7,700,000.000    | 14 Nov 16 | 85.3270           |                   |              | 0.00              | 6,570,179.00  | 6,570,179.00                      | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 8,515,000.000    | 14 Nov 16 | 85.3900           |                   |              | 0.00              | 7,270,972.12  | 7,270,972.12                      | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 520,000.000      | 14 Nov 16 | 85.3270           |                   |              | 0.00              | 443,700.40    | 443,700.40                        | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 575,000.000      | 14 Nov 16 | 85.3900           |                   |              | 0.00              | 490,993.42    | 490,993.42                        | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 370,000.000      | 14 Nov 16 | 85.4530           |                   |              | 0.00              | 316,176.56    | 316,176.56                        | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 5,000.000        | 15 Nov 16 | 85.6010           |                   |              | 0.00              | 4,280.08      | 4,280.08                          | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 39,550,000.000   | 15 Nov 16 | 85.6700           |                   |              | 0.00              | 33,882,485.00 | 33,882,485.00                     | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 2,695,000.000    | 15 Nov 16 | 85.6280           |                   |              | 0.00              | 2,307,699.02  | 2,307,699.02                      | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 25,000.000       | 15 Nov 16 | 85.9210           |                   |              | 0.00              | 21,480.47     | 21,480.47                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 115,000.000      | 15 Nov 16 | 85.5310           |                   |              | 0.00              | 98,360.94     | 98,360.94                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 124 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | 20,000.000       | 17 Nov 16 | 85.4490           |                   |              | 0.00              | 17,089.92  | 17,089.92                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | 125,000.000      | 17 Nov 16 | 85.6560           |                   |              | 0.00              | 107,070.31 | 107,070.31                        | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | 20,000.000       | 17 Nov 16 | 85.4880           |                   |              | 0.00              | 17,097.74  | 17,097.74                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | 20,000.000       | 17 Nov 16 | 85.5980           |                   |              | 0.00              | 17,119.61  | 17,119.61                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | 90,000.000       | 22 Nov 16 | 84.8900           |                   |              | 0.00              | 76,401.56  | 76,401.56                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | 20,000.000       | 23 Nov 16 | 84.5000           |                   |              | 0.00              | 16,900.00  | 16,900.00                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | 20,000.000       | 23 Nov 16 | 84.7770           |                   |              | 0.00              | 16,955.47  | 16,955.47                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | 90,000.000       | 23 Nov 16 | 83.9530           |                   |              | 0.00              | 75,557.81  | 75,557.81                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | 350,000.000      | 30 Nov 16 | 84.5420           |                   |              | 0.00              | 295,900.39 | 295,900.39                        | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | 90,000.000       | 30 Nov 16 | 83.9530           |                   |              | 0.00              | 75,557.81  | 75,557.81                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | -230,000.000     | 14 Nov 16 |                   | 84.6750           |              | 0.00              | 196,328.38 | 194,754.30                        | -1,574.08     |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | -540,000.000     | 14 Nov 16 |                   | 84.6750           |              | 0.00              | 460,944.90 | 457,249.22                        | -3,695.68     |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | -1,000,000.000   | 25 Nov 16 |                   | 84.6280           |              | 0.00              | 855,799.11 | 846,285.06                        | -9,514.05     |
| UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL: BXC4FZ0                 | 360,000.000      | 8 Nov 16  | 107.8000          |                   |              | 0.00              | 388,082.81 | 388,082.81                        | 0.00          |
| UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL: BXC4FZ0                 | -655,000.000     | 17 Nov 16 |                   | 99.5700           |              | 0.00              | 753,861.81 | 652,185.55                        | -101,676.26   |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>                                                       |                  |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 1,440,000.000    | 15 Nov 16 | 97.7380           |                   |              | 0.00              | 1,407,431.25 | 1,407,431.25                      | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 7,465,000.000    | 15 Nov 16 | 97.7500           |                   |              | 0.00              | 7,297,037.50 | 7,297,037.50                      | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 40,000.000       | 15 Nov 16 | 98.0620           |                   |              | 0.00              | 39,225.00    | 39,225.00                         | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 85,000.000       | 15 Nov 16 | 97.7380           |                   |              | 0.00              | 83,077.54    | 83,077.54                         | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 45,000.000       | 15 Nov 16 | 98.0460           |                   |              | 0.00              | 44,121.09    | 44,121.09                         | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 35,000.000       | 15 Nov 16 | 97.9370           |                   |              | 0.00              | 34,278.13    | 34,278.13                         | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 135,000.000      | 17 Nov 16 | 97.5620           |                   |              | 0.00              | 131,709.38   | 131,709.38                        | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 65,000.000       | 18 Nov 16 | 97.4680           |                   |              | 0.00              | 63,354.69    | 63,354.69                         | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 250,000.000      | 29 Nov 16 | 97.3780           |                   |              | 0.00              | 243,447.27   | 243,447.27                        | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | -275,000.000     | 21 Nov 16 |                   | 97.0350           |              | 0.00              | 268,729.88   | 266,846.68                        | -1,883.20     |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | -130,000.000     | 29 Nov 16 |                   | 97.3750           |              | 0.00              | 126,744.26   | 126,587.50                        | -156.76       |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | -55,000.000      | 30 Nov 16 |                   | 96.7030           |              | 0.00              | 53,622.57    | 53,186.72                         | -435.85       |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | -195,000.000     | 30 Nov 16 |                   | 96.7960           |              | 0.00              | 190,116.39   | 188,753.91                        | -1,362.48     |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000 1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 80,000.000       | 17 Oct 16 | 97.5310           |                   |              | 0.00              | 78,025.00    | 78,025.00                         | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000 1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 60,000.000       | 18 Oct 16 | 97.6710           |                   |              | 0.00              | 58,603.13    | 58,603.13                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 126 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>                                                          |                  |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 80,000.000       | 18 Oct 16 | 97.8120           |                   |              | 0.00              | 78,250.00    | 78,250.00                         | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 120,000.000      | 18 Oct 16 | 97.5930           |                   |              | 0.00              | 117,112.50   | 117,112.50                        | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 10,000.000       | 19 Oct 16 | 97.7180           |                   |              | 0.00              | 9,771.88     | 9,771.88                          | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 75,000.000       | 19 Oct 16 | 97.6400           |                   |              | 0.00              | 73,230.47    | 73,230.47                         | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 720,000.000      | 19 Oct 16 | 97.7770           |                   |              | 0.00              | 703,996.88   | 703,996.88                        | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 45,000.000       | 20 Oct 16 | 97.7810           |                   |              | 0.00              | 44,001.56    | 44,001.56                         | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 110,000.000      | 24 Oct 16 | 97.9060           |                   |              | 0.00              | 107,696.88   | 107,696.88                        | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 20,000.000       | 1 Nov 16  | 97.0930           |                   |              | 0.00              | 19,418.75    | 19,418.75                         | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 125,000.000      | 1 Nov 16  | 97.0620           |                   |              | 0.00              | 121,328.13   | 121,328.13                        | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 20,000.000       | 1 Nov 16  | 96.8900           |                   |              | 0.00              | 19,378.13    | 19,378.13                         | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -310,000.000     | 17 Oct 16 |                   | 97.6790           |              | 0.00              | 308,229.02   | 302,807.03                        | -5,421.99     |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -425,000.000     | 18 Oct 16 |                   | 97.7570           |              | 0.00              | 420,310.82   | 415,470.70                        | -4,840.12     |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -350,000.000     | 10 Nov 16 |                   | 94.5230           |              | 0.00              | 343,746.72   | 330,832.03                        | -12,914.69    |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -395,000.000     | 10 Nov 16 |                   | 94.2500           |              | 0.00              | 387,942.73   | 372,287.50                        | -15,655.23    |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -7,843,000.000   | 15 Nov 16 |                   | 93.2730           |              | 0.00              | 7,843,000.00 | 7,315,435.70                      | -527,564.30   |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 127 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -1,501,000.000   | 15 Nov 16 |                   | 93.2650           |              | 0.00              | 1,501,000.00  | 1,399,917.03                      | -101,082.97   |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -90,000.000      | 15 Nov 16 |                   | 93.2650           |              | 0.00              | 88,392.01     | 83,939.06                         | -4,452.95     |
| UTD STATES TREAS 1.125% DUE 02-28-2021 SEDOL:<br>BZ56TX3                                   | 13,300,000.000   | 27 Oct 16 | 99.3200           |                   |              | 0.00              | 13,209,601.56 | 13,209,601.56                     | 0.00          |
| UTD STATES TREAS 1.125% DUE 02-28-2021 SEDOL:<br>BZ56TX3                                   | -5,750,000.000   | 14 Nov 16 |                   | 98.1200           |              | 0.00              | 5,710,917.97  | 5,641,943.63                      | -68,974.34    |
| UTD STATES TREAS 1.125% DUE 02-28-2021 SEDOL:<br>BZ56TX3                                   | -370,000.000     | 16 Nov 16 |                   | 97.9370           |              | 0.00              | 367,485.16    | 362,367.51                        | -5,117.65     |
| UTD STATES TREAS 1.125% DUE 02-28-2021 SEDOL:<br>BZ56TX3                                   | -425,000.000     | 18 Nov 16 |                   | 97.6280           |              | 0.00              | 422,111.33    | 414,921.43                        | -7,189.90     |
| UTD STATES TREAS 1.125% DUE 02-28-2021 SEDOL:<br>BZ56TX3                                   | -2,500,000.000   | 21 Nov 16 |                   | 97.5500           |              | 0.00              | 2,483,007.81  | 2,438,761.16                      | -44,246.65    |
| UTD STATES TREAS 1.125% DUE 08-31-2021 SEDOL:<br>BD2BRV1                                   | 70,000.000       | 27 Oct 16 | 99.0190           |                   |              | 0.00              | 69,313.67     | 69,313.67                         | 0.00          |
| UTD STATES TREAS 1.125% DUE 08-31-2021 SEDOL:<br>BD2BRV1                                   | -3,520,000.000   | 3 Oct 16  |                   | 100.0310          |              | 0.00              | 3,520,836.79  | 3,521,100.00                      | 263.21        |
| UTD STATES TREAS 1.125% DUE 08-31-2021 SEDOL:<br>BD2BRV1                                   | -15,000.000      | 3 Oct 16  |                   | 100.0310          |              | 0.00              | 15,006.26     | 15,004.69                         | -1.57         |
| UTD STATES TREAS 1.125% DUE 09-30-2021 SEDOL:<br>BYYB619                                   | 3,465,000.000    | 3 Oct 16  | 100.0000          |                   |              | 0.00              | 3,465,000.00  | 3,465,000.00                      | 0.00          |
| UTD STATES TREAS 1.625% DUE 05-15-2026 SEDOL:<br>BYZ2XV0                                   | -695,000.000     | 16 Nov 16 |                   | 94.7810           |              | 0.00              | 699,883.29    | 658,729.69                        | -41,153.60    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 128 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Preferred</b>                |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Netherlands - USD</b>                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87       | -225,000.000     | 28 Oct 16 |                   | 95.5940           |              | 0.00              | 223,043.50 | 215,086.50                        | -7,957.00     |
| SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7      | -245,000.000     | 30 Nov 16 |                   | 126.4060          |              | 0.00              | 325,334.04 | 309,694.70                        | -15,639.34    |
| <b>United Kingdom - USD</b>                                  |                  |           |                   |                   |              |                   |            |                                   |               |
| SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6 | 320,000.000      | 30 Nov 16 | 99.0010           |                   |              | 0.00              | 316,803.20 | 316,803.20                        | 0.00          |
| <b>United States - USD</b>                                   |                  |           |                   |                   |              |                   |            |                                   |               |
| PEPSI BOTTLING 7% DUE 03-01-2029 SEDOL: 2541262              | -75,000.000      | 24 Oct 16 |                   | 144.4490          |              | 0.00              | 100,960.89 | 108,336.75                        | 7,375.86      |
| PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1              | 465,000.000      | 3 Oct 16  | 99.1860           |                   |              | 0.00              | 461,214.90 | 461,214.90                        | 0.00          |
| PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1              | 75,000.000       | 28 Oct 16 | 95.6010           |                   |              | 0.00              | 71,700.75  | 71,700.75                         | 0.00          |
| PEPSICO INC 3.6% DUE 08-13-2042 SEDOL: B7Y6VD2               | -80,000.000      | 28 Oct 16 |                   | 98.9340           |              | 0.00              | 70,811.07  | 79,147.20                         | 8,336.13      |
| PRUDENTIAL FINL 6.2% DUE 11-15-2040 SEDOL: B6913K6           | -40,000.000      | 20 Oct 16 |                   | 127.0350          |              | 0.00              | 49,733.34  | 50,814.00                         | 1,080.66      |
| WAL-MART STORES 5% DUE 10-25-2040 SEDOL: BG49725             | 5,000.000        | 25 Oct 16 | 123.3040          |                   |              | 0.00              | 6,165.20   | 6,165.20                          | 0.00          |
| WAL-MART STORES 6.2% DUE 04-15-2038 SEDOL: B2QVLK7           | -5,000.000       | 25 Oct 16 |                   | 141.6650          |              | 0.00              | 6,797.38   | 7,083.25                          | 285.87        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Other</b>              |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Belgium - USD</b>                                   |                  |           |                   |                   |              |                   |            |                                   |               |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042 SEDOL: B86L4B1     | -95,000.000      | 26 Oct 16 |                   | 99.1640           |              | 0.00              | 88,524.97  | 94,205.80                         | 5,680.83      |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042 SEDOL: B86L4B1     | -105,000.000     | 2 Nov 16  |                   | 97.9890           |              | 0.00              | 97,843.39  | 102,888.45                        | 5,045.06      |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042 SEDOL: B86L4B1     | -85,000.000      | 30 Nov 16 |                   | 91.0880           |              | 0.00              | 79,206.55  | 77,424.80                         | -1,781.75     |
| ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL: BYMLCL3      | 95,000.000       | 30 Nov 16 | 104.5790          |                   |              | 0.00              | 99,350.05  | 99,350.05                         | 0.00          |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5      | 75,000.000       | 5 Oct 16  | 119.1340          |                   |              | 0.00              | 89,350.50  | 89,350.50                         | 0.00          |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5      | 80,000.000       | 26 Oct 16 | 116.0240          |                   |              | 0.00              | 92,819.20  | 92,819.20                         | 0.00          |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5      | 85,000.000       | 2 Nov 16  | 114.4610          |                   |              | 0.00              | 97,291.85  | 97,291.85                         | 0.00          |
| <b>Canada - USD</b>                                    |                  |           |                   |                   |              |                   |            |                                   |               |
| APACHE FIN CDA 7.75% DUE 12-15-2029 SEDOL: 2528997     | -90,000.000      | 1 Nov 16  |                   | 135.1580          |              | 0.00              | 128,311.20 | 121,642.20                        | -6,669.00     |
| BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96 | -60,000.000      | 10 Nov 16 |                   | 114.6560          |              | 0.00              | 58,197.73  | 68,793.60                         | 10,595.87     |
| CDN NATL RY CO 6.2% DUE 06-01-2036 SEDOL: BG48S30      | -30,000.000      | 26 Oct 16 |                   | 137.6200          |              | 0.00              | 38,894.73  | 41,286.00                         | 2,391.27      |
| CDN NATL RY CO 6.2% DUE 06-01-2036 SEDOL: BG48S30      | -15,000.000      | 27 Oct 16 |                   | 136.3600          |              | 0.00              | 19,447.37  | 20,454.00                         | 1,006.63      |
| CENOVUS ENERGY INC 4.45% DUE 09-15-2042 SEDOL: B7189W6 | -95,000.000      | 22 Nov 16 |                   | 83.3960           |              | 0.00              | 91,213.30  | 79,226.20                         | -11,987.10    |
| HUSKY ENERGY INC 6.8% DUE 09-15-2037 SEDOL: B24FDS3    | -160,000.000     | 17 Nov 16 |                   | 117.3490          |              | 0.00              | 213,505.34 | 187,758.40                        | -25,746.94    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 130 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                           |                  |           |                   |                   |              |                   |            |                                   |               |
| METHANEX CORP 5.65% DUE 12-01-2044 CUSIP: 59151KAJ7                 | -25,000.000      | 9 Nov 16  |                   | 86.1090           |              | 0.00              | 24,838.25  | 21,527.25                         | -3,311.00     |
| METHANEX CORP 5.65% DUE 12-01-2044 CUSIP: 59151KAJ7                 | -45,000.000      | 28 Nov 16 |                   | 85.0000           |              | 0.00              | 44,708.85  | 38,250.00                         | -6,458.85     |
| ROGERS 5% DUE 03-15-2044 SEDOL: BJZD8R9                             | -70,000.000      | 1 Nov 16  |                   | 111.2530          |              | 0.00              | 71,440.76  | 77,877.10                         | 6,436.34      |
| ROGERS 5% DUE 03-15-2044 SEDOL: BJZD8R9                             | -60,000.000      | 2 Nov 16  |                   | 111.8690          |              | 0.00              | 61,234.94  | 67,121.40                         | 5,886.46      |
| ROGERS 7.5% DUE 08-15-2038 SEDOL: B3CDXJ7                           | -195,000.000     | 4 Oct 16  |                   | 141.7170          |              | 0.00              | 268,130.85 | 276,348.15                        | 8,217.30      |
| TRANSCANADA 4.625% DUE 03-01-2034 SEDOL: BLSP672                    | -70,000.000      | 20 Oct 16 |                   | 112.3330          |              | 0.00              | 73,396.68  | 78,633.10                         | 5,236.42      |
| TRANSCANADA 7.625% DUE 01-15-2039 SEDOL: B3KV7R9                    | -140,000.000     | 6 Oct 16  |                   | 147.9580          |              | 0.00              | 197,106.00 | 207,141.20                        | 10,035.20     |
| <b>Chile - USD</b>                                                  |                  |           |                   |                   |              |                   |            |                                   |               |
| PVTPL CODELCO INC SR NT 144A 4.5% DUE 09-16-2025 BEO SEDOL: BYMYNF3 | -50,000.000      | 15 Nov 16 |                   | 101.3260          |              | 0.00              | 49,229.00  | 50,663.00                         | 1,434.00      |
| PVTPL CODELCO INC SR NT 144A 4.5% DUE 09-16-2025 BEO SEDOL: BYMYNF3 | -40,000.000      | 15 Nov 16 |                   | 101.5910          |              | 0.00              | 39,383.20  | 40,636.40                         | 1,253.20      |
| <b>Colombia - USD</b>                                               |                  |           |                   |                   |              |                   |            |                                   |               |
| ECOPETROL S A 5.375% DUE 06-26-2026 SEDOL: BYSLBC1                  | 105,000.000      | 3 Nov 16  | 100.7400          |                   |              | 0.00              | 105,777.00 | 105,777.00                        | 0.00          |
| ECOPETROL S A 5.875 DUE 09-18-2023 SEDOL: BDV82X0                   | -105,000.000     | 3 Nov 16  |                   | 107.0400          |              | 0.00              | 116,287.50 | 112,392.00                        | -3,895.50     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                                          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                                |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>France - USD</b>                                                                      |                  |           |                   |                   |              |                   |            |                                   |               |
| ORANGE 5.375% DUE 01-13-2042 SEDOL: B92PK27                                              | -165,000.000     | 27 Oct 16 |                   | 118.3460          |              | 0.00              | 179,622.80 | 195,270.90                        | 15,648.10     |
| <b>Italy - USD</b>                                                                       |                  |           |                   |                   |              |                   |            |                                   |               |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71%<br>DUE 01-15-2026 BEO CUSIP: 46115HAW7 | -785,000.000     | 12 Oct 16 |                   | 94.9220           |              | 0.00              | 785,000.00 | 745,137.70                        | -39,862.30    |
| <b>Netherlands - USD</b>                                                                 |                  |           |                   |                   |              |                   |            |                                   |               |
| SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8                                      | 225,000.000      | 28 Oct 16 | 99.0740           |                   |              | 0.00              | 222,916.50 | 222,916.50                        | 0.00          |
| <b>United States - USD</b>                                                               |                  |           |                   |                   |              |                   |            |                                   |               |
| ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL: BYQHX36                                          | 135,000.000      | 17 Nov 16 | 99.2560           |                   |              | 0.00              | 133,995.60 | 133,995.60                        | 0.00          |
| ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58                                           | 630,000.000      | 17 Nov 16 | 99.2210           |                   |              | 0.00              | 625,092.30 | 625,092.30                        | 0.00          |
| ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58                                           | 535,000.000      | 17 Nov 16 | 99.2210           |                   |              | 0.00              | 530,832.35 | 530,832.35                        | 0.00          |
| AHOLD FIN U S A 6.875% DUE 05-01-2029 SEDOL: 2560182                                     | -200,000.000     | 29 Nov 16 |                   | 124.3900          |              | 0.00              | 252,270.12 | 248,780.00                        | -3,490.12     |
| AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2                                               | 70,000.000       | 20 Oct 16 | 105.7610          |                   |              | 0.00              | 74,032.70  | 74,032.70                         | 0.00          |
| ANADARKO FIN CO 7.5% DUE 05-01-2031 SEDOL: BG5GXB6                                       | 40,000.000       | 30 Nov 16 | 124.5750          |                   |              | 0.00              | 49,830.00  | 49,830.00                         | 0.00          |
| ANHEUSER BUSCH COS INC 7.55 DUE 10-01-2030 BEO<br>SEDOL: 2697756                         | -90,000.000      | 17 Nov 16 |                   | 137.4280          |              | 0.00              | 127,552.63 | 123,685.20                        | -3,867.43     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                        |                  |           |                   |                   |              |                   |            |                                   |               |
| ANHEUSER BUSCH COS INC 7.55 DUE 10-01-2030 BEO<br>SEDOL: 2697756 | -45,000.000      | 18 Nov 16 |                   | 137.2800          |              | 0.00              | 63,776.31  | 61,776.00                         | -2,000.31     |
| APPLE INC 3.85% DUE 08-04-2046 SEDOL: BDCWWV9                    | 40,000.000       | 14 Oct 16 | 100.1880          |                   |              | 0.00              | 40,075.20  | 40,075.20                         | 0.00          |
| APPLE INC 3.85% DUE 08-04-2046 SEDOL: BDCWWV9                    | 15,000.000       | 21 Oct 16 | 100.9980          |                   |              | 0.00              | 15,149.70  | 15,149.70                         | 0.00          |
| APPLE INC 3.85% DUE 08-04-2046 SEDOL: BDCWWV9                    | 15,000.000       | 31 Oct 16 | 98.1340           |                   |              | 0.00              | 14,720.10  | 14,720.10                         | 0.00          |
| APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8                     | -40,000.000      | 5 Oct 16  |                   | 114.0940          |              | 0.00              | 39,812.00  | 45,637.60                         | 5,825.60      |
| APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8                     | -20,000.000      | 13 Oct 16 |                   | 113.8150          |              | 0.00              | 19,906.00  | 22,763.00                         | 2,857.00      |
| APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8                     | -50,000.000      | 14 Oct 16 |                   | 113.1310          |              | 0.00              | 49,765.00  | 56,565.50                         | 6,800.50      |
| APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8                     | -15,000.000      | 21 Oct 16 |                   | 113.8030          |              | 0.00              | 14,929.50  | 17,070.45                         | 2,140.95      |
| APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8                     | -15,000.000      | 31 Oct 16 |                   | 111.3860          |              | 0.00              | 14,929.50  | 16,707.90                         | 1,778.40      |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7                  | 30,000.000       | 5 Oct 16  | 114.9140          |                   |              | 0.00              | 34,474.20  | 34,474.20                         | 0.00          |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7                  | 15,000.000       | 13 Oct 16 | 114.5630          |                   |              | 0.00              | 17,184.45  | 17,184.45                         | 0.00          |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7                  | -120,000.000     | 15 Nov 16 |                   | 106.8230          |              | 0.00              | 128,768.94 | 128,187.60                        | -581.34       |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7                  | -90,000.000      | 23 Nov 16 |                   | 105.2600          |              | 0.00              | 96,576.70  | 94,734.00                         | -1,842.70     |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7                  | -90,000.000      | 30 Nov 16 |                   | 105.2580          |              | 0.00              | 96,576.70  | 94,732.20                         | -1,844.50     |
| AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4                     | 150,000.000      | 5 Oct 16  | 98.1920           |                   |              | 0.00              | 147,288.00 | 147,288.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Other</b>           |                  |           |                   |                   |              |                   |            |                                   |               |
| BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL: BD5FYQ4 | 410,000.000      | 18 Oct 16 | 100.0000          |                   |              | 0.00              | 410,000.00 | 410,000.00                        | 0.00          |
| BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL: BD5FYQ4 | -80,000.000      | 19 Oct 16 |                   | 100.4670          |              | 0.00              | 80,000.00  | 80,373.60                         | 373.60        |
| BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL: BZ013F3 | 390,000.000      | 21 Nov 16 | 100.0000          |                   |              | 0.00              | 390,000.00 | 390,000.00                        | 0.00          |
| BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL: BZ013F3 | 320,000.000      | 30 Nov 16 | 99.8240           |                   |              | 0.00              | 319,436.80 | 319,436.80                        | 0.00          |
| BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2  | -85,000.000      | 18 Oct 16 |                   | 106.5150          |              | 0.00              | 86,735.77  | 90,537.75                         | 3,801.98      |
| CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4    | 325,000.000      | 17 Oct 16 | 99.9410           |                   |              | 0.00              | 324,808.25 | 324,808.25                        | 0.00          |
| CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4    | -45,000.000      | 20 Oct 16 |                   | 100.4440          |              | 0.00              | 44,973.45  | 45,199.80                         | 226.35        |
| CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69    | 30,000.000       | 10 Nov 16 | 103.2970          |                   |              | 0.00              | 30,989.10  | 30,989.10                         | 0.00          |
| CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69    | 35,000.000       | 15 Nov 16 | 102.2380          |                   |              | 0.00              | 35,783.30  | 35,783.30                         | 0.00          |
| CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31   | -60,000.000      | 18 Oct 16 |                   | 104.2320          |              | 0.00              | 59,968.09  | 62,539.20                         | 2,571.11      |
| CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31   | -85,000.000      | 21 Oct 16 |                   | 105.2890          |              | 0.00              | 84,954.80  | 89,495.65                         | 4,540.85      |
| CITIGROUP INC 4.6% DUE 03-09-2026 SEDOL: BZ57VQ3    | -30,000.000      | 10 Nov 16 |                   | 105.8270          |              | 0.00              | 30,149.21  | 31,748.10                         | 1,598.89      |
| CITIGROUP INC 4.6% DUE 03-09-2026 SEDOL: BZ57VQ3    | -35,000.000      | 15 Nov 16 |                   | 104.8100          |              | 0.00              | 35,174.07  | 36,683.50                         | 1,509.43      |
| CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2   | 45,000.000       | 21 Oct 16 | 103.9280          |                   |              | 0.00              | 46,767.60  | 46,767.60                         | 0.00          |
| COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL: BD723V1  | -20,000.000      | 19 Oct 16 |                   | 120.7930          |              | 0.00              | 19,954.40  | 24,158.60                         | 4,204.20      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

## Single Transaction in Excess of 5%

| Security Description / Asset ID                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Other</b>               |                  |           |                   |                   |              |                   |            |                                   |               |
| CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31   | 145,000.000      | 10 Nov 16 | 99.1290           |                   |              | 0.00              | 143,737.05 | 143,737.05                        | 0.00          |
| CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7             | 490,000.000      | 13 Oct 16 | 99.4310           |                   |              | 0.00              | 487,211.90 | 487,211.90                        | 0.00          |
| CSX CORP 4.25% DUE 11-01-2066 SEDOL: BD9NGT1            | 115,000.000      | 13 Oct 16 | 99.7510           |                   |              | 0.00              | 114,713.65 | 114,713.65                        | 0.00          |
| EL PASO NAT GAS CO 8.625% DUE 01-15-2022 SEDOL: BG5GXR2 | -45,000.000      | 20 Oct 16 |                   | 124.8490          |              | 0.00              | 59,611.53  | 56,182.05                         | -3,429.48     |
| EXPRESS SCRIPTS 4.8% DUE 07-15-2046 CUSIP: 30219GAP3    | 175,000.000      | 19 Oct 16 | 104.0280          |                   |              | 0.00              | 182,049.00 | 182,049.00                        | 0.00          |
| EXPRESS SCRIPTS 4.8% DUE 07-15-2046 CUSIP: 30219GAP3    | 80,000.000       | 20 Oct 16 | 104.6080          |                   |              | 0.00              | 83,686.40  | 83,686.40                         | 0.00          |
| EXPRESS SCRIPTS 4.8% DUE 07-15-2046 CUSIP: 30219GAP3    | 120,000.000      | 27 Oct 16 | 102.1980          |                   |              | 0.00              | 122,637.60 | 122,637.60                        | 0.00          |
| GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0      | 25,000.000       | 4 Oct 16  | 119.1930          |                   |              | 0.00              | 29,798.25  | 29,798.25                         | 0.00          |
| GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1     | -20,000.000      | 4 Oct 16  |                   | 124.4800          |              | 0.00              | 21,374.00  | 24,896.00                         | 3,522.00      |
| GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8   | -90,000.000      | 19 Oct 16 |                   | 102.0890          |              | 0.00              | 89,354.70  | 91,880.10                         | 2,525.40      |
| GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0      | 200,000.000      | 25 Oct 16 | 106.1930          |                   |              | 0.00              | 212,386.00 | 212,386.00                        | 0.00          |
| GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4   | -190,000.000     | 25 Oct 16 |                   | 110.6960          |              | 0.00              | 189,460.87 | 210,322.40                        | 20,861.53     |
| GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537        | 405,000.000      | 10 Nov 16 | 99.7410           |                   |              | 0.00              | 403,951.05 | 403,951.05                        | 0.00          |
| GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3       | 45,000.000       | 19 Oct 16 | 110.0960          |                   |              | 0.00              | 49,543.20  | 49,543.20                         | 0.00          |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3       | 35,000.000       | 27 Oct 16 | 108.3560          |                   |              | 0.00              | 37,924.60  | 37,924.60                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                      |                  |           |                   |                   |              |                   |            |                                   |               |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3                              | 30,000.000       | 28 Nov 16 | 102.9420          |                   |              | 0.00              | 30,882.60  | 30,882.60                         | 0.00          |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3                              | 75,000.000       | 30 Nov 16 | 103.7670          |                   |              | 0.00              | 77,825.25  | 77,825.25                         | 0.00          |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3                              | -45,000.000      | 19 Oct 16 |                   | 107.8080          |              | 0.00              | 44,694.58  | 48,513.60                         | 3,819.02      |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3                              | -45,000.000      | 28 Oct 16 |                   | 107.7070          |              | 0.00              | 44,918.67  | 48,468.15                         | 3,549.48      |
| GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63                              | 50,000.000       | 28 Oct 16 | 125.7230          |                   |              | 0.00              | 62,861.50  | 62,861.50                         | 0.00          |
| GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63                              | -30,000.000      | 28 Nov 16 |                   | 122.2450          |              | 0.00              | 38,233.50  | 36,673.50                         | -1,560.00     |
| GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63                              | -80,000.000      | 30 Nov 16 |                   | 123.0240          |              | 0.00              | 101,956.00 | 98,419.20                         | -3,536.80     |
| GULF SOUTH PIPELINE CO LP 4 DUE 06-15-2022 BEO SEDOL: B8XZN08                  | -410,000.000     | 19 Oct 16 |                   | 102.4470          |              | 0.00              | 413,127.40 | 420,032.70                        | 6,905.30      |
| GULF SOUTH PIPELINE CO LP 4 DUE 06-15-2022 BEO SEDOL: B8XZN08                  | -170,000.000     | 21 Oct 16 |                   | 102.3660          |              | 0.00              | 171,296.73 | 174,022.20                        | 2,725.47      |
| HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WF0 | -55,000.000      | 18 Oct 16 |                   | 117.3390          |              | 0.00              | 62,541.64  | 64,536.45                         | 1,994.81      |
| HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1                                | 45,000.000       | 18 Oct 16 | 134.3070          |                   |              | 0.00              | 60,438.15  | 60,438.15                         | 0.00          |
| HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1                                | -40,000.000      | 14 Oct 16 |                   | 133.5780          |              | 0.00              | 53,095.60  | 53,431.20                         | 335.60        |
| HSBC BK USA 5.875 11-01-2034 SEDOL: BFN0JH1                                    | -25,000.000      | 26 Oct 16 |                   | 119.8080          |              | 0.00              | 29,103.75  | 29,952.00                         | 848.25        |
| JPMORGAN CHASE & 3.625% DUE 12-01-2027 SEDOL: BYMJ596                          | 330,000.000      | 10 Nov 16 | 99.8270           |                   |              | 0.00              | 329,429.10 | 329,429.10                        | 0.00          |
| LASMO USA INC 7.3% DUE 11-15-2027 SEDOL: 2125837                               | -20,000.000      | 1 Nov 16  |                   | 125.4360          |              | 0.00              | 26,812.79  | 25,087.20                         | -1,725.59     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                |                  |           |                   |                   |              |                   |            |                                   |               |
| LASMO USA INC 7.3% DUE 11-15-2027 SEDOL: 2125837         | -20,000.000      | 1 Nov 16  |                   | 125.6670          |              | 0.00              | 26,812.79  | 25,133.40                         | -1,679.39     |
| LASMO USA INC 7.3% DUE 11-15-2027 SEDOL: 2125837         | -40,000.000      | 15 Nov 16 |                   | 122.1300          |              | 0.00              | 53,625.58  | 48,852.00                         | -4,773.58     |
| MARATHON PETE CORP 5% DUE 09-15-2054 SEDOL: BQSC311      | -15,000.000      | 22 Nov 16 |                   | 79.3290           |              | 0.00              | 14,796.90  | 11,899.35                         | -2,897.55     |
| MASTERCARD INC 2.95% DUE 11-21-2026 SEDOL: BD6KVY5       | 630,000.000      | 16 Nov 16 | 99.8190           |                   |              | 0.00              | 628,859.70 | 628,859.70                        | 0.00          |
| MICROSOFT CORP 3.45% DUE 08-08-2036 CUSIP: 594918BS2     | 10,000.000       | 18 Oct 16 | 101.9300          |                   |              | 0.00              | 10,193.00  | 10,193.00                         | 0.00          |
| MICROSOFT CORP 3.45% DUE 08-08-2036 CUSIP: 594918BS2     | 35,000.000       | 25 Oct 16 | 100.6690          |                   |              | 0.00              | 35,234.15  | 35,234.15                         | 0.00          |
| MICROSOFT CORP 3.5% DUE 02-12-2035 CUSIP: 594918BC7      | -10,000.000      | 18 Oct 16 |                   | 102.7280          |              | 0.00              | 9,885.00   | 10,272.80                         | 387.80        |
| MICROSOFT CORP 3.5% DUE 02-12-2035 CUSIP: 594918BC7      | -15,000.000      | 25 Oct 16 |                   | 101.5510          |              | 0.00              | 14,827.50  | 15,232.65                         | 405.15        |
| MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0      | 385,000.000      | 13 Oct 16 | 100.4420          |                   |              | 0.00              | 386,701.70 | 386,701.70                        | 0.00          |
| MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP: 594918BM5     | -615,000.000     | 13 Oct 16 |                   | 116.3190          |              | 0.00              | 621,046.10 | 715,361.85                        | 94,315.75     |
| MOLINA HEALTHCARE 5.375% DUE 11-15-2022 SEDOL: BDCF7Q8   | -60,000.000      | 19 Oct 16 |                   | 103.8750          |              | 0.00              | 60,000.00  | 62,325.00                         | 2,325.00      |
| NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL: B7J8X60 | 180,000.000      | 17 Oct 16 | 101.7210          |                   |              | 0.00              | 183,097.80 | 183,097.80                        | 0.00          |
| NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL: B7J8X60 | -70,000.000      | 27 Oct 16 |                   | 104.5150          |              | 0.00              | 70,347.41  | 73,160.50                         | 2,813.09      |
| NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL: B7J8X60 | -50,000.000      | 10 Nov 16 |                   | 101.8640          |              | 0.00              | 50,248.15  | 50,932.00                         | 683.85        |
| NEWMONT MNG CORP 5.875% DUE 04-01-2035 SEDOL: B06N1P4    | -50,000.000      | 10 Nov 16 |                   | 112.2880          |              | 0.00              | 48,308.18  | 56,144.00                         | 7,835.82      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 137 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                                          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                                |                  |           |                   |                   |              |                   |            |                                   |               |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044 SEDOL: BSJV4K7                                     | -80,000.000      | 20 Oct 16 |                   | 103.0970          |              | 0.00              | 80,736.71  | 82,477.60                         | 1,740.89      |
| NOBLE ENERGY INC 5.25% DUE 11-15-2043 SEDOL: BLSP519                                     | -80,000.000      | 20 Oct 16 |                   | 105.2410          |              | 0.00              | 84,920.80  | 84,192.80                         | -728.00       |
| NUCOR CORP 6.4% DUE 12-01-2037 SEDOL: B29QQD7                                            | -180,000.000     | 28 Nov 16 |                   | 123.9800          |              | 0.00              | 228,749.40 | 223,164.00                        | -5,585.40     |
| PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8                                          | 565,000.000      | 14 Nov 16 | 99.8260           |                   |              | 0.00              | 564,016.90 | 564,016.90                        | 0.00          |
| PFIZER INC 4% DUE 12-15-2036 SEDOL: BZ3FFJ0                                              | 300,000.000      | 14 Nov 16 | 99.5190           |                   |              | 0.00              | 298,557.00 | 298,557.00                        | 0.00          |
| PSEG PWR LLC 8.625% DUE 04-15-2031 SEDOL: 2828374                                        | -80,000.000      | 4 Nov 16  |                   | 129.8570          |              | 0.00              | 104,705.60 | 103,885.60                        | -820.00       |
| PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO SEDOL: BY7QJ56           | 80,000.000       | 24 Oct 16 | 106.1070          |                   |              | 0.00              | 84,885.60  | 84,885.60                         | 0.00          |
| PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO SEDOL: BY7QJ56           | 200,000.000      | 27 Oct 16 | 103.1080          |                   |              | 0.00              | 206,216.00 | 206,216.00                        | 0.00          |
| PVTPL CHARTER COMMUNICATIONS OPER LLC/CH ARTE SR NT 6.484% 10-23-2045 BEO SEDOL: BDF11R2 | -125,000.000     | 27 Oct 16 |                   | 119.0180          |              | 0.00              | 126,110.27 | 148,772.50                        | 22,662.23     |
| PVTPL STEEL DYNAMICS INC SR NT 144A 5% DUE 12-15-2026/12-15-2016 BEO SEDOL: BYV4417      | 190,000.000      | 29 Nov 16 | 100.0000          |                   |              | 0.00              | 190,000.00 | 190,000.00                        | 0.00          |
| SOUTHERN PWR CO 4.95% DUE 12-15-2046 SEDOL: BZ124X0                                      | 455,000.000      | 10 Nov 16 | 98.5620           |                   |              | 0.00              | 448,457.10 | 448,457.10                        | 0.00          |
| TC PIPELINES LP 4.375% DUE 03-13-2025 SEDOL: BWCH3Y7                                     | -100,000.000     | 17 Oct 16 |                   | 103.8190          |              | 0.00              | 99,576.00  | 103,819.00                        | 4,243.00      |
| TENNECO INC 5% DUE 07-15-2026 SEDOL: BZBZ0C0                                             | -35,000.000      | 12 Oct 16 |                   | 101.0000          |              | 0.00              | 35,000.00  | 35,350.00                         | 350.00        |
| TENNECO INC 5% DUE 07-15-2026 SEDOL: BZBZ0C0                                             | -35,000.000      | 14 Oct 16 |                   | 100.8750          |              | 0.00              | 35,000.00  | 35,306.25                         | 306.25        |
| TENNECO INC 5% DUE 07-15-2026 SEDOL: BZBZ0C0                                             | -130,000.000     | 19 Oct 16 |                   | 100.8750          |              | 0.00              | 130,000.00 | 131,137.50                        | 1,137.50      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                          |                  |           |                   |                   |              |                   |            |                                   |               |
| TESORO LOGISTICS 5.25% DUE 01-15-2025 SEDOL: BYV41S3               | 130,000.000      | 29 Nov 16 | 100.0000          |                   |              | 0.00              | 130,000.00 | 130,000.00                        | 0.00          |
| TIME WARNER INC 3.8% DUE 02-15-2027 SEDOL: BDDN1V4                 | 135,000.000      | 29 Nov 16 | 99.6150           |                   |              | 0.00              | 134,480.25 | 134,480.25                        | 0.00          |
| TN GAS PIPELN CO 7% DUE 03-15-2027 SEDOL: 2689667                  | -115,000.000     | 18 Oct 16 |                   | 120.1330          |              | 0.00              | 145,810.16 | 138,152.95                        | -7,657.21     |
| TN GAS PIPELN CO 7% DUE 10-15-2028 SEDOL: 2298278                  | -10,000.000      | 19 Oct 16 |                   | 122.0530          |              | 0.00              | 12,737.80  | 12,205.30                         | -532.50       |
| UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042 SEDOL: B89QQ28   | -142,000.000     | 3 Nov 16  |                   | 111.4430          |              | 0.00              | 150,054.24 | 158,249.06                        | 8,194.82      |
| UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042 SEDOL: B89QQ28   | -55,000.000      | 3 Nov 16  |                   | 111.1780          |              | 0.00              | 58,119.60  | 61,147.90                         | 3,028.30      |
| VALERO ENERGY CORP 3.4% DUE 09-15-2026 SEDOL: BD5M8B8              | -105,000.000     | 13 Oct 16 |                   | 98.7860           |              | 0.00              | 104,637.75 | 103,725.30                        | -912.45       |
| VALERO ENERGY CORP 3.4% DUE 09-15-2026 SEDOL: BD5M8B8              | -25,000.000      | 18 Oct 16 |                   | 98.7370           |              | 0.00              | 24,913.75  | 24,684.25                         | -229.50       |
| VALERO ENERGY CORP 3.4% DUE 09-15-2026 SEDOL: BD5M8B8              | -30,000.000      | 18 Oct 16 |                   | 98.7460           |              | 0.00              | 29,896.50  | 29,623.80                         | -272.70       |
| VALERO ENERGY CORP 3.4% DUE 09-15-2026 SEDOL: BD5M8B8              | -50,000.000      | 10 Nov 16 |                   | 96.4450           |              | 0.00              | 49,827.50  | 48,222.50                         | -1,605.00     |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048 SEDOL: BYRLSF4            | 345,000.000      | 17 Oct 16 | 104.5980          |                   |              | 0.00              | 360,863.10 | 360,863.10                        | 0.00          |
| VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47                       | 200,000.000      | 5 Oct 16  | 109.2030          |                   |              | 0.00              | 218,406.00 | 218,406.00                        | 0.00          |
| VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006 CUSIP: 925524AX8 | 90,000.000       | 10 Nov 16 | 116.9710          |                   |              | 0.00              | 105,273.90 | 105,273.90                        | 0.00          |
| WELLPOINT INC 4.85% DUE 08-15-2054 CUSIP: 94973VBL0                | -200,000.000     | 12 Oct 16 |                   | 107.8590          |              | 0.00              | 199,498.76 | 215,718.00                        | 16,219.24     |
| WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50                | 435,000.000      | 19 Oct 16 | 101.5270          |                   |              | 0.00              | 441,642.45 | 441,642.45                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Debt Instruments - Other</b>             |                  |           |                   |                   |              |                   |            |                                   |               |
| WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50   | -40,000.000      | 13 Oct 16 |                   | 101.2080          |              | 0.00              | 40,239.58  | 40,483.20                         | 243.62        |
| WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7   | 60,000.000       | 14 Oct 16 | 107.8790          |                   |              | 0.00              | 64,727.40  | 64,727.40                         | 0.00          |
| WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7 | -60,000.000      | 14 Oct 16 |                   | 118.0300          |              | 0.00              | 67,094.54  | 70,818.00                         | 3,723.46      |
| WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7 | -435,000.000     | 19 Oct 16 |                   | 119.2350          |              | 0.00              | 492,822.15 | 518,672.25                        | 25,850.10     |
| WESTLAKE CHEM CORP 5% DUE 08-15-2046 SEDOL: BYZDJP9   | -325,000.000     | 12 Oct 16 |                   | 98.9970           |              | 0.00              | 316,764.50 | 321,740.25                        | 4,975.75      |
| <b>Corporate Stock - Common</b>                       |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Australia - AUD</b>                                |                  |           |                   |                   |              |                   |            |                                   |               |
| ASX LTD NPV SEDOL: 6129222                            | -3,985.000       | 21 Oct 16 |                   | 36.3280           |              | 0.00              | 131,995.72 | 144,696.69                        | 12,700.97     |
| AUST & NZ BANK GRP NPV SEDOL: 6065586                 | 727.000          | 21 Oct 16 | 21.5430           |                   |              | 0.00              | 15,670.20  | 15,670.20                         | 0.00          |
| BRAMBLES LTD NPV SEDOL: B1FJ0C0                       | -14,673.000      | 21 Oct 16 |                   | 9.0010            |              | 0.00              | 137,715.06 | 132,012.15                        | -5,702.91     |
| CALTEX AUSTRALIA NPV SEDOL: 6161503                   | -6,616.000       | 4 Nov 16  |                   | 23.0910           |              | 0.00              | 166,468.36 | 152,728.54                        | -13,739.82    |
| CHALLENGER LTD NPV SEDOL: 6726300                     | -3,800.000       | 20 Oct 16 |                   | 8.0790            |              | 0.00              | 19,520.59  | 30,691.71                         | 11,171.12     |
| CHALLENGER LTD NPV SEDOL: 6726300                     | -8,300.000       | 21 Oct 16 |                   | 7.9700            |              | 0.00              | 42,637.09  | 66,130.21                         | 23,493.12     |
| CHALLENGER LTD NPV SEDOL: 6726300                     | -6,800.000       | 24 Oct 16 |                   | 7.8690            |              | 0.00              | 34,931.59  | 53,490.14                         | 18,558.55     |
| CHALLENGER LTD NPV SEDOL: 6726300                     | -800.000         | 25 Oct 16 |                   | 7.9760            |              | 0.00              | 4,109.60   | 6,378.84                          | 2,269.24      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID             | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>             |                  |           |                   |                   |              |                   |            |                                   |               |
| CHALLENGER LTD NPV SEDOL: 6726300           | -456.000         | 26 Oct 16 |                   | 8.0670            |              | 0.00              | 2,342.47   | 3,677.37                          | 1,334.90      |
| CREDIT CORP GROUP NPV SEDOL: 6287658        | -5,800.000       | 20 Oct 16 |                   | 15.2220           |              | 0.00              | 20,436.62  | 88,257.29                         | 67,820.67     |
| CREDIT CORP GROUP NPV SEDOL: 6287658        | -2,900.000       | 21 Oct 16 |                   | 15.1840           |              | 0.00              | 10,218.31  | 44,018.48                         | 33,800.17     |
| CREDIT CORP GROUP NPV SEDOL: 6287658        | -5,800.000       | 24 Oct 16 |                   | 14.4900           |              | 0.00              | 20,436.62  | 84,014.15                         | 63,577.53     |
| CREDIT CORP GROUP NPV SEDOL: 6287658        | -1,401.000       | 25 Oct 16 |                   | 14.5690           |              | 0.00              | 4,936.50   | 20,403.44                         | 15,466.94     |
| CSL LTD NPV SEDOL: 6185495                  | -3,600.000       | 27 Oct 16 |                   | 76.9500           |              | 0.00              | 121,969.94 | 276,883.14                        | 154,913.20    |
| DECMIL GROUP LTD COMSTK SEDOL: B06GQ47      | -26,493.000      | 20 Oct 16 |                   | 0.8960            |              | 0.00              | 32,480.42  | 23,731.52                         | -8,748.90     |
| DECMIL GROUP LTD COMSTK SEDOL: B06GQ47      | -66,900.000      | 20 Oct 16 |                   | 0.8840            |              | 0.00              | 82,019.40  | 59,115.38                         | -22,904.02    |
| FORTESCUE METALS GRP LTD NPV SEDOL: 6086253 | 34,999.000       | 4 Nov 16  | 4.0620            |                   |              | 0.00              | 142,221.54 | 142,221.54                        | 0.00          |
| MACQUARIE GP LTD NPV SEDOL: B28YTC2         | 2,691.000        | 21 Oct 16 | 62.8070           |                   |              | 0.00              | 169,099.98 | 169,099.98                        | 0.00          |
| MACQUARIE GP LTD NPV SEDOL: B28YTC2         | -2,343.000       | 18 Nov 16 |                   | 62.4880           |              | 0.00              | 132,220.43 | 146,366.08                        | 14,145.65     |
| NORTHERN STAR RESOURCES LTD SEDOL: 6717456  | -25,985.000      | 21 Oct 16 |                   | 3.0800            |              | 0.00              | 66,584.36  | 80,001.50                         | 13,417.14     |
| RESOLUTE MINING NPV SEDOL: 6410636          | -48,312.000      | 18 Nov 16 |                   | 0.8930            |              | 0.00              | 21,724.63  | 43,150.30                         | 21,425.67     |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6        | 3,200.000        | 20 Oct 16 | 5.2440            |                   |              | 0.00              | 16,790.43  | 16,790.43                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6        | 9,000.000        | 21 Oct 16 | 5.1980            |                   |              | 0.00              | 46,805.49  | 46,805.49                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>              |                  |           |                   |                   |              |                   |            |                                   |               |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 11,600.000       | 24 Oct 16 | 5.1510            |                   |              | 0.00              | 59,779.63  | 59,779.63                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 3,500.000        | 25 Oct 16 | 5.2360            |                   |              | 0.00              | 18,335.47  | 18,335.47                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 7,000.000        | 26 Oct 16 | 5.1740            |                   |              | 0.00              | 36,235.36  | 36,235.36                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 4,300.000        | 27 Oct 16 | 5.1570            |                   |              | 0.00              | 22,185.52  | 22,185.52                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 2,900.000        | 27 Oct 16 | 5.1750            |                   |              | 0.00              | 15,023.16  | 15,023.16                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 4,400.000        | 28 Oct 16 | 5.1120            |                   |              | 0.00              | 22,505.09  | 22,505.09                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 2,700.000        | 31 Oct 16 | 5.1260            |                   |              | 0.00              | 13,847.45  | 13,847.45                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 4,800.000        | 1 Nov 16  | 5.1320            |                   |              | 0.00              | 24,648.47  | 24,648.47                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 7,900.000        | 2 Nov 16  | 4.9240            |                   |              | 0.00              | 38,919.89  | 38,919.89                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 3,100.000        | 8 Nov 16  | 5.1080            |                   |              | 0.00              | 15,843.51  | 15,843.51                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 2,800.000        | 9 Nov 16  | 5.1450            |                   |              | 0.00              | 14,412.35  | 14,412.35                         | 0.00          |
| RIO TINTO LIMITED NPV SEDOL: 6220103         | 10,468.000       | 21 Oct 16 | 38.9040           |                   |              | 0.00              | 407,459.76 | 407,459.76                        | 0.00          |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -16,000.000      | 20 Oct 16 |                   | 1.1070            |              | 0.00              | 10,954.58  | 17,717.28                         | 6,762.70      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -43,800.000      | 21 Oct 16 |                   | 1.0660            |              | 0.00              | 29,988.16  | 46,698.61                         | 16,710.45     |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -38,300.000      | 25 Oct 16 |                   | 1.0630            |              | 0.00              | 26,222.52  | 40,700.79                         | 14,478.27     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>              |                  |           |                   |                   |              |                   |           |                                   |               |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -20,200.000      | 26 Oct 16 |                   | 1.0500            |              | 0.00              | 13,830.16 | 21,204.50                         | 7,374.34      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -21,400.000      | 27 Oct 16 |                   | 1.0480            |              | 0.00              | 14,651.75 | 22,424.23                         | 7,772.48      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -37,000.000      | 28 Oct 16 |                   | 1.0330            |              | 0.00              | 25,332.46 | 38,228.95                         | 12,896.49     |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -21,200.000      | 31 Oct 16 |                   | 1.0070            |              | 0.00              | 14,514.82 | 21,356.67                         | 6,841.85      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -10,200.000      | 1 Nov 16  |                   | 1.0130            |              | 0.00              | 6,983.54  | 10,327.97                         | 3,344.43      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -4,000.000       | 2 Nov 16  |                   | 0.9900            |              | 0.00              | 2,738.64  | 3,958.28                          | 1,219.64      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -30,800.000      | 3 Nov 16  |                   | 0.9750            |              | 0.00              | 21,087.57 | 30,046.70                         | 8,959.13      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -5,900.000       | 4 Nov 16  |                   | 0.9690            |              | 0.00              | 4,039.50  | 5,714.98                          | 1,675.48      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -88,370.000      | 7 Nov 16  |                   | 0.9480            |              | 0.00              | 60,503.51 | 83,755.38                         | 23,251.87     |
| WOOLWORTHS LTD NPV SEDOL: 6981239            | -3,025.000       | 6 Oct 16  |                   | 18.0850           |              | 0.00              | 69,206.04 | 54,693.35                         | -14,512.69    |
| WOOLWORTHS LTD NPV SEDOL: 6981239            | -1,241.000       | 7 Oct 16  |                   | 18.0580           |              | 0.00              | 28,391.64 | 22,403.39                         | -5,988.25     |
| WOOLWORTHS LTD NPV SEDOL: 6981239            | -1,861.000       | 7 Oct 16  |                   | 18.0730           |              | 0.00              | 42,576.02 | 33,624.22                         | -8,951.80     |
| WOOLWORTHS LTD NPV SEDOL: 6981239            | -805.000         | 10 Oct 16 |                   | 18.2340           |              | 0.00              | 18,416.81 | 14,674.63                         | -3,742.18     |
| WOOLWORTHS LTD NPV SEDOL: 6981239            | -2,478.000       | 10 Oct 16 |                   | 18.2480           |              | 0.00              | 56,691.76 | 45,206.92                         | -11,484.84    |
| WOOLWORTHS LTD NPV SEDOL: 6981239            | -2,830.000       | 11 Oct 16 |                   | 18.4340           |              | 0.00              | 64,744.83 | 52,153.24                         | -12,591.59    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>   |                  |           |                   |                   |              |                   |            |                                   |               |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -3,831.000       | 11 Oct 16 |                   | 18.4270           |              | 0.00              | 87,645.74  | 70,573.24                         | -17,072.50    |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -9,273.000       | 12 Oct 16 |                   | 18.2400           |              | 0.00              | 212,147.98 | 169,090.59                        | -43,057.39    |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -4,106.000       | 13 Oct 16 |                   | 18.3260           |              | 0.00              | 93,937.20  | 75,224.84                         | -18,712.36    |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -631.000         | 14 Oct 16 |                   | 18.3890           |              | 0.00              | 14,436.04  | 11,600.23                         | -2,835.81     |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -901.000         | 14 Oct 16 |                   | 18.3870           |              | 0.00              | 20,613.11  | 16,562.59                         | -4,050.52     |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -393.000         | 17 Oct 16 |                   | 18.5560           |              | 0.00              | 8,991.07   | 7,290.63                          | -1,700.44     |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -200.000         | 17 Oct 16 |                   | 18.5350           |              | 0.00              | 4,575.61   | 3,706.08                          | -869.53       |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -934.000         | 18 Oct 16 |                   | 18.6110           |              | 0.00              | 21,368.08  | 17,377.68                         | -3,990.40     |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -601.000         | 18 Oct 16 |                   | 18.5540           |              | 0.00              | 13,749.70  | 11,148.13                         | -2,601.57     |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -2,040.000       | 18 Oct 16 |                   | 18.5560           |              | 0.00              | 46,671.18  | 37,844.59                         | -8,826.59     |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -8,744.000       | 19 Oct 16 |                   | 18.9750           |              | 0.00              | 200,045.50 | 165,874.28                        | -34,171.22    |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -2,619.000       | 19 Oct 16 |                   | 18.9850           |              | 0.00              | 59,917.56  | 49,707.68                         | -10,209.88    |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -19,363.000      | 20 Oct 16 |                   | 19.1510           |              | 0.00              | 442,987.31 | 370,722.76                        | -72,264.55    |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -478.000         | 20 Oct 16 |                   | 19.2130           |              | 0.00              | 10,935.70  | 9,181.38                          | -1,754.32     |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -5,642.000       | 21 Oct 16 |                   | 19.2040           |              | 0.00              | 129,077.85 | 108,320.00                        | -20,757.85    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>        |                  |           |                   |                   |              |                   |            |                                   |               |
| WOOLWORTHS LTD NPV SEDOL: 6981239      | -2,635.000       | 21 Oct 16 |                   | 19.2770           |              | 0.00              | 60,283.61  | 50,779.83                         | -9,503.78     |
| WOOLWORTHS LTD NPV SEDOL: 6981239      | -9,939.000       | 24 Oct 16 |                   | 19.1280           |              | 0.00              | 227,384.75 | 190,061.27                        | -37,323.48    |
| WOOLWORTHS LTD NPV SEDOL: 6981239      | -3,802.000       | 25 Oct 16 |                   | 19.2420           |              | 0.00              | 86,982.27  | 73,139.21                         | -13,843.06    |
| WOOLWORTHS LTD NPV SEDOL: 6981239      | -1,448.000       | 25 Oct 16 |                   | 19.2370           |              | 0.00              | 33,127.39  | 27,848.07                         | -5,279.32     |
| WOOLWORTHS LTD NPV SEDOL: 6981239      | -4,586.000       | 26 Oct 16 |                   | 19.2610           |              | 0.00              | 104,918.65 | 88,305.66                         | -16,612.99    |
| WOOLWORTHS LTD NPV SEDOL: 6981239      | -1,235.000       | 27 Oct 16 |                   | 19.2900           |              | 0.00              | 28,254.37  | 23,816.22                         | -4,438.15     |
| WOOLWORTHS LTD NPV SEDOL: 6981239      | -618.000         | 28 Oct 16 |                   | 19.1770           |              | 0.00              | 14,138.62  | 11,848.06                         | -2,290.56     |
| WOOLWORTHS LTD NPV SEDOL: 6981239      | -1,315.000       | 28 Oct 16 |                   | 19.1890           |              | 0.00              | 30,084.61  | 25,227.14                         | -4,857.47     |
| WOOLWORTHS LTD NPV SEDOL: 6981239      | -712.000         | 24 Nov 16 |                   | 17.3800           |              | 0.00              | 16,289.16  | 12,370.98                         | -3,918.18     |
| WOOLWORTHS LTD NPV SEDOL: 6981239      | -849.000         | 25 Nov 16 |                   | 17.4240           |              | 0.00              | 19,423.45  | 14,788.86                         | -4,634.59     |
| <b>Austria - EUR</b>                   |                  |           |                   |                   |              |                   |            |                                   |               |
| ERSTE GROUP BANK AG NPV SEDOL: 5289837 | 1,012.000        | 21 Oct 16 | 30.8570           |                   |              | 0.00              | 31,243.66  | 31,243.66                         | 0.00          |
| KAPSCH TRAFFICCOM NPV SEDOL: B1Z4QP0   | -59.000          | 17 Nov 16 |                   | 42.4340           |              | 0.00              | 1,776.63   | 2,502.63                          | 726.00        |
| KAPSCH TRAFFICCOM NPV SEDOL: B1Z4QP0   | -58.000          | 18 Nov 16 |                   | 42.6150           |              | 0.00              | 1,746.51   | 2,470.72                          | 724.21        |
| KAPSCH TRAFFICCOM NPV SEDOL: B1Z4QP0   | -349.000         | 21 Nov 16 |                   | 42.4660           |              | 0.00              | 10,509.19  | 14,814.75                         | 4,305.56      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                  |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Belgium - EUR</b>                             |                  |           |                   |                   |              |                   |            |                                   |               |
| D'IETEREN NV NPV SEDOL: 4247494                  | 700.000          | 20 Oct 16 | 43.8200           |                   |              | 0.00              | 30,686.73  | 30,686.73                         | 0.00          |
| D'IETEREN NV NPV SEDOL: 4247494                  | 600.000          | 21 Oct 16 | 43.4490           |                   |              | 0.00              | 26,080.41  | 26,080.41                         | 0.00          |
| D'IETEREN NV NPV SEDOL: 4247494                  | 600.000          | 24 Oct 16 | 43.3910           |                   |              | 0.00              | 26,045.37  | 26,045.37                         | 0.00          |
| D'IETEREN NV NPV SEDOL: 4247494                  | 1,200.000        | 25 Oct 16 | 43.3550           |                   |              | 0.00              | 52,047.64  | 52,047.64                         | 0.00          |
| D'IETEREN NV NPV SEDOL: 4247494                  | 610.000          | 26 Oct 16 | 42.8860           |                   |              | 0.00              | 26,171.47  | 26,171.47                         | 0.00          |
| <b>Canada - CAD</b>                              |                  |           |                   |                   |              |                   |            |                                   |               |
| ALACER GOLD CORP COM SEDOL: B40B271              | -11,300.000      | 18 Nov 16 |                   | 1.7720            |              | 0.00              | 21,993.75  | 20,020.25                         | -1,973.50     |
| ARGONAUT GOLD INC COM SEDOL: B50H726             | -51,800.000      | 4 Nov 16  |                   | 2.1600            |              | 0.00              | 33,864.71  | 111,856.19                        | 77,991.48     |
| CALIAN GROUP LTD COM NPV SEDOL: BZ7P767          | 1,000.000        | 18 Nov 16 | 18.0960           |                   |              | 0.00              | 18,103.96  | 18,103.96                         | 0.00          |
| DUNDEE CORPORATION 'A'SUB-VTG NPV SEDOL: 2285441 | -1,300.000       | 4 Nov 16  |                   | 4.7820            |              | 0.00              | 7,013.90   | 6,214.57                          | -799.33       |
| GRANITE OIL CORP COM NPV SEDOL: BY4K9Y0          | -6,000.000       | 4 Nov 16  |                   | 3.4320            |              | 0.00              | 32,538.86  | 20,582.27                         | -11,956.59    |
| MAGNA INTL INC COM NPV SEDOL: 2554475            | -12,000.000      | 4 Nov 16  |                   | 39.1080           |              | 0.00              | 399,189.71 | 469,063.42                        | 69,873.71     |
| SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2   | -6,000.000       | 26 Oct 16 |                   | 29.1700           |              | 0.00              | 200,829.41 | 174,954.18                        | -25,875.23    |
| TORONTO-DOMINION COM NPV SEDOL: 2897222          | 13,700.000       | 4 Nov 16  | 44.6690           |                   |              | 0.00              | 612,280.26 | 612,280.26                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 146 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID             | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>             |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Canada - USD</b>                         |                  |           |                   |                   |              |                   |           |                                   |               |
| AGNICO-EAGLE MINES LTD COM CUSIP: 008474108 | -1,041.000       | 25 Nov 16 |                   | 40.7960           |              | 0.00              | 33,411.98 | 42,447.41                         | 9,035.43      |
| BANK MONTREAL QUE COM CUSIP: 063671101      | -345.000         | 19 Oct 16 |                   | 65.0800           |              | 0.00              | 22,346.54 | 22,449.08                         | 102.54        |
| BANK MONTREAL QUE COM CUSIP: 063671101      | -383.000         | 20 Oct 16 |                   | 64.6810           |              | 0.00              | 24,807.90 | 24,769.05                         | -38.85        |
| BANK MONTREAL QUE COM CUSIP: 063671101      | -876.000         | 26 Oct 16 |                   | 64.4360           |              | 0.00              | 56,740.80 | 56,436.20                         | -304.60       |
| DOMINION DIAMOND CORP COM CUSIP: 257287102  | 421.000          | 26 Oct 16 | 8.7460            |                   |              | 0.00              | 3,690.53  | 3,690.53                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102  | 100.000          | 26 Oct 16 | 8.7400            |                   |              | 0.00              | 877.07    | 877.07                            | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102  | 837.000          | 27 Oct 16 | 8.7010            |                   |              | 0.00              | 7,299.64  | 7,299.64                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102  | 45.000           | 27 Oct 16 | 8.6900            |                   |              | 0.00              | 392.40    | 392.40                            | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102  | 685.000          | 28 Oct 16 | 8.6560            |                   |              | 0.00              | 5,943.61  | 5,943.61                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102  | 596.000          | 31 Oct 16 | 8.5500            |                   |              | 0.00              | 5,108.14  | 5,108.14                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102  | 264.000          | 1 Nov 16  | 8.6450            |                   |              | 0.00              | 2,284.92  | 2,284.92                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102  | 1,588.000        | 1 Nov 16  | 8.6530            |                   |              | 0.00              | 13,773.99 | 13,773.99                         | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102  | 1,099.000        | 2 Nov 16  | 8.6250            |                   |              | 0.00              | 9,501.07  | 9,501.07                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102  | 1,051.000        | 3 Nov 16  | 8.5370            |                   |              | 0.00              | 8,993.41  | 8,993.41                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                   |                  |           |                   |                   |              |                   |            |                                   |               |
| DOMINION DIAMOND CORP COM CUSIP: 257287102        | 982.000          | 4 Nov 16  | 8.3940            |                   |              | 0.00              | 8,262.94   | 8,262.94                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102        | 786.000          | 8 Nov 16  | 8.4740            |                   |              | 0.00              | 6,676.83   | 6,676.83                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102        | 145.000          | 9 Nov 16  | 8.4150            |                   |              | 0.00              | 1,223.08   | 1,223.08                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102        | 1,214.000        | 9 Nov 16  | 8.4420            |                   |              | 0.00              | 10,273.11  | 10,273.11                         | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102        | 598.000          | 10 Nov 16 | 8.4720            |                   |              | 0.00              | 5,078.75   | 5,078.75                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102        | 513.000          | 11 Nov 16 | 8.4720            |                   |              | 0.00              | 4,356.70   | 4,356.70                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102        | 1,269.000        | 14 Nov 16 | 8.4790            |                   |              | 0.00              | 10,786.25  | 10,786.25                         | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102        | 133.000          | 14 Nov 16 | 8.4730            |                   |              | 0.00              | 1,129.64   | 1,129.64                          | 0.00          |
| <b>China - HKD</b>                                |                  |           |                   |                   |              |                   |            |                                   |               |
| CNOOC LTD HKD0.02 SEDOL: B00G0S5                  | -142,000.000     | 27 Oct 16 |                   | 1.3100            |              | 0.00              | 186,596.30 | 185,831.71                        | -764.59       |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 21,000.000       | 20 Oct 16 | 1.2220            |                   |              | 0.00              | 25,716.00  | 25,716.00                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 21,000.000       | 20 Oct 16 | 1.2160            |                   |              | 0.00              | 25,591.17  | 25,591.17                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 11,000.000       | 24 Oct 16 | 1.2080            |                   |              | 0.00              | 13,307.86  | 13,307.86                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 12,000.000       | 25 Oct 16 | 1.2020            |                   |              | 0.00              | 14,449.50  | 14,449.50                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 32,000.000       | 26 Oct 16 | 1.1870            |                   |              | 0.00              | 38,062.86  | 38,062.86                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                   |                  |           |                   |                   |              |                   |           |                                   |               |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 11,000.000       | 27 Oct 16 | 1.1750            |                   |              | 0.00              | 12,952.25 | 12,952.25                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 3,000.000        | 28 Oct 16 | 1.1750            |                   |              | 0.00              | 3,530.88  | 3,530.88                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 2,000.000        | 31 Oct 16 | 1.1730            |                   |              | 0.00              | 2,351.45  | 2,351.45                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 6,000.000        | 1 Nov 16  | 1.1740            |                   |              | 0.00              | 7,056.25  | 7,056.25                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 5,000.000        | 2 Nov 16  | 1.1720            |                   |              | 0.00              | 5,870.39  | 5,870.39                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 6,000.000        | 8 Nov 16  | 1.1660            |                   |              | 0.00              | 7,010.01  | 7,010.01                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 17,000.000       | 9 Nov 16  | 1.1350            |                   |              | 0.00              | 19,336.31 | 19,336.31                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 19,000.000       | 10 Nov 16 | 1.1590            |                   |              | 0.00              | 22,071.90 | 22,071.90                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 11,000.000       | 11 Nov 16 | 1.1860            |                   |              | 0.00              | 13,068.66 | 13,068.66                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 7,000.000        | 14 Nov 16 | 1.1820            |                   |              | 0.00              | 8,290.86  | 8,290.86                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 22,000.000       | 15 Nov 16 | 1.1630            |                   |              | 0.00              | 25,634.04 | 25,634.04                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 2,000.000        | 17 Nov 16 | 1.1450            |                   |              | 0.00              | 2,294.79  | 2,294.79                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 1,000.000        | 18 Nov 16 | 1.1420            |                   |              | 0.00              | 1,144.46  | 1,144.46                          | 0.00          |
| <b>Denmark - DKK</b>                              |                  |           |                   |                   |              |                   |           |                                   |               |
| COLOPLAST DKK1 B SEDOL: B8FMRX8                   | 261.000          | 18 Nov 16 | 61.8220           |                   |              | 0.00              | 16,148.63 | 16,148.63                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>          |                  |           |                   |                   |              |                   |            |                                   |               |
| COLOPLAST DKK1 B SEDOL: B8FMRX8          | 367.000          | 21 Nov 16 | 63.0450           |                   |              | 0.00              | 23,163.33  | 23,163.33                         | 0.00          |
| COLOPLAST DKK1 B SEDOL: B8FMRX8          | 980.000          | 22 Nov 16 | 63.3380           |                   |              | 0.00              | 62,139.76  | 62,139.76                         | 0.00          |
| COLOPLAST DKK1 B SEDOL: B8FMRX8          | 719.000          | 23 Nov 16 | 62.5230           |                   |              | 0.00              | 45,003.83  | 45,003.83                         | 0.00          |
| COLOPLAST DKK1 B SEDOL: B8FMRX8          | 447.000          | 24 Nov 16 | 62.6420           |                   |              | 0.00              | 28,023.66  | 28,023.66                         | 0.00          |
| COLOPLAST DKK1 B SEDOL: B8FMRX8          | 746.000          | 25 Nov 16 | 63.3270           |                   |              | 0.00              | 47,279.99  | 47,279.99                         | 0.00          |
| COLOPLAST DKK1 B SEDOL: B8FMRX8          | 261.000          | 28 Nov 16 | 64.0040           |                   |              | 0.00              | 16,723.51  | 16,723.51                         | 0.00          |
| COLOPLAST DKK1 B SEDOL: B8FMRX8          | 261.000          | 28 Nov 16 | 63.9590           |                   |              | 0.00              | 16,706.72  | 16,706.72                         | 0.00          |
| COLOPLAST DKK1 B SEDOL: B8FMRX8          | 654.000          | 29 Nov 16 | 62.6910           |                   |              | 0.00              | 41,033.24  | 41,033.24                         | 0.00          |
| COLOPLAST DKK1 B SEDOL: B8FMRX8          | 209.000          | 29 Nov 16 | 62.6990           |                   |              | 0.00              | 13,114.71  | 13,114.71                         | 0.00          |
| VESTAS WIND SYSTEM DKK1 SEDOL: 5964651   | 9,803.000        | 21 Oct 16 | 79.9940           |                   |              | 0.00              | 784,578.10 | 784,578.10                        | 0.00          |
| <b>Finland - EUR</b>                     |                  |           |                   |                   |              |                   |            |                                   |               |
| AKTIA BANK PLC NPV SER'A' SEDOL: BBVJ5R4 | -1,694.000       | 4 Nov 16  |                   | 9.9280            |              | 0.00              | 15,617.08  | 16,810.42                         | 1,193.34      |
| OUTOKUMPU OYJ SER'A'NPV SEDOL: 4665148   | 43,105.000       | 18 Nov 16 | 7.6990            |                   |              | 0.00              | 331,976.31 | 331,976.31                        | 0.00          |
| QT GROUP OYJ NPV SEDOL: BYZQHX2          | -400.000         | 2 Nov 16  |                   | 5.6320            |              | 0.00              | 1,230.77   | 2,251.75                          | 1,020.98      |
| QT GROUP OYJ NPV SEDOL: BYZQHX2          | -800.000         | 4 Nov 16  |                   | 5.5470            |              | 0.00              | 2,461.55   | 4,435.58                          | 1,974.03      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>        |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>France - EUR</b>                    |                  |           |                   |                   |              |                   |            |                                   |               |
| AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7 | -2,512.000       | 27 Oct 16 |                   | 100.4720          |              | 0.00              | 303,485.55 | 252,261.41                        | -51,224.14    |
| CEGEDIM EUR0.9528 SEDOL: 5456233       | -248.000         | 18 Nov 16 |                   | 22.6980           |              | 0.00              | 8,722.29   | 5,626.35                          | -3,095.94     |
| DANONE EUR0.25 SEDOL: B1Y9TB3          | -2,500.000       | 27 Oct 16 |                   | 68.9660           |              | 0.00              | 141,385.57 | 172,329.24                        | 30,943.67     |
| DERICHEBOURG EUR0.25 SEDOL: 4457088    | -640.000         | 16 Nov 16 |                   | 3.1920            |              | 0.00              | 2,168.50   | 2,042.37                          | -126.13       |
| DERICHEBOURG EUR0.25 SEDOL: 4457088    | -153.000         | 17 Nov 16 |                   | 3.1580            |              | 0.00              | 518.41     | 483.01                            | -35.40        |
| DERICHEBOURG EUR0.25 SEDOL: 4457088    | -193.000         | 18 Nov 16 |                   | 3.1520            |              | 0.00              | 653.94     | 608.10                            | -45.84        |
| DERICHEBOURG EUR0.25 SEDOL: 4457088    | -162.000         | 21 Nov 16 |                   | 3.1060            |              | 0.00              | 548.90     | 503.13                            | -45.77        |
| DERICHEBOURG EUR0.25 SEDOL: 4457088    | -1,660.000       | 22 Nov 16 |                   | 3.1550            |              | 0.00              | 5,624.56   | 5,235.71                          | -388.85       |
| DERICHEBOURG EUR0.25 SEDOL: 4457088    | -1,364.000       | 23 Nov 16 |                   | 3.2260            |              | 0.00              | 4,621.62   | 4,398.69                          | -222.93       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4      | -543.000         | 4 Nov 16  |                   | 4.4870            |              | 0.00              | 3,111.44   | 2,435.38                          | -676.06       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4      | -174.000         | 7 Nov 16  |                   | 4.4770            |              | 0.00              | 997.03     | 778.74                            | -218.29       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4      | -204.000         | 8 Nov 16  |                   | 4.4550            |              | 0.00              | 1,168.94   | 908.56                            | -260.38       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4      | -610.000         | 9 Nov 16  |                   | 4.4080            |              | 0.00              | 3,495.35   | 2,688.00                          | -807.35       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4      | -28.000          | 10 Nov 16 |                   | 4.4380            |              | 0.00              | 160.44     | 124.20                            | -36.24        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>   |                  |           |                   |                   |              |                   |           |                                   |               |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -45.000          | 18 Nov 16 |                   | 4.2980            |              | 0.00              | 257.85    | 193.35                            | -64.50        |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -366.000         | 21 Nov 16 |                   | 4.1830            |              | 0.00              | 2,097.21  | 1,530.35                          | -566.86       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -148.000         | 22 Nov 16 |                   | 4.1620            |              | 0.00              | 848.05    | 615.77                            | -232.28       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -201.000         | 23 Nov 16 |                   | 4.1960            |              | 0.00              | 1,151.75  | 843.01                            | -308.74       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -107.000         | 24 Nov 16 |                   | 4.1190            |              | 0.00              | 613.12    | 440.61                            | -172.51       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -8.000           | 25 Nov 16 |                   | 4.1250            |              | 0.00              | 45.84     | 32.98                             | -12.86        |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -97.000          | 28 Nov 16 |                   | 4.2050            |              | 0.00              | 555.82    | 407.71                            | -148.11       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -269.000         | 29 Nov 16 |                   | 4.1320            |              | 0.00              | 1,541.39  | 1,111.09                          | -430.30       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -206.000         | 30 Nov 16 |                   | 4.1380            |              | 0.00              | 1,180.40  | 852.13                            | -328.27       |
| GL EVENTS EUR4.00 SEDOL: 7154104  | -1,029.000       | 21 Oct 16 |                   | 18.1530           |              | 0.00              | 19,916.61 | 18,670.10                         | -1,246.51     |
| GTT EUR0.01 SEDOL: BJYRDP5        | 200.000          | 20 Oct 16 | 33.3250           |                   |              | 0.00              | 6,681.79  | 6,681.79                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5        | 100.000          | 21 Oct 16 | 32.7110           |                   |              | 0.00              | 3,279.31  | 3,279.31                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5        | 200.000          | 24 Oct 16 | 33.0180           |                   |              | 0.00              | 6,620.12  | 6,620.12                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5        | 200.000          | 25 Oct 16 | 33.8570           |                   |              | 0.00              | 6,788.41  | 6,788.41                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5        | 200.000          | 26 Oct 16 | 33.2970           |                   |              | 0.00              | 6,676.06  | 6,676.06                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b> |                  |           |                   |                   |              |                   |           |                                   |               |
| GTT EUR0.01 SEDOL: BJYRDP5      | 100.000          | 27 Oct 16 | 33.6870           |                   |              | 0.00              | 3,377.12  | 3,377.12                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 200.000          | 28 Oct 16 | 33.9300           |                   |              | 0.00              | 6,802.97  | 6,802.97                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 100.000          | 31 Oct 16 | 33.5260           |                   |              | 0.00              | 3,361.07  | 3,361.07                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 200.000          | 1 Nov 16  | 33.8270           |                   |              | 0.00              | 6,782.33  | 6,782.33                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 700.000          | 2 Nov 16  | 33.4070           |                   |              | 0.00              | 23,443.62 | 23,443.62                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 700.000          | 3 Nov 16  | 33.7570           |                   |              | 0.00              | 23,689.47 | 23,689.47                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 600.000          | 4 Nov 16  | 33.1360           |                   |              | 0.00              | 19,931.80 | 19,931.80                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 200.000          | 7 Nov 16  | 33.3790           |                   |              | 0.00              | 6,692.64  | 6,692.64                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 1,200.000        | 8 Nov 16  | 33.3980           |                   |              | 0.00              | 40,177.94 | 40,177.94                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 200.000          | 9 Nov 16  | 34.6700           |                   |              | 0.00              | 6,951.49  | 6,951.49                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 800.000          | 10 Nov 16 | 34.0090           |                   |              | 0.00              | 27,275.52 | 27,275.52                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 600.000          | 11 Nov 16 | 33.1490           |                   |              | 0.00              | 19,939.70 | 19,939.70                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 800.000          | 14 Nov 16 | 33.1720           |                   |              | 0.00              | 26,604.39 | 26,604.39                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 600.000          | 15 Nov 16 | 33.1720           |                   |              | 0.00              | 19,953.04 | 19,953.04                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5      | 100.000          | 16 Nov 16 | 32.8390           |                   |              | 0.00              | 3,292.17  | 3,292.17                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                             | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                             |                  |           |                   |                   |              |                   |            |                                   |               |
| GTT EUR0.01 SEDOL: BJYRDP5                                  | 500.000          | 17 Nov 16 | 33.3210           |                   |              | 0.00              | 16,702.36  | 16,702.36                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5                                  | 400.000          | 18 Nov 16 | 34.4540           |                   |              | 0.00              | 13,816.17  | 13,816.17                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5                                  | 100.000          | 22 Nov 16 | 33.8780           |                   |              | 0.00              | 3,396.33   | 3,396.33                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5                                  | 100.000          | 28 Nov 16 | 32.8010           |                   |              | 0.00              | 3,288.36   | 3,288.36                          | 0.00          |
| LVMH MOET HENNESSY LOUIS VUITTON SE EUR0 .30 SEDOL: 4061412 | -1,400.000       | 27 Oct 16 |                   | 182.8410          |              | 0.00              | 234,636.53 | 255,850.56                        | 21,214.03     |
| MANITOU EUR1 SEDOL: 5724048                                 | 1,149.000        | 21 Oct 16 | 16.8200           |                   |              | 0.00              | 19,336.38  | 19,336.38                         | 0.00          |
| MANITOU EUR1 SEDOL: 5724048                                 | -1,149.000       | 18 Nov 16 |                   | 17.3820           |              | 0.00              | 19,336.38  | 19,964.39                         | 628.01        |
| MANUTAN INTL EUR2 SEDOL: 4564869                            | 306.000          | 21 Oct 16 | 61.7690           |                   |              | 0.00              | 18,910.78  | 18,910.78                         | 0.00          |
| NEURONES EUR0.40 SEDOL: 5972676                             | -5.000           | 21 Oct 16 |                   | 24.7470           |              | 0.00              | 92.97      | 123.67                            | 30.70         |
| NEURONES EUR0.40 SEDOL: 5972676                             | -35.000          | 24 Oct 16 |                   | 24.7550           |              | 0.00              | 650.79     | 866.02                            | 215.23        |
| NEURONES EUR0.40 SEDOL: 5972676                             | -22.000          | 4 Nov 16  |                   | 24.4110           |              | 0.00              | 409.07     | 536.79                            | 127.72        |
| NEURONES EUR0.40 SEDOL: 5972676                             | -15.000          | 7 Nov 16  |                   | 24.6850           |              | 0.00              | 278.91     | 370.10                            | 91.19         |
| NEURONES EUR0.40 SEDOL: 5972676                             | -158.000         | 18 Nov 16 |                   | 22.2050           |              | 0.00              | 2,937.88   | 3,506.79                          | 568.91        |
| PEUGEOT SA EUR1 SEDOL: 7103526                              | 16,968.000       | 21 Oct 16 | 14.4970           |                   |              | 0.00              | 246,614.00 | 246,614.00                        | 0.00          |
| PEUGEOT SA EUR1 SEDOL: 7103526                              | 6,270.000        | 4 Nov 16  | 14.5320           |                   |              | 0.00              | 91,330.90  | 91,330.90                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>           |                  |           |                   |                   |              |                   |            |                                   |               |
| SANOFI EUR2 SEDOL: 5671735                | -1,014.000       | 5 Oct 16  |                   | 76.6660           |              | 0.00              | 95,424.90  | 77,716.29                         | -17,708.61    |
| STMICROELECTRONICS EUR1.04 SEDOL: 5962332 | 17,064.000       | 21 Oct 16 | 8.1110            |                   |              | 0.00              | 138,479.47 | 138,479.47                        | 0.00          |
| TOTAL EUR2.5 SEDOL: B15C557               | -2,338.000       | 27 Oct 16 |                   | 48.2520           |              | 0.00              | 119,163.33 | 112,757.96                        | -6,405.37     |
| VALEO EUR1 SEDOL: BDC5ST8                 | -12,053.000      | 21 Oct 16 |                   | 58.6510           |              | 0.00              | 244,035.68 | 706,572.16                        | 462,536.48    |
| VALEO EUR1 SEDOL: BDC5ST8                 | -4,239.000       | 4 Nov 16  |                   | 55.2690           |              | 0.00              | 85,826.54  | 234,217.00                        | 148,390.46    |
| <b>Germany - EUR</b>                      |                  |           |                   |                   |              |                   |            |                                   |               |
| ADIDAS AG SEDOL: 4031976                  | -2,600.000       | 27 Oct 16 |                   | 162.2770          |              | 0.00              | 132,564.36 | 421,710.55                        | 289,146.19    |
| ALL FOR ONE STEEB NPV SEDOL: 5574447      | -174.000         | 18 Nov 16 |                   | 54.6750           |              | 0.00              | 13,332.59  | 9,508.76                          | -3,823.83     |
| ALL FOR ONE STEEB NPV SEDOL: 5574447      | -19.000          | 21 Nov 16 |                   | 54.6110           |              | 0.00              | 1,455.85   | 1,037.10                          | -418.75       |
| ALL FOR ONE STEEB NPV SEDOL: 5574447      | -19.000          | 22 Nov 16 |                   | 55.5400           |              | 0.00              | 1,455.86   | 1,054.74                          | -401.12       |
| AT&S AUSTRIA TECH NPV SEDOL: 5724112      | -1,028.000       | 21 Oct 16 |                   | 11.1190           |              | 0.00              | 15,462.90  | 11,425.02                         | -4,037.88     |
| BASF - ORD SHS COMSTK SEDOL: 5086577      | 2,582.000        | 21 Oct 16 | 87.0850           |                   |              | 0.00              | 224,967.67 | 224,967.67                        | 0.00          |
| CENIT AG NPV SEDOL: 5761517               | -628.000         | 21 Oct 16 |                   | 24.1980           |              | 0.00              | 13,938.56  | 15,188.77                         | 1,250.21      |
| ECKERT & ZIEGLER NPV (BR) SEDOL: 5689857  | -78.000          | 17 Nov 16 |                   | 23.4720           |              | 0.00              | 1,841.03   | 1,830.08                          | -10.95        |
| ECKERT & ZIEGLER NPV (BR) SEDOL: 5689857  | -111.000         | 18 Nov 16 |                   | 23.4860           |              | 0.00              | 2,619.92   | 2,605.97                          | -13.95        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 155 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                                           |                  |           |                   |                   |              |                   |            |                                   |               |
| ECKERT & ZIEGLER NPV (BR) SEDOL: 5689857                                  | -55.000          | 21 Nov 16 |                   | 23.5600           |              | 0.00              | 1,298.16   | 1,295.29                          | -2.87         |
| FINTECH GROUP AG NPV (REG) SEDOL: BYVQYG8                                 | 922.000          | 18 Nov 16 | 16.2350           |                   |              | 0.00              | 14,975.20  | 14,975.20                         | 0.00          |
| HEIDELBERGCEMENT NPV SEDOL: 5120679                                       | -2,257.000       | 18 Nov 16 |                   | 89.7840           |              | 0.00              | 191,538.94 | 202,563.67                        | 11,024.73     |
| MAX AUTOMATION AG NPV SEDOL: 5830183                                      | -2,223.000       | 18 Nov 16 |                   | 5.7100            |              | 0.00              | 13,200.45  | 12,688.85                         | -511.60       |
| MERCK KGAA NPV SEDOL: 4741844                                             | -7,589.000       | 21 Oct 16 |                   | 107.6130          |              | 0.00              | 846,575.37 | 816,273.49                        | -30,301.88    |
| SAP SE SEDOL: 4846288                                                     | -1,500.000       | 27 Oct 16 |                   | 88.5520           |              | 0.00              | 78,349.99  | 132,761.68                        | 54,411.69     |
| SIEMENS AG NPV(REGD) SEDOL: 5727973                                       | -4,968.000       | 18 Nov 16 |                   | 113.8570          |              | 0.00              | 517,374.54 | 565,419.55                        | 48,045.01     |
| SURTECO SE NPV SEDOL: 5785186                                             | -711.000         | 18 Nov 16 |                   | 22.5830           |              | 0.00              | 18,403.22  | 16,050.53                         | -2,352.69     |
| TECHNOTRANS AG CMN STK SEDOL: 5413700                                     | 891.000          | 21 Oct 16 | 23.9370           |                   |              | 0.00              | 21,338.54  | 21,338.54                         | 0.00          |
| USU SOFTWARE AG NPV SEDOL: B02N4S2                                        | -662.000         | 4 Nov 16  |                   | 22.8330           |              | 0.00              | 14,165.10  | 15,108.36                         | 943.26        |
| VONOVIA SE NPV SEDOL: BBJPFY1                                             | -3,172.000       | 21 Oct 16 |                   | 35.6290           |              | 0.00              | 124,101.12 | 112,960.86                        | -11,140.26    |
| WASHTEC AG NPV SEDOL: 5355437                                             | -1,038.000       | 4 Nov 16  |                   | 48.9640           |              | 0.00              | 24,822.09  | 50,804.68                         | 25,982.59     |
| <b>Germany - USD</b>                                                      |                  |           |                   |                   |              |                   |            |                                   |               |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2 01-25-2017 CUSIP: N72482107 | 4.000            | 20 Oct 16 | 25.7700           |                   |              | 0.00              | 103.16     | 103.16                            | 0.00          |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2 01-25-2017 CUSIP: N72482107 | 897.000          | 21 Oct 16 | 25.7900           |                   |              | 0.00              | 23,152.20  | 23,152.20                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                                           |                  |           |                   |                   |              |                   |            |                                   |               |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2 01-25-2017 CUSIP: N72482107 | 93.000           | 24 Oct 16 | 25.7560           |                   |              | 0.00              | 2,397.24   | 2,397.24                          | 0.00          |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2 01-25-2017 CUSIP: N72482107 | 1,427.000        | 25 Oct 16 | 25.3880           |                   |              | 0.00              | 36,258.21  | 36,258.21                         | 0.00          |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2 01-25-2017 CUSIP: N72482107 | 849.000          | 26 Oct 16 | 24.7020           |                   |              | 0.00              | 20,989.57  | 20,989.57                         | 0.00          |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2 01-25-2017 CUSIP: N72482107 | 529.000          | 26 Oct 16 | 24.7950           |                   |              | 0.00              | 13,127.14  | 13,127.14                         | 0.00          |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2 01-25-2017 CUSIP: N72482107 | -1,075.000       | 25 Nov 16 |                   | 27.5940           |              | 0.00              | 23,363.91  | 29,642.37                         | 6,278.46      |
| <b>Hong Kong - HKD</b>                                                    |                  |           |                   |                   |              |                   |            |                                   |               |
| AIA GROUP LTD NPV SEDOL: B4TX8S1                                          | -63,200.000      | 27 Oct 16 |                   | 6.6510            |              | 0.00              | 280,098.80 | 419,726.26                        | 139,627.46    |
| ASIA CASSAVA RESOURCES SEDOL: B5YSGW8                                     | -149,000.000     | 20 Oct 16 |                   | 0.0710            |              | 0.00              | 42,681.48  | 10,591.19                         | -32,090.29    |
| ASIA CASSAVA RESOURCES SEDOL: B5YSGW8                                     | -76,000.000      | 24 Oct 16 |                   | 0.0700            |              | 0.00              | 21,770.42  | 5,379.82                          | -16,390.60    |
| ASIA CASSAVA RESOURCES SEDOL: B5YSGW8                                     | -429,000.000     | 25 Oct 16 |                   | 0.0700            |              | 0.00              | 122,888.28 | 30,173.86                         | -92,714.42    |
| ESUN HOLDINGS LTD HKD0.50 SEDOL: 6314103                                  | -2,000.000       | 16 Nov 16 |                   | 0.0900            |              | 0.00              | 300.16     | 180.05                            | -120.11       |
| ESUN HOLDINGS LTD HKD0.50 SEDOL: 6314103                                  | -2,000.000       | 21 Nov 16 |                   | 0.0950            |              | 0.00              | 300.16     | 191.34                            | -108.82       |
| ESUN HOLDINGS LTD HKD0.50 SEDOL: 6314103                                  | -2,000.000       | 22 Nov 16 |                   | 0.0910            |              | 0.00              | 300.16     | 183.41                            | -116.75       |
| ESUN HOLDINGS LTD HKD0.50 SEDOL: 6314103                                  | -2,000.000       | 23 Nov 16 |                   | 0.0890            |              | 0.00              | 300.16     | 178.11                            | -122.05       |
| FSE ENGINEERING HO HKD0.1 SEDOL: BZ4SXF0                                  | 47,000.000       | 4 Nov 16  | 0.3230            |                   |              | 0.00              | 15,205.10  | 15,205.10                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                     |                  |           |                   |                   |              |                   |            |                                   |               |
| HONG KONG & CHINA GAS HKD0.25 SEDOL: 6436557        | -64,000.000      | 27 Oct 16 |                   | 1.9270            |              | 0.00              | 83,813.31  | 123,149.30                        | 39,335.99     |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658      | -30,000.000      | 20 Oct 16 |                   | 0.1060            |              | 0.00              | 12,668.35  | 3,178.79                          | -9,489.56     |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658      | -92,000.000      | 24 Oct 16 |                   | 0.1050            |              | 0.00              | 38,849.60  | 9,720.29                          | -29,129.31    |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658      | -560,000.000     | 25 Oct 16 |                   | 0.1040            |              | 0.00              | 236,475.84 | 58,674.59                         | -177,801.25   |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658      | -370,000.000     | 27 Oct 16 |                   | 0.1040            |              | 0.00              | 156,242.96 | 38,577.84                         | -117,665.12   |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658      | -48,000.000      | 28 Oct 16 |                   | 0.1070            |              | 0.00              | 20,269.36  | 5,129.51                          | -15,139.85    |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658      | -77,000.000      | 31 Oct 16 |                   | 0.1040            |              | 0.00              | 32,515.43  | 8,028.43                          | -24,487.00    |
| <b>Ireland - EUR</b>                                |                  |           |                   |                   |              |                   |            |                                   |               |
| SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL: B1RR828 | 7,100.000        | 20 Oct 16 | 22.4370           |                   |              | 0.00              | 161,061.79 | 161,061.79                        | 0.00          |
| SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL: B1RR828 | 2,500.000        | 21 Oct 16 | 22.5980           |                   |              | 0.00              | 57,117.88  | 57,117.88                         | 0.00          |
| SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL: B1RR828 | 5,071.000        | 24 Oct 16 | 22.2590           |                   |              | 0.00              | 114,121.84 | 114,121.84                        | 0.00          |
| <b>Israel - ILS</b>                                 |                  |           |                   |                   |              |                   |            |                                   |               |
| ALBAAD MASSUOT YIT ILS1 SEDOL: 6013240              | 369.000          | 21 Nov 16 | 17.1980           |                   |              | 0.00              | 6,349.57   | 6,349.57                          | 0.00          |
| CASTRO MODEL ILS1 SEDOL: 6168690                    | 243.000          | 21 Nov 16 | 27.9370           |                   |              | 0.00              | 6,792.31   | 6,792.31                          | 0.00          |
| DIMRI BUILDING ILS1 SEDOL: B02SX80                  | 1,162.000        | 7 Nov 16  | 15.2920           |                   |              | 0.00              | 17,778.68  | 17,778.68                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>           |                  |           |                   |                   |              |                   |           |                                   |               |
| FIBI HOLDINGS ILS1 SEDOL: 6339429         | 1,538.000        | 7 Nov 16  | 15.9650           |                   |              | 0.00              | 24,567.24 | 24,567.24                         | 0.00          |
| HAGAG GROUP REAL E ILS0.01 SEDOL: 6303189 | 8,414.000        | 25 Oct 16 | 2.5880            |                   |              | 0.00              | 21,790.81 | 21,790.81                         | 0.00          |
| <b>Israel - USD</b>                       |                  |           |                   |                   |              |                   |           |                                   |               |
| CAESARSTONE LTD CUSIP: M20598104          | 16.000           | 7 Oct 16  | 37.3000           |                   |              | 0.00              | 597.12    | 597.12                            | 0.00          |
| CAESARSTONE LTD CUSIP: M20598104          | 1,439.000        | 13 Oct 16 | 37.2470           |                   |              | 0.00              | 53,657.00 | 53,657.00                         | 0.00          |
| CAESARSTONE LTD CUSIP: M20598104          | -1,197.000       | 25 Nov 16 |                   | 28.5930           |              | 0.00              | 34,455.11 | 34,201.61                         | -253.50       |
| MOBILEYE NV EUR0.01 CUSIP: N51488117      | -181.000         | 25 Nov 16 |                   | 38.7720           |              | 0.00              | 4,793.66  | 7,014.11                          | 2,220.45      |
| <b>Italy - EUR</b>                        |                  |           |                   |                   |              |                   |           |                                   |               |
| ELICA EUR0.20 SEDOL: B1GFPS8              | -82.000          | 16 Nov 16 |                   | 1.8420            |              | 0.00              | 227.24    | 150.98                            | -76.26        |
| ELICA EUR0.20 SEDOL: B1GFPS8              | -129.000         | 17 Nov 16 |                   | 1.7960            |              | 0.00              | 357.48    | 231.66                            | -125.82       |
| ELICA EUR0.20 SEDOL: B1GFPS8              | -191.000         | 18 Nov 16 |                   | 1.7840            |              | 0.00              | 529.29    | 340.78                            | -188.51       |
| ELICA EUR0.20 SEDOL: B1GFPS8              | -113.000         | 23 Nov 16 |                   | 1.6120            |              | 0.00              | 313.14    | 182.12                            | -131.02       |
| ITALMOBILIARE NPV SEDOL: 4492216          | -1,274.000       | 21 Oct 16 |                   | 48.7060           |              | 0.00              | 55,517.04 | 62,021.29                         | 6,504.25      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>       |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Japan - JPY</b>                    |                  |           |                   |                   |              |                   |           |                                   |               |
| ASAHI YUKIZAI CORP NPV SEDOL: 6055361 | 17,000.000       | 21 Oct 16 | 1.9040            |                   |              | 0.00              | 32,389.64 | 32,389.64                         | 0.00          |
| XYZ NPV SEDOL: 6314330                | 800.000          | 4 Nov 16  | 18.3590           |                   |              | 0.00              | 14,695.01 | 14,695.01                         | 0.00          |
| DAIDO KOGYO CO LTD NPV SEDOL: 6250520 | 10,000.000       | 4 Nov 16  | 2.2700            |                   |              | 0.00              | 22,720.35 | 22,720.35                         | 0.00          |
| DAIKIN INDUSTRIES NPV SEDOL: 6250724  | -1,200.000       | 27 Oct 16 |                   | 94.9980           |              | 0.00              | 36,064.26 | 113,941.14                        | 77,876.88     |
| DAITO BANK NPV SEDOL: 6886475         | -3,000.000       | 20 Oct 16 |                   | 1.6350            |              | 0.00              | 2,841.49  | 4,905.16                          | 2,063.67      |
| DAITO BANK NPV SEDOL: 6886475         | -2,000.000       | 21 Oct 16 |                   | 1.6320            |              | 0.00              | 1,894.33  | 3,263.78                          | 1,369.45      |
| DAITO BANK NPV SEDOL: 6886475         | -1,000.000       | 24 Oct 16 |                   | 1.6340            |              | 0.00              | 947.16    | 1,633.97                          | 686.81        |
| DAITO BANK NPV SEDOL: 6886475         | -1,900.000       | 25 Oct 16 |                   | 1.6110            |              | 0.00              | 1,799.61  | 3,061.79                          | 1,262.18      |
| DAITO BANK NPV SEDOL: 6886475         | -1,700.000       | 26 Oct 16 |                   | 1.6070            |              | 0.00              | 1,610.18  | 2,731.83                          | 1,121.65      |
| DAITO BANK NPV SEDOL: 6886475         | -1,300.000       | 27 Oct 16 |                   | 1.6080            |              | 0.00              | 1,231.31  | 2,090.61                          | 859.30        |
| DAITO BANK NPV SEDOL: 6886475         | -1,000.000       | 28 Oct 16 |                   | 1.6190            |              | 0.00              | 947.16    | 1,619.04                          | 671.88        |
| DAITO BANK NPV SEDOL: 6886475         | -1,000.000       | 31 Oct 16 |                   | 1.6080            |              | 0.00              | 947.16    | 1,607.49                          | 660.33        |
| DAITO BANK NPV SEDOL: 6886475         | -3,000.000       | 2 Nov 16  |                   | 1.6200            |              | 0.00              | 2,841.49  | 4,861.32                          | 2,019.83      |
| DAITO BANK NPV SEDOL: 6886475         | -2,000.000       | 4 Nov 16  |                   | 1.6310            |              | 0.00              | 1,894.33  | 3,261.21                          | 1,366.88      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>              |                  |           |                   |                   |              |                   |           |                                   |               |
| DAITO BANK NPV SEDOL: 6886475                | -2,000.000       | 7 Nov 16  |                   | 1.6410            |              | 0.00              | 1,894.33  | 3,281.07                          | 1,386.74      |
| DAITO BANK NPV SEDOL: 6886475                | -2,000.000       | 8 Nov 16  |                   | 1.6340            |              | 0.00              | 1,894.33  | 3,266.66                          | 1,372.33      |
| DAITO BANK NPV SEDOL: 6886475                | -3,100.000       | 9 Nov 16  |                   | 1.6090            |              | 0.00              | 2,936.21  | 4,986.92                          | 2,050.71      |
| DAITO TRUST CONST NPV SEDOL: 6250508         | -700.000         | 27 Oct 16 |                   | 165.7260          |              | 0.00              | 36,858.10 | 115,950.24                        | 79,092.14     |
| FUJI ELECTRIC HOLINDGS CO Y50 SEDOL: 6356365 | -7,000.000       | 18 Nov 16 |                   | 5.2640            |              | 0.00              | 28,104.52 | 36,836.80                         | 8,732.28      |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 300.000          | 20 Oct 16 | 23.7970           |                   |              | 0.00              | 7,142.77  | 7,142.77                          | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 1,000.000        | 21 Oct 16 | 23.9440           |                   |              | 0.00              | 23,951.66 | 23,951.66                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 1,000.000        | 24 Oct 16 | 23.7540           |                   |              | 0.00              | 23,763.97 | 23,763.97                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 700.000          | 25 Oct 16 | 23.7910           |                   |              | 0.00              | 16,659.31 | 16,659.31                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 400.000          | 26 Oct 16 | 23.5670           |                   |              | 0.00              | 9,430.79  | 9,430.79                          | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 400.000          | 27 Oct 16 | 23.7500           |                   |              | 0.00              | 9,503.21  | 9,503.21                          | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 600.000          | 28 Oct 16 | 24.5800           |                   |              | 0.00              | 14,752.83 | 14,752.83                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 300.000          | 31 Oct 16 | 24.5910           |                   |              | 0.00              | 7,381.02  | 7,381.02                          | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 800.000          | 1 Nov 16  | 24.4670           |                   |              | 0.00              | 19,581.93 | 19,581.93                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 900.000          | 2 Nov 16  | 24.3860           |                   |              | 0.00              | 21,954.14 | 21,954.14                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>            |                  |           |                   |                   |              |                   |            |                                   |               |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180       | 700.000          | 10 Nov 16 | 23.7050           |                   |              | 0.00              | 16,602.06  | 16,602.06                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180       | 1,200.000        | 11 Nov 16 | 23.6290           |                   |              | 0.00              | 28,369.56  | 28,369.56                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180       | 400.000          | 14 Nov 16 | 24.4650           |                   |              | 0.00              | 9,789.05   | 9,789.05                          | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180       | 900.000          | 15 Nov 16 | 24.2560           |                   |              | 0.00              | 21,837.13  | 21,837.13                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180       | 300.000          | 17 Nov 16 | 24.9360           |                   |              | 0.00              | 7,484.56   | 7,484.56                          | 0.00          |
| HAKUTO CO LTD NPV SEDOL: 6417251           | 6,600.000        | 18 Nov 16 | 8.9550            |                   |              | 0.00              | 59,132.29  | 59,132.29                         | 0.00          |
| HANWA CO LTD NPV SEDOL: 6408824            | -22,000.000      | 4 Nov 16  |                   | 6.0850            |              | 0.00              | 119,169.38 | 133,826.62                        | 14,657.24     |
| HARIMA CHEMICALS GROUP, INC SEDOL: 6409838 | 3,900.000        | 4 Nov 16  | 6.0340            |                   |              | 0.00              | 23,544.64  | 23,544.64                         | 0.00          |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368      | -700.000         | 20 Oct 16 |                   | 18.4500           |              | 0.00              | 8,660.25   | 12,910.35                         | 4,250.10      |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368      | -2,500.000       | 21 Oct 16 |                   | 18.1020           |              | 0.00              | 30,929.47  | 45,234.24                         | 14,304.77     |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368      | -1,100.000       | 24 Oct 16 |                   | 18.0240           |              | 0.00              | 13,608.97  | 19,818.84                         | 6,209.87      |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368      | -2,800.000       | 25 Oct 16 |                   | 18.7040           |              | 0.00              | 34,641.01  | 52,347.40                         | 17,706.39     |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368      | -1,600.000       | 26 Oct 16 |                   | 18.4430           |              | 0.00              | 19,794.86  | 29,486.50                         | 9,691.64      |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368      | -2,400.000       | 26 Oct 16 |                   | 18.5500           |              | 0.00              | 29,692.29  | 44,499.64                         | 14,807.35     |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368      | -3,400.000       | 27 Oct 16 |                   | 18.3820           |              | 0.00              | 42,064.08  | 62,483.20                         | 20,419.12     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>       |                  |           |                   |                   |              |                   |            |                                   |               |
| HITACHI NPV SEDOL: 6429104            | 125,000.000      | 4 Nov 16  | 5.1930            |                   |              | 0.00              | 649,450.98 | 649,450.98                        | 0.00          |
| HOKUHOKU FINANCIAL NPV SEDOL: 6683591 | -5,000.000       | 21 Oct 16 |                   | 14.1410           |              | 0.00              | 62,265.87  | 70,673.59                         | 8,407.72      |
| IYO BANK NPV SEDOL: 6468282           | -12,600.000      | 18 Nov 16 |                   | 6.2140            |              | 0.00              | 76,389.15  | 78,272.01                         | 1,882.86      |
| J-OIL MILLS INC NPV SEDOL: 6512747    | -500.000         | 20 Oct 16 |                   | 36.4640           |              | 0.00              | 15,405.65  | 18,223.03                         | 2,817.38      |
| J-OIL MILLS INC NPV SEDOL: 6512747    | -1,700.000       | 20 Oct 16 |                   | 36.4690           |              | 0.00              | 52,379.22  | 61,948.86                         | 9,569.64      |
| J-OIL MILLS INC NPV SEDOL: 6512747    | -100.000         | 21 Oct 16 |                   | 35.8260           |              | 0.00              | 3,081.13   | 3,581.60                          | 500.47        |
| J-OIL MILLS INC NPV SEDOL: 6512747    | -100.000         | 24 Oct 16 |                   | 35.1530           |              | 0.00              | 3,081.13   | 3,513.93                          | 432.80        |
| J-OIL MILLS INC NPV SEDOL: 6512747    | -300.000         | 25 Oct 16 |                   | 35.1200           |              | 0.00              | 9,243.39   | 10,530.92                         | 1,287.53      |
| JK HOLDINGS NPV SEDOL: 6570187        | 4,000.000        | 4 Nov 16  | 5.2490            |                   |              | 0.00              | 21,009.77  | 21,009.77                         | 0.00          |
| KENKO MAYONNAISE NPV SEDOL: 6489744   | -700.000         | 20 Oct 16 |                   | 36.1660           |              | 0.00              | 15,601.59  | 25,308.89                         | 9,707.30      |
| KENKO MAYONNAISE NPV SEDOL: 6489744   | -1,000.000       | 21 Oct 16 |                   | 35.5410           |              | 0.00              | 22,287.99  | 35,531.34                         | 13,243.35     |
| KENKO MAYONNAISE NPV SEDOL: 6489744   | -1,300.000       | 24 Oct 16 |                   | 36.0700           |              | 0.00              | 28,974.39  | 46,872.65                         | 17,898.26     |
| KENKO MAYONNAISE NPV SEDOL: 6489744   | -300.000         | 25 Oct 16 |                   | 36.5100           |              | 0.00              | 6,686.40   | 10,947.60                         | 4,261.20      |
| KEYENCE CORP NPV SEDOL: 6490995       | -100.000         | 27 Oct 16 |                   | 731.0470          |              | 0.00              | 20,101.55  | 73,068.22                         | 52,966.67     |
| KOMATSU NPV SEDOL: 6496584            | -1,800.000       | 26 Oct 16 |                   | 21.9980           |              | 0.00              | 51,722.50  | 39,557.93                         | -12,164.57    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b> |                  |           |                   |                   |              |                   |           |                                   |               |
| KOMATSU NPV SEDOL: 6496584      | -1,100.000       | 27 Oct 16 |                   | 22.1300           |              | 0.00              | 31,608.20 | 24,319.13                         | -7,289.07     |
| KOMATSU NPV SEDOL: 6496584      | -1,100.000       | 28 Oct 16 |                   | 22.1800           |              | 0.00              | 31,608.20 | 24,374.48                         | -7,233.72     |
| KOMATSU NPV SEDOL: 6496584      | -2,700.000       | 31 Oct 16 |                   | 22.1180           |              | 0.00              | 77,583.76 | 59,661.55                         | -17,922.21    |
| KOMATSU NPV SEDOL: 6496584      | -1,800.000       | 1 Nov 16  |                   | 22.1970           |              | 0.00              | 51,722.50 | 39,914.69                         | -11,807.81    |
| KOMATSU NPV SEDOL: 6496584      | -1,800.000       | 2 Nov 16  |                   | 21.8840           |              | 0.00              | 51,722.50 | 39,352.57                         | -12,369.93    |
| KOMATSU NPV SEDOL: 6496584      | -2,200.000       | 4 Nov 16  |                   | 21.8360           |              | 0.00              | 63,216.39 | 47,977.65                         | -15,238.74    |
| KOMATSU NPV SEDOL: 6496584      | -1,800.000       | 7 Nov 16  |                   | 21.9330           |              | 0.00              | 51,722.50 | 39,428.92                         | -12,293.58    |
| KOMATSU NPV SEDOL: 6496584      | -2,000.000       | 8 Nov 16  |                   | 21.5700           |              | 0.00              | 57,469.45 | 43,098.49                         | -14,370.96    |
| KOMATSU NPV SEDOL: 6496584      | -1,800.000       | 9 Nov 16  |                   | 21.1090           |              | 0.00              | 51,722.50 | 37,959.88                         | -13,762.62    |
| KOMATSU NPV SEDOL: 6496584      | -2,300.000       | 10 Nov 16 |                   | 23.0750           |              | 0.00              | 66,089.87 | 53,020.69                         | -13,069.18    |
| KOMATSU NPV SEDOL: 6496584      | -1,800.000       | 11 Nov 16 |                   | 23.5660           |              | 0.00              | 51,722.50 | 42,376.49                         | -9,346.01     |
| KOMATSU NPV SEDOL: 6496584      | -3,000.000       | 14 Nov 16 |                   | 23.6040           |              | 0.00              | 86,204.17 | 70,743.04                         | -15,461.13    |
| KOMATSU NPV SEDOL: 6496584      | -1,800.000       | 15 Nov 16 |                   | 23.1450           |              | 0.00              | 51,722.50 | 41,620.28                         | -10,102.22    |
| KOMATSU NPV SEDOL: 6496584      | -1,800.000       | 16 Nov 16 |                   | 23.1000           |              | 0.00              | 51,722.50 | 41,538.60                         | -10,183.90    |
| KOMATSU NPV SEDOL: 6496584      | -2,200.000       | 17 Nov 16 |                   | 22.6130           |              | 0.00              | 63,216.39 | 49,699.96                         | -13,516.43    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                        |                  |           |                   |                   |              |                   |            |                                   |               |
| KOMATSU NPV SEDOL: 6496584                             | -1,800.000       | 18 Nov 16 |                   | 22.7880           |              | 0.00              | 51,722.51  | 40,977.49                         | -10,745.02    |
| KOMATSU NPV SEDOL: 6496584                             | -2,200.000       | 21 Nov 16 |                   | 22.5650           |              | 0.00              | 63,216.40  | 49,593.47                         | -13,622.93    |
| KOMATSU NPV SEDOL: 6496584                             | -2,200.000       | 22 Nov 16 |                   | 22.6300           |              | 0.00              | 63,216.39  | 49,737.90                         | -13,478.49    |
| KOMATSU NPV SEDOL: 6496584                             | -1,800.000       | 24 Nov 16 |                   | 22.6110           |              | 0.00              | 51,722.51  | 40,660.13                         | -11,062.38    |
| KOMATSU NPV SEDOL: 6496584                             | -1,800.000       | 25 Nov 16 |                   | 22.7640           |              | 0.00              | 51,722.50  | 40,935.21                         | -10,787.29    |
| KOMATSU NPV SEDOL: 6496584                             | -1,800.000       | 28 Nov 16 |                   | 22.8920           |              | 0.00              | 51,722.50  | 41,165.83                         | -10,556.67    |
| LION CORP NPV SEDOL: 6518808                           | 25,000.000       | 18 Nov 16 | 17.6070           |                   |              | 0.00              | 440,320.00 | 440,320.00                        | 0.00          |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -1,600.000       | 20 Oct 16 |                   | 11.4800           |              | 0.00              | 17,367.17  | 18,354.21                         | 987.04        |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -1,400.000       | 20 Oct 16 |                   | 11.4760           |              | 0.00              | 15,196.28  | 16,062.49                         | 866.21        |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -1,000.000       | 21 Oct 16 |                   | 11.5040           |              | 0.00              | 10,854.48  | 11,499.25                         | 644.77        |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -2,300.000       | 24 Oct 16 |                   | 11.4660           |              | 0.00              | 24,965.31  | 26,362.37                         | 1,397.06      |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -2,800.000       | 25 Oct 16 |                   | 11.4160           |              | 0.00              | 30,392.56  | 31,950.00                         | 1,557.44      |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -1,900.000       | 26 Oct 16 |                   | 11.3830           |              | 0.00              | 20,623.52  | 21,621.54                         | 998.02        |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -2,100.000       | 27 Oct 16 |                   | 11.6520           |              | 0.00              | 22,794.41  | 24,457.66                         | 1,663.25      |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -100.000         | 28 Oct 16 |                   | 11.7270           |              | 0.00              | 1,085.45   | 1,172.14                          | 86.69         |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>       |                  |           |                   |                   |              |                   |            |                                   |               |
| MCJ CO LTD NPV SEDOL: B00TL47         | -2,300.000       | 20 Oct 16 |                   | 8.8650            |              | 0.00              | 7,135.01   | 20,380.87                         | 13,245.86     |
| MCJ CO LTD NPV SEDOL: B00TL47         | -3,200.000       | 21 Oct 16 |                   | 8.9020            |              | 0.00              | 9,926.97   | 28,474.31                         | 18,547.34     |
| MCJ CO LTD NPV SEDOL: B00TL47         | -1,600.000       | 24 Oct 16 |                   | 9.0480            |              | 0.00              | 4,963.49   | 14,472.27                         | 9,508.78      |
| MCJ CO LTD NPV SEDOL: B00TL47         | -2,100.000       | 25 Oct 16 |                   | 8.7850            |              | 0.00              | 6,514.58   | 18,441.32                         | 11,926.74     |
| MCJ CO LTD NPV SEDOL: B00TL47         | -1,400.000       | 26 Oct 16 |                   | 8.7000            |              | 0.00              | 4,343.05   | 12,174.45                         | 7,831.40      |
| MCJ CO LTD NPV SEDOL: B00TL47         | -1,100.000       | 27 Oct 16 |                   | 8.7600            |              | 0.00              | 3,412.40   | 9,631.66                          | 6,219.26      |
| MCJ CO LTD NPV SEDOL: B00TL47         | -4,700.000       | 28 Oct 16 |                   | 8.5480            |              | 0.00              | 14,580.24  | 40,165.04                         | 25,584.80     |
| MCJ CO LTD NPV SEDOL: B00TL47         | -6,000.000       | 31 Oct 16 |                   | 8.9480            |              | 0.00              | 18,613.08  | 53,665.86                         | 35,052.78     |
| MEIWA CORPORATION NPV SEDOL: 6576389  | 5,100.000        | 21 Oct 16 | 3.1370            |                   |              | 0.00              | 16,007.23  | 16,007.23                         | 0.00          |
| MEIWA ESTATE CO NPV SEDOL: 6562388    | -2,300.000       | 21 Oct 16 |                   | 5.5190            |              | 0.00              | 12,429.01  | 12,687.52                         | 258.51        |
| MITSUBISHI CHEM HL NPV SEDOL: B0JQTJ0 | 50,000.000       | 21 Oct 16 | 6.3510            |                   |              | 0.00              | 317,745.83 | 317,745.83                        | 0.00          |
| MITSUBISHI ELEC CP NPV SEDOL: 6597045 | 40,000.000       | 21 Oct 16 | 13.2330           |                   |              | 0.00              | 529,587.60 | 529,587.60                        | 0.00          |
| MITSUBISHI ELEC CP NPV SEDOL: 6597045 | 12,000.000       | 4 Nov 16  | 13.8860           |                   |              | 0.00              | 166,700.94 | 166,700.94                        | 0.00          |
| MITSUBISHI ELEC CP NPV SEDOL: 6597045 | -25,000.000      | 18 Nov 16 |                   | 14.5390           |              | 0.00              | 332,529.81 | 363,342.74                        | 30,812.93     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,900.000       | 20 Oct 16 |                   | 6.9900            |              | 0.00              | 18,403.02  | 13,277.85                         | -5,125.17     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>       |                  |           |                   |                   |              |                   |           |                                   |               |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -800.000         | 21 Oct 16 |                   | 6.9010            |              | 0.00              | 7,748.64  | 5,518.41                          | -2,230.23     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -800.000         | 24 Oct 16 |                   | 6.8040            |              | 0.00              | 7,748.64  | 5,441.18                          | -2,307.46     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -400.000         | 25 Oct 16 |                   | 6.8070            |              | 0.00              | 3,874.32  | 2,721.51                          | -1,152.81     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,300.000       | 26 Oct 16 |                   | 6.7110            |              | 0.00              | 12,591.54 | 8,720.94                          | -3,870.60     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -700.000         | 27 Oct 16 |                   | 6.7000            |              | 0.00              | 6,780.06  | 4,688.09                          | -2,091.97     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,900.000       | 28 Oct 16 |                   | 6.7370            |              | 0.00              | 18,403.02 | 12,798.05                         | -5,604.97     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -200.000         | 31 Oct 16 |                   | 6.4250            |              | 0.00              | 1,937.16  | 1,284.55                          | -652.61       |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,300.000       | 1 Nov 16  |                   | 5.9760            |              | 0.00              | 12,591.54 | 7,766.49                          | -4,825.05     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,900.000       | 2 Nov 16  |                   | 5.8020            |              | 0.00              | 18,403.02 | 11,021.27                         | -7,381.75     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -2,600.000       | 4 Nov 16  |                   | 5.7190            |              | 0.00              | 25,183.09 | 14,865.10                         | -10,317.99    |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,500.000       | 7 Nov 16  |                   | 5.8580            |              | 0.00              | 14,528.70 | 8,785.37                          | -5,743.33     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,000.000       | 8 Nov 16  |                   | 5.8500            |              | 0.00              | 9,685.80  | 5,847.69                          | -3,838.11     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,200.000       | 9 Nov 16  |                   | 5.5720            |              | 0.00              | 11,622.96 | 6,683.26                          | -4,939.70     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -200.000         | 10 Nov 16 |                   | 6.0100            |              | 0.00              | 1,937.16  | 1,201.57                          | -735.59       |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -2,000.000       | 11 Nov 16 |                   | 5.8370            |              | 0.00              | 19,371.61 | 11,668.42                         | -7,703.19     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>       |                  |           |                   |                   |              |                   |           |                                   |               |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -4,900.000       | 14 Nov 16 |                   | 5.9200            |              | 0.00              | 47,460.43 | 29,001.42                         | -18,459.01    |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -2,000.000       | 15 Nov 16 |                   | 5.7940            |              | 0.00              | 19,371.61 | 11,584.75                         | -7,786.86     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,900.000       | 16 Nov 16 |                   | 5.8850            |              | 0.00              | 18,403.02 | 11,179.28                         | -7,223.74     |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 400.000          | 20 Oct 16 | 18.7040           |                   |              | 0.00              | 7,484.95  | 7,484.95                          | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,000.000        | 21 Oct 16 | 18.5890           |                   |              | 0.00              | 18,598.61 | 18,598.61                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,000.000        | 24 Oct 16 | 18.6060           |                   |              | 0.00              | 18,616.19 | 18,616.19                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,600.000        | 25 Oct 16 | 18.4900           |                   |              | 0.00              | 29,599.11 | 29,599.11                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,300.000        | 26 Oct 16 | 18.5080           |                   |              | 0.00              | 24,068.63 | 24,068.63                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,200.000        | 27 Oct 16 | 18.5280           |                   |              | 0.00              | 22,240.84 | 22,240.84                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,200.000        | 28 Oct 16 | 18.4720           |                   |              | 0.00              | 22,177.52 | 22,177.52                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 400.000          | 1 Nov 16  | 18.2020           |                   |              | 0.00              | 7,283.72  | 7,283.72                          | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,100.000        | 2 Nov 16  | 18.0850           |                   |              | 0.00              | 19,900.13 | 19,900.13                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,200.000        | 7 Nov 16  | 17.3500           |                   |              | 0.00              | 20,826.67 | 20,826.67                         | 0.00          |
| NIHON UNISYS NPV SEDOL: 6642688       | 2,600.000        | 4 Nov 16  | 12.3340           |                   |              | 0.00              | 32,082.03 | 32,082.03                         | 0.00          |
| NIPPON FILCON CO NPV SEDOL: 6643506   | 4,100.000        | 21 Oct 16 | 4.9800            |                   |              | 0.00              | 20,432.31 | 20,432.31                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>       |                  |           |                   |                   |              |                   |           |                                   |               |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -500.000         | 20 Oct 16 |                   | 10.8670           |              | 0.00              | 5,588.23  | 5,432.10                          | -156.13       |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -700.000         | 21 Oct 16 |                   | 10.7820           |              | 0.00              | 7,823.52  | 7,545.40                          | -278.12       |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -500.000         | 24 Oct 16 |                   | 10.8640           |              | 0.00              | 5,588.23  | 5,430.31                          | -157.92       |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -600.000         | 25 Oct 16 |                   | 10.8770           |              | 0.00              | 6,705.87  | 6,523.42                          | -182.45       |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -600.000         | 26 Oct 16 |                   | 10.9140           |              | 0.00              | 6,705.88  | 6,546.91                          | -158.97       |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -400.000         | 27 Oct 16 |                   | 10.9490           |              | 0.00              | 4,470.58  | 4,378.64                          | -91.94        |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -400.000         | 28 Oct 16 |                   | 10.9200           |              | 0.00              | 4,470.58  | 4,367.01                          | -103.57       |
| NOZAWA CORPORATION NPV SEDOL: 6650636 | 2,000.000        | 4 Nov 16  | 8.8390            |                   |              | 0.00              | 17,688.19 | 17,688.19                         | 0.00          |
| NTT DATA CORP NPV SEDOL: 6125639      | 700.000          | 18 Nov 16 | 50.1530           |                   |              | 0.00              | 35,121.67 | 35,121.67                         | 0.00          |
| SALA CORPORATION NPV SEDOL: 6520609   | -3,700.000       | 21 Oct 16 |                   | 5.9610            |              | 0.00              | 17,806.76 | 22,047.53                         | 4,240.77      |
| SATO SHOJI CORP NPV SEDOL: 6777665    | 2,300.000        | 4 Nov 16  | 7.6510            |                   |              | 0.00              | 17,605.29 | 17,605.29                         | 0.00          |
| SATO SHOJI CORP NPV SEDOL: 6777665    | 2,400.000        | 18 Nov 16 | 7.3830            |                   |              | 0.00              | 17,727.06 | 17,727.06                         | 0.00          |
| SEED CO(MACHINERY) NPV SEDOL: 6792130 | 1,000.000        | 21 Oct 16 | 14.8100           |                   |              | 0.00              | 14,818.05 | 14,818.05                         | 0.00          |
| SHIN-ETSU CHEMICAL NPV SEDOL: 6804585 | -700.000         | 27 Oct 16 |                   | 73.3260           |              | 0.00              | 36,395.46 | 51,302.64                         | 14,907.18     |
| SINFONIA TECH CO LTD SEDOL: 6804604   | -11,000.000      | 18 Nov 16 |                   | 1.9840            |              | 0.00              | 18,826.27 | 21,823.33                         | 2,997.06      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>              |                  |           |                   |                   |              |                   |           |                                   |               |
| SK-ELECTRONICS CO NPV SEDOL: 6680138         | -1,900.000       | 18 Nov 16 |                   | 8.1130            |              | 0.00              | 32,338.17 | 15,410.12                         | -16,928.05    |
| SMC CORP NPV SEDOL: 6763965                  | -300.000         | 27 Oct 16 |                   | 292.2650          |              | 0.00              | 75,027.50 | 87,635.87                         | 12,608.37     |
| SOLITON SYSTEMS K. NPV SEDOL: B1QHKZ6        | 1,700.000        | 4 Nov 16  | 10.6310           |                   |              | 0.00              | 18,082.21 | 18,082.21                         | 0.00          |
| SUMITOMO CHEMICAL CO. LTD NPV SEDOL: 6858560 | -19,000.000      | 4 Nov 16  |                   | 4.6180            |              | 0.00              | 84,019.51 | 87,719.69                         | 3,700.18      |
| SUNDRUG CO LTD NPV SEDOL: 6817895            | 500.000          | 24 Nov 16 | 69.9220           |                   |              | 0.00              | 35,006.67 | 35,006.67                         | 0.00          |
| SUNDRUG CO LTD NPV SEDOL: 6817895            | 200.000          | 25 Nov 16 | 69.8620           |                   |              | 0.00              | 13,990.56 | 13,990.56                         | 0.00          |
| SUNDRUG CO LTD NPV SEDOL: 6817895            | 200.000          | 28 Nov 16 | 70.3890           |                   |              | 0.00              | 14,096.23 | 14,096.23                         | 0.00          |
| SUNDRUG CO LTD NPV SEDOL: 6817895            | 500.000          | 29 Nov 16 | 71.1790           |                   |              | 0.00              | 35,625.52 | 35,625.52                         | 0.00          |
| SUNDRUG CO LTD NPV SEDOL: 6817895            | 600.000          | 30 Nov 16 | 70.4580           |                   |              | 0.00              | 42,317.26 | 42,317.26                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 1,000.000        | 20 Oct 16 | 15.1260           |                   |              | 0.00              | 15,133.98 | 15,133.98                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 600.000          | 21 Oct 16 | 14.9610           |                   |              | 0.00              | 8,981.31  | 8,981.31                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 300.000          | 24 Oct 16 | 15.0590           |                   |              | 0.00              | 4,519.78  | 4,519.78                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 500.000          | 25 Oct 16 | 15.1970           |                   |              | 0.00              | 7,602.69  | 7,602.69                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 400.000          | 26 Oct 16 | 15.2340           |                   |              | 0.00              | 6,096.06  | 6,096.06                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 900.000          | 27 Oct 16 | 15.4150           |                   |              | 0.00              | 13,878.43 | 13,878.43                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>       |                  |           |                   |                   |              |                   |            |                                   |               |
| T-GAIA CORP NPV SEDOL: 6744670        | 1,000.000        | 28 Oct 16 | 15.4730           |                   |              | 0.00              | 15,478.06  | 15,478.06                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670        | 500.000          | 1 Nov 16  | 15.2910           |                   |              | 0.00              | 7,648.56   | 7,648.56                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670        | 800.000          | 2 Nov 16  | 15.3540           |                   |              | 0.00              | 12,287.02  | 12,287.02                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670        | 500.000          | 15 Nov 16 | 14.5700           |                   |              | 0.00              | 7,287.45   | 7,287.45                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670        | 1,200.000        | 16 Nov 16 | 14.6360           |                   |              | 0.00              | 17,568.79  | 17,568.79                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670        | 800.000          | 17 Nov 16 | 14.3740           |                   |              | 0.00              | 11,502.74  | 11,502.74                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670        | 200.000          | 22 Nov 16 | 14.4770           |                   |              | 0.00              | 2,896.86   | 2,896.86                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670        | 200.000          | 28 Nov 16 | 14.5520           |                   |              | 0.00              | 2,911.36   | 2,911.36                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670        | 400.000          | 30 Nov 16 | 15.0560           |                   |              | 0.00              | 6,024.49   | 6,024.49                          | 0.00          |
| TOHOKUSHINSHA FILM NPV SEDOL: 6545419 | 3,600.000        | 4 Nov 16  | 6.5020            |                   |              | 0.00              | 23,419.10  | 23,419.10                         | 0.00          |
| TOHOKUSHINSHA FILM NPV SEDOL: 6545419 | 5,500.000        | 18 Nov 16 | 6.2020            |                   |              | 0.00              | 34,129.83  | 34,129.83                         | 0.00          |
| TOKYO STEEL MFG NPV SEDOL: 6895879    | -9,500.000       | 4 Nov 16  |                   | 6.9130            |              | 0.00              | 58,752.16  | 65,647.59                         | 6,895.43      |
| TOTTORI BANK NPV SEDOL: 6892171       | 1,000.000        | 21 Oct 16 | 16.5630           |                   |              | 0.00              | 16,571.91  | 16,571.91                         | 0.00          |
| TOYOTA MOTOR CORP NPV SEDOL: 6900643  | -13,000.000      | 21 Oct 16 |                   | 57.8460           |              | 0.00              | 683,654.74 | 751,632.17                        | 67,977.43     |
| TOYOTA MOTOR CORP NPV SEDOL: 6900643  | -13,800.000      | 4 Nov 16  |                   | 55.2700           |              | 0.00              | 725,725.80 | 762,357.66                        | 36,631.86     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 171 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                                                              |                  |           |                   |                   |              |                   |            |                                   |               |
| ULVAC INC NPV SEDOL: 6599483                                                                 | -4,500.000       | 21 Oct 16 |                   | 29.5870           |              | 0.00              | 123,196.81 | 133,079.27                        | 9,882.46      |
| UTOC CORPORATION NPV SEDOL: 6919304                                                          | 5,200.000        | 4 Nov 16  | 3.5750            |                   |              | 0.00              | 18,603.91  | 18,603.91                         | 0.00          |
| YUASA FUNASHOKU CO NPV SEDOL: 6988456                                                        | 6,000.000        | 21 Oct 16 | 2.6550            |                   |              | 0.00              | 15,939.90  | 15,939.90                         | 0.00          |
| YUSHIRO CHEMICAL NPV SEDOL: 6988757                                                          | 1,800.000        | 4 Nov 16  | 13.4930           |                   |              | 0.00              | 24,300.97  | 24,300.97                         | 0.00          |
| 77TH BANK NPV SEDOL: 6804165                                                                 | 4,000.000        | 18 Nov 16 | 4.9280            |                   |              | 0.00              | 19,718.98  | 19,718.98                         | 0.00          |
| <b>Mexico - USD</b>                                                                          |                  |           |                   |                   |              |                   |            |                                   |               |
| ADR CONTROLADORA VUELA COMPANIA DE AVIACION<br>SPONSORED ADR REPSTG 10 CPOS CUSIP: 21240E105 | -5,480.000       | 25 Nov 16 |                   | 15.2460           |              | 0.00              | 62,552.11  | 83,439.39                         | 20,887.28     |
| <b>Netherlands - EUR</b>                                                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| NEWAYS ELEC INT NV EUR0.50 SEDOL: 4619264                                                    | 1,642.000        | 18 Nov 16 | 9.9310            |                   |              | 0.00              | 16,312.62  | 16,312.62                         | 0.00          |
| <b>New Zealand - NZD</b>                                                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| AIR NEW ZEALAND NPV SEDOL: 6426484                                                           | 115,018.000      | 18 Nov 16 | 1.4020            |                   |              | 0.00              | 161,330.68 | 161,330.68                        | 0.00          |
| GENTRACK GROUP LTD SEDOL: BN65GC3                                                            | 5,863.000        | 21 Oct 16 | 2.4450            |                   |              | 0.00              | 14,345.84  | 14,345.84                         | 0.00          |
| RESTAURANT BRANDS. NPV SEDOL: 6002981                                                        | 11,072.000       | 4 Nov 16  | 3.4400            |                   |              | 0.00              | 38,094.71  | 38,094.71                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>           |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Norway - NOK</b>                       |                  |           |                   |                   |              |                   |           |                                   |               |
| BONHEUR ASA NOK1.25 SEDOL: B1662B3        | 2,406.000        | 18 Nov 16 | 6.2910            |                   |              | 0.00              | 15,143.13 | 15,143.13                         | 0.00          |
| NORWEGIAN PROPERTY NOK0.5 SEDOL: B15KGC5  | -11,071.000      | 18 Oct 16 |                   | 1.3170            |              | 0.00              | 13,549.19 | 14,587.06                         | 1,037.87      |
| SPECTRUM ASA COMSTK SEDOL: B3BCN40        | -96.000          | 16 Nov 16 |                   | 2.8230            |              | 0.00              | 777.86    | 270.91                            | -506.95       |
| SPECTRUM ASA COMSTK SEDOL: B3BCN40        | -110.000         | 17 Nov 16 |                   | 2.6960            |              | 0.00              | 891.29    | 296.48                            | -594.81       |
| SPECTRUM ASA COMSTK SEDOL: B3BCN40        | -657.000         | 18 Nov 16 |                   | 2.7070            |              | 0.00              | 5,323.45  | 1,778.23                          | -3,545.22     |
| SPECTRUM ASA COMSTK SEDOL: B3BCN40        | -175.000         | 21 Nov 16 |                   | 2.7300            |              | 0.00              | 1,417.97  | 477.59                            | -940.38       |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4 | -700.000         | 21 Oct 16 |                   | 21.3420           |              | 0.00              | 19,969.61 | 14,933.75                         | -5,035.86     |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4 | -1,300.000       | 26 Oct 16 |                   | 20.8050           |              | 0.00              | 37,086.41 | 27,028.26                         | -10,058.15    |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4 | -1,100.000       | 27 Oct 16 |                   | 20.6190           |              | 0.00              | 31,380.81 | 22,665.84                         | -8,714.97     |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4 | -300.000         | 28 Oct 16 |                   | 20.5520           |              | 0.00              | 8,558.40  | 6,163.38                          | -2,395.02     |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4 | -300.000         | 31 Oct 16 |                   | 20.3030           |              | 0.00              | 8,558.40  | 6,088.62                          | -2,469.78     |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4 | -200.000         | 1 Nov 16  |                   | 19.8470           |              | 0.00              | 5,705.60  | 3,967.84                          | -1,737.76     |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4 | -100.000         | 2 Nov 16  |                   | 19.7990           |              | 0.00              | 2,852.80  | 1,979.14                          | -873.66       |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4 | -400.000         | 3 Nov 16  |                   | 19.8080           |              | 0.00              | 11,411.20 | 7,920.09                          | -3,491.11     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>           |                  |           |                   |                   |              |                   |            |                                   |               |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4 | -354.000         | 9 Nov 16  |                   | 19.6780           |              | 0.00              | 10,098.92  | 6,963.57                          | -3,135.35     |
| <b>Portugal - EUR</b>                     |                  |           |                   |                   |              |                   |            |                                   |               |
| GALP ENERGIA SGPS EUR1 SEDOL: B1FW751     | -10,421.000      | 21 Oct 16 |                   | 13.9480           |              | 0.00              | 121,912.41 | 145,284.22                        | 23,371.81     |
| GALP ENERGIA SGPS EUR1 SEDOL: B1FW751     | -17,738.000      | 4 Nov 16  |                   | 13.1510           |              | 0.00              | 207,511.98 | 233,169.02                        | 25,657.04     |
| <b>Singapore - SGD</b>                    |                  |           |                   |                   |              |                   |            |                                   |               |
| MERMAID MARITIME PLACING SEDOL: B24FFZ4   | 181,200.000      | 21 Oct 16 | 0.0760            |                   |              | 0.00              | 13,883.39  | 13,883.39                         | 0.00          |
| SINGAPORE EXCHANGE NPV SEDOL: 6303866     | -10,500.000      | 21 Oct 16 |                   | 5.1820            |              | 0.00              | 57,995.41  | 54,370.36                         | -3,625.05     |
| UPP HOLDINGS LTD NPV SEDOL: 6917386       | -106,500.000     | 18 Nov 16 |                   | 0.2020            |              | 0.00              | 15,148.10  | 21,511.43                         | 6,363.33      |
| WING TAI HOLDINGS NPV SEDOL: 6972385      | -2,000.000       | 20 Oct 16 |                   | 1.2410            |              | 0.00              | 2,814.95   | 2,480.35                          | -334.60       |
| WING TAI HOLDINGS NPV SEDOL: 6972385      | -2,000.000       | 21 Oct 16 |                   | 1.2290            |              | 0.00              | 2,814.95   | 2,457.30                          | -357.65       |
| WING TAI HOLDINGS NPV SEDOL: 6972385      | -2,000.000       | 24 Oct 16 |                   | 1.2290            |              | 0.00              | 2,814.95   | 2,456.38                          | -358.57       |
| WING TAI HOLDINGS NPV SEDOL: 6972385      | -10,000.000      | 25 Oct 16 |                   | 1.2270            |              | 0.00              | 14,074.78  | 12,261.00                         | -1,813.78     |
| WING TAI HOLDINGS NPV SEDOL: 6972385      | -8,000.000       | 26 Oct 16 |                   | 1.2270            |              | 0.00              | 11,259.82  | 9,808.86                          | -1,450.96     |
| WING TAI HOLDINGS NPV SEDOL: 6972385      | -3,000.000       | 27 Oct 16 |                   | 1.2290            |              | 0.00              | 4,222.43   | 3,684.75                          | -537.68       |
| WING TAI HOLDINGS NPV SEDOL: 6972385      | -2,000.000       | 28 Oct 16 |                   | 1.2190            |              | 0.00              | 2,814.96   | 2,437.64                          | -377.32       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                                      |                  |           |                   |                   |              |                   |            |                                   |               |
| WING TAI HOLDINGS NPV SEDOL: 6972385                                 | -4,000.000       | 31 Oct 16 |                   | 1.2160            |              | 0.00              | 5,629.91   | 4,863.16                          | -766.75       |
| WING TAI HOLDINGS NPV SEDOL: 6972385                                 | -3,400.000       | 1 Nov 16  |                   | 1.2210            |              | 0.00              | 4,785.42   | 4,147.88                          | -637.54       |
| WING TAI HOLDINGS NPV SEDOL: 6972385                                 | -4,000.000       | 2 Nov 16  |                   | 1.2130            |              | 0.00              | 5,629.91   | 4,850.58                          | -779.33       |
| WING TAI HOLDINGS NPV SEDOL: 6972385                                 | -10,700.000      | 3 Nov 16  |                   | 1.2170            |              | 0.00              | 15,060.01  | 13,019.71                         | -2,040.30     |
| <b>Spain - EUR</b>                                                   |                  |           |                   |                   |              |                   |            |                                   |               |
| ALMIRALL SA EUR0.12 SEDOL: B1YY662                                   | -5,035.000       | 21 Oct 16 |                   | 14.9440           |              | 0.00              | 91,816.66  | 75,206.71                         | -16,609.95    |
| AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28                              | -22,821.000      | 4 Nov 16  |                   | 46.7970           |              | 0.00              | 909,699.33 | 1,067,431.53                      | 157,732.20    |
| BANCO SANTANDER EUR0.50(REGD) SEDOL: 5705946                         | 161,316.000      | 4 Nov 16  | 4.7480            |                   |              | 0.00              | 766,329.61 | 766,329.61                        | 0.00          |
| DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL: B55ZR92            | 3,200.000        | 20 Oct 16 | 5.9960            |                   |              | 0.00              | 19,195.01  | 19,195.01                         | 0.00          |
| DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL: B55ZR92            | 5,600.000        | 21 Oct 16 | 5.9360            |                   |              | 0.00              | 33,256.05  | 33,256.05                         | 0.00          |
| DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL: B55ZR92            | 6,800.000        | 24 Oct 16 | 5.9620            |                   |              | 0.00              | 40,561.40  | 40,561.40                         | 0.00          |
| DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL: B55ZR92            | 4,303.000        | 25 Oct 16 | 5.5570            |                   |              | 0.00              | 23,922.63  | 23,922.63                         | 0.00          |
| INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL: BP9DL90 | -7,000.000       | 27 Oct 16 |                   | 35.6400           |              | 0.00              | 85,189.66  | 249,357.28                        | 164,167.62    |
| PAPELES Y CART DE EUR1 SUB RIGHTS 14/11/16 SEDOL: BYM8GY5            | -3,654.000       | 7 Nov 16  |                   | 0.1880            |              | 0.00              | 0.00       | 686.97                            | 686.97        |
| PAPELES Y CART DE EUR1 SUB RIGHTS 14/11/16 SEDOL: BYM8GY5            | -18,600.000      | 9 Nov 16  |                   | 0.1880            |              | 0.00              | 0.00       | 3,512.05                          | 3,512.05      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                           |                  |           |                   |                   |              |                   |            |                                   |               |
| PAPELES Y CART DE EUR1 SUB RIGHTS 14/11/16 SEDOL: BYM8GY5 | -15,300.000      | 10 Nov 16 |                   | 0.1810            |              | 0.00              | 0.00       | 2,780.88                          | 2,780.88      |
| PAPELES Y CART DE EUR1 SUB RIGHTS 14/11/16 SEDOL: BYM8GY5 | -20,800.000      | 11 Nov 16 |                   | 0.1800            |              | 0.00              | 0.00       | 3,745.75                          | 3,745.75      |
| <b>Sweden - SEK</b>                                       |                  |           |                   |                   |              |                   |            |                                   |               |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1                        | 45,400.000       | 21 Oct 16 | 2.3680            |                   |              | 0.00              | 107,598.75 | 107,598.75                        | 0.00          |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1                        | 500.000          | 24 Oct 16 | 2.3400            |                   |              | 0.00              | 1,171.04   | 1,171.04                          | 0.00          |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1                        | 1,500.000        | 25 Oct 16 | 2.3380            |                   |              | 0.00              | 3,509.32   | 3,509.32                          | 0.00          |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1                        | 1,000.000        | 26 Oct 16 | 2.3340            |                   |              | 0.00              | 2,335.53   | 2,335.53                          | 0.00          |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1                        | 500.000          | 27 Oct 16 | 2.4030            |                   |              | 0.00              | 1,202.40   | 1,202.40                          | 0.00          |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1                        | 51,400.000       | 28 Oct 16 | 2.4320            |                   |              | 0.00              | 125,110.32 | 125,110.32                        | 0.00          |
| CATELLA AB SER'B'NPV SEDOL: 4770741                       | -623.000         | 16 Nov 16 |                   | 2.5030            |              | 0.00              | 1,146.07   | 1,559.19                          | 413.12        |
| CATELLA AB SER'B'NPV SEDOL: 4770741                       | -343.000         | 17 Nov 16 |                   | 2.5010            |              | 0.00              | 630.98     | 857.84                            | 226.86        |
| CATELLA AB SER'B'NPV SEDOL: 4770741                       | -469.000         | 18 Nov 16 |                   | 2.4880            |              | 0.00              | 862.77     | 1,166.81                          | 304.04        |
| CATELLA AB SER'B'NPV SEDOL: 4770741                       | -76.000          | 21 Nov 16 |                   | 2.4730            |              | 0.00              | 139.81     | 187.92                            | 48.11         |
| CATELLA AB SER'B'NPV SEDOL: 4770741                       | -76.000          | 22 Nov 16 |                   | 2.4720            |              | 0.00              | 139.81     | 187.84                            | 48.03         |
| CATELLA AB SER'B'NPV SEDOL: 4770741                       | -286.000         | 23 Nov 16 |                   | 2.4710            |              | 0.00              | 526.12     | 706.70                            | 180.58        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                 |                  |           |                   |                   |              |                   |            |                                   |               |
| DORO AB NPV SEDOL: B14N4N2                      | -200.000         | 21 Oct 16 |                   | 6.8790            |              | 0.00              | 1,287.43   | 1,375.22                          | 87.79         |
| DORO AB NPV SEDOL: B14N4N2                      | -400.000         | 27 Oct 16 |                   | 6.8520            |              | 0.00              | 2,574.85   | 2,739.83                          | 164.98        |
| DORO AB NPV SEDOL: B14N4N2                      | -2,600.000       | 2 Nov 16  |                   | 6.0620            |              | 0.00              | 16,736.54  | 15,753.75                         | -982.79       |
| DORO AB NPV SEDOL: B14N4N2                      | -900.000         | 3 Nov 16  |                   | 6.3090            |              | 0.00              | 5,793.42   | 5,675.97                          | -117.45       |
| DORO AB NPV SEDOL: B14N4N2                      | -200.000         | 7 Nov 16  |                   | 6.2540            |              | 0.00              | 1,287.43   | 1,250.29                          | -37.14        |
| DORO AB NPV SEDOL: B14N4N2                      | -200.000         | 8 Nov 16  |                   | 6.2590            |              | 0.00              | 1,287.43   | 1,251.21                          | -36.22        |
| DORO AB NPV SEDOL: B14N4N2                      | -1,600.000       | 9 Nov 16  |                   | 6.2660            |              | 0.00              | 10,299.41  | 10,022.13                         | -277.28       |
| DORO AB NPV SEDOL: B14N4N2                      | -400.000         | 15 Nov 16 |                   | 6.0340            |              | 0.00              | 2,574.85   | 2,412.39                          | -162.46       |
| DORO AB NPV SEDOL: B14N4N2                      | -200.000         | 16 Nov 16 |                   | 6.1190            |              | 0.00              | 1,287.43   | 1,223.26                          | -64.17        |
| DORO AB NPV SEDOL: B14N4N2                      | -200.000         | 18 Nov 16 |                   | 6.0110            |              | 0.00              | 1,287.43   | 1,201.80                          | -85.63        |
| DORO AB NPV SEDOL: B14N4N2                      | -400.000         | 30 Nov 16 |                   | 5.9490            |              | 0.00              | 2,574.85   | 2,378.80                          | -196.05       |
| ELANDERS AB SER'B'NPV SEDOL: 4294735            | -2,989.000       | 21 Oct 16 |                   | 12.5540           |              | 0.00              | 16,624.80  | 37,506.13                         | 20,881.33     |
| INVESTOR AB SER'B'NPV SEDOL: 5679591            | 11,012.000       | 18 Nov 16 | 33.6250           |                   |              | 0.00              | 370,426.81 | 370,426.81                        | 0.00          |
| PROBI AB NPV SUB RIGHTS 04/10/16 SEDOL: BYYHL12 | -537.000         | 18 Oct 16 |                   | 2.5740            |              | 0.00              | 0.00       | 1,381.71                          | 1,381.71      |
| SAGAX AB NPV (S/R 28/10/2016) SEDOL: BD495R5    | -20,000.000      | 21 Oct 16 |                   | 0.0050            |              | 0.00              | 0.00       | 110.47                            | 110.47        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                               |                  |           |                   |                   |              |                   |            |                                   |               |
| SAGAX AB NPV (S/R 28/10/2016) SEDOL: BD495R5                  | -27,000.000      | 24 Oct 16 |                   | 0.0050            |              | 0.00              | 0.00       | 152.69                            | 152.69        |
| SAGAX AB NPV (S/R 28/10/2016) SEDOL: BD495R5                  | -28,600.000      | 25 Oct 16 |                   | 0.0050            |              | 0.00              | 0.00       | 152.35                            | 152.35        |
| SANDVIK AB NPV SEDOL: B1VQ252                                 | 43,513.000       | 21 Oct 16 | 11.3160           |                   |              | 0.00              | 492,644.02 | 492,644.02                        | 0.00          |
| <b>Switzerland - CHF</b>                                      |                  |           |                   |                   |              |                   |            |                                   |               |
| ASCOM HOLDING AG CHF0.50(REGD) SEDOL: 4697378                 | -900.000         | 20 Oct 16 |                   | 17.2100           |              | 0.00              | 12,985.53  | 15,478.16                         | 2,492.63      |
| ASCOM HOLDING AG CHF0.50(REGD) SEDOL: 4697378                 | -900.000         | 21 Oct 16 |                   | 17.2160           |              | 0.00              | 12,985.53  | 15,483.71                         | 2,498.18      |
| ASCOM HOLDING AG CHF0.50(REGD) SEDOL: 4697378                 | -200.000         | 24 Oct 16 |                   | 17.1770           |              | 0.00              | 2,885.67   | 3,433.81                          | 548.14        |
| ASCOM HOLDING AG CHF0.50(REGD) SEDOL: 4697378                 | -3,285.000       | 26 Oct 16 |                   | 17.1610           |              | 0.00              | 47,397.19  | 56,336.99                         | 8,939.80      |
| BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT) SEDOL: 7124594 | 100.000          | 21 Oct 16 | 120.0840          |                   |              | 0.00              | 12,013.27  | 12,013.27                         | 0.00          |
| BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT) SEDOL: 7124594 | 300.000          | 24 Oct 16 | 120.3350          |                   |              | 0.00              | 36,118.70  | 36,118.70                         | 0.00          |
| BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT) SEDOL: 7124594 | 282.000          | 25 Oct 16 | 120.3030          |                   |              | 0.00              | 33,939.17  | 33,939.17                         | 0.00          |
| GURIT HOLDING AG CHF50 (BR) SEDOL: 5703791                    | 40.000           | 25 Oct 16 | 815.5930          |                   |              | 0.00              | 32,640.05  | 32,640.05                         | 0.00          |
| GURIT HOLDING AG CHF50 (BR) SEDOL: 5703791                    | 260.000          | 31 Oct 16 | 843.9890          |                   |              | 0.00              | 219,547.05 | 219,547.05                        | 0.00          |
| LONZA GROUP AG CHF1 (REGD) SEDOL: 7333378                     | 3,740.000        | 4 Nov 16  | 182.9000          |                   |              | 0.00              | 684,390.34 | 684,390.34                        | 0.00          |
| NESTLE SA CHF0.10(REGD) SEDOL: 7123870                        | -2,050.000       | 27 Oct 16 |                   | 73.3950           |              | 0.00              | 68,200.97  | 150,384.93                        | 82,183.96     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>           |                  |           |                   |                   |              |                   |            |                                   |               |
| NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065 | -998.000         | 5 Oct 16  |                   | 78.6650           |              | 0.00              | 73,486.94  | 78,484.36                         | 4,997.42      |
| SGS SA CHF1 (REGD) SEDOL: 4824778         | -135.000         | 27 Oct 16 |                   | 2,029.0710        |              | 0.00              | 173,198.84 | 273,787.72                        | 100,588.88    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -129.000         | 26 Oct 16 |                   | 311.4140          |              | 0.00              | 66,402.60  | 40,128.23                         | -26,274.37    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -422.000         | 26 Oct 16 |                   | 311.8090          |              | 0.00              | 217,224.00 | 131,439.04                        | -85,784.96    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -112.000         | 27 Oct 16 |                   | 308.9980          |              | 0.00              | 57,651.87  | 34,569.77                         | -23,082.10    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -112.000         | 28 Oct 16 |                   | 307.5190          |              | 0.00              | 57,651.87  | 34,414.60                         | -23,237.27    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -77.000          | 31 Oct 16 |                   | 299.7330          |              | 0.00              | 39,635.66  | 23,061.03                         | -16,574.63    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -69.000          | 1 Nov 16  |                   | 300.4000          |              | 0.00              | 35,517.67  | 20,704.81                         | -14,812.86    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -103.000         | 3 Nov 16  |                   | 298.4460          |              | 0.00              | 53,019.13  | 30,706.21                         | -22,312.92    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -172.000         | 4 Nov 16  |                   | 304.1690          |              | 0.00              | 88,536.80  | 52,259.61                         | -36,277.19    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -48.000          | 4 Nov 16  |                   | 304.9090          |              | 0.00              | 24,707.94  | 14,623.97                         | -10,083.97    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -172.000         | 7 Nov 16  |                   | 308.3260          |              | 0.00              | 88,536.80  | 52,989.67                         | -35,547.13    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -95.000          | 7 Nov 16  |                   | 308.1130          |              | 0.00              | 48,901.14  | 29,238.56                         | -19,662.58    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -86.000          | 8 Nov 16  |                   | 304.3900          |              | 0.00              | 44,268.40  | 26,148.83                         | -18,119.57    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725   | -24.000          | 8 Nov 16  |                   | 304.9370          |              | 0.00              | 12,353.97  | 7,310.44                          | -5,043.53     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                 |                  |           |                   |                   |              |                   |              |                                   |               |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725         | -43.000          | 9 Nov 16  |                   | 307.8740          |              | 0.00              | 22,134.20    | 13,224.06                         | -8,910.14     |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725         | -67.000          | 10 Nov 16 |                   | 305.3490          |              | 0.00              | 34,488.17    | 20,442.04                         | -14,046.13    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725         | -147.000         | 11 Nov 16 |                   | 301.9990          |              | 0.00              | 75,668.08    | 44,345.13                         | -31,322.95    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725         | -335.000         | 11 Nov 16 |                   | 302.2370          |              | 0.00              | 172,440.85   | 101,178.62                        | -71,262.23    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725         | -60.000          | 14 Nov 16 |                   | 305.8350          |              | 0.00              | 30,884.93    | 18,335.42                         | -12,549.51    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725         | -26.000          | 15 Nov 16 |                   | 300.3190          |              | 0.00              | 13,383.47    | 7,799.72                          | -5,583.75     |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725         | -26.000          | 16 Nov 16 |                   | 296.8240          |              | 0.00              | 13,383.47    | 7,708.94                          | -5,674.53     |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725         | -69.000          | 17 Nov 16 |                   | 300.4690          |              | 0.00              | 35,517.67    | 20,715.84                         | -14,801.83    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725         | -35.000          | 18 Nov 16 |                   | 297.9900          |              | 0.00              | 18,016.21    | 10,418.21                         | -7,598.00     |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725         | -77.000          | 30 Nov 16 |                   | 294.7600          |              | 0.00              | 39,635.65    | 22,678.41                         | -16,957.24    |
| <b>United Kingdom - EUR</b>                     |                  |           |                   |                   |              |                   |              |                                   |               |
| ROYAL DUTCH SHELL 'A'SHS EUR0.07 SEDOL: B09CBL4 | 16,918.000       | 21 Oct 16 | 25.4240           |                   |              | 0.00              | 430,350.04   | 430,350.04                        | 0.00          |
| <b>United Kingdom - GBP</b>                     |                  |           |                   |                   |              |                   |              |                                   |               |
| AVIVA ORD GBP0.25 SEDOL: 0216238                | 3,056.000        | 18 Nov 16 | 5.6570            |                   |              | 0.00              | 17,382.38    | 17,382.38                         | 0.00          |
| BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865         | 443,447.000      | 18 Nov 16 | 2.6300            |                   |              | 0.00              | 1,172,838.89 | 1,172,838.89                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                 |                  |           |                   |                   |              |                   |            |                                   |               |
| BP ORD USD0.25 SEDOL: 0798059                   | 5,712.000        | 21 Oct 16 | 6.0180            |                   |              | 0.00              | 34,568.17  | 34,568.17                         | 0.00          |
| CENKOS SECURITIES ORD GBP0.01 SEDOL: B1FLHR0    | -4,178.000       | 21 Oct 16 |                   | 0.9850            |              | 0.00              | 11,534.95  | 4,115.45                          | -7,419.50     |
| COMPASS GROUP PLC ORD GBP0.10625 SEDOL: BLNN3L4 | -16,243.000      | 27 Oct 16 |                   | 17.9470           |              | 0.00              | 232,107.18 | 291,376.70                        | 59,269.52     |
| DIAGEO ORD PLC SEDOL: 0237400                   | -4,498.000       | 27 Oct 16 |                   | 26.8080           |              | 0.00              | 144,466.49 | 120,525.30                        | -23,941.19    |
| EXPERIAN ORD USD0.10 SEDOL: B19NLV4             | -7,228.000       | 27 Oct 16 |                   | 19.1320           |              | 0.00              | 116,394.52 | 138,217.95                        | 21,823.43     |
| FENNER ORD GBP0.25 SEDOL: 0334505               | -600.000         | 21 Oct 16 |                   | 2.7190            |              | 0.00              | 2,989.13   | 1,631.14                          | -1,357.99     |
| FENNER ORD GBP0.25 SEDOL: 0334505               | -2,700.000       | 28 Oct 16 |                   | 2.6270            |              | 0.00              | 13,451.11  | 7,092.06                          | -6,359.05     |
| FENNER ORD GBP0.25 SEDOL: 0334505               | -3,800.000       | 31 Oct 16 |                   | 2.6650            |              | 0.00              | 18,931.18  | 10,123.66                         | -8,807.52     |
| FENNER ORD GBP0.25 SEDOL: 0334505               | -800.000         | 2 Nov 16  |                   | 2.6260            |              | 0.00              | 3,985.51   | 2,100.62                          | -1,884.89     |
| FENNER ORD GBP0.25 SEDOL: 0334505               | -400.000         | 3 Nov 16  |                   | 2.6970            |              | 0.00              | 1,992.76   | 1,078.60                          | -914.16       |
| FENNER ORD GBP0.25 SEDOL: 0334505               | -1,100.000       | 7 Nov 16  |                   | 2.7100            |              | 0.00              | 5,480.08   | 2,981.03                          | -2,499.05     |
| FENNER ORD GBP0.25 SEDOL: 0334505               | -1,200.000       | 8 Nov 16  |                   | 2.6480            |              | 0.00              | 5,978.27   | 3,176.71                          | -2,801.56     |
| FENNER ORD GBP0.25 SEDOL: 0334505               | -2,800.000       | 9 Nov 16  |                   | 2.8530            |              | 0.00              | 13,949.29  | 7,988.30                          | -5,960.99     |
| FENNER ORD GBP0.25 SEDOL: 0334505               | -400.000         | 10 Nov 16 |                   | 2.9240            |              | 0.00              | 1,992.76   | 1,169.65                          | -823.11       |
| FENNER ORD GBP0.25 SEDOL: 0334505               | -1,000.000       | 15 Nov 16 |                   | 2.9250            |              | 0.00              | 4,981.89   | 2,924.18                          | -2,057.71     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>          |                  |           |                   |                   |              |                   |            |                                   |               |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -200.000         | 16 Nov 16 |                   | 3.2390            |              | 0.00              | 996.38     | 647.71                            | -348.67       |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -5,600.000       | 18 Nov 16 |                   | 3.1560            |              | 0.00              | 27,898.59  | 17,665.22                         | -10,233.37    |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -3,242.000       | 21 Nov 16 |                   | 3.1180            |              | 0.00              | 16,151.29  | 10,106.17                         | -6,045.12     |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -1,587.000       | 23 Nov 16 |                   | 3.1360            |              | 0.00              | 7,906.26   | 4,975.33                          | -2,930.93     |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 307.000          | 20 Oct 16 | 16.4720           |                   |              | 0.00              | 5,083.89   | 5,083.89                          | 0.00          |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 4,500.000        | 25 Oct 16 | 15.9890           |                   |              | 0.00              | 72,336.24  | 72,336.24                         | 0.00          |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 10,100.000       | 27 Oct 16 | 14.8200           |                   |              | 0.00              | 150,479.59 | 150,479.59                        | 0.00          |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 1,600.000        | 31 Oct 16 | 14.8740           |                   |              | 0.00              | 23,927.16  | 23,927.16                         | 0.00          |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 3,200.000        | 4 Nov 16  | 15.2400           |                   |              | 0.00              | 49,028.31  | 49,028.31                         | 0.00          |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 600.000          | 7 Nov 16  | 15.6080           |                   |              | 0.00              | 9,414.73   | 9,414.73                          | 0.00          |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 200.000          | 15 Nov 16 | 16.0290           |                   |              | 0.00              | 3,222.82   | 3,222.82                          | 0.00          |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 3,300.000        | 16 Nov 16 | 15.9260           |                   |              | 0.00              | 52,836.19  | 52,836.19                         | 0.00          |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 2,593.000        | 18 Nov 16 | 16.1070           |                   |              | 0.00              | 41,989.29  | 41,989.29                         | 0.00          |
| GLENCORE PLC ORD USD0.01 SEDOL: B4T3BW6  | 14,727.000       | 21 Oct 16 | 2.9140            |                   |              | 0.00              | 42,943.79  | 42,943.79                         | 0.00          |
| GREGGS ORD GBP0.02 SEDOL: B63QSB3        | -12,833.000      | 4 Nov 16  |                   | 11.6460           |              | 0.00              | 122,111.70 | 149,388.61                        | 27,276.91     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                         |                  |           |                   |                   |              |                   |            |                                   |               |
| HSBC HLDGS ORD USD0.50(UK REG) SEDOL: 0540528           | 13,253.000       | 4 Nov 16  | 7.3790            |                   |              | 0.00              | 98,330.93  | 98,330.93                         | 0.00          |
| HSBC HLDGS ORD USD0.50(UK REG) SEDOL: 0540528           | -2,154.000       | 18 Nov 16 |                   | 7.8770            |              | 0.00              | 14,587.48  | 16,960.89                         | 2,373.41      |
| IG DESIGN GROUP ORD GBP0.05 SEDOL: 0452690              | 5,386.000        | 4 Nov 16  | 2.8520            |                   |              | 0.00              | 15,370.85  | 15,370.85                         | 0.00          |
| LAMPRELL PLC ORD GBP0.05 SEDOL: B1CL524                 | -15,454.000      | 21 Oct 16 |                   | 0.8880            |              | 0.00              | 39,753.42  | 13,729.41                         | -26,024.01    |
| LLOYDS BANKING GP ORD GBP0.1 SEDOL: 0870612             | -69,418.000      | 5 Oct 16  |                   | 0.6950            |              | 0.00              | 84,139.85  | 48,296.28                         | -35,843.57    |
| LONMIN ORD USD0.0001 SEDOL: BYSRJ69                     | -12,437.000      | 18 Nov 16 |                   | 2.1890            |              | 0.00              | 34,832.03  | 27,218.98                         | -7,613.05     |
| MCCOLL'S RETAIL GR ORD GBP0.001 SEDOL: BJ3VW95          | 79,500.000       | 20 Oct 16 | 2.2250            |                   |              | 0.00              | 177,846.56 | 177,846.56                        | 0.00          |
| MENZIES(JOHN) ORD GBP0.25(NP-26/10/2016) SEDOL: BZB22D6 | -1,000.000       | 20 Oct 16 |                   | 1.8690            |              | 0.00              | 0.00       | 1,869.14                          | 1,869.14      |
| MENZIES(JOHN) ORD GBP0.25(NP-26/10/2016) SEDOL: BZB22D6 | -5,000.000       | 24 Oct 16 |                   | 1.8410            |              | 0.00              | 0.00       | 9,199.99                          | 9,199.99      |
| MITCHELLS & BUTLERS ORD GBP0.085416 SEDOL: B1FP6H5      | 3,952.000        | 20 Oct 16 | 3.4380            |                   |              | 0.00              | 13,664.17  | 13,664.17                         | 0.00          |
| MITCHELLS & BUTLERS ORD GBP0.085416 SEDOL: B1FP6H5      | 61,148.000       | 21 Oct 16 | 3.4350            |                   |              | 0.00              | 211,231.56 | 211,231.56                        | 0.00          |
| MONDI PLC GBP SEDOL: B1CRLC4                            | -53,152.000      | 18 Nov 16 |                   | 19.3880           |              | 0.00              | 680,267.06 | 1,030,215.33                      | 349,948.27    |
| MORGAN ADVANCED MATERIALS PLC SEDOL: 0602729            | 64,300.000       | 20 Oct 16 | 3.4930            |                   |              | 0.00              | 225,924.71 | 225,924.71                        | 0.00          |
| MORGAN ADVANCED MATERIALS PLC SEDOL: 0602729            | 24,200.000       | 21 Oct 16 | 3.4460            |                   |              | 0.00              | 83,891.09  | 83,891.09                         | 0.00          |
| RANK GROUP PLC ORD GBP0.1388888 SEDOL: B1L5QH9          | -7,133.000       | 18 Nov 16 |                   | 2.4830            |              | 0.00              | 27,573.24  | 17,704.83                         | -9,868.41     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7                                            | -1,394.000       | 27 Oct 16 |                   | 88.9520           |              | 0.00              | 57,408.89  | 123,937.00                        | 66,528.11     |
| RENTOKIL INITIAL ORD GBP0.01 SEDOL: B082RF1                                             | -15,983.000      | 21 Oct 16 |                   | 2.8720            |              | 0.00              | 38,097.77  | 45,886.31                         | 7,788.54      |
| RIGHTMOVE ORD GBP0.01 SEDOL: B2987V8                                                    | -2,304.000       | 18 Nov 16 |                   | 48.2760           |              | 0.00              | 133,497.85 | 111,193.64                        | -22,304.21    |
| SOCO INTL COMSTK SEDOL: B572ZV9                                                         | -1,000.000       | 21 Oct 16 |                   | 1.7230            |              | 0.00              | 5,880.56   | 1,723.34                          | -4,157.22     |
| SOCO INTL COMSTK SEDOL: B572ZV9                                                         | -5,200.000       | 25 Oct 16 |                   | 1.7180            |              | 0.00              | 30,578.91  | 8,927.69                          | -21,651.22    |
| SOCO INTL COMSTK SEDOL: B572ZV9                                                         | -7,300.000       | 25 Oct 16 |                   | 1.7270            |              | 0.00              | 42,928.08  | 12,603.83                         | -30,324.25    |
| SOCO INTL COMSTK SEDOL: B572ZV9                                                         | -15,910.000      | 31 Oct 16 |                   | 1.6870            |              | 0.00              | 93,559.70  | 26,831.27                         | -66,728.43    |
| TESCO ORD GBP0.05 SEDOL: 0884709                                                        | -31,815.000      | 5 Oct 16  |                   | 2.6650            |              | 0.00              | 120,922.83 | 84,762.76                         | -36,160.07    |
| WILLIAM HILL ORD GBP0.10 SEDOL: 3169889                                                 | 9,636.000        | 4 Nov 16  | 3.6050            |                   |              | 0.00              | 34,930.00  | 34,930.00                         | 0.00          |
| <b>United Kingdom - USD</b>                                                             |                  |           |                   |                   |              |                   |            |                                   |               |
| SHIRE PLC ADR SEDOL: B39JBM7                                                            | -2,287.000       | 21 Oct 16 |                   | 184.5080          |              | 0.00              | 463,721.47 | 421,835.61                        | -41,885.86    |
| <b>United States - USD</b>                                                              |                  |           |                   |                   |              |                   |            |                                   |               |
| #REORG/DTS INC CASH MERGER 12-02-2016 CUSIP: 23335C101                                  | -1,965.000       | 25 Nov 16 |                   | 42.4730           |              | 0.00              | 47,003.84  | 83,419.70                         | 36,415.86     |
| #REORG/LIONS GATE PLAN OF REORG LIONS GA TE 2E1BAG2 2E18A72 12-09-2016 CUSIP: 535919203 | 1,519.000        | 11 Oct 16 | 19.8550           |                   |              | 0.00              | 30,190.73  | 30,190.73                         | 0.00          |
| #REORG/LIONS GATE PLAN OF REORG LIONS GA TE 2E1BAG2 2E18A72 12-09-2016 CUSIP: 535919203 | 2.000            | 14 Oct 16 | 18.6850           |                   |              | 0.00              | 37.41      | 37.41                             | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 184 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                                                           |                  |           |                   |                   |              |                   |            |                                   |               |
| #REORG/LIONS GATE PLAN OF REORG LIONS GA TE 2E1BAG2 2E18A72 12-09-2016 CUSIP: 535919203   | 1,078.000        | 17 Oct 16 | 18.5900           |                   |              | 0.00              | 20,062.23  | 20,062.23                         | 0.00          |
| #REORG/LIONS GATE PLAN OF REORG LIONS GA TE 2E1BAG2 2E18A72 12-09-2016 CUSIP: 535919203   | -1,666.000       | 25 Nov 16 |                   | 23.4050           |              | 0.00              | 20,963.57  | 38,959.88                         | 17,996.31     |
| #REORG/TESSERA TECHNOLOGIES STOCK MERGER TESSERA HLDG 2E1DA92 12-02-2016 CUSIP: 88164L100 | -1,763.000       | 25 Nov 16 |                   | 40.4050           |              | 0.00              | 37,819.71  | 71,198.78                         | 33,379.07     |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 414.000          | 6 Oct 16  | 48.1550           |                   |              | 0.00              | 19,948.59  | 19,948.59                         | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 2,679.000        | 6 Oct 16  | 48.1300           |                   |              | 0.00              | 128,994.39 | 128,994.39                        | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 594.000          | 6 Oct 16  | 48.3400           |                   |              | 0.00              | 28,725.84  | 28,725.84                         | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 268.000          | 14 Oct 16 | 43.9450           |                   |              | 0.00              | 11,779.94  | 11,779.94                         | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 656.000          | 14 Oct 16 | 43.6310           |                   |              | 0.00              | 28,635.38  | 28,635.38                         | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 563.000          | 14 Oct 16 | 42.9770           |                   |              | 0.00              | 24,207.65  | 24,207.65                         | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 407.000          | 19 Oct 16 | 39.9620           |                   |              | 0.00              | 16,272.88  | 16,272.88                         | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 447.000          | 20 Oct 16 | 39.9700           |                   |              | 0.00              | 17,875.80  | 17,875.80                         | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 1,305.000        | 25 Oct 16 | 38.6580           |                   |              | 0.00              | 50,475.57  | 50,475.57                         | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 51.000           | 26 Oct 16 | 38.3420           |                   |              | 0.00              | 1,956.49   | 1,956.49                          | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 2,155.000        | 27 Oct 16 | 37.4730           |                   |              | 0.00              | 80,841.16  | 80,841.16                         | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | 371.000          | 28 Oct 16 | 36.7870           |                   |              | 0.00              | 13,655.62  | 13,655.62                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                       |                  |           |                   |                   |              |                   |            |                                   |               |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109         | 132.000          | 31 Oct 16 | 36.6350           |                   |              | 0.00              | 4,837.14   | 4,837.14                          | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109         | 511.000          | 31 Oct 16 | 36.3360           |                   |              | 0.00              | 18,578.02  | 18,578.02                         | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109         | 15.000           | 1 Nov 16  | 34.8500           |                   |              | 0.00              | 523.05     | 523.05                            | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109         | 1,238.000        | 1 Nov 16  | 35.3050           |                   |              | 0.00              | 43,732.97  | 43,732.97                         | 0.00          |
| AES CORP COM CUSIP: 00130H105                         | 8,861.000        | 26 Oct 16 | 12.0930           |                   |              | 0.00              | 107,250.89 | 107,250.89                        | 0.00          |
| AKAMAI TECHNOLOGIES INC COM STK CUSIP: 00971T101      | -372.000         | 25 Nov 16 |                   | 66.5090           |              | 0.00              | 12,485.56  | 24,733.59                         | 12,248.03     |
| ALBEMARLE CORP COM CUSIP: 012653101                   | -474.000         | 25 Nov 16 |                   | 84.1520           |              | 0.00              | 19,470.44  | 39,877.84                         | 20,407.40     |
| ALKERMES PLC SHS CUSIP: G01767105                     | -51.000          | 25 Nov 16 |                   | 58.5980           |              | 0.00              | 1,500.70   | 2,987.44                          | 1,486.74      |
| ALLEGHENY TECHNOLOGIES INC COM CUSIP: 01741R102       | -5,579.000       | 25 Nov 16 |                   | 17.9990           |              | 0.00              | 108,479.56 | 100,304.88                        | -8,174.68     |
| ALPHABET INC CAP STK CL A CAP STK CL A SEDOL: BYVY8G0 | -81.000          | 5 Oct 16  |                   | 805.6100          |              | 0.00              | 46,637.71  | 65,252.40                         | 18,614.69     |
| ALPHABET INC CAP STK CL C CAP STK CL C SEDOL: BYY88Y7 | -148.000         | 5 Oct 16  |                   | 779.6030          |              | 0.00              | 98,208.65  | 115,377.63                        | 17,168.98     |
| AMAZON COM INC COM CUSIP: 023135106                   | 1,150.000        | 5 Oct 16  | 839.9690          |                   |              | 0.00              | 965,993.56 | 965,993.56                        | 0.00          |
| AMERICAN AIRLINES INC COM USD1 CUSIP: 02376R102       | -866.000         | 25 Nov 16 |                   | 46.5400           |              | 0.00              | 24,472.86  | 40,286.13                         | 15,813.27     |
| AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784 | -149.000         | 26 Oct 16 |                   | 60.4760           |              | 0.00              | 7,342.37   | 9,009.28                          | 1,666.91      |
| AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784 | -284.000         | 28 Oct 16 |                   | 61.3230           |              | 0.00              | 13,994.85  | 17,412.51                         | 3,417.66      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                            |                  |           |                   |                   |              |                   |            |                                   |               |
| AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784      | -1,599.000       | 4 Nov 16  |                   | 58.0550           |              | 0.00              | 78,794.98  | 92,812.88                         | 14,017.90     |
| AMPLIFY SNACK BRANDS INC COM CUSIP: 03211L102              | -781.000         | 25 Nov 16 |                   | 9.6370            |              | 0.00              | 8,403.91   | 7,511.41                          | -892.50       |
| APPLE INC COM STK SEDOL: 2046251                           | -1,591.000       | 5 Oct 16  |                   | 113.1060          |              | 0.00              | 170,922.41 | 179,936.90                        | 9,014.49      |
| APPLIED MATERIALS INC COM CUSIP: 038222105                 | 1,905.000        | 19 Oct 16 | 28.2780           |                   |              | 0.00              | 53,886.93  | 53,886.93                         | 0.00          |
| APPLIED MATERIALS INC COM CUSIP: 038222105                 | 297.000          | 23 Nov 16 | 31.8850           |                   |              | 0.00              | 9,472.82   | 9,472.82                          | 0.00          |
| APPLIED MATERIALS INC COM CUSIP: 038222105                 | 3,833.000        | 23 Nov 16 | 31.8280           |                   |              | 0.00              | 122,033.14 | 122,033.14                        | 0.00          |
| APPLIED MATERIALS INC COM CUSIP: 038222105                 | 1,871.000        | 25 Nov 16 | 31.8210           |                   |              | 0.00              | 59,554.31  | 59,554.31                         | 0.00          |
| APPLIED MATERIALS INC COM CUSIP: 038222105                 | 2,050.000        | 28 Nov 16 | 31.9810           |                   |              | 0.00              | 65,579.71  | 65,579.71                         | 0.00          |
| APPLIED MATERIALS INC COM CUSIP: 038222105                 | 2,575.000        | 29 Nov 16 | 32.0600           |                   |              | 0.00              | 82,577.94  | 82,577.94                         | 0.00          |
| APPLIED MATERIALS INC COM CUSIP: 038222105                 | 3,424.000        | 30 Nov 16 | 32.3430           |                   |              | 0.00              | 110,774.96 | 110,774.96                        | 0.00          |
| ARMSTRONG WORLD INDS INC NEW COM STK CUSIP: 04247X102      | -543.000         | 25 Nov 16 |                   | 41.8280           |              | 0.00              | 23,068.82  | 22,701.41                         | -367.41       |
| ARTISAN PARTNERS ASSET MGMT INC CL A CL A CUSIP: 04316A108 | -904.000         | 25 Nov 16 |                   | 29.9010           |              | 0.00              | 31,291.86  | 27,012.47                         | -4,279.39     |
| ASSURED GUARANTY LTD COMMON STK CUSIP: G0585R106           | 3,760.000        | 21 Oct 16 | 30.0310           |                   |              | 0.00              | 112,954.16 | 112,954.16                        | 0.00          |
| ASSURED GUARANTY LTD COMMON STK CUSIP: G0585R106           | 100.000          | 21 Oct 16 | 29.8740           |                   |              | 0.00              | 2,988.74   | 2,988.74                          | 0.00          |
| ASTRONICS CORP CL B CL B CUSIP: 046433207                  | -0.100           | 6 Oct 16  |                   | 0.0000            |              | 0.00              | 2.75       | 3.63                              | 0.88          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                  |                  |           |                   |                   |              |                   |            |                                   |               |
| ASTRONICS CORP CL B CL B CUSIP: 046433207        | -0.800           | 6 Oct 16  |                   | 0.0000            |              | 0.00              | 22.04      | 29.06                             | 7.02          |
| ASTRONICS CORP CL B CL B CUSIP: 046433207        | -465.000         | 22 Nov 16 |                   | 36.4850           |              | 0.00              | 12,810.20  | 16,951.25                         | 4,141.05      |
| ASTRONICS CORP COM CUSIP: 046433108              | 515.000          | 8 Nov 16  | 29.9610           |                   |              | 0.00              | 15,450.98  | 15,450.98                         | 0.00          |
| ASTRONICS CORP COM CUSIP: 046433108              | -278.000         | 25 Nov 16 |                   | 38.0750           |              | 0.00              | 7,780.83   | 10,579.05                         | 2,798.22      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -11,496.000      | 5 Oct 16  |                   | 40.7560           |              | 0.00              | 455,823.30 | 468,444.88                        | 12,621.58     |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -8,292.000       | 5 Oct 16  |                   | 40.7610           |              | 0.00              | 328,782.78 | 337,920.65                        | 9,137.87      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,953.000       | 6 Oct 16  |                   | 40.6580           |              | 0.00              | 77,437.62  | 79,388.68                         | 1,951.06      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,754.000       | 6 Oct 16  |                   | 40.6560           |              | 0.00              | 69,547.15  | 71,296.96                         | 1,749.81      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,923.000       | 7 Oct 16  |                   | 40.5690           |              | 0.00              | 76,248.10  | 77,999.79                         | 1,751.69      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,756.000       | 7 Oct 16  |                   | 40.5670           |              | 0.00              | 69,626.45  | 71,221.98                         | 1,595.53      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,768.000       | 10 Oct 16 |                   | 40.7640           |              | 0.00              | 70,102.26  | 72,056.27                         | 1,954.01      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,755.000       | 10 Oct 16 |                   | 40.7550           |              | 0.00              | 69,586.80  | 71,511.01                         | 1,924.21      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,940.000       | 11 Oct 16 |                   | 40.0670           |              | 0.00              | 76,922.17  | 77,714.51                         | 792.34        |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,945.000       | 11 Oct 16 |                   | 40.0760           |              | 0.00              | 77,120.42  | 77,931.53                         | 811.11        |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,442.000       | 12 Oct 16 |                   | 40.1460           |              | 0.00              | 57,176.17  | 57,878.75                         | 702.58        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                  |                  |           |                   |                   |              |                   |            |                                   |               |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,471.000       | 12 Oct 16 |                   | 40.1430           |              | 0.00              | 58,326.03  | 59,038.33                         | 712.30        |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,399.000       | 13 Oct 16 |                   | 38.9780           |              | 0.00              | 55,471.19  | 54,519.24                         | -951.95       |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,398.000       | 13 Oct 16 |                   | 38.9640           |              | 0.00              | 55,431.54  | 54,460.00                         | -971.54       |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,450.000       | 14 Oct 16 |                   | 39.5560           |              | 0.00              | 57,493.37  | 57,344.64                         | -148.73       |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,452.000       | 14 Oct 16 |                   | 39.5550           |              | 0.00              | 57,572.67  | 57,422.44                         | -150.23       |
| BANK OF AMERICA CORP CUSIP: 060505104            | -984.000         | 28 Oct 16 |                   | 16.8130           |              | 0.00              | 16,491.49  | 16,533.78                         | 42.29         |
| BANK OF AMERICA CORP CUSIP: 060505104            | -610.000         | 9 Nov 16  |                   | 17.7590           |              | 0.00              | 10,223.38  | 10,827.63                         | 604.25        |
| BANK OF AMERICA CORP CUSIP: 060505104            | -4,106.000       | 11 Nov 16 |                   | 18.8340           |              | 0.00              | 68,815.11  | 77,311.83                         | 8,496.72      |
| BANK OF AMERICA CORP CUSIP: 060505104            | -2,664.000       | 16 Nov 16 |                   | 20.0240           |              | 0.00              | 44,647.70  | 53,316.13                         | 8,668.43      |
| BEACON ROOFING SUPPLY INC COM CUSIP: 073685109   | -924.000         | 25 Nov 16 |                   | 46.1260           |              | 0.00              | 31,373.26  | 42,601.85                         | 11,228.59     |
| BELDEN INC COM CUSIP: 077454106                  | -1,181.000       | 25 Nov 16 |                   | 74.5640           |              | 0.00              | 44,321.60  | 88,034.78                         | 43,713.18     |
| BERKLEY W R CORP COM CUSIP: 084423102            | -575.000         | 25 Nov 16 |                   | 61.7800           |              | 0.00              | 15,717.13  | 35,511.39                         | 19,794.26     |
| BERRY PLASTICS GROUP INC COM CUSIP: 08579W103    | -2,236.000       | 25 Nov 16 |                   | 46.1260           |              | 0.00              | 45,087.07  | 103,090.99                        | 58,003.92     |
| BEST BUY INC COM STK CUSIP: 086516101            | 2,443.000        | 23 Nov 16 | 46.9900           |                   |              | 0.00              | 114,820.76 | 114,820.76                        | 0.00          |
| BEST BUY INC COM STK CUSIP: 086516101            | 1,054.000        | 25 Nov 16 | 46.7960           |                   |              | 0.00              | 49,333.00  | 49,333.00                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                 |                  |           |                   |                   |              |                   |            |                                   |               |
| BEST BUY INC COM STK CUSIP: 086516101           | 610.000          | 28 Nov 16 | 45.8540           |                   |              | 0.00              | 27,976.98  | 27,976.98                         | 0.00          |
| BEST BUY INC COM STK CUSIP: 086516101           | 2,658.000        | 30 Nov 16 | 45.8090           |                   |              | 0.00              | 121,786.63 | 121,786.63                        | 0.00          |
| BMC STK HLDGS INC COM CUSIP: 05591B109          | 31.000           | 17 Oct 16 | 16.6990           |                   |              | 0.00              | 518.92     | 518.92                            | 0.00          |
| BMC STK HLDGS INC COM CUSIP: 05591B109          | 1.000            | 21 Oct 16 | 16.6720           |                   |              | 0.00              | 16.71      | 16.71                             | 0.00          |
| BMC STK HLDGS INC COM CUSIP: 05591B109          | 81.000           | 25 Oct 16 | 16.7000           |                   |              | 0.00              | 1,355.13   | 1,355.13                          | 0.00          |
| BMC STK HLDGS INC COM CUSIP: 05591B109          | -2,170.000       | 25 Nov 16 |                   | 19.1580           |              | 0.00              | 33,035.91  | 41,530.50                         | 8,494.59      |
| BOISE CASCADE CO COM CUSIP: 09739D100           | 826.000          | 24 Oct 16 | 20.4570           |                   |              | 0.00              | 16,931.18  | 16,931.18                         | 0.00          |
| BOISE CASCADE CO COM CUSIP: 09739D100           | -1,133.000       | 25 Nov 16 |                   | 22.0700           |              | 0.00              | 24,707.04  | 24,982.67                         | 275.63        |
| BRIGHTCOVE INC CUSIP: 10921T101                 | -4,974.000       | 25 Nov 16 |                   | 8.4670            |              | 0.00              | 32,214.93  | 42,015.45                         | 9,800.52      |
| CAMTEK LTD COM STK SEDOL: 2585271               | 7,137.000        | 18 Nov 16 | 2.9360            |                   |              | 0.00              | 20,960.52  | 20,960.52                         | 0.00          |
| CARDIOVASCULAR SYS INC DEL COM CUSIP: 141619106 | -1,789.000       | 25 Nov 16 |                   | 25.7190           |              | 0.00              | 18,350.21  | 45,976.11                         | 27,625.90     |
| CAREER EDUCATION C COM USD0.01 CUSIP: 141665109 | -5,094.000       | 25 Nov 16 |                   | 10.0400           |              | 0.00              | 22,368.27  | 51,044.33                         | 28,676.06     |
| CARPENTER TECHNOLOGY CORP COM CUSIP: 144285103  | -169.000         | 25 Nov 16 |                   | 38.1840           |              | 0.00              | 6,200.48   | 6,449.67                          | 249.19        |
| CARRIZO OIL & GAS INC COM CUSIP: 144577103      | -1,761.000       | 25 Nov 16 |                   | 38.4840           |              | 0.00              | 45,680.71  | 67,734.50                         | 22,053.79     |
| CAVIUM INC COM CUSIP: 14964U108                 | -262.000         | 25 Nov 16 |                   | 54.9340           |              | 0.00              | 13,604.35  | 14,387.15                         | 782.80        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                      |                  |           |                   |                   |              |                   |            |                                   |               |
| CELLEX THERAPEUTICS INC NEW COM STK CUSIP: 15117B103 | -2,245.000       | 25 Nov 16 |                   | 4.3590            |              | 0.00              | 19,917.68  | 9,740.84                          | -10,176.84    |
| CERNER CORP COM CUSIP: 156782104                     | -1,227.000       | 14 Nov 16 |                   | 48.9160           |              | 0.00              | 49,533.67  | 59,988.68                         | 10,455.01     |
| CERNER CORP COM CUSIP: 156782104                     | -2,156.000       | 14 Nov 16 |                   | 48.9170           |              | 0.00              | 87,037.17  | 105,388.15                        | 18,350.98     |
| CERNER CORP COM CUSIP: 156782104                     | -340.000         | 14 Nov 16 |                   | 49.2010           |              | 0.00              | 13,725.71  | 16,721.41                         | 2,995.70      |
| CERNER CORP COM CUSIP: 156782104                     | -2,626.000       | 15 Nov 16 |                   | 48.9970           |              | 0.00              | 106,010.95 | 128,572.19                        | 22,561.24     |
| CERNER CORP COM CUSIP: 156782104                     | -1,150.000       | 15 Nov 16 |                   | 49.0490           |              | 0.00              | 46,425.20  | 56,377.41                         | 9,952.21      |
| CERNER CORP COM CUSIP: 156782104                     | -124.000         | 16 Nov 16 |                   | 49.1700           |              | 0.00              | 5,005.85   | 6,094.46                          | 1,088.61      |
| CERNER CORP COM CUSIP: 156782104                     | -1,797.000       | 16 Nov 16 |                   | 49.1510           |              | 0.00              | 72,544.43  | 88,260.77                         | 15,716.34     |
| CERNER CORP COM CUSIP: 156782104                     | -1,213.000       | 16 Nov 16 |                   | 49.0510           |              | 0.00              | 48,968.50  | 59,468.20                         | 10,499.70     |
| CERNER CORP COM CUSIP: 156782104                     | -3,010.000       | 17 Nov 16 |                   | 49.5790           |              | 0.00              | 121,512.92 | 149,154.58                        | 27,641.66     |
| CERNER CORP COM CUSIP: 156782104                     | -13,757.000      | 17 Nov 16 |                   | 48.9820           |              | 0.00              | 555,366.55 | 673,353.31                        | 117,986.76    |
| CITIGROUP INC COM NEW COM NEW CUSIP: 172967424       | -233.000         | 26 Oct 16 |                   | 49.5160           |              | 0.00              | 12,063.56  | 11,534.71                         | -528.85       |
| CITIGROUP INC COM NEW COM NEW CUSIP: 172967424       | -174.000         | 28 Oct 16 |                   | 49.8330           |              | 0.00              | 9,008.84   | 8,669.01                          | -339.83       |
| CITIGROUP INC COM NEW COM NEW CUSIP: 172967424       | -902.000         | 11 Nov 16 |                   | 52.8500           |              | 0.00              | 46,700.97  | 47,665.87                         | 964.90        |
| CITIGROUP INC COM NEW COM NEW CUSIP: 172967424       | -167.000         | 16 Nov 16 |                   | 55.3140           |              | 0.00              | 8,646.41   | 9,235.56                          | 589.15        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                  |                  |           |                   |                   |              |                   |            |                                   |               |
| CITIZENS FINL GROUP INC COM CUSIP: 174610105     | 4,835.000        | 26 Oct 16 | 26.5330           |                   |              | 0.00              | 128,338.79 | 128,338.79                        | 0.00          |
| CITIZENS FINL GROUP INC COM CUSIP: 174610105     | 4,525.000        | 28 Oct 16 | 26.9670           |                   |              | 0.00              | 122,070.93 | 122,070.93                        | 0.00          |
| CITIZENS FINL GROUP INC COM CUSIP: 174610105     | 7.000            | 28 Oct 16 | 26.8220           |                   |              | 0.00              | 187.85     | 187.85                            | 0.00          |
| CITIZENS FINL GROUP INC COM CUSIP: 174610105     | 3,190.000        | 2 Nov 16  | 26.9160           |                   |              | 0.00              | 85,893.94  | 85,893.94                         | 0.00          |
| CITIZENS FINL GROUP INC COM CUSIP: 174610105     | 3.000            | 2 Nov 16  | 26.6300           |                   |              | 0.00              | 79.93      | 79.93                             | 0.00          |
| CLEARWATER PAPER CORP COM STK CUSIP: 18538R103   | -442.000         | 25 Nov 16 |                   | 64.2950           |              | 0.00              | 17,660.28  | 28,409.33                         | 10,749.05     |
| COEUR MNG INC COM NEW COM NEW CUSIP: 192108504   | -5,612.000       | 25 Nov 16 |                   | 9.5900            |              | 0.00              | 24,328.61  | 53,710.71                         | 29,382.10     |
| COGENT COMMUNICATIONS HLDGS INC CUSIP: 19239V302 | -2,333.000       | 25 Nov 16 |                   | 38.6580           |              | 0.00              | 33,586.02  | 90,142.12                         | 56,556.10     |
| CONFORMIS INC COM CUSIP: 20717E101               | -774.000         | 25 Nov 16 |                   | 9.0720            |              | 0.00              | 4,751.28   | 7,006.09                          | 2,254.81      |
| CONSOL ENERGY INC COM CUSIP: 20854P109           | 331.000          | 30 Nov 16 | 20.4650           |                   |              | 0.00              | 6,777.23   | 6,777.23                          | 0.00          |
| CONSOL ENERGY INC COM CUSIP: 20854P109           | 2,695.000        | 30 Nov 16 | 20.6320           |                   |              | 0.00              | 55,628.31  | 55,628.31                         | 0.00          |
| CONTROL4 CORP COM CUSIP: 21240D107               | -2,733.000       | 25 Nov 16 |                   | 11.3910           |              | 0.00              | 27,372.48  | 31,078.72                         | 3,706.24      |
| COOPER COS INC COM NEW COM NEW CUSIP: 216648402  | -540.000         | 25 Nov 16 |                   | 169.2420          |              | 0.00              | 31,884.09  | 91,377.88                         | 59,493.79     |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271     | 815.000          | 7 Oct 16  | 149.5960          |                   |              | 0.00              | 121,926.93 | 121,926.93                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271     | 863.000          | 7 Oct 16  | 149.6000          |                   |              | 0.00              | 129,112.05 | 129,112.05                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>              |                  |           |                   |                   |              |                   |            |                                   |               |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 557.000          | 10 Oct 16 | 150.3550          |                   |              | 0.00              | 83,752.42  | 83,752.42                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 553.000          | 10 Oct 16 | 150.3470          |                   |              | 0.00              | 83,146.26  | 83,146.26                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 846.000          | 11 Oct 16 | 150.5050          |                   |              | 0.00              | 127,333.89 | 127,333.89                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 816.000          | 11 Oct 16 | 150.5080          |                   |              | 0.00              | 122,821.14 | 122,821.14                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 552.000          | 12 Oct 16 | 150.9910          |                   |              | 0.00              | 83,351.17  | 83,351.17                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 547.000          | 12 Oct 16 | 150.9800          |                   |              | 0.00              | 82,590.21  | 82,590.21                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 555.000          | 13 Oct 16 | 150.3670          |                   |              | 0.00              | 83,458.29  | 83,458.29                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 554.000          | 13 Oct 16 | 150.3400          |                   |              | 0.00              | 83,292.96  | 83,292.96                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 539.000          | 14 Oct 16 | 150.4430          |                   |              | 0.00              | 81,092.92  | 81,092.92                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 552.000          | 14 Oct 16 | 150.4280          |                   |              | 0.00              | 83,040.67  | 83,040.67                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 831.000          | 17 Oct 16 | 149.1030          |                   |              | 0.00              | 123,911.57 | 123,911.57                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 799.000          | 17 Oct 16 | 149.1080          |                   |              | 0.00              | 119,143.28 | 119,143.28                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 805.000          | 18 Oct 16 | 149.1250          |                   |              | 0.00              | 120,051.75 | 120,051.75                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 817.000          | 18 Oct 16 | 149.1340          |                   |              | 0.00              | 121,849.02 | 121,849.02                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 93.000           | 19 Oct 16 | 149.8710          |                   |              | 0.00              | 13,938.71  | 13,938.71                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>              |                  |           |                   |                   |              |                   |           |                                   |               |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 498.000          | 20 Oct 16 | 150.2020          |                   |              | 0.00              | 74,804.34 | 74,804.34                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 484.000          | 20 Oct 16 | 150.2270          |                   |              | 0.00              | 72,713.50 | 72,713.50                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 510.000          | 20 Oct 16 | 150.2210          |                   |              | 0.00              | 76,616.74 | 76,616.74                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 470.000          | 21 Oct 16 | 149.1590          |                   |              | 0.00              | 70,108.50 | 70,108.50                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 425.000          | 21 Oct 16 | 149.1620          |                   |              | 0.00              | 63,397.30 | 63,397.30                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 447.000          | 21 Oct 16 | 149.1580          |                   |              | 0.00              | 66,677.15 | 66,677.15                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 539.000          | 24 Oct 16 | 151.3500          |                   |              | 0.00              | 81,581.71 | 81,581.71                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 537.000          | 24 Oct 16 | 151.3770          |                   |              | 0.00              | 81,293.80 | 81,293.80                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 538.000          | 24 Oct 16 | 151.3900          |                   |              | 0.00              | 81,451.91 | 81,451.91                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 546.000          | 25 Oct 16 | 151.1140          |                   |              | 0.00              | 82,512.67 | 82,512.67                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 552.000          | 26 Oct 16 | 150.9790          |                   |              | 0.00              | 83,345.04 | 83,345.04                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271 | 550.000          | 26 Oct 16 | 150.9770          |                   |              | 0.00              | 83,041.59 | 83,041.59                         | 0.00          |
| CREE INC COM CUSIP: 225447101                | -1,387.000       | 25 Nov 16 |                   | 25.6100           |              | 0.00              | 37,201.72 | 35,493.66                         | -1,708.06     |
| CUBIC CORP COM CUSIP: 229669106              | 459.000          | 19 Oct 16 | 40.6450           |                   |              | 0.00              | 18,665.42 | 18,665.42                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106              | 524.000          | 20 Oct 16 | 40.7110           |                   |              | 0.00              | 21,343.31 | 21,343.31                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>    |                  |           |                   |                   |              |                   |            |                                   |               |
| CUBIC CORP COM CUSIP: 229669106    | 280.000          | 21 Oct 16 | 40.8150           |                   |              | 0.00              | 11,434.02  | 11,434.02                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106    | 627.000          | 24 Oct 16 | 41.2320           |                   |              | 0.00              | 25,865.19  | 25,865.19                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106    | 527.000          | 25 Oct 16 | 41.3980           |                   |              | 0.00              | 21,827.65  | 21,827.65                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106    | 390.000          | 26 Oct 16 | 41.7570           |                   |              | 0.00              | 16,293.11  | 16,293.11                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106    | 15.000           | 27 Oct 16 | 41.6660           |                   |              | 0.00              | 625.30     | 625.30                            | 0.00          |
| CUBIC CORP COM CUSIP: 229669106    | 384.000          | 27 Oct 16 | 41.7200           |                   |              | 0.00              | 16,028.39  | 16,028.39                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106    | 346.000          | 28 Oct 16 | 42.2460           |                   |              | 0.00              | 14,624.24  | 14,624.24                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609 | 1,042.000        | 10 Oct 16 | 86.7870           |                   |              | 0.00              | 90,440.50  | 90,440.50                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609 | 986.000          | 10 Oct 16 | 86.7830           |                   |              | 0.00              | 85,575.73  | 85,575.73                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609 | 942.000          | 12 Oct 16 | 87.2920           |                   |              | 0.00              | 82,236.42  | 82,236.42                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609 | 951.000          | 12 Oct 16 | 87.3280           |                   |              | 0.00              | 83,056.44  | 83,056.44                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609 | 995.000          | 13 Oct 16 | 87.8610           |                   |              | 0.00              | 87,429.16  | 87,429.16                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609 | 929.000          | 17 Oct 16 | 87.2090           |                   |              | 0.00              | 81,024.78  | 81,024.78                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609 | 903.000          | 17 Oct 16 | 87.1260           |                   |              | 0.00              | 78,682.26  | 78,682.26                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609 | 1,417.000        | 19 Oct 16 | 86.5410           |                   |              | 0.00              | 122,640.08 | 122,640.08                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                                             | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                                                             |                  |           |                   |                   |              |                   |            |                                   |               |
| CVS HEALTH CORP COM SEDOL: 2577609                                                          | 1,417.000        | 19 Oct 16 | 86.5480           |                   |              | 0.00              | 122,649.71 | 122,649.71                        | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609                                                          | -1,221.000       | 5 Oct 16  |                   | 86.1540           |              | 0.00              | 120,902.43 | 105,183.06                        | -15,719.37    |
| CYPRESS SEMICONDUCTOR CORP COM CUSIP: 232806109                                             | -4,400.000       | 25 Nov 16 |                   | 11.2500           |              | 0.00              | 45,583.34  | 49,411.36                         | 3,828.02      |
| DANA INC COM CUSIP: 235825205                                                               | -1,026.000       | 25 Nov 16 |                   | 17.3390           |              | 0.00              | 19,198.57  | 17,769.42                         | -1,429.15     |
| DARLING INGREDIENTS INC COMSTK CUSIP: 237266101                                             | -855.000         | 25 Nov 16 |                   | 14.6320           |              | 0.00              | 11,169.69  | 12,493.58                         | 1,323.89      |
| DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT) CUSIP: 242370203                     | -734.000         | 19 Oct 16 |                   | 16.6920           |              | 0.00              | 14,742.70  | 12,245.49                         | -2,497.21     |
| DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT) CUSIP: 242370203                     | -781.000         | 20 Oct 16 |                   | 16.5460           |              | 0.00              | 15,686.72  | 12,915.65                         | -2,771.07     |
| DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT) CUSIP: 242370203                     | -535.000         | 21 Oct 16 |                   | 16.5490           |              | 0.00              | 10,745.70  | 8,848.18                          | -1,897.52     |
| DEXCOM INC COM CUSIP: 252131107                                                             | -151.000         | 4 Nov 16  |                   | 61.9130           |              | 0.00              | 2,805.75   | 9,345.75                          | 6,540.00      |
| DEXCOM INC COM CUSIP: 252131107                                                             | -898.000         | 25 Nov 16 |                   | 72.5730           |              | 0.00              | 16,685.83  | 65,151.61                         | 48,465.78     |
| DRIL-QUIP INC COM CUSIP: 262037104                                                          | -264.000         | 25 Nov 16 |                   | 54.4760           |              | 0.00              | 11,429.67  | 14,376.22                         | 2,946.55      |
| DXP ENTERPRISES INC COM NEW STK CUSIP: 233377407                                            | 8,541.000        | 26 Oct 16 | 19.7000           |                   |              | 0.00              | 168,257.70 | 168,257.70                        | 0.00          |
| DXP ENTERPRISES INC COM NEW STK CUSIP: 233377407                                            | -655.000         | 25 Nov 16 |                   | 31.2800           |              | 0.00              | 12,903.50  | 20,475.31                         | 7,571.81      |
| E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW CUSIP: 269246401 | -842.000         | 25 Nov 16 |                   | 34.4930           |              | 0.00              | 17,106.13  | 29,025.79                         | 11,919.66     |
| EAGLE MATLS INC COM CUSIP: 26969P108                                                        | -620.000         | 17 Nov 16 |                   | 92.9550           |              | 0.00              | 20,217.38  | 57,606.54                         | 37,389.16     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>        |                  |           |                   |                   |              |                   |            |                                   |               |
| EAGLE MATLS INC COM CUSIP: 26969P108   | -924.000         | 17 Nov 16 |                   | 94.2880           |              | 0.00              | 30,130.42  | 87,083.25                         | 56,952.83     |
| EAGLE MATLS INC COM CUSIP: 26969P108   | -584.000         | 18 Nov 16 |                   | 92.0460           |              | 0.00              | 19,043.47  | 53,730.44                         | 34,686.97     |
| EAGLE MATLS INC COM CUSIP: 26969P108   | -93.000          | 21 Nov 16 |                   | 93.1840           |              | 0.00              | 3,032.61   | 8,662.22                          | 5,629.61      |
| EAGLE MATLS INC COM CUSIP: 26969P108   | -116.000         | 21 Nov 16 |                   | 92.8890           |              | 0.00              | 3,782.61   | 10,770.27                         | 6,987.66      |
| EAGLE MATLS INC COM CUSIP: 26969P108   | -232.000         | 22 Nov 16 |                   | 94.2630           |              | 0.00              | 7,565.21   | 21,859.40                         | 14,294.19     |
| EAGLE MATLS INC COM CUSIP: 26969P108   | -135.000         | 23 Nov 16 |                   | 94.7980           |              | 0.00              | 4,402.17   | 12,792.08                         | 8,389.91      |
| EAGLE MATLS INC COM CUSIP: 26969P108   | -606.000         | 25 Nov 16 |                   | 95.5580           |              | 0.00              | 19,760.86  | 57,894.82                         | 38,133.96     |
| EAGLE MATLS INC COM CUSIP: 26969P108   | -21.000          | 25 Nov 16 |                   | 95.5730           |              | 0.00              | 684.78     | 2,006.15                          | 1,321.37      |
| EAGLE MATLS INC COM CUSIP: 26969P108   | -26.000          | 28 Nov 16 |                   | 94.5170           |              | 0.00              | 847.83     | 2,456.37                          | 1,608.54      |
| EBAY INC COM USD0.001 CUSIP: 278642103 | 2,948.000        | 16 Nov 16 | 28.6260           |                   |              | 0.00              | 84,418.93  | 84,418.93                         | 0.00          |
| EBAY INC COM USD0.001 SEDOL: 2293819   | -4,529.000       | 5 Oct 16  |                   | 32.2090           |              | 0.00              | 108,250.22 | 145,839.67                        | 37,589.45     |
| EBAY INC COM USD0.001 SEDOL: 2293819   | -3,538.000       | 7 Oct 16  |                   | 31.5890           |              | 0.00              | 84,563.76  | 111,733.97                        | 27,170.21     |
| EBAY INC COM USD0.001 SEDOL: 2293819   | -3,885.000       | 7 Oct 16  |                   | 31.5940           |              | 0.00              | 92,857.61  | 122,711.26                        | 29,853.65     |
| EBAY INC COM USD0.001 SEDOL: 2293819   | -2,399.000       | 10 Oct 16 |                   | 32.0130           |              | 0.00              | 57,339.87  | 76,781.20                         | 19,441.33     |
| EBAY INC COM USD0.001 SEDOL: 2293819   | -2,388.000       | 10 Oct 16 |                   | 32.0150           |              | 0.00              | 57,076.95  | 76,433.67                         | 19,356.72     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                |                  |           |                   |                   |              |                   |           |                                   |               |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -3,981.000       | 11 Oct 16 |                   | 31.4900           |              | 0.00              | 95,152.16 | 125,331.09                        | 30,178.93     |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -3,751.000       | 11 Oct 16 |                   | 31.5090           |              | 0.00              | 89,654.80 | 118,162.55                        | 28,507.75     |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -2,739.000       | 12 Oct 16 |                   | 31.4710           |              | 0.00              | 65,466.41 | 86,178.34                         | 20,711.93     |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -2,771.000       | 12 Oct 16 |                   | 31.4750           |              | 0.00              | 66,231.26 | 87,195.09                         | 20,963.83     |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -2,571.000       | 13 Oct 16 |                   | 31.4150           |              | 0.00              | 61,450.94 | 80,747.70                         | 19,296.76     |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -2,564.000       | 13 Oct 16 |                   | 31.4150           |              | 0.00              | 61,283.63 | 80,529.44                         | 19,245.81     |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -2,674.000       | 14 Oct 16 |                   | 31.8800           |              | 0.00              | 63,912.80 | 85,227.29                         | 21,314.49     |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -2,680.000       | 14 Oct 16 |                   | 31.8820           |              | 0.00              | 64,056.21 | 85,423.13                         | 21,366.92     |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -3,947.000       | 17 Oct 16 |                   | 31.6320           |              | 0.00              | 94,339.51 | 124,821.94                        | 30,482.43     |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -3,946.000       | 17 Oct 16 |                   | 31.6290           |              | 0.00              | 94,315.60 | 124,776.10                        | 30,460.50     |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -3,960.000       | 18 Oct 16 |                   | 31.8570           |              | 0.00              | 94,650.23 | 126,122.05                        | 31,471.82     |
| EBAY INC COM USD0.001 SEDOL: 2293819           | -3,960.000       | 18 Oct 16 |                   | 31.8310           |              | 0.00              | 94,650.23 | 126,021.87                        | 31,371.64     |
| EDWARDS LIFESCIENCES CORP COM CUSIP: 28176E108 | -624.000         | 25 Nov 16 |                   | 85.9150           |              | 0.00              | 25,222.91 | 53,597.87                         | 28,374.96     |
| ELECTR ARTS COM CUSIP: 285512109               | -947.000         | 25 Nov 16 |                   | 79.2950           |              | 0.00              | 20,745.48 | 75,072.64                         | 54,327.16     |
| ELLIE MAE INC COM STK CUSIP: 28849P100         | -556.000         | 25 Nov 16 |                   | 84.7610           |              | 0.00              | 18,503.44 | 47,115.19                         | 28,611.75     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>       |                  |           |                   |                   |              |                   |            |                                   |               |
| ENCORE WIRE CORP COM CUSIP: 292562105 | -580.000         | 25 Nov 16 |                   | 42.7640           |              | 0.00              | 20,595.88  | 24,790.97                         | 4,195.09      |
| EVEREST RE GROUP COM CUSIP: G3223R108 | -362.000         | 26 Oct 16 |                   | 201.6560          |              | 0.00              | 41,823.76  | 72,994.36                         | 31,170.60     |
| EVEREST RE GROUP COM CUSIP: G3223R108 | -261.000         | 25 Nov 16 |                   | 209.6270          |              | 0.00              | 21,881.16  | 54,706.36                         | 32,825.20     |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 996.000          | 21 Nov 16 | 120.7130          |                   |              | 0.00              | 120,237.72 | 120,237.72                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 1,000.000        | 21 Nov 16 | 120.5570          |                   |              | 0.00              | 120,564.80 | 120,564.80                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 1,000.000        | 21 Nov 16 | 120.4580          |                   |              | 0.00              | 120,466.30 | 120,466.30                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 963.000          | 22 Nov 16 | 121.6910          |                   |              | 0.00              | 117,196.23 | 117,196.23                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 964.000          | 22 Nov 16 | 121.6760          |                   |              | 0.00              | 117,303.76 | 117,303.76                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 964.000          | 22 Nov 16 | 121.7290          |                   |              | 0.00              | 117,354.37 | 117,354.37                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 965.000          | 23 Nov 16 | 120.4180          |                   |              | 0.00              | 116,211.00 | 116,211.00                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 968.000          | 23 Nov 16 | 120.4340          |                   |              | 0.00              | 116,587.57 | 116,587.57                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 968.000          | 23 Nov 16 | 120.4320          |                   |              | 0.00              | 116,585.44 | 116,585.44                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 983.000          | 28 Nov 16 | 120.7480          |                   |              | 0.00              | 118,702.65 | 118,702.65                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 977.000          | 28 Nov 16 | 120.7630          |                   |              | 0.00              | 117,992.98 | 117,992.98                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820 | 977.000          | 28 Nov 16 | 120.7700          |                   |              | 0.00              | 117,999.62 | 117,999.62                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 199 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                 |                  |           |                   |                   |              |                   |            |                                   |               |
| FACEBOOK INC CL A CL A SEDOL: B7TL820           | 1,051.000        | 29 Nov 16 | 121.2960          |                   |              | 0.00              | 127,490.61 | 127,490.61                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820           | 1,049.000        | 29 Nov 16 | 121.2630          |                   |              | 0.00              | 127,213.70 | 127,213.70                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820           | 1,049.000        | 29 Nov 16 | 121.2740          |                   |              | 0.00              | 127,224.51 | 127,224.51                        | 0.00          |
| FLEX LTD FLEX LTD CUSIP: Y2573F102              | -4,036.000       | 25 Nov 16 |                   | 14.5060           |              | 0.00              | 35,739.01  | 58,467.85                         | 22,728.84     |
| FMC CORP COM (NEW) CUSIP: 302491303             | -1,058.000       | 25 Nov 16 |                   | 55.1520           |              | 0.00              | 33,307.60  | 58,329.22                         | 25,021.62     |
| FORTINET INC COM CUSIP: 34959E109               | -1,201.000       | 25 Nov 16 |                   | 30.7360           |              | 0.00              | 23,838.34  | 36,890.19                         | 13,051.85     |
| GENERAC HLDGS INC COM STK CUSIP: 368736104      | -1,502.000       | 25 Nov 16 |                   | 41.9920           |              | 0.00              | 48,234.40  | 63,041.77                         | 14,807.37     |
| GILEAD SCIENCES INC CUSIP: 375558103            | 757.000          | 19 Oct 16 | 73.4740           |                   |              | 0.00              | 55,627.23  | 55,627.23                         | 0.00          |
| GLOBAL EAGLE ENTERTAINMENT INC CUSIP: 37951D102 | -7,963.000       | 25 Nov 16 |                   | 7.0820            |              | 0.00              | 92,636.65  | 56,235.86                         | -36,400.79    |
| GLOBAL PMTS INC COM CUSIP: 37940X102            | -442.000         | 25 Nov 16 |                   | 72.0330           |              | 0.00              | 12,175.77  | 31,829.09                         | 19,653.32     |
| GOGO INC COM CUSIP: 38046C109                   | 4.000            | 6 Oct 16  | 10.8550           |                   |              | 0.00              | 43.50      | 43.50                             | 0.00          |
| GOGO INC COM CUSIP: 38046C109                   | -3,242.000       | 25 Nov 16 |                   | 9.5000            |              | 0.00              | 50,807.23  | 30,735.75                         | -20,071.48    |
| GRANITE CONST INC COM CUSIP: 387328107          | -398.000         | 25 Nov 16 |                   | 61.4090           |              | 0.00              | 16,752.06  | 24,432.28                         | 7,680.22      |
| GREEN DOT CORP COM STK CUSIP: 39304D102         | -1,628.000       | 25 Nov 16 |                   | 24.3220           |              | 0.00              | 31,912.59  | 39,563.27                         | 7,650.68      |
| GREENHILL & CO INC COM CUSIP: 395259104         | -1,057.000       | 25 Nov 16 |                   | 28.7750           |              | 0.00              | 24,474.01  | 30,393.37                         | 5,919.36      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                           |                  |           |                   |                   |              |                   |            |                                   |               |
| HARMAN INTL INDS INC NEW COM STK USD0.01 CUSIP: 413086109 | -490.000         | 25 Nov 16 |                   | 109.5750          |              | 0.00              | 15,918.64  | 53,681.21                         | 37,762.57     |
| HARTFORD FINL SVCS GROUP INC COM CUSIP: 416515104         | -2,978.000       | 9 Nov 16  |                   | 45.3300           |              | 0.00              | 133,183.52 | 134,964.49                        | 1,780.97      |
| HAWAIIAN HOLDINGS INC COM CUSIP: 419879101                | 755.000          | 4 Nov 16  | 45.5440           |                   |              | 0.00              | 34,395.39  | 34,395.39                         | 0.00          |
| HAWAIIAN HOLDINGS INC COM CUSIP: 419879101                | 451.000          | 7 Nov 16  | 46.7080           |                   |              | 0.00              | 21,071.26  | 21,071.26                         | 0.00          |
| HAWAIIAN HOLDINGS INC COM CUSIP: 419879101                | 613.000          | 8 Nov 16  | 47.1310           |                   |              | 0.00              | 28,898.96  | 28,898.96                         | 0.00          |
| HAWAIIAN HOLDINGS INC COM CUSIP: 419879101                | -398.000         | 25 Nov 16 |                   | 52.6320           |              | 0.00              | 9,971.29   | 20,939.47                         | 10,968.18     |
| HCA HLDGS INC COM SEDOL: B4MGBG6                          | -813.000         | 5 Oct 16  |                   | 74.8140           |              | 0.00              | 64,460.94  | 60,816.51                         | -3,644.43     |
| HP INC COM CUSIP: 40434L105                               | 10,463.000       | 28 Oct 16 | 14.0870           |                   |              | 0.00              | 147,496.91 | 147,496.91                        | 0.00          |
| HP INC COM CUSIP: 40434L105                               | 6,420.000        | 11 Nov 16 | 15.6820           |                   |              | 0.00              | 100,761.90 | 100,761.90                        | 0.00          |
| HP INC COM CUSIP: 40434L105                               | 7,166.000        | 14 Nov 16 | 16.0430           |                   |              | 0.00              | 115,055.15 | 115,055.15                        | 0.00          |
| HP INC COM CUSIP: 40434L105                               | 3,250.000        | 15 Nov 16 | 15.9090           |                   |              | 0.00              | 51,746.50  | 51,746.50                         | 0.00          |
| HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106          | -502.000         | 30 Nov 16 |                   | 178.9660          |              | 0.00              | 37,098.92  | 89,834.45                         | 52,735.53     |
| ILLUMINA INC COM CUSIP: 452327109                         | -620.000         | 19 Oct 16 |                   | 147.7210          |              | 0.00              | 27,834.48  | 91,572.93                         | 63,738.45     |
| ILLUMINA INC COM CUSIP: 452327109                         | -153.000         | 20 Oct 16 |                   | 144.6570          |              | 0.00              | 6,868.83   | 22,129.00                         | 15,260.17     |
| ILLUMINA INC COM CUSIP: 452327109                         | -270.000         | 25 Nov 16 |                   | 134.1620          |              | 0.00              | 12,121.47  | 36,217.71                         | 24,096.24     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                       |                  |           |                   |                   |              |                   |            |                                   |               |
| IMAX CORP COM CUSIP: 45245E109                        | 1,410.000        | 30 Nov 16 | 32.0200           |                   |              | 0.00              | 45,205.16  | 45,205.16                         | 0.00          |
| IMAX CORP COM CUSIP: 45245E109                        | -1,163.000       | 25 Nov 16 |                   | 34.2110           |              | 0.00              | 26,654.77  | 39,763.84                         | 13,109.07     |
| INNOPHOS HLDGS INC COM STK CUSIP: 45774N108           | -335.000         | 25 Nov 16 |                   | 53.4540           |              | 0.00              | 11,115.08  | 17,900.26                         | 6,785.18      |
| INSULET CORP COM STK CUSIP: 45784P101                 | -2,381.000       | 25 Nov 16 |                   | 36.4120           |              | 0.00              | 33,512.41  | 86,647.70                         | 53,135.29     |
| INTEGRATED DEVICE TECHNOLOGY INC COM CUSIP: 458118106 | 868.000          | 20 Oct 16 | 20.3080           |                   |              | 0.00              | 17,662.32  | 17,662.32                         | 0.00          |
| INTEGRATED DEVICE TECHNOLOGY INC COM CUSIP: 458118106 | -1,681.000       | 25 Nov 16 |                   | 25.6040           |              | 0.00              | 19,567.72  | 43,006.77                         | 23,439.05     |
| INTEL CORP COM SEDOL: 2463247                         | -3,240.000       | 5 Oct 16  |                   | 38.0190           |              | 0.00              | 104,327.67 | 123,155.54                        | 18,827.87     |
| INTERFACE INC COM CUSIP: 458665304                    | 241.000          | 27 Oct 16 | 14.8880           |                   |              | 0.00              | 3,597.67   | 3,597.67                          | 0.00          |
| INTERFACE INC COM CUSIP: 458665304                    | 609.000          | 27 Oct 16 | 15.0250           |                   |              | 0.00              | 9,168.50   | 9,168.50                          | 0.00          |
| INTERFACE INC COM CUSIP: 458665304                    | 274.000          | 27 Oct 16 | 15.0250           |                   |              | 0.00              | 4,119.59   | 4,119.59                          | 0.00          |
| INTERFACE INC COM CUSIP: 458665304                    | -1,220.000       | 25 Nov 16 |                   | 18.0800           |              | 0.00              | 20,824.96  | 22,033.81                         | 1,208.85      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973  | -359.000         | 5 Oct 16  |                   | 157.2170          |              | 0.00              | 57,739.83  | 56,437.12                         | -1,302.71     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973  | -765.000         | 12 Oct 16 |                   | 154.2520          |              | 0.00              | 123,038.91 | 117,994.86                        | -5,044.05     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973  | -782.000         | 12 Oct 16 |                   | 154.2600          |              | 0.00              | 125,773.11 | 120,623.45                        | -5,149.66     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973  | -530.000         | 13 Oct 16 |                   | 153.3610          |              | 0.00              | 85,242.64  | 81,275.62                         | -3,967.02     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                      |                  |           |                   |                   |              |                   |           |                                   |               |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -536.000         | 13 Oct 16 |                   | 153.3000          |              | 0.00              | 86,207.66 | 82,163.10                         | -4,044.56     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -542.000         | 14 Oct 16 |                   | 154.7280          |              | 0.00              | 87,172.67 | 83,856.68                         | -3,315.99     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -545.000         | 14 Oct 16 |                   | 154.7190          |              | 0.00              | 87,655.17 | 84,316.09                         | -3,339.08     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -543.000         | 17 Oct 16 |                   | 154.8510          |              | 0.00              | 87,333.50 | 84,078.57                         | -3,254.93     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -540.000         | 17 Oct 16 |                   | 154.8560          |              | 0.00              | 86,851.00 | 83,616.63                         | -3,234.37     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -542.000         | 18 Oct 16 |                   | 149.8760          |              | 0.00              | 87,172.67 | 81,227.06                         | -5,945.61     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -538.000         | 18 Oct 16 |                   | 149.8130          |              | 0.00              | 86,529.33 | 80,593.81                         | -5,935.52     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -537.000         | 19 Oct 16 |                   | 151.4330          |              | 0.00              | 86,368.49 | 81,313.99                         | -5,054.50     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -573.000         | 19 Oct 16 |                   | 151.4450          |              | 0.00              | 92,158.56 | 86,771.84                         | -5,386.72     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -551.000         | 20 Oct 16 |                   | 151.9540          |              | 0.00              | 88,620.18 | 83,720.69                         | -4,899.49     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -558.000         | 20 Oct 16 |                   | 151.8840          |              | 0.00              | 89,746.03 | 84,745.46                         | -5,000.57     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -547.000         | 21 Oct 16 |                   | 150.0370          |              | 0.00              | 87,976.84 | 82,064.79                         | -5,912.05     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -551.000         | 21 Oct 16 |                   | 150.0590          |              | 0.00              | 88,620.18 | 82,677.01                         | -5,943.17     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -433.000         | 24 Oct 16 |                   | 150.7710          |              | 0.00              | 69,641.63 | 65,279.60                         | -4,362.03     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -410.000         | 24 Oct 16 |                   | 150.7640          |              | 0.00              | 65,942.42 | 61,809.10                         | -4,133.32     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                      |                  |           |                   |                   |              |                   |            |                                   |               |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -423.000         | 25 Oct 16 |                   | 150.6010          |              | 0.00              | 68,033.28  | 63,699.71                         | -4,333.57     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -418.000         | 25 Oct 16 |                   | 150.6070          |              | 0.00              | 67,229.10  | 62,949.42                         | -4,279.68     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -730.000         | 21 Nov 16 |                   | 162.2940          |              | 0.00              | 117,409.68 | 118,467.06                        | 1,057.38      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -725.000         | 21 Nov 16 |                   | 162.2650          |              | 0.00              | 116,605.50 | 117,634.78                        | 1,029.28      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -725.000         | 21 Nov 16 |                   | 162.3170          |              | 0.00              | 116,605.50 | 117,671.96                        | 1,066.46      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -495.000         | 22 Nov 16 |                   | 162.5430          |              | 0.00              | 79,613.41  | 80,453.32                         | 839.91        |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -601.000         | 22 Nov 16 |                   | 162.5440          |              | 0.00              | 96,661.94  | 97,682.51                         | 1,020.57      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -578.000         | 22 Nov 16 |                   | 162.5340          |              | 0.00              | 92,962.73  | 93,938.78                         | 976.05        |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -419.000         | 23 Nov 16 |                   | 161.8080          |              | 0.00              | 67,389.94  | 67,793.18                         | 403.24        |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -506.000         | 23 Nov 16 |                   | 161.8420          |              | 0.00              | 81,382.60  | 81,886.92                         | 504.32        |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -479.000         | 23 Nov 16 |                   | 161.8360          |              | 0.00              | 77,040.05  | 77,514.16                         | 474.11        |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -552.000         | 25 Nov 16 |                   | 162.8980          |              | 0.00              | 88,781.02  | 89,913.59                         | 1,132.57      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -525.000         | 25 Nov 16 |                   | 162.9010          |              | 0.00              | 84,438.47  | 85,517.69                         | 1,079.22      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -789.000         | 28 Nov 16 |                   | 164.1230          |              | 0.00              | 126,898.96 | 129,485.02                        | 2,586.06      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -784.000         | 28 Nov 16 |                   | 164.1330          |              | 0.00              | 126,094.78 | 128,672.13                        | 2,577.35      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                      |                  |           |                   |                   |              |                   |            |                                   |               |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -784.000         | 28 Nov 16 |                   | 164.1120          |              | 0.00              | 126,094.78 | 128,655.35                        | 2,560.57      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -771.000         | 29 Nov 16 |                   | 163.6340          |              | 0.00              | 124,003.93 | 126,153.35                        | 2,149.42      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -707.000         | 29 Nov 16 |                   | 163.6430          |              | 0.00              | 113,710.47 | 115,688.13                        | 1,977.66      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -771.000         | 29 Nov 16 |                   | 163.6370          |              | 0.00              | 124,003.92 | 126,156.28                        | 2,152.36      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -61.000          | 30 Nov 16 |                   | 162.7440          |              | 0.00              | 9,810.95   | 9,926.72                          | 115.77        |
| INTUIT COM CUSIP: 461202103                          | 2,131.000        | 26 Oct 16 | 108.3930          |                   |              | 0.00              | 231,008.28 | 231,008.28                        | 0.00          |
| INTUIT COM CUSIP: 461202103                          | 840.000          | 11 Nov 16 | 110.8150          |                   |              | 0.00              | 93,095.77  | 93,095.77                         | 0.00          |
| INTUIT COM CUSIP: 461202103                          | 1,100.000        | 14 Nov 16 | 110.9050          |                   |              | 0.00              | 122,009.58 | 122,009.58                        | 0.00          |
| INTUIT COM CUSIP: 461202103                          | 558.000          | 15 Nov 16 | 110.9900          |                   |              | 0.00              | 61,939.39  | 61,939.39                         | 0.00          |
| INTUIT COM CUSIP: 461202103                          | 1,505.000        | 16 Nov 16 | 111.0360          |                   |              | 0.00              | 167,124.23 | 167,124.23                        | 0.00          |
| ITRON INC COM STK NPV CUSIP: 465741106               | -1,264.000       | 25 Nov 16 |                   | 64.9550           |              | 0.00              | 47,887.86  | 82,076.93                         | 34,189.07     |
| JABIL CIRCUIT INC COM CUSIP: 466313103               | -2,369.000       | 25 Nov 16 |                   | 21.7140           |              | 0.00              | 37,677.98  | 51,393.14                         | 13,715.16     |
| JETBLUE AWYS CORP COM CUSIP: 477143101               | -2,318.000       | 25 Nov 16 |                   | 21.0980           |              | 0.00              | 20,598.49  | 48,859.36                         | 28,260.87     |
| JPMORGAN CHASE & CO COM CUSIP: 46625H100             | -805.000         | 11 Nov 16 |                   | 76.3380           |              | 0.00              | 44,879.64  | 61,440.85                         | 16,561.21     |
| KAR AUCTION SVCS INC COM STK CUSIP: 48238T109        | -504.000         | 25 Nov 16 |                   | 41.6180           |              | 0.00              | 10,198.48  | 20,965.13                         | 10,766.65     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID             | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>             |                  |           |                   |                   |              |                   |            |                                   |               |
| KIRBY CORP COM CUSIP: 497266106             | -510.000         | 25 Nov 16 |                   | 65.6810           |              | 0.00              | 24,898.55  | 33,486.57                         | 8,588.02      |
| KRATON CORPORATION CUSIP: 50077C106         | -41.000          | 26 Oct 16 |                   | 31.1800           |              | 0.00              | 771.41     | 1,277.53                          | 506.12        |
| KRATON CORPORATION CUSIP: 50077C106         | -2,307.000       | 25 Nov 16 |                   | 30.9410           |              | 0.00              | 43,405.93  | 71,333.42                         | 27,927.49     |
| LEUCADIA NATL CORP COM CUSIP: 527288104     | -1,897.000       | 25 Nov 16 |                   | 21.2910           |              | 0.00              | 40,901.29  | 40,350.77                         | -550.52       |
| LOUISIANA-PACIFIC CORP COM CUSIP: 546347105 | -3,534.000       | 25 Nov 16 |                   | 19.7040           |              | 0.00              | 58,382.98  | 69,563.15                         | 11,180.17     |
| LOWES COS INC COM SEDOL: 2536763            | 1,904.000        | 12 Oct 16 | 71.3110           |                   |              | 0.00              | 135,791.76 | 135,791.76                        | 0.00          |
| LOWES COS INC COM SEDOL: 2536763            | 1,906.000        | 12 Oct 16 | 71.3220           |                   |              | 0.00              | 135,954.79 | 135,954.79                        | 0.00          |
| LOWES COS INC COM SEDOL: 2536763            | 1,193.000        | 13 Oct 16 | 71.0180           |                   |              | 0.00              | 84,733.78  | 84,733.78                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763            | 1,194.000        | 13 Oct 16 | 71.0120           |                   |              | 0.00              | 84,797.77  | 84,797.77                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763            | 1,148.000        | 14 Oct 16 | 71.5390           |                   |              | 0.00              | 82,135.38  | 82,135.38                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763            | 1,152.000        | 14 Oct 16 | 71.5420           |                   |              | 0.00              | 82,425.95  | 82,425.95                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763            | 1,156.000        | 17 Oct 16 | 70.2400           |                   |              | 0.00              | 81,206.92  | 81,206.92                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763            | 1,157.000        | 17 Oct 16 | 70.2470           |                   |              | 0.00              | 81,285.15  | 81,285.15                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763            | 1,160.000        | 18 Oct 16 | 70.1010           |                   |              | 0.00              | 81,326.46  | 81,326.46                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763            | 1,169.000        | 18 Oct 16 | 70.1050           |                   |              | 0.00              | 81,962.22  | 81,962.22                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>         |                  |           |                   |                   |              |                   |            |                                   |               |
| LOWES COS INC COM SEDOL: 2536763        | 1,178.000        | 19 Oct 16 | 69.4860           |                   |              | 0.00              | 81,864.41  | 81,864.41                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763        | 1,174.000        | 19 Oct 16 | 69.4990           |                   |              | 0.00              | 81,601.34  | 81,601.34                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763        | 1,183.000        | 20 Oct 16 | 69.8390           |                   |              | 0.00              | 82,628.41  | 82,628.41                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763        | 1,178.000        | 20 Oct 16 | 69.8380           |                   |              | 0.00              | 82,278.48  | 82,278.48                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763        | 1,180.000        | 21 Oct 16 | 70.2370           |                   |              | 0.00              | 82,889.07  | 82,889.07                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763        | 1,180.000        | 21 Oct 16 | 70.2930           |                   |              | 0.00              | 82,955.53  | 82,955.53                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763        | 861.000          | 24 Oct 16 | 71.1390           |                   |              | 0.00              | 61,257.40  | 61,257.40                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763        | 869.000          | 24 Oct 16 | 71.1410           |                   |              | 0.00              | 61,828.31  | 61,828.31                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763        | 861.000          | 25 Oct 16 | 68.7430           |                   |              | 0.00              | 59,194.44  | 59,194.44                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763        | 868.000          | 25 Oct 16 | 68.7620           |                   |              | 0.00              | 59,692.36  | 59,692.36                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763        | -1,488.000       | 5 Oct 16  |                   | 72.6530           |              | 0.00              | 111,248.47 | 108,094.29                        | -3,154.18     |
| LPL FINL HLDGS INC COM CUSIP: 50212V100 | -482.000         | 25 Nov 16 |                   | 40.5430           |              | 0.00              | 13,239.03  | 19,531.99                         | 6,292.96      |
| LSI INDS INC OHIO COM CUSIP: 50216C108  | 1,212.000        | 27 Oct 16 | 8.9920            |                   |              | 0.00              | 10,935.27  | 10,935.27                         | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108  | 3,272.000        | 27 Oct 16 | 8.9490            |                   |              | 0.00              | 29,348.53  | 29,348.53                         | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108  | 848.000          | 28 Oct 16 | 8.8000            |                   |              | 0.00              | 7,479.70   | 7,479.70                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                 |                  |           |                   |                   |              |                   |            |                                   |               |
| LSI INDS INC OHIO COM CUSIP: 50216C108          | 143.000          | 28 Oct 16 | 8.7430            |                   |              | 0.00              | 1,254.65   | 1,254.65                          | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108          | 2,376.000        | 31 Oct 16 | 8.6640            |                   |              | 0.00              | 20,634.85  | 20,634.85                         | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108          | 475.000          | 1 Nov 16  | 8.5500            |                   |              | 0.00              | 4,070.75   | 4,070.75                          | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108          | 1,717.000        | 1 Nov 16  | 8.5200            |                   |              | 0.00              | 14,664.04  | 14,664.04                         | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108          | 242.000          | 2 Nov 16  | 8.3270            |                   |              | 0.00              | 2,020.10   | 2,020.10                          | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108          | 643.000          | 3 Nov 16  | 8.3960            |                   |              | 0.00              | 5,411.75   | 5,411.75                          | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108          | -2,018.000       | 25 Nov 16 |                   | 9.9700            |              | 0.00              | 20,131.11  | 20,078.66                         | -52.45        |
| MALLINCKRODT PLC COMMON STOCK CUSIP: G5785G107  | 1,263.000        | 9 Nov 16  | 63.1630           |                   |              | 0.00              | 79,786.24  | 79,786.24                         | 0.00          |
| MALLINCKRODT PLC COMMON STOCK CUSIP: G5785G107  | 141.000          | 10 Nov 16 | 65.4880           |                   |              | 0.00              | 9,235.15   | 9,235.15                          | 0.00          |
| MARINEMAX INC COM CUSIP: 567908108              | -1,613.000       | 25 Nov 16 |                   | 18.5490           |              | 0.00              | 26,237.10  | 29,888.07                         | 3,650.97      |
| MARTIN MARIETTA MATLS INC COM CUSIP: 573284106  | -182.000         | 25 Nov 16 |                   | 225.1090          |              | 0.00              | 16,913.37  | 40,965.32                         | 24,051.95     |
| MASTEC INC COM CUSIP: 576323109                 | -3,404.000       | 25 Nov 16 |                   | 36.9450           |              | 0.00              | 61,555.07  | 125,690.97                        | 64,135.90     |
| MASTERCARD INC CL A SEDOL: B121557              | -771.000         | 5 Oct 16  |                   | 102.2200          |              | 0.00              | 70,282.69  | 78,804.81                         | 8,522.12      |
| MAXIM INTEGRATED PRODS INC COM CUSIP: 57772K101 | -1,027.000       | 25 Nov 16 |                   | 40.0480           |              | 0.00              | 27,176.58  | 41,108.37                         | 13,931.79     |
| MC DONALDS CORP COM SEDOL: 2550707              | 3,243.000        | 5 Oct 16  | 113.7910          |                   |              | 0.00              | 369,048.53 | 369,048.53                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>    |                  |           |                   |                   |              |                   |            |                                   |               |
| MC DONALDS CORP COM SEDOL: 2550707 | 2,800.000        | 5 Oct 16  | 113.7890          |                   |              | 0.00              | 318,631.88 | 318,631.88                        | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 723.000          | 6 Oct 16  | 113.7960          |                   |              | 0.00              | 82,280.42  | 82,280.42                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 629.000          | 6 Oct 16  | 113.7930          |                   |              | 0.00              | 71,580.71  | 71,580.71                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 666.000          | 7 Oct 16  | 113.5830          |                   |              | 0.00              | 75,651.48  | 75,651.48                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 684.000          | 7 Oct 16  | 113.6050          |                   |              | 0.00              | 77,711.36  | 77,711.36                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 679.000          | 10 Oct 16 | 114.6950          |                   |              | 0.00              | 77,883.40  | 77,883.40                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 641.000          | 10 Oct 16 | 114.7040          |                   |              | 0.00              | 73,530.68  | 73,530.68                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 619.000          | 11 Oct 16 | 114.0570          |                   |              | 0.00              | 70,605.92  | 70,605.92                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 628.000          | 11 Oct 16 | 114.0330          |                   |              | 0.00              | 71,617.50  | 71,617.50                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 509.000          | 12 Oct 16 | 114.6010          |                   |              | 0.00              | 58,335.88  | 58,335.88                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 506.000          | 12 Oct 16 | 114.6260          |                   |              | 0.00              | 58,004.81  | 58,004.81                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 519.000          | 13 Oct 16 | 115.0880          |                   |              | 0.00              | 59,734.67  | 59,734.67                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 520.000          | 13 Oct 16 | 115.1060          |                   |              | 0.00              | 59,859.12  | 59,859.12                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 498.000          | 14 Oct 16 | 114.5120          |                   |              | 0.00              | 57,031.16  | 57,031.16                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707 | 494.000          | 14 Oct 16 | 114.5090          |                   |              | 0.00              | 56,571.21  | 56,571.21                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID             | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>             |                  |           |                   |                   |              |                   |            |                                   |               |
| MERITOR INC COM CUSIP: 59001K100            | -2,919.000       | 25 Nov 16 |                   | 12.8790           |              | 0.00              | 33,286.41  | 37,535.18                         | 4,248.77      |
| MICROSOFT CORP COM SEDOL: 2588173           | -2,345.000       | 5 Oct 16  |                   | 57.7170           |              | 0.00              | 101,127.23 | 135,325.82                        | 34,198.59     |
| MICROSOFT CORP COM CUSIP: 594918104         | -893.000         | 26 Oct 16 |                   | 60.9160           |              | 0.00              | 42,752.18  | 54,388.14                         | 11,635.96     |
| MODINE MFG CO COM STK CUSIP: 607828100      | -1,366.000       | 25 Nov 16 |                   | 12.3750           |              | 0.00              | 12,811.02  | 16,876.56                         | 4,065.54      |
| MONOLITHIC PWR SYS INC COM CUSIP: 609839105 | -999.000         | 25 Nov 16 |                   | 83.9090           |              | 0.00              | 24,559.37  | 83,803.98                         | 59,244.61     |
| MONSANTO CO NEW COM CUSIP: 61166W101        | -1,042.000       | 13 Oct 16 |                   | 102.3250          |              | 0.00              | 107,363.98 | 106,594.58                        | -769.40       |
| MONSANTO CO NEW COM CUSIP: 61166W101        | -853.000         | 13 Oct 16 |                   | 102.3210          |              | 0.00              | 87,890.09  | 87,248.47                         | -641.62       |
| MONSANTO CO NEW COM CUSIP: 61166W101        | -532.000         | 13 Oct 16 |                   | 102.1060          |              | 0.00              | 54,815.39  | 54,308.62                         | -506.77       |
| MONSANTO CO NEW COM CUSIP: 61166W101        | -752.000         | 14 Oct 16 |                   | 101.9650          |              | 0.00              | 77,483.41  | 76,657.80                         | -825.61       |
| MONSANTO CO NEW COM CUSIP: 61166W101        | -639.000         | 14 Oct 16 |                   | 101.9550          |              | 0.00              | 65,840.29  | 65,125.76                         | -714.53       |
| MONSANTO CO NEW COM CUSIP: 61166W101        | -457.000         | 14 Oct 16 |                   | 101.7840          |              | 0.00              | 47,087.66  | 46,505.13                         | -582.53       |
| MONSANTO CO NEW COM CUSIP: 61166W101        | -555.000         | 2 Nov 16  |                   | 100.0340          |              | 0.00              | 57,185.23  | 55,504.27                         | -1,680.96     |
| MONSANTO CO NEW COM CUSIP: 61166W101        | -272.000         | 3 Nov 16  |                   | 98.8770           |              | 0.00              | 28,025.91  | 26,888.68                         | -1,137.23     |
| MONSANTO CO NEW COM CUSIP: 61166W101        | -1,307.000       | 3 Nov 16  |                   | 99.0460           |              | 0.00              | 134,668.64 | 129,404.67                        | -5,263.97     |
| MONSANTO CO NEW COM CUSIP: 61166W101        | -462.000         | 3 Nov 16  |                   | 98.9540           |              | 0.00              | 47,602.84  | 45,706.92                         | -1,895.92     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>      |                  |           |                   |                   |              |                   |            |                                   |               |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -773.000         | 4 Nov 16  |                   | 98.6680           |              | 0.00              | 79,647.18  | 76,242.02                         | -3,405.16     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -544.000         | 4 Nov 16  |                   | 98.8080           |              | 0.00              | 56,051.83  | 53,736.88                         | -2,314.95     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -110.000         | 7 Nov 16  |                   | 99.0050           |              | 0.00              | 11,334.01  | 10,888.11                         | -445.90       |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -1,173.000       | 7 Nov 16  |                   | 99.1020           |              | 0.00              | 120,861.76 | 116,204.10                        | -4,657.66     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -748.000         | 8 Nov 16  |                   | 99.2410           |              | 0.00              | 77,071.27  | 74,212.62                         | -2,858.65     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -186.000         | 8 Nov 16  |                   | 98.9350           |              | 0.00              | 19,164.78  | 18,397.78                         | -767.00       |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -755.000         | 8 Nov 16  |                   | 99.2580           |              | 0.00              | 77,792.52  | 74,919.27                         | -2,873.25     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -844.000         | 9 Nov 16  |                   | 98.6580           |              | 0.00              | 86,962.76  | 83,244.77                         | -3,717.99     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -1,077.000       | 9 Nov 16  |                   | 99.0080           |              | 0.00              | 110,970.26 | 106,602.46                        | -4,367.80     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -702.000         | 9 Nov 16  |                   | 98.8790           |              | 0.00              | 72,331.59  | 69,397.57                         | -2,934.02     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -1,516.000       | 10 Nov 16 |                   | 98.3410           |              | 0.00              | 156,203.26 | 149,029.85                        | -7,173.41     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -399.000         | 10 Nov 16 |                   | 98.3910           |              | 0.00              | 41,111.54  | 39,247.33                         | -1,864.21     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -445.000         | 11 Nov 16 |                   | 97.4720           |              | 0.00              | 45,851.22  | 43,365.32                         | -2,485.90     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -1,112.000       | 11 Nov 16 |                   | 97.6870           |              | 0.00              | 114,576.53 | 108,587.54                        | -5,988.99     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -404.000         | 11 Nov 16 |                   | 97.6860           |              | 0.00              | 41,626.73  | 39,454.54                         | -2,172.19     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                |                  |           |                   |                   |              |                   |              |                                   |               |
| MONSANTO CO NEW COM CUSIP: 61166W101           | -809.000         | 14 Nov 16 |                   | 98.1630           |              | 0.00              | 83,356.49    | 79,384.37                         | -3,972.12     |
| MONSANTO CO NEW COM CUSIP: 61166W101           | -303.000         | 14 Nov 16 |                   | 98.2230           |              | 0.00              | 31,220.04    | 29,753.52                         | -1,466.52     |
| MONSANTO CO NEW COM CUSIP: 61166W101           | -1,409.000       | 15 Nov 16 |                   | 98.4890           |              | 0.00              | 145,178.36   | 138,719.78                        | -6,458.58     |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 201.000          | 4 Nov 16  | 133.3250          |                   |              | 0.00              | 26,802.35    | 26,802.35                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 8,103.000        | 4 Nov 16  | 132.5370          |                   |              | 0.00              | 1,074,238.21 | 1,074,238.21                      | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 468.000          | 9 Nov 16  | 132.8960          |                   |              | 0.00              | 62,204.78    | 62,204.78                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 828.000          | 9 Nov 16  | 132.9420          |                   |              | 0.00              | 110,105.45   | 110,105.45                        | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 411.000          | 21 Nov 16 | 43.5150           |                   |              | 0.00              | 17,892.89    | 17,892.89                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 5,961.000        | 21 Nov 16 | 42.4450           |                   |              | 0.00              | 253,224.48   | 253,224.48                        | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 828.000          | 22 Nov 16 | 45.4050           |                   |              | 0.00              | 37,611.90    | 37,611.90                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 2,483.000        | 22 Nov 16 | 45.2880           |                   |              | 0.00              | 112,538.75   | 112,538.75                        | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 2,160.000        | 23 Nov 16 | 44.9480           |                   |              | 0.00              | 97,163.93    | 97,163.93                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 839.000          | 25 Nov 16 | 44.8880           |                   |              | 0.00              | 37,690.49    | 37,690.49                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 1,719.000        | 28 Nov 16 | 45.1560           |                   |              | 0.00              | 77,684.54    | 77,684.54                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 287.000          | 29 Nov 16 | 45.2840           |                   |              | 0.00              | 13,002.48    | 13,002.48                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                 |                  |           |                   |                   |              |                   |           |                                   |               |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109  | 612.000          | 29 Nov 16 | 45.3310           |                   |              | 0.00              | 27,764.30 | 27,764.30                         | 0.00          |
| MRC GLOBAL INC COM CUSIP: 55345K103             | -1,541.000       | 25 Nov 16 |                   | 19.4320           |              | 0.00              | 30,571.16 | 29,914.46                         | -656.70       |
| MURPHY OIL CORP COM CUSIP: 626717102            | -2,542.000       | 16 Nov 16 |                   | 30.7740           |              | 0.00              | 68,540.68 | 78,200.38                         | 9,659.70      |
| MURPHY OIL CORP COM CUSIP: 626717102            | -2,365.000       | 18 Nov 16 |                   | 30.9220           |              | 0.00              | 63,768.18 | 73,109.53                         | 9,341.35      |
| MURPHY OIL CORP COM CUSIP: 626717102            | -1,297.000       | 21 Nov 16 |                   | 31.8070           |              | 0.00              | 34,971.38 | 41,241.76                         | 6,270.38      |
| MYRIAD GENETICS INC COM CUSIP: 62855J104        | -1,576.000       | 25 Nov 16 |                   | 17.2900           |              | 0.00              | 40,338.73 | 27,217.08                         | -13,121.65    |
| N V R INC COM CUSIP: 62944T105                  | -43.000          | 28 Oct 16 |                   | 1,519.6930        |              | 0.00              | 59,831.60 | 65,344.94                         | 5,513.34      |
| N V R INC COM CUSIP: 62944T105                  | -28.000          | 30 Nov 16 |                   | 1,600.5500        |              | 0.00              | 38,960.11 | 44,814.18                         | 5,854.07      |
| NATIONAL OILWELL VARCO COM STK CUSIP: 637071101 | -1,724.000       | 26 Oct 16 |                   | 36.0860           |              | 0.00              | 81,269.25 | 62,194.18                         | -19,075.07    |
| NORTHROP GRUMMAN CORP COM CUSIP: 666807102      | -115.000         | 11 Nov 16 |                   | 246.2530          |              | 0.00              | 11,414.82 | 28,317.13                         | 16,902.31     |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100  | 1,886.000        | 19 Oct 16 | 13.8550           |                   |              | 0.00              | 26,169.95 | 26,169.95                         | 0.00          |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100  | 59.000           | 19 Oct 16 | 13.8480           |                   |              | 0.00              | 818.84    | 818.84                            | 0.00          |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100  | 1,810.000        | 20 Oct 16 | 13.8370           |                   |              | 0.00              | 25,082.62 | 25,082.62                         | 0.00          |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100  | 265.000          | 24 Oct 16 | 13.7950           |                   |              | 0.00              | 3,663.63  | 3,663.63                          | 0.00          |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100  | 477.000          | 24 Oct 16 | 13.7950           |                   |              | 0.00              | 6,589.85  | 6,589.85                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                |                  |           |                   |                   |              |                   |            |                                   |               |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100 | 1,525.000        | 25 Oct 16 | 13.7150           |                   |              | 0.00              | 20,946.49  | 20,946.49                         | 0.00          |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100 | -2,218.000       | 25 Nov 16 |                   | 16.9040           |              | 0.00              | 32,663.07  | 37,449.44                         | 4,786.37      |
| OCEANEERING INTL INC COM CUSIP: 675232102      | -3,571.000       | 4 Nov 16  |                   | 23.9850           |              | 0.00              | 125,660.62 | 85,615.00                         | -40,045.62    |
| OCEANEERING INTL INC COM CUSIP: 675232102      | -2,953.000       | 16 Nov 16 |                   | 25.2640           |              | 0.00              | 103,913.70 | 74,573.43                         | -29,340.27    |
| ON SEMICONDUCTOR CORP COM CUSIP: 682189105     | -2,472.000       | 25 Nov 16 |                   | 12.3360           |              | 0.00              | 18,454.62  | 30,444.73                         | 11,990.11     |
| ORACLE CORP COM SEDOL: 2661568                 | -2,678.000       | 5 Oct 16  |                   | 39.1560           |              | 0.00              | 108,612.82 | 104,838.73                        | -3,774.09     |
| OWENS CORNING NEW COM STK CUSIP: 690742101     | 3,018.000        | 28 Oct 16 | 48.3470           |                   |              | 0.00              | 145,941.43 | 145,941.43                        | 0.00          |
| OWENS CORNING NEW COM STK CUSIP: 690742101     | 2,862.000        | 2 Nov 16  | 47.3160           |                   |              | 0.00              | 135,447.01 | 135,447.01                        | 0.00          |
| PACWEST BANCORP DEL COM CUSIP: 695263103       | -807.000         | 19 Oct 16 |                   | 41.8690           |              | 0.00              | 35,887.29  | 33,771.65                         | -2,115.64     |
| PACWEST BANCORP DEL COM CUSIP: 695263103       | -1,429.000       | 25 Nov 16 |                   | 51.8160           |              | 0.00              | 63,547.63  | 74,015.58                         | 10,467.95     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8            | -2,714.000       | 5 Oct 16  |                   | 40.6230           |              | 0.00              | 94,819.62  | 110,230.22                        | 15,410.60     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8            | -1,690.000       | 24 Oct 16 |                   | 43.7740           |              | 0.00              | 59,043.90  | 73,964.77                         | 14,920.87     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8            | -1,697.000       | 24 Oct 16 |                   | 43.7540           |              | 0.00              | 59,288.46  | 74,236.70                         | 14,948.24     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8            | -1,697.000       | 24 Oct 16 |                   | 43.7590           |              | 0.00              | 59,288.46  | 74,245.01                         | 14,956.55     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8            | -1,781.000       | 25 Oct 16 |                   | 43.3400           |              | 0.00              | 62,223.19  | 77,174.74                         | 14,951.55     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                                   |                  |           |                   |                   |              |                   |           |                                   |               |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                               | -1,823.000       | 25 Oct 16 |                   | 43.3550           |              | 0.00              | 63,690.55 | 79,022.04                         | 15,331.49     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                               | -1,823.000       | 25 Oct 16 |                   | 43.3190           |              | 0.00              | 63,690.55 | 78,955.14                         | 15,264.59     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                               | -1,807.000       | 26 Oct 16 |                   | 42.6590           |              | 0.00              | 63,131.56 | 77,071.05                         | 13,939.49     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                               | -1,806.000       | 26 Oct 16 |                   | 42.6770           |              | 0.00              | 63,096.62 | 77,060.70                         | 13,964.08     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                               | -1,806.000       | 26 Oct 16 |                   | 42.6560           |              | 0.00              | 63,096.62 | 77,021.69                         | 13,925.07     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                               | -1,846.000       | 27 Oct 16 |                   | 41.9470           |              | 0.00              | 64,494.11 | 77,419.55                         | 12,925.44     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                               | -1,856.000       | 27 Oct 16 |                   | 41.9440           |              | 0.00              | 64,843.48 | 77,833.74                         | 12,990.26     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                               | -1,846.000       | 27 Oct 16 |                   | 41.9550           |              | 0.00              | 64,494.11 | 77,434.31                         | 12,940.20     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                               | -1,799.000       | 28 Oct 16 |                   | 41.5700           |              | 0.00              | 62,852.06 | 74,770.02                         | 11,917.96     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                               | -1,799.000       | 28 Oct 16 |                   | 41.5770           |              | 0.00              | 62,852.06 | 74,781.89                         | 11,929.83     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                               | -1,799.000       | 28 Oct 16 |                   | 41.5860           |              | 0.00              | 62,852.06 | 74,798.26                         | 11,946.20     |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT)<br>CUSIP: 733174700 | -1,360.000       | 25 Nov 16 |                   | 41.6140           |              | 0.00              | 26,285.50 | 56,567.28                         | 30,281.78     |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103                           | -290.000         | 14 Nov 16 |                   | 23.5150           |              | 0.00              | 5,521.15  | 6,816.30                          | 1,295.15      |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103                           | -72.000          | 14 Nov 16 |                   | 23.6450           |              | 0.00              | 1,370.77  | 1,700.96                          | 330.19        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103                           | -388.000         | 14 Nov 16 |                   | 23.6480           |              | 0.00              | 7,386.91  | 9,167.53                          | 1,780.62      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>         |                  |           |                   |                   |              |                   |           |                                   |               |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -36.000          | 15 Nov 16 |                   | 23.5500           |              | 0.00              | 685.38    | 847.06                            | 161.68        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -367.000         | 15 Nov 16 |                   | 23.7210           |              | 0.00              | 6,987.11  | 8,694.70                          | 1,707.59      |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -1,560.000       | 16 Nov 16 |                   | 23.7340           |              | 0.00              | 29,699.96 | 36,978.21                         | 7,278.25      |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -435.000         | 17 Nov 16 |                   | 23.7470           |              | 0.00              | 8,281.72  | 10,321.23                         | 2,039.51      |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -97.000          | 17 Nov 16 |                   | 23.9610           |              | 0.00              | 1,846.73  | 2,321.27                          | 474.54        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -145.000         | 18 Nov 16 |                   | 23.1130           |              | 0.00              | 2,760.57  | 3,348.42                          | 587.85        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -181.000         | 18 Nov 16 |                   | 23.0310           |              | 0.00              | 3,445.96  | 4,163.19                          | 717.23        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -253.000         | 21 Nov 16 |                   | 23.0070           |              | 0.00              | 4,816.72  | 5,813.28                          | 996.56        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -181.000         | 22 Nov 16 |                   | 23.0800           |              | 0.00              | 3,445.96  | 4,171.97                          | 726.01        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -19.000          | 23 Nov 16 |                   | 23.4820           |              | 0.00              | 361.73    | 445.59                            | 83.86         |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -219.000         | 23 Nov 16 |                   | 23.4910           |              | 0.00              | 4,169.42  | 5,140.07                          | 970.65        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -67.000          | 25 Nov 16 |                   | 23.7100           |              | 0.00              | 1,275.58  | 1,587.19                          | 311.61        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -115.000         | 28 Nov 16 |                   | 23.2600           |              | 0.00              | 2,189.42  | 2,672.59                          | 483.17        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -50.000          | 29 Nov 16 |                   | 23.0870           |              | 0.00              | 951.92    | 1,152.84                          | 200.92        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -149.000         | 30 Nov 16 |                   | 23.1470           |              | 0.00              | 2,836.73  | 3,444.46                          | 607.73        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                         |                  |           |                   |                   |              |                   |            |                                   |               |
| QORVO INC COM CUSIP: 74736K101                          | -1,652.000       | 25 Nov 16 |                   | 54.2680           |              | 0.00              | 104,050.97 | 89,615.90                         | -14,435.07    |
| QUALCOMM INC COM SEDOL: 2714923                         | -959.000         | 5 Oct 16  |                   | 66.9930           |              | 0.00              | 64,394.63  | 64,238.45                         | -156.18       |
| QUANTA SVCS INC COM CUSIP: 74762E102                    | 3,629.000        | 28 Oct 16 | 28.2870           |                   |              | 0.00              | 102,689.81 | 102,689.81                        | 0.00          |
| QUEST DIAGNOSTICS INC COM CUSIP: 74834L100              | -793.000         | 30 Nov 16 |                   | 88.0730           |              | 0.00              | 59,117.04  | 69,833.22                         | 10,716.18     |
| QUICKLOGIC CORP CDT-COM STK CUSIP: 74837P108            | -9,201.000       | 25 Nov 16 |                   | 0.9370            |              | 0.00              | 32,075.98  | 8,440.81                          | -23,635.17    |
| RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109         | -671.000         | 25 Nov 16 |                   | 72.4780           |              | 0.00              | 13,490.86  | 48,618.72                         | 35,127.86     |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604 | 10.000           | 26 Oct 16 | 108.0100          |                   |              | 0.00              | 1,080.15   | 1,080.15                          | 0.00          |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604 | 970.000          | 26 Oct 16 | 108.0530          |                   |              | 0.00              | 104,821.79 | 104,821.79                        | 0.00          |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604 | 853.000          | 9 Nov 16  | 111.5770          |                   |              | 0.00              | 95,183.12  | 95,183.12                         | 0.00          |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604 | 1,607.000        | 11 Nov 16 | 115.8490          |                   |              | 0.00              | 186,177.38 | 186,177.38                        | 0.00          |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604 | 212.000          | 14 Nov 16 | 117.8410          |                   |              | 0.00              | 24,983.54  | 24,983.54                         | 0.00          |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604 | 71.000           | 15 Nov 16 | 118.6430          |                   |              | 0.00              | 8,424.05   | 8,424.05                          | 0.00          |
| RELIANCE STL & ALUM CO COM CUSIP: 759509102             | -1,036.000       | 26 Oct 16 |                   | 68.5060           |              | 0.00              | 74,023.80  | 70,960.62                         | -3,063.18     |
| RELIANCE STL & ALUM CO COM CUSIP: 759509102             | -1,053.000       | 28 Oct 16 |                   | 66.7930           |              | 0.00              | 75,238.47  | 70,320.96                         | -4,917.51     |
| ROGERS CORP COM CUSIP: 775133101                        | -846.000         | 25 Nov 16 |                   | 73.4560           |              | 0.00              | 31,126.20  | 62,125.92                         | 30,999.72     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>               |                  |           |                   |                   |              |                   |            |                                   |               |
| S.W. AIRL CO COM CUSIP: 844741108             | -9,443.000       | 28 Oct 16 |                   | 39.1430           |              | 0.00              | 197,102.39 | 369,524.86                        | 172,422.47    |
| S.W. AIRL CO COM CUSIP: 844741108             | -3,363.000       | 2 Nov 16  |                   | 39.6040           |              | 0.00              | 70,195.42  | 133,151.72                        | 62,956.30     |
| S.W. AIRL CO COM CUSIP: 844741108             | -4,293.000       | 4 Nov 16  |                   | 39.6050           |              | 0.00              | 89,607.17  | 169,980.20                        | 80,373.03     |
| SALESFORCE COM INC COM STK CUSIP: 79466L302   | -1,659.000       | 13 Oct 16 |                   | 70.7840           |              | 0.00              | 35,760.55  | 117,387.11                        | 81,626.56     |
| SALESFORCE COM INC COM STK CUSIP: 79466L302   | -1,659.000       | 13 Oct 16 |                   | 70.8670           |              | 0.00              | 35,760.55  | 117,508.04                        | 81,747.49     |
| SALESFORCE COM INC COM STK CUSIP: 79466L302   | -1,919.000       | 14 Oct 16 |                   | 72.6660           |              | 0.00              | 41,364.97  | 139,395.23                        | 98,030.26     |
| SALESFORCE COM INC COM STK CUSIP: 79466L302   | -799.000         | 14 Oct 16 |                   | 74.0740           |              | 0.00              | 17,222.83  | 59,168.57                         | 41,945.74     |
| SALESFORCE COM INC COM STK CUSIP: 79466L302   | -1,659.000       | 14 Oct 16 |                   | 71.8880           |              | 0.00              | 35,760.55  | 119,202.68                        | 83,442.13     |
| SALESFORCE COM INC COM STK CUSIP: 79466L302   | -955.000         | 14 Oct 16 |                   | 73.1500           |              | 0.00              | 20,585.49  | 69,837.62                         | 49,252.13     |
| SANGAMO THERAPEUTICS INC COM CUSIP: 800677106 | -1,077.000       | 25 Nov 16 |                   | 3.5070            |              | 0.00              | 13,214.70  | 3,755.95                          | -9,458.75     |
| SEACHANGE INTL INC COM CUSIP: 811699107       | -2,935.000       | 25 Nov 16 |                   | 2.6850            |              | 0.00              | 19,167.60  | 7,823.65                          | -11,343.95    |
| SEACHANGE INTL INC COM CUSIP: 811699107       | -4,936.000       | 30 Nov 16 |                   | 2.6160            |              | 0.00              | 32,235.52  | 12,862.93                         | -19,372.59    |
| SEACHANGE INTL INC COM CUSIP: 811699107       | -64.000          | 30 Nov 16 |                   | 2.6140            |              | 0.00              | 417.96     | 166.66                            | -251.30       |
| SEMTECH CORP COM CUSIP: 816850101             | -613.000         | 25 Nov 16 |                   | 28.1170           |              | 0.00              | 13,562.10  | 17,223.45                         | 3,661.35      |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102  | 1,011.000        | 20 Oct 16 | 78.7440           |                   |              | 0.00              | 79,645.68  | 79,645.68                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>              |                  |           |                   |                   |              |                   |            |                                   |               |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 857.000          | 21 Oct 16 | 79.7340           |                   |              | 0.00              | 68,362.72  | 68,362.72                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 1,173.000        | 24 Oct 16 | 80.9950           |                   |              | 0.00              | 95,031.30  | 95,031.30                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 702.000          | 24 Oct 16 | 80.9770           |                   |              | 0.00              | 56,871.06  | 56,871.06                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 697.000          | 25 Oct 16 | 80.0230           |                   |              | 0.00              | 55,790.04  | 55,790.04                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 1,182.000        | 25 Oct 16 | 79.8870           |                   |              | 0.00              | 94,468.87  | 94,468.87                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 1,104.000        | 26 Oct 16 | 79.1390           |                   |              | 0.00              | 87,408.32  | 87,408.32                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 1,344.000        | 26 Oct 16 | 79.0870           |                   |              | 0.00              | 106,320.88 | 106,320.88                        | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 1,726.000        | 27 Oct 16 | 88.0630           |                   |              | 0.00              | 152,058.36 | 152,058.36                        | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 1,179.000        | 27 Oct 16 | 88.5670           |                   |              | 0.00              | 104,444.19 | 104,444.19                        | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 2,268.000        | 21 Nov 16 | 86.2000           |                   |              | 0.00              | 195,547.41 | 195,547.41                        | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 583.000          | 22 Nov 16 | 86.0010           |                   |              | 0.00              | 50,159.17  | 50,159.17                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 648.000          | 22 Nov 16 | 86.2490           |                   |              | 0.00              | 55,902.51  | 55,902.51                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 642.000          | 23 Nov 16 | 86.9190           |                   |              | 0.00              | 55,824.72  | 55,824.72                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 414.000          | 25 Nov 16 | 87.8850           |                   |              | 0.00              | 36,399.25  | 36,399.25                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 345.000          | 28 Nov 16 | 86.7730           |                   |              | 0.00              | 29,948.90  | 29,948.90                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                    |                  |           |                   |                   |              |                   |            |                                   |               |
| SIGNATURE BK NY N Y COM CUSIP: 82669G104           | 490.000          | 20 Oct 16 | 114.4220          |                   |              | 0.00              | 56,076.97  | 56,076.97                         | 0.00          |
| SIGNATURE BK NY N Y COM CUSIP: 82669G104           | 428.000          | 21 Oct 16 | 114.7250          |                   |              | 0.00              | 49,115.48  | 49,115.48                         | 0.00          |
| SIGNATURE BK NY N Y COM CUSIP: 82669G104           | -214.000         | 25 Nov 16 |                   | 149.8830          |              | 0.00              | 27,121.19  | 32,070.15                         | 4,948.96      |
| SILICON LABORATORIES INC COM CUSIP: 826919102      | -300.000         | 25 Nov 16 |                   | 67.3580           |              | 0.00              | 10,224.94  | 20,200.98                         | 9,976.04      |
| SILVER SPRING NETWORKS INC COM CUSIP: 82817Q103    | -1,897.000       | 25 Nov 16 |                   | 14.6370           |              | 0.00              | 16,566.53  | 27,729.55                         | 11,163.02     |
| SILVER SPRING NETWORKS INC COM CUSIP: 82817Q103    | -268.000         | 30 Nov 16 |                   | 14.0700           |              | 0.00              | 2,340.45   | 3,765.31                          | 1,424.86      |
| SILVER SPRING NETWORKS INC COM CUSIP: 82817Q103    | -239.000         | 30 Nov 16 |                   | 14.0650           |              | 0.00              | 2,087.19   | 3,356.68                          | 1,269.49      |
| SKYWORKS SOLUTIONS INC COM CUSIP: 83088M102        | -1,025.000       | 25 Nov 16 |                   | 77.2550           |              | 0.00              | 19,486.53  | 79,164.15                         | 59,677.62     |
| SOUTHWESTERN ENERGY CO COM CUSIP: 845467109        | 11,529.000       | 4 Nov 16  | 9.5140            |                   |              | 0.00              | 109,806.81 | 109,806.81                        | 0.00          |
| SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP: 848574109 | 1,094.000        | 9 Nov 16  | 54.5090           |                   |              | 0.00              | 59,642.70  | 59,642.70                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104    | 169.000          | 20 Oct 16 | 58.2700           |                   |              | 0.00              | 9,851.01   | 9,851.01                          | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104    | 758.000          | 20 Oct 16 | 58.5560           |                   |              | 0.00              | 44,412.21  | 44,412.21                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104    | 975.000          | 21 Oct 16 | 58.7850           |                   |              | 0.00              | 57,349.70  | 57,349.70                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104    | 386.000          | 24 Oct 16 | 59.6810           |                   |              | 0.00              | 23,050.72  | 23,050.72                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104    | 129.000          | 24 Oct 16 | 59.8450           |                   |              | 0.00              | 7,722.59   | 7,722.59                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                   |                  |           |                   |                   |              |                   |           |                                   |               |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104   | 693.000          | 25 Oct 16 | 59.1860           |                   |              | 0.00              | 41,040.44 | 41,040.44                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104   | 292.000          | 25 Oct 16 | 59.8480           |                   |              | 0.00              | 17,481.69 | 17,481.69                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104   | 433.000          | 26 Oct 16 | 59.1880           |                   |              | 0.00              | 25,637.32 | 25,637.32                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104   | 660.000          | 26 Oct 16 | 59.0420           |                   |              | 0.00              | 38,991.22 | 38,991.22                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104   | 931.000          | 27 Oct 16 | 60.0470           |                   |              | 0.00              | 55,936.91 | 55,936.91                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104   | 594.000          | 27 Oct 16 | 60.3210           |                   |              | 0.00              | 35,842.55 | 35,842.55                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104   | 95.000           | 28 Oct 16 | 61.1600           |                   |              | 0.00              | 5,812.10  | 5,812.10                          | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104   | 730.000          | 28 Oct 16 | 61.0640           |                   |              | 0.00              | 44,602.85 | 44,602.85                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104   | 116.000          | 31 Oct 16 | 61.2500           |                   |              | 0.00              | 7,107.32  | 7,107.32                          | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104   | 664.000          | 31 Oct 16 | 60.6720           |                   |              | 0.00              | 40,309.58 | 40,309.58                         | 0.00          |
| STEEL DYNAMICS INC COM CUSIP: 858119100           | -855.000         | 19 Oct 16 |                   | 25.2220           |              | 0.00              | 22,430.92 | 21,556.89                         | -874.03       |
| STEEL DYNAMICS INC COM CUSIP: 858119100           | -511.000         | 25 Nov 16 |                   | 35.7130           |              | 0.00              | 8,909.37  | 18,239.03                         | 9,329.66      |
| STERIS PLC NEW STERIS LTD COMSTK CUSIP: G84720104 | 845.000          | 19 Oct 16 | 69.0350           |                   |              | 0.00              | 58,351.48 | 58,351.48                         | 0.00          |
| STERIS PLC NEW STERIS LTD COMSTK CUSIP: G84720104 | 917.000          | 19 Oct 16 | 68.9910           |                   |              | 0.00              | 63,283.91 | 63,283.91                         | 0.00          |
| STERIS PLC NEW STERIS LTD COMSTK CUSIP: G84720104 | -483.000         | 25 Nov 16 |                   | 67.2080           |              | 0.00              | 34,397.72 | 32,451.09                         | -1,946.63     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                    |                  |           |                   |                   |              |                   |            |                                   |               |
| SUN TR BANKS INC COM CUSIP: 867914103              | -791.000         | 21 Oct 16 |                   | 46.3990           |              | 0.00              | 32,520.12  | 36,692.90                         | 4,172.78      |
| SUN TR BANKS INC COM CUSIP: 867914103              | -1,135.000       | 11 Nov 16 |                   | 49.4810           |              | 0.00              | 46,662.88  | 56,148.70                         | 9,485.82      |
| SUN TR BANKS INC COM CUSIP: 867914103              | -663.000         | 16 Nov 16 |                   | 52.2440           |              | 0.00              | 27,257.70  | 34,630.38                         | 7,372.68      |
| SWIFT TRANSN CO CL A CL A COM STK CUSIP: 87074U101 | -1,413.000       | 25 Nov 16 |                   | 25.3810           |              | 0.00              | 29,050.90  | 35,835.43                         | 6,784.53      |
| SYMANTEC CORP COM CUSIP: 871503108                 | -525.000         | 2 Nov 16  |                   | 25.1440           |              | 0.00              | 12,176.99  | 13,195.06                         | 1,018.07      |
| SYMANTEC CORP COM CUSIP: 871503108                 | -896.000         | 4 Nov 16  |                   | 23.4000           |              | 0.00              | 20,782.06  | 20,954.74                         | 172.68        |
| SYMANTEC CORP COM CUSIP: 871503108                 | -8,891.000       | 11 Nov 16 |                   | 24.9980           |              | 0.00              | 206,220.20 | 222,148.34                        | 15,928.14     |
| SYMANTEC CORP COM CUSIP: 871503108                 | -8,315.000       | 14 Nov 16 |                   | 24.8150           |              | 0.00              | 192,860.30 | 206,230.78                        | 13,370.48     |
| SYMANTEC CORP COM CUSIP: 871503108                 | -255.000         | 14 Nov 16 |                   | 24.8950           |              | 0.00              | 5,914.54   | 6,345.54                          | 431.00        |
| SYMANTEC CORP COM CUSIP: 871503108                 | -4,589.000       | 15 Nov 16 |                   | 24.3850           |              | 0.00              | 106,438.48 | 111,844.80                        | 5,406.32      |
| SYMANTEC CORP COM CUSIP: 871503108                 | -7,757.000       | 16 Nov 16 |                   | 24.0840           |              | 0.00              | 179,917.90 | 186,737.94                        | 6,820.04      |
| SYMANTEC CORP COM CUSIP: 871503108                 | -1,835.000       | 18 Nov 16 |                   | 23.7000           |              | 0.00              | 42,561.47  | 43,472.21                         | 910.74        |
| SYMANTEC CORP COM CUSIP: 871503108                 | -1,501.000       | 21 Nov 16 |                   | 24.5050           |              | 0.00              | 34,814.59  | 36,767.99                         | 1,953.40      |
| SYMANTEC CORP COM CUSIP: 871503108                 | -2,856.000       | 23 Nov 16 |                   | 25.0300           |              | 0.00              | 66,242.82  | 71,455.56                         | 5,212.74      |
| SYMANTEC CORP COM CUSIP: 871503108                 | -2,842.000       | 23 Nov 16 |                   | 24.8510           |              | 0.00              | 65,918.10  | 70,600.27                         | 4,682.17      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                            |                  |           |                   |                   |              |                   |            |                                   |               |
| SYMANTEC CORP COM CUSIP: 871503108                         | -1,852.000       | 25 Nov 16 |                   | 24.8410           |              | 0.00              | 42,955.77  | 45,988.78                         | 3,033.01      |
| SYMANTEC CORP COM CUSIP: 871503108                         | -857.000         | 25 Nov 16 |                   | 24.7650           |              | 0.00              | 19,877.48  | 21,214.57                         | 1,337.09      |
| SYMANTEC CORP COM CUSIP: 871503108                         | -2,875.000       | 28 Nov 16 |                   | 24.3950           |              | 0.00              | 66,683.51  | 70,109.08                         | 3,425.57      |
| SYMANTEC CORP COM CUSIP: 871503108                         | -3,811.000       | 29 Nov 16 |                   | 24.3700           |              | 0.00              | 88,393.34  | 92,838.50                         | 4,445.16      |
| SYNAPTICS INC COM CUSIP: 87157D109                         | -955.000         | 26 Oct 16 |                   | 67.6120           |              | 0.00              | 34,957.26  | 64,530.71                         | 29,573.45     |
| SYNAPTICS INC COM CUSIP: 87157D109                         | -325.000         | 25 Nov 16 |                   | 54.8240           |              | 0.00              | 11,896.45  | 17,811.17                         | 5,914.72      |
| SYSCO CORP COM CUSIP: 871829107                            | -1,378.000       | 16 Nov 16 |                   | 53.3640           |              | 0.00              | 69,016.49  | 73,520.20                         | 4,503.71      |
| TAILORED BRANDS INC COM CUSIP: 87403A107                   | -1,311.000       | 25 Nov 16 |                   | 18.7440           |              | 0.00              | 18,097.45  | 24,547.02                         | 6,449.57      |
| TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CUSIP: 874054109 | -5,479.000       | 26 Oct 16 |                   | 45.8060           |              | 0.00              | 181,348.56 | 250,912.45                        | 69,563.89     |
| TANDEM DIABETES CARE INC COM CUSIP: 875372104              | -76.000          | 31 Oct 16 |                   | 6.0750            |              | 0.00              | 824.03     | 459.40                            | -364.63       |
| TANDEM DIABETES CARE INC COM CUSIP: 875372104              | -391.000         | 31 Oct 16 |                   | 6.0500            |              | 0.00              | 4,239.43   | 2,357.67                          | -1,881.76     |
| TANDEM DIABETES CARE INC COM CUSIP: 875372104              | -2,272.000       | 25 Nov 16 |                   | 2.5420            |              | 0.00              | 24,634.22  | 5,730.31                          | -18,903.91    |
| TARGET CORP COM STK SEDOL: 2259101                         | -1,256.000       | 5 Oct 16  |                   | 68.0600           |              | 0.00              | 96,422.50  | 85,472.20                         | -10,950.30    |
| TENNECO INC CUSIP: 880349105                               | -182.000         | 25 Nov 16 |                   | 60.2160           |              | 0.00              | 5,231.65   | 10,955.60                         | 5,723.95      |
| TIVO CORP COM NPV CUSIP: 88870P106                         | -7,783.000       | 25 Nov 16 |                   | 20.6430           |              | 0.00              | 172,705.91 | 160,509.19                        | -12,196.72    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>            |                  |           |                   |                   |              |                   |           |                                   |               |
| TRAVELERS COS INC COM STK CUSIP: 89417E109 | -564.000         | 26 Oct 16 |                   | 108.9560          |              | 0.00              | 38,888.03 | 61,444.37                         | 22,556.34     |
| TREX CO INC COM CUSIP: 89531P105           | -164.000         | 20 Oct 16 |                   | 56.9150           |              | 0.00              | 2,394.53  | 9,330.64                          | 6,936.11      |
| TREX CO INC COM CUSIP: 89531P105           | -608.000         | 25 Nov 16 |                   | 70.2750           |              | 0.00              | 8,877.28  | 42,714.22                         | 33,836.94     |
| TRONOX LTD SHS CL A CUSIP: Q9235V101       | -3,274.000       | 25 Nov 16 |                   | 11.0700           |              | 0.00              | 45,989.51 | 36,176.90                         | -9,812.61     |
| TUTOR PERINI CORP COM CUSIP: 901109108     | 1,335.000        | 6 Oct 16  | 20.7160           |                   |              | 0.00              | 27,683.09 | 27,683.09                         | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108     | 750.000          | 6 Oct 16  | 20.7460           |                   |              | 0.00              | 15,582.53 | 15,582.53                         | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108     | 292.000          | 17 Oct 16 | 19.7250           |                   |              | 0.00              | 5,762.62  | 5,762.62                          | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108     | 827.000          | 17 Oct 16 | 19.6260           |                   |              | 0.00              | 16,247.74 | 16,247.74                         | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108     | 828.000          | 18 Oct 16 | 19.4860           |                   |              | 0.00              | 16,151.30 | 16,151.30                         | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108     | 1,523.000        | 20 Oct 16 | 19.2160           |                   |              | 0.00              | 29,327.95 | 29,327.95                         | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108     | 310.000          | 21 Oct 16 | 19.1400           |                   |              | 0.00              | 5,945.83  | 5,945.83                          | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108     | 272.000          | 24 Oct 16 | 18.9700           |                   |              | 0.00              | 5,170.72  | 5,170.72                          | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108     | 1,305.000        | 31 Oct 16 | 19.1340           |                   |              | 0.00              | 25,022.72 | 25,022.72                         | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108     | 1,747.000        | 1 Nov 16  | 18.6950           |                   |              | 0.00              | 32,731.44 | 32,731.44                         | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108     | 731.000          | 3 Nov 16  | 19.2120           |                   |              | 0.00              | 14,073.36 | 14,073.36                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 224 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                      |                  |           |                   |                   |              |                   |            |                                   |               |
| TUTOR PERINI CORP COM CUSIP: 901109108               | 786.000          | 4 Nov 16  | 19.1040           |                   |              | 0.00              | 15,031.70  | 15,031.70                         | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108               | -2,152.000       | 25 Nov 16 |                   | 27.2010           |              | 0.00              | 46,181.07  | 58,493.09                         | 12,312.02     |
| TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103 | 2,117.000        | 26 Oct 16 | 69.1130           |                   |              | 0.00              | 146,334.87 | 146,334.87                        | 0.00          |
| ULTRATECH INC EFF 06-10-03 CUSIP: 904034105          | -2,727.000       | 25 Nov 16 |                   | 23.2770           |              | 0.00              | 61,226.16  | 63,421.81                         | 2,195.65      |
| UNITED CONTL HLDGS INC COM STK CUSIP: 910047109      | -143.000         | 16 Nov 16 |                   | 65.9240           |              | 0.00              | 8,814.99   | 9,425.49                          | 610.50        |
| UNITED CONTL HLDGS INC COM STK CUSIP: 910047109      | -1.000           | 16 Nov 16 |                   | 66.0040           |              | 0.00              | 61.64      | 65.98                             | 4.34          |
| UNITED CONTL HLDGS INC COM STK CUSIP: 910047109      | -474.000         | 18 Nov 16 |                   | 67.5790           |              | 0.00              | 29,218.93  | 32,025.82                         | 2,806.89      |
| UNITED CONTL HLDGS INC COM STK CUSIP: 910047109      | -264.000         | 23 Nov 16 |                   | 69.1310           |              | 0.00              | 16,273.84  | 18,247.10                         | 1,973.26      |
| UNITED CONTL HLDGS INC COM STK CUSIP: 910047109      | -4,103.000       | 25 Nov 16 |                   | 69.8380           |              | 0.00              | 98,562.34  | 286,459.06                        | 187,896.72    |
| UNVL DISPLAY CORP COM CUSIP: 91347P105               | 633.000          | 11 Oct 16 | 51.4300           |                   |              | 0.00              | 32,568.17  | 32,568.17                         | 0.00          |
| UNVL DISPLAY CORP COM CUSIP: 91347P105               | 23.000           | 20 Oct 16 | 49.8750           |                   |              | 0.00              | 1,147.60   | 1,147.60                          | 0.00          |
| UNVL DISPLAY CORP COM CUSIP: 91347P105               | 469.000          | 21 Oct 16 | 49.6620           |                   |              | 0.00              | 23,300.86  | 23,300.86                         | 0.00          |
| UNVL DISPLAY CORP COM CUSIP: 91347P105               | -915.000         | 25 Nov 16 |                   | 57.0180           |              | 0.00              | 30,976.90  | 52,152.30                         | 21,175.40     |
| VEECO INSTRS INC DEL COM CUSIP: 922417100            | -2,597.000       | 25 Nov 16 |                   | 26.3850           |              | 0.00              | 60,128.75  | 68,469.44                         | 8,340.69      |
| VERIFONE SYSTEMS INC COM CUSIP: 92342Y109            | -466.000         | 25 Nov 16 |                   | 17.7350           |              | 0.00              | 13,900.01  | 8,255.33                          | -5,644.68     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>               |                  |           |                   |                   |              |                   |            |                                   |               |
| VERISIGN INC COM CUSIP: 92343E102             | 344.000          | 19 Oct 16 | 75.9890           |                   |              | 0.00              | 26,143.45  | 26,143.45                         | 0.00          |
| VERISIGN INC COM CUSIP: 92343E102             | 645.000          | 20 Oct 16 | 76.1670           |                   |              | 0.00              | 49,133.85  | 49,133.85                         | 0.00          |
| VERISIGN INC COM CUSIP: 92343E102             | 43.000           | 16 Nov 16 | 78.8230           |                   |              | 0.00              | 3,389.94   | 3,389.94                          | 0.00          |
| VERISIGN INC COM CUSIP: 92343E102             | 647.000          | 16 Nov 16 | 78.8860           |                   |              | 0.00              | 51,045.71  | 51,045.71                         | 0.00          |
| VERIZON COMMUNICATIONS COM CUSIP: 92343V104   | 2,390.000        | 18 Nov 16 | 47.9010           |                   |              | 0.00              | 114,506.57 | 114,506.57                        | 0.00          |
| VISA INC COM CL A STK SEDOL: B2PZN04          | -1,297.000       | 5 Oct 16  |                   | 83.2350           |              | 0.00              | 89,233.88  | 107,944.22                        | 18,710.34     |
| VISTEON CORP COM NEW COM NEW CUSIP: 92839U206 | 1,740.000        | 4 Nov 16  | 68.4640           |                   |              | 0.00              | 119,145.46 | 119,145.46                        | 0.00          |
| VOYA FINL INC COM CUSIP: 929089100            | -622.000         | 11 Nov 16 |                   | 35.9750           |              | 0.00              | 22,047.35  | 22,368.68                         | 321.33        |
| VOYA FINL INC COM CUSIP: 929089100            | -266.000         | 14 Nov 16 |                   | 37.7440           |              | 0.00              | 9,428.61   | 10,036.38                         | 607.77        |
| VOYA FINL INC COM CUSIP: 929089100            | -1,022.000       | 16 Nov 16 |                   | 37.5240           |              | 0.00              | 36,225.72  | 38,338.47                         | 2,112.75      |
| WABCO HLDGS INC COM STK CUSIP: 92927K102      | -181.000         | 25 Nov 16 |                   | 100.6120          |              | 0.00              | 6,993.34   | 18,206.75                         | 11,213.41     |
| WAL-MART STORES INC COM CUSIP: 931142103      | 2,198.000        | 16 Nov 16 | 71.5560           |                   |              | 0.00              | 157,302.07 | 157,302.07                        | 0.00          |
| WASTE MGMT INC DEL COM STK CUSIP: 94106L109   | -1,236.000       | 19 Oct 16 |                   | 62.3920           |              | 0.00              | 82,712.75  | 77,104.07                         | -5,608.68     |
| WASTE MGMT INC DEL COM STK CUSIP: 94106L109   | -935.000         | 23 Nov 16 |                   | 69.6130           |              | 0.00              | 62,569.92  | 65,078.60                         | 2,508.68      |
| WATSCO INC COM CUSIP: 942622200               | -273.000         | 16 Nov 16 |                   | 145.7050          |              | 0.00              | 15,412.90  | 39,771.35                         | 24,358.45     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                       |                  |           |                   |                   |              |                   |           |                                   |               |
| WATSCO INC COM CUSIP: 942622200                       | -21.000          | 17 Nov 16 |                   | 146.0800          |              | 0.00              | 1,185.61  | 3,067.19                          | 1,881.58      |
| WATSCO INC COM CUSIP: 942622200                       | -302.000         | 17 Nov 16 |                   | 145.9400          |              | 0.00              | 17,050.17 | 44,066.87                         | 27,016.70     |
| WATSCO INC COM CUSIP: 942622200                       | -327.000         | 25 Nov 16 |                   | 147.4660          |              | 0.00              | 18,461.61 | 48,214.04                         | 29,752.43     |
| WEB COM GROUP INC COM CUSIP: 94733A104                | -637.000         | 25 Nov 16 |                   | 16.5710           |              | 0.00              | 11,035.21 | 10,542.81                         | -492.40       |
| WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109 | -603.000         | 25 Nov 16 |                   | 49.0820           |              | 0.00              | 21,605.93 | 29,584.04                         | 7,978.11      |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100           | 1,785.000        | 24 Oct 16 | 45.5210           |                   |              | 0.00              | 81,268.69 | 81,268.69                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100           | 1,784.000        | 24 Oct 16 | 45.5220           |                   |              | 0.00              | 81,225.88 | 81,225.88                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100           | 1,785.000        | 24 Oct 16 | 45.5250           |                   |              | 0.00              | 81,275.87 | 81,275.87                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100           | 1,701.000        | 25 Oct 16 | 45.6750           |                   |              | 0.00              | 77,706.63 | 77,706.63                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100           | 1,705.000        | 25 Oct 16 | 45.6750           |                   |              | 0.00              | 77,890.03 | 77,890.03                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100           | 1,705.000        | 25 Oct 16 | 45.6730           |                   |              | 0.00              | 77,886.79 | 77,886.79                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100           | 1,698.000        | 26 Oct 16 | 45.9340           |                   |              | 0.00              | 78,009.69 | 78,009.69                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100           | 1,695.000        | 26 Oct 16 | 45.9280           |                   |              | 0.00              | 77,862.03 | 77,862.03                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100           | 1,695.000        | 26 Oct 16 | 45.9210           |                   |              | 0.00              | 77,848.97 | 77,848.97                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100           | 1,670.000        | 27 Oct 16 | 46.5230           |                   |              | 0.00              | 77,707.18 | 77,707.18                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Corporate Stock - Common</b>                                                    |                  |           |                   |                   |              |                   |            |                                   |               |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100                                        | 1,662.000        | 27 Oct 16 | 46.5340           |                   |              | 0.00              | 77,352.13  | 77,352.13                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100                                        | 1,662.000        | 27 Oct 16 | 46.5330           |                   |              | 0.00              | 77,351.48  | 77,351.48                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100                                        | 1,774.000        | 28 Oct 16 | 46.2570           |                   |              | 0.00              | 82,073.23  | 82,073.23                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100                                        | 1,709.000        | 28 Oct 16 | 46.2590           |                   |              | 0.00              | 79,070.70  | 79,070.70                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100                                        | 1,709.000        | 28 Oct 16 | 46.2600           |                   |              | 0.00              | 79,071.16  | 79,071.16                         | 0.00          |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100                                        | -1,774.000       | 5 Oct 16  |                   | 44.7010           |              | 0.00              | 96,472.42  | 79,285.42                         | -17,187.00    |
| YUM BRANDS INC COM SEDOL: 2098876                                                  | -1,415.000       | 5 Oct 16  |                   | 89.1710           |              | 0.00              | 114,604.21 | 126,163.60                        | 11,559.39     |
| 2U INC COM CUSIP: 90214J101                                                        | -1,256.000       | 25 Nov 16 |                   | 35.3090           |              | 0.00              | 17,615.96  | 44,322.14                         | 26,706.18     |
| <b>Partnership/Joint Venture Interests</b>                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Global Region - EUR</b>                                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| HARBOURVEST INTL PVT EQUITYPARTNERS VI - CAYMAN PARTNERSHIP FD LP CUSIP: 992A39998 | 534,000.000      | 24 Oct 16 | 1.0870            |                   |              | 0.00              | 580,511.38 | 580,511.38                        | 0.00          |
| HARBOURVEST INTL PVT EQUITYPARTNERS VI - CAYMAN PARTNERSHIP FD LP CUSIP: 992A39998 | -292,877.000     | 26 Oct 16 |                   | 1.0850            |              | 0.00              | 368,899.45 | 318,049.78                        | -50,849.67    |
| <b>Luxembourg - EUR</b>                                                            |                  |           |                   |                   |              |                   |            |                                   |               |
| PANTHEON EUROPE FUND VI CUSIP: 992A88995                                           | 94,500.000       | 23 Nov 16 | 1.0580            |                   |              | 0.00              | 100,075.50 | 100,075.50                        | 0.00          |
| PANTHEON EUROPE FUND VI CUSIP: 992A88995                                           | -140,000.000     | 23 Nov 16 |                   | 1.0580            |              | 0.00              | 175,027.24 | 148,259.99                        | -26,767.25    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 228 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Partnership/Joint Venture Interests</b>      |                  |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                  |           |                   |                   |              |                   |              |                                   |               |
| DOVER STREET VII CAYMAN FUND CUSIP: 992A70993   | -78,271.000      | 21 Oct 16 |                   | 1.0000            |              | 0.00              | 78,271.00    | 78,271.00                         | 0.00          |
| PANTHEON USA FUND VIII, LP CUSIP: 992A87997     | -230,710.000     | 25 Nov 16 |                   | 1.0000            |              | 0.00              | 230,710.00   | 230,710.00                        | 0.00          |
| REALTY ASSOCIATES FUND IX CORP CUSIP: 992BCJ994 | -1,205,983.000   | 27 Oct 16 |                   | 0.0000            |              | 0.00              | 1,205,983.00 | 1,205,983.00                      | 0.00          |

### Value of Interest in Common/Collective Trusts

|                                           |               |           |        |  |  |      |              |              |      |
|-------------------------------------------|---------------|-----------|--------|--|--|------|--------------|--------------|------|
| <b>United States - USD</b>                |               |           |        |  |  |      |              |              |      |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3 | 4,149,319.800 | 3 Oct 16  | 1.0000 |  |  | 0.00 | 4,149,319.80 | 4,149,319.80 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3 | 329,368.000   | 3 Oct 16  | 1.0000 |  |  | 0.00 | 329,368.00   | 329,368.00   | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3 | 4,333,340.850 | 3 Oct 16  | 1.0000 |  |  | 0.00 | 4,333,340.85 | 4,333,340.85 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3 | 2,560,586.200 | 3 Oct 16  | 1.0000 |  |  | 0.00 | 2,560,586.20 | 2,560,586.20 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3 | 40.180        | 5 Oct 16  | 1.0000 |  |  | 0.00 | 40.18        | 40.18        | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3 | 2,434.930     | 7 Oct 16  | 1.0000 |  |  | 0.00 | 2,434.93     | 2,434.93     | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3 | 5,151.040     | 11 Oct 16 | 1.0000 |  |  | 0.00 | 5,151.04     | 5,151.04     | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3 | 333.030       | 12 Oct 16 | 1.0000 |  |  | 0.00 | 333.03       | 333.03       | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3 | 6.220         | 13 Oct 16 | 1.0000 |  |  | 0.00 | 6.22         | 6.22         | 0.00 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                  |           |                   |                   |              |                   |              |                                   |               |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 1,856.400        | 14 Oct 16 | 1.0000            |                   |              | 0.00              | 1,856.40     | 1,856.40                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 1,750.000        | 17 Oct 16 | 1.0000            |                   |              | 0.00              | 1,750.00     | 1,750.00                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 8,009.520        | 17 Oct 16 | 1.0000            |                   |              | 0.00              | 8,009.52     | 8,009.52                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 9,301.160        | 18 Oct 16 | 1.0000            |                   |              | 0.00              | 9,301.16     | 9,301.16                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 145.760          | 18 Oct 16 | 1.0000            |                   |              | 0.00              | 145.76       | 145.76                            | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 483,046.820      | 18 Oct 16 | 1.0000            |                   |              | 0.00              | 483,046.82   | 483,046.82                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 1,727.600        | 19 Oct 16 | 1.0000            |                   |              | 0.00              | 1,727.60     | 1,727.60                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 575,892.790      | 19 Oct 16 | 1.0000            |                   |              | 0.00              | 575,892.79   | 575,892.79                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 8,184.660        | 21 Oct 16 | 1.0000            |                   |              | 0.00              | 8,184.66     | 8,184.66                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 4,450.130        | 24 Oct 16 | 1.0000            |                   |              | 0.00              | 4,450.13     | 4,450.13                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 50,782.400       | 25 Oct 16 | 1.0000            |                   |              | 0.00              | 50,782.40    | 50,782.40                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 1,205,983.000    | 27 Oct 16 | 1.0000            |                   |              | 0.00              | 1,205,983.00 | 1,205,983.00                      | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 2,365.320        | 27 Oct 16 | 1.0000            |                   |              | 0.00              | 2,365.32     | 2,365.32                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 6,163.420        | 28 Oct 16 | 1.0000            |                   |              | 0.00              | 6,163.42     | 6,163.42                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 20,055.610       | 31 Oct 16 | 1.0000            |                   |              | 0.00              | 20,055.61    | 20,055.61                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                  |           |                   |                   |              |                   |              |                                   |               |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 5,167,601.340    | 31 Oct 16 | 1.0000            |                   |              | 0.00              | 5,167,601.34 | 5,167,601.34                      | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 41,148.830       | 1 Nov 16  | 1.0000            |                   |              | 0.00              | 41,148.83    | 41,148.83                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 1,207,187.030    | 2 Nov 16  | 1.0000            |                   |              | 0.00              | 1,207,187.03 | 1,207,187.03                      | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 101.520          | 3 Nov 16  | 1.0000            |                   |              | 0.00              | 101.52       | 101.52                            | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 158.450          | 3 Nov 16  | 1.0000            |                   |              | 0.00              | 158.45       | 158.45                            | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 2,483.100        | 3 Nov 16  | 1.0000            |                   |              | 0.00              | 2,483.10     | 2,483.10                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 55,504.270       | 7 Nov 16  | 1.0000            |                   |              | 0.00              | 55,504.27    | 55,504.27                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 202,000.270      | 8 Nov 16  | 1.0000            |                   |              | 0.00              | 202,000.27   | 202,000.27                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 126,803.490      | 9 Nov 16  | 1.0000            |                   |              | 0.00              | 126,803.49   | 126,803.49                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 946,064.800      | 10 Nov 16 | 1.0000            |                   |              | 0.00              | 946,064.80   | 946,064.80                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 7,727.810        | 10 Nov 16 | 1.0000            |                   |              | 0.00              | 7,727.81     | 7,727.81                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 127,092.210      | 10 Nov 16 | 1.0000            |                   |              | 0.00              | 127,092.21   | 127,092.21                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 167,529.670      | 14 Nov 16 | 1.0000            |                   |              | 0.00              | 167,529.67   | 167,529.67                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 48,752.190       | 15 Nov 16 | 1.0000            |                   |              | 0.00              | 48,752.19    | 48,752.19                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 86,600.570       | 15 Nov 16 | 1.0000            |                   |              | 0.00              | 86,600.57    | 86,600.57                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                  |           |                   |                   |              |                   |            |                                   |               |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 105,647.210      | 16 Nov 16 | 1.0000            |                   |              | 0.00              | 105,647.21 | 105,647.21                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 58.040           | 16 Nov 16 | 1.0000            |                   |              | 0.00              | 58.04      | 58.04                             | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 379,684.580      | 16 Nov 16 | 1.0000            |                   |              | 0.00              | 379,684.58 | 379,684.58                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 5,768.900        | 17 Nov 16 | 1.0000            |                   |              | 0.00              | 5,768.90   | 5,768.90                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 291,236.130      | 17 Nov 16 | 1.0000            |                   |              | 0.00              | 291,236.13 | 291,236.13                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 9,541.760        | 18 Nov 16 | 1.0000            |                   |              | 0.00              | 9,541.76   | 9,541.76                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 1,082.680        | 18 Nov 16 | 1.0000            |                   |              | 0.00              | 1,082.68   | 1,082.68                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 323,669.380      | 18 Nov 16 | 1.0000            |                   |              | 0.00              | 323,669.38 | 323,669.38                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 81,624.960       | 21 Nov 16 | 1.0000            |                   |              | 0.00              | 81,624.96  | 81,624.96                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 3,731.990        | 21 Nov 16 | 1.0000            |                   |              | 0.00              | 3,731.99   | 3,731.99                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 354.510          | 21 Nov 16 | 1.0000            |                   |              | 0.00              | 354.51     | 354.51                            | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 153,823.430      | 21 Nov 16 | 1.0000            |                   |              | 0.00              | 153,823.43 | 153,823.43                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 206,429.850      | 22 Nov 16 | 1.0000            |                   |              | 0.00              | 206,429.85 | 206,429.85                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 457.010          | 22 Nov 16 | 1.0000            |                   |              | 0.00              | 457.01     | 457.01                            | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 822,507.890      | 22 Nov 16 | 1.0000            |                   |              | 0.00              | 822,507.89 | 822,507.89                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                  |           |                   |                   |              |                   |               |                                   |               |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 65,837.250       | 23 Nov 16 | 1.0000            |                   |              | 0.00              | 65,837.25     | 65,837.25                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 16,872.520       | 23 Nov 16 | 1.0000            |                   |              | 0.00              | 16,872.52     | 16,872.52                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 26,257.360       | 25 Nov 16 | 1.0000            |                   |              | 0.00              | 26,257.36     | 26,257.36                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 22,761.540       | 25 Nov 16 | 1.0000            |                   |              | 0.00              | 22,761.54     | 22,761.54                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 42,982.620       | 28 Nov 16 | 1.0000            |                   |              | 0.00              | 42,982.62     | 42,982.62                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 18,377.740       | 29 Nov 16 | 1.0000            |                   |              | 0.00              | 18,377.74     | 18,377.74                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 139,440.000      | 29 Nov 16 | 1.0000            |                   |              | 0.00              | 139,440.00    | 139,440.00                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | 16,009,959.310   | 30 Nov 16 | 1.0000            |                   |              | 0.00              | 16,009,959.31 | 16,009,959.31                     | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -189,163.870     | 6 Oct 16  |                   | 1.0000            |              | 0.00              | 189,163.87    | 189,163.87                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -965,993.560     | 11 Oct 16 |                   | 1.0000            |              | 0.00              | 965,993.56    | 965,993.56                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -220,977.940     | 12 Oct 16 |                   | 1.0000            |              | 0.00              | 220,977.94    | 220,977.94                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -597.120         | 13 Oct 16 |                   | 1.0000            |              | 0.00              | 597.12        | 597.12                            | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -62,758.900      | 14 Oct 16 |                   | 1.0000            |              | 0.00              | 62,758.90     | 62,758.90                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -53,657.000      | 18 Oct 16 |                   | 1.0000            |              | 0.00              | 53,657.00     | 53,657.00                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -64,660.380      | 19 Oct 16 |                   | 1.0000            |              | 0.00              | 64,660.38     | 64,660.38                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                  |           |                   |                   |              |                   |            |                                   |               |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -42,591.510      | 20 Oct 16 |                   | 1.0000            |              | 0.00              | 42,591.51  | 42,591.51                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -2,802.790       | 20 Oct 16 |                   | 1.0000            |              | 0.00              | 2,802.79   | 2,802.79                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -16,000.020      | 21 Oct 16 |                   | 1.0000            |              | 0.00              | 16,000.02  | 16,000.02                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -58,217.900      | 24 Oct 16 |                   | 1.0000            |              | 0.00              | 58,217.90  | 58,217.90                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -137,160.090     | 25 Oct 16 |                   | 1.0000            |              | 0.00              | 137,160.09 | 137,160.09                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -9,389.150       | 25 Oct 16 |                   | 1.0000            |              | 0.00              | 9,389.15   | 9,389.15                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -133,908.900     | 25 Oct 16 |                   | 1.0000            |              | 0.00              | 133,908.90 | 133,908.90                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -112,965.100     | 26 Oct 16 |                   | 1.0000            |              | 0.00              | 112,965.10 | 112,965.10                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -67,830.520      | 26 Oct 16 |                   | 1.0000            |              | 0.00              | 67,830.52  | 67,830.52                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -125,712.420     | 26 Oct 16 |                   | 1.0000            |              | 0.00              | 125,712.42 | 125,712.42                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -60,617.810      | 27 Oct 16 |                   | 1.0000            |              | 0.00              | 60,617.81  | 60,617.81                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -182,675.670     | 27 Oct 16 |                   | 1.0000            |              | 0.00              | 182,675.67 | 182,675.67                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -130,863.050     | 28 Oct 16 |                   | 1.0000            |              | 0.00              | 130,863.05 | 130,863.05                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -197,883.840     | 28 Oct 16 |                   | 1.0000            |              | 0.00              | 197,883.84 | 197,883.84                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -154,288.770     | 31 Oct 16 |                   | 1.0000            |              | 0.00              | 154,288.77 | 154,288.77                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                  |           |                   |                   |              |                   |              |                                   |               |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -258,357.740     | 31 Oct 16 |                   | 1.0000            |              | 0.00              | 258,357.74   | 258,357.74                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -162,323.760     | 1 Nov 16  |                   | 1.0000            |              | 0.00              | 162,323.76   | 162,323.76                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -5,296,705.660   | 1 Nov 16  |                   | 1.0000            |              | 0.00              | 5,296,705.66 | 5,296,705.66                      | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -348,282.010     | 1 Nov 16  |                   | 1.0000            |              | 0.00              | 348,282.01   | 348,282.01                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -42,957.820      | 2 Nov 16  |                   | 1.0000            |              | 0.00              | 42,957.82    | 42,957.82                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -1,205,983.000   | 2 Nov 16  |                   | 1.0000            |              | 0.00              | 1,205,983.00 | 1,205,983.00                      | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -1,271.940       | 2 Nov 16  |                   | 1.0000            |              | 0.00              | 1,271.94     | 1,271.94                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -50,414.950      | 2 Nov 16  |                   | 1.0000            |              | 0.00              | 50,414.95    | 50,414.95                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -69,533.120      | 3 Nov 16  |                   | 1.0000            |              | 0.00              | 69,533.12    | 69,533.12                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -46,337.380      | 3 Nov 16  |                   | 1.0000            |              | 0.00              | 46,337.38    | 46,337.38                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -111,781.160     | 4 Nov 16  |                   | 1.0000            |              | 0.00              | 111,781.16   | 111,781.16                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -5,851.560       | 4 Nov 16  |                   | 1.0000            |              | 0.00              | 5,851.56     | 5,851.56                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -11,521.170      | 7 Nov 16  |                   | 1.0000            |              | 0.00              | 11,521.17    | 11,521.17                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -65,439.430      | 7 Nov 16  |                   | 1.0000            |              | 0.00              | 65,439.43    | 65,439.43                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -28,478.520      | 8 Nov 16  |                   | 1.0000            |              | 0.00              | 28,478.52    | 28,478.52                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                  |           |                   |                   |              |                   |            |                                   |               |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -6,466.880       | 8 Nov 16  |                   | 1.0000            |              | 0.00              | 6,466.88   | 6,466.88                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -13,948.890      | 9 Nov 16  |                   | 1.0000            |              | 0.00              | 13,948.89  | 13,948.89                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -19,357.730      | 9 Nov 16  |                   | 1.0000            |              | 0.00              | 19,357.73  | 19,357.73                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -971,061.660     | 9 Nov 16  |                   | 1.0000            |              | 0.00              | 971,061.66 | 971,061.66                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -22,127.810      | 14 Nov 16 |                   | 1.0000            |              | 0.00              | 22,127.81  | 22,127.81                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -46,354.960      | 14 Nov 16 |                   | 1.0000            |              | 0.00              | 46,354.96  | 46,354.96                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -10,213.090      | 15 Nov 16 |                   | 1.0000            |              | 0.00              | 10,213.09  | 10,213.09                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -67,732.620      | 15 Nov 16 |                   | 1.0000            |              | 0.00              | 67,732.62  | 67,732.62                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -9,435.450       | 16 Nov 16 |                   | 1.0000            |              | 0.00              | 9,435.45   | 9,435.45                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -68,860.310      | 17 Nov 16 |                   | 1.0000            |              | 0.00              | 68,860.31  | 68,860.31                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -40,389.370      | 18 Nov 16 |                   | 1.0000            |              | 0.00              | 40,389.37  | 40,389.37                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -16,039.130      | 23 Nov 16 |                   | 1.0000            |              | 0.00              | 16,039.13  | 16,039.13                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -466,664.780     | 25 Nov 16 |                   | 1.0000            |              | 0.00              | 466,664.78 | 466,664.78                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -8,286.020       | 28 Nov 16 |                   | 1.0000            |              | 0.00              | 8,286.02   | 8,286.02                          | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -251,370.080     | 28 Nov 16 |                   | 1.0000            |              | 0.00              | 251,370.08 | 251,370.08                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                             | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b>        |                  |           |                   |                   |              |                   |              |                                   |               |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3                   | -11,661.260      | 29 Nov 16 |                   | 1.0000            |              | 0.00              | 11,661.26    | 11,661.26                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3                   | -152,988.650     | 29 Nov 16 |                   | 1.0000            |              | 0.00              | 152,988.65   | 152,988.65                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3                   | -568,613.000     | 30 Nov 16 |                   | 1.0000            |              | 0.00              | 568,613.00   | 568,613.00                        | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3                   | -36,652.300      | 30 Nov 16 |                   | 1.0000            |              | 0.00              | 36,652.30    | 36,652.30                         | 0.00          |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3                   | -74,089.740      | 30 Nov 16 |                   | 1.0000            |              | 0.00              | 74,089.74    | 74,089.74                         | 0.00          |
| <b>Value of Interest in Common/Collective Trusts</b>        |                  |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                                  |                  |           |                   |                   |              |                   |              |                                   |               |
| CF DFA SMALL CAP VALUE TR CUSIP: 233988CF9                  | -3,962.010       | 29 Nov 16 |                   | 2,523.9700        |              | 0.00              | 1,878,162.23 | 10,000,000.00                     | 8,121,837.77  |
| <b>Value of Interest in Registered Investment Companies</b> |                  |           |                   |                   |              |                   |              |                                   |               |
| <b>Global Region - USD</b>                                  |                  |           |                   |                   |              |                   |              |                                   |               |
| MFO ALLIANCEBERNSTEIN HIGH IN-I CUSIP: 01859M507            | 37,081.280       | 31 Oct 16 | 8.6600            |                   |              | 0.00              | 321,123.85   | 321,123.85                        | 0.00          |
| MFO ALLIANCEBERNSTEIN HIGH IN-I CUSIP: 01859M507            | 59,744.190       | 30 Nov 16 | 8.5600            |                   |              | 0.00              | 511,410.27   | 511,410.27                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Funds Held in Insurance Company General Accounts</b>  |                  |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                                        |                  |           |                   |                   |              |                   |              |                                   |               |
| GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT<br>CUSIP: 999499GI1 | 118.540          | 31 Oct 16 | 0.0000            |                   |              | 0.00              | 118.54       | 118.54                            | 0.00          |
| GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT<br>CUSIP: 999499GI1 | 105.850          | 30 Nov 16 | 0.0000            |                   |              | 0.00              | 105.85       | 105.85                            | 0.00          |
| GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT<br>CUSIP: 999499GI1 | -4,925.680       | 31 Oct 16 |                   | 0.0000            |              | 0.00              | 4,925.68     | 4,925.68                          | 0.00          |
| GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT<br>CUSIP: 999499GI1 | -28.580          | 31 Oct 16 |                   | 0.0000            |              | 0.00              | 28.58        | 28.58                             | 0.00          |
| GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT<br>CUSIP: 999499GI1 | -4,925.680       | 30 Nov 16 |                   | 0.0000            |              | 0.00              | 4,925.68     | 4,925.68                          | 0.00          |
| GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT<br>CUSIP: 999499GI1 | -25.680          | 30 Nov 16 |                   | 0.0000            |              | 0.00              | 25.68        | 25.68                             | 0.00          |
| <b>Other</b>                                                      |                  |           |                   |                   |              |                   |              |                                   |               |
| <b>Australia - AUD</b>                                            |                  |           |                   |                   |              |                   |              |                                   |               |
| ASTRO JAPAN PROP G NPV (STAPLED) SEDOL: B06HD83                   | 14,388.000       | 20 Oct 16 | 5.2410            |                   |              | 0.00              | 75,441.93    | 75,441.93                         | 0.00          |
| ASTRO JAPAN PROP G NPV (STAPLED) SEDOL: B06HD83                   | 20,000.000       | 21 Oct 16 | 5.1960            |                   |              | 0.00              | 103,970.97   | 103,970.97                        | 0.00          |
| ASTRO JAPAN PROP G NPV (STAPLED) SEDOL: B06HD83                   | 12,412.000       | 24 Oct 16 | 5.1740            |                   |              | 0.00              | 64,254.68    | 64,254.68                         | 0.00          |
| <b>Emerging Markets Region - USD</b>                              |                  |           |                   |                   |              |                   |              |                                   |               |
| CF WELLS FARGO EMERGING MARKETS EQUITY FUND CUSIP:<br>949915TT9   | -438,440.960     | 31 Oct 16 |                   | 11.4040           |              | 0.00              | 4,917,681.03 | 5,000,000.00                      | 82,318.97     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Other</b>                                                                                   |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Mexico - USD</b>                                                                            |                  |           |                   |                   |              |                   |            |                                   |               |
| UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4                                        | 155,000.000      | 13 Oct 16 | 102.7500          |                   |              | 0.00              | 159,262.50 | 159,262.50                        | 0.00          |
| UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4                                        | 155,000.000      | 17 Oct 16 | 102.0000          |                   |              | 0.00              | 158,100.00 | 158,100.00                        | 0.00          |
| UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP: 91087BAB6 | -155,000.000     | 13 Oct 16 |                   | 99.7500           |              | 0.00              | 154,589.25 | 154,612.50                        | 23.25         |
| <b>Saudi Arabia - USD</b>                                                                      |                  |           |                   |                   |              |                   |            |                                   |               |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG CUSIP: 80413TAC3                   | 445,000.000      | 19 Oct 16 | 98.0150           |                   |              | 0.00              | 436,166.75 | 436,166.75                        | 0.00          |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG CUSIP: 80413TAC3                   | -30,000.000      | 15 Nov 16 |                   | 95.0000           |              | 0.00              | 29,404.50  | 28,500.00                         | -904.50       |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG CUSIP: 80413TAC3                   | -25,000.000      | 17 Nov 16 |                   | 94.7500           |              | 0.00              | 24,503.75  | 23,687.50                         | -816.25       |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG CUSIP: 80413TAC3                   | -25,000.000      | 17 Nov 16 |                   | 94.9000           |              | 0.00              | 24,503.75  | 23,725.00                         | -778.75       |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG CUSIP: 80413TAC3                   | -25,000.000      | 17 Nov 16 |                   | 94.8750           |              | 0.00              | 24,503.75  | 23,718.75                         | -785.00       |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG CUSIP: 80413TAC3                   | -25,000.000      | 17 Nov 16 |                   | 94.8750           |              | 0.00              | 24,503.75  | 23,718.75                         | -785.00       |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG CUSIP: 80413TAC3                   | -25,000.000      | 23 Nov 16 |                   | 96.2500           |              | 0.00              | 24,503.75  | 24,062.50                         | -441.25       |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG CUSIP: 80413TAC3                   | -30,000.000      | 23 Nov 16 |                   | 96.1250           |              | 0.00              | 29,404.50  | 28,837.50                         | -567.00       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 239 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                                          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Other</b>                                                                             |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Turkey - USD</b>                                                                      |                  |           |                   |                   |              |                   |            |                                   |               |
| TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP: 900123CB4                                 | -385,000.000     | 8 Nov 16  |                   | 87.8750           |              | 0.00              | 370,562.50 | 338,318.75                        | -32,243.75    |
| TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP: 900123CB4                                 | -200,000.000     | 8 Nov 16  |                   | 87.8700           |              | 0.00              | 192,500.00 | 175,740.00                        | -16,760.00    |
| <b>United States - USD</b>                                                               |                  |           |                   |                   |              |                   |            |                                   |               |
| #REORG/NORTHSTAR RLTY STOCK MERGER COLON Y NORTHSTAR 2E13A42 01-11-2017 CUSIP: 66704R803 | 5,019.000        | 2 Nov 16  | 14.4460           |                   |              | 0.00              | 72,554.66  | 72,554.66                         | 0.00          |
| #REORG/NORTHSTAR RLTY STOCK MERGER COLON Y NORTHSTAR 2E13A42 01-11-2017 CUSIP: 66704R803 | 2,969.000        | 4 Nov 16  | 14.6670           |                   |              | 0.00              | 43,584.03  | 43,584.03                         | 0.00          |
| #REORG/NORTHSTAR RLTY STOCK MERGER COLON Y NORTHSTAR 2E13A42 01-11-2017 CUSIP: 66704R803 | 1,438.000        | 7 Nov 16  | 14.8650           |                   |              | 0.00              | 21,394.28  | 21,394.28                         | 0.00          |
| #REORG/NORTHSTAR RLTY STOCK MERGER COLON Y NORTHSTAR 2E13A42 01-11-2017 CUSIP: 66704R803 | 1,181.000        | 8 Nov 16  | 14.7680           |                   |              | 0.00              | 17,456.00  | 17,456.00                         | 0.00          |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100                                          | -1,259.000       | 26 Oct 16 |                   | 51.9260           |              | 0.00              | 65,587.58  | 65,361.19                         | -226.39       |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100                                          | -1,958.000       | 28 Oct 16 |                   | 50.5330           |              | 0.00              | 102,001.97 | 98,921.87                         | -3,080.10     |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100                                          | -1,630.000       | 2 Nov 16  |                   | 50.4340           |              | 0.00              | 84,914.82  | 82,189.33                         | -2,725.49     |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100                                          | -1,104.000       | 4 Nov 16  |                   | 48.7230           |              | 0.00              | 57,512.86  | 53,784.15                         | -3,728.71     |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100                                          | -1,408.000       | 4 Nov 16  |                   | 48.8440           |              | 0.00              | 73,349.73  | 68,754.24                         | -4,595.49     |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100                                          | -138.000         | 4 Nov 16  |                   | 48.7450           |              | 0.00              | 7,189.11   | 6,725.28                          | -463.83       |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100                                          | -994.000         | 7 Nov 16  |                   | 48.8300           |              | 0.00              | 51,782.41  | 48,524.03                         | -3,258.38     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Other</b>                               |                  |           |                   |                   |              |                   |           |                                   |               |
| CYRUSONE INC COM CUSIP: 23283R100          | -468.000         | 23 Nov 16 |                   | 41.8600           |              | 0.00              | 23,973.50 | 19,585.56                         | -4,387.94     |
| CYRUSONE INC COM CUSIP: 23283R100          | -197.000         | 23 Nov 16 |                   | 41.9870           |              | 0.00              | 10,091.41 | 8,269.66                          | -1,821.75     |
| CYRUSONE INC COM CUSIP: 23283R100          | -37.000          | 25 Nov 16 |                   | 43.0160           |              | 0.00              | 1,895.34  | 1,591.23                          | -304.11       |
| CYRUSONE INC COM CUSIP: 23283R100          | -92.000          | 25 Nov 16 |                   | 43.1700           |              | 0.00              | 4,712.74  | 3,970.63                          | -742.11       |
| CYRUSONE INC COM CUSIP: 23283R100          | -776.000         | 28 Nov 16 |                   | 43.6730           |              | 0.00              | 39,750.93 | 33,882.53                         | -5,868.40     |
| CYRUSONE INC COM CUSIP: 23283R100          | -715.000         | 28 Nov 16 |                   | 43.6940           |              | 0.00              | 36,626.18 | 31,233.37                         | -5,392.81     |
| CYRUSONE INC COM CUSIP: 23283R100          | -396.000         | 29 Nov 16 |                   | 44.2480           |              | 0.00              | 20,285.27 | 17,518.26                         | -2,767.01     |
| CYRUSONE INC COM CUSIP: 23283R100          | -1,534.000       | 30 Nov 16 |                   | 42.6860           |              | 0.00              | 78,579.81 | 65,465.54                         | -13,114.27    |
| FUT DEC 16 CBT UL T-BONDS CUSIP: 999599GH0 | 0.000            | 30 Sep 16 |                   |                   |              | 0.00              | 0.00      | 12.98                             | -12.98        |
| FUT DEC 16 CBT UL T-BONDS CUSIP: 999599GH0 | 0.000            | 3 Oct 16  |                   |                   |              | 0.00              | 0.00      | 2,440.24                          | -2,440.24     |
| FUT DEC 16 CBT UL T-BONDS CUSIP: 999599GH0 | 0.000            | 27 Oct 16 |                   |                   |              | 0.00              | 0.00      | 165.60                            | -165.60       |
| FUT DEC 16 CBT UL T-BONDS CUSIP: 999599GH0 | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00      | 2,589.30                          | -2,589.30     |
| FUT DEC 16 CBT ULT TNOTE CUSIP: 999599GH0  | 0.000            | 30 Sep 16 |                   |                   |              | 0.00              | 0.00      | 5.63                              | -5.63         |
| FUT DEC 16 CBT ULT TNOTE CUSIP: 999599GH0  | 0.000            | 3 Oct 16  |                   |                   |              | 0.00              | 0.00      | 1,002.14                          | -1,002.14     |
| FUT DEC 16 CBT ULT TNOTE CUSIP: 999599GH0  | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00      | 1,007.77                          | -1,007.77     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 241 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|
| <b>Other</b>                              |                  |           |                   |                   |              |                   |      |                                   |               |
| FUT DEC 16 CBT 5Y T-NOTE CUSIP: 999599GH0 | 0.000            | 30 Sep 16 |                   |                   |              | 0.00              | 0.00 | 9.72                              | -9.72         |
| FUT DEC 16 CBT 5Y T-NOTE CUSIP: 999599GH0 | 0.000            | 3 Oct 16  |                   |                   |              | 0.00              | 0.00 | 1,632.96                          | -1,632.96     |
| FUT DEC 16 CBT 5Y T-NOTE CUSIP: 999599GH0 | 0.000            | 27 Oct 16 |                   |                   |              | 0.00              | 0.00 | 196.20                            | -196.20       |
| FUT DEC 16 CBT 5Y T-NOTE CUSIP: 999599GH0 | 0.000            | 14 Nov 16 |                   |                   |              | 0.00              | 0.00 | 79.43                             | -79.43        |
| FUT DEC 16 CBT 5Y T-NOTE CUSIP: 999599GH0 | 0.000            | 16 Nov 16 |                   |                   |              | 0.00              | 0.00 | 5.07                              | -5.07         |
| FUT DEC 16 CBT 5Y T-NOTE CUSIP: 999599GH0 | 0.000            | 18 Nov 16 |                   |                   |              | 0.00              | 0.00 | 5.96                              | -5.96         |
| FUT DEC 16 CBT 5Y T-NOTE CUSIP: 999599GH0 | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00 | 1,549.73                          | -1,549.73     |
| FUT DEC 16 EMINI S&P 500 CUSIP: 999599GH0 | 0.000            | 23 Nov 16 |                   |                   |              | 0.00              | 0.00 | 4.00                              | 4.00          |
| FUT DEC 16 U.S. T-BONDS CUSIP: 999599GH0  | 0.000            | 30 Sep 16 |                   |                   |              | 0.00              | 0.00 | 4.08                              | -4.08         |
| FUT DEC 16 U.S. T-BONDS CUSIP: 999599GH0  | 0.000            | 3 Oct 16  |                   |                   |              | 0.00              | 0.00 | 746.64                            | -746.64       |
| FUT DEC 16 U.S. T-BONDS CUSIP: 999599GH0  | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00 | 750.72                            | -750.72       |
| FUT DEC 16 US 2YR T-NOTE CUSIP: 999599GH0 | 0.000            | 30 Sep 16 |                   |                   |              | 0.00              | 0.00 | 2.90                              | -2.90         |
| FUT DEC 16 US 2YR T-NOTE CUSIP: 999599GH0 | 0.000            | 3 Oct 16  |                   |                   |              | 0.00              | 0.00 | 487.20                            | -487.20       |
| FUT DEC 16 US 2YR T-NOTE CUSIP: 999599GH0 | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00 | 490.10                            | -490.10       |
| FUT DEC 16 10 YR T-NOTES CUSIP: 999599GH0 | 0.000            | 30 Sep 16 |                   |                   |              | 0.00              | 0.00 | 3.33                              | -3.33         |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 242 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Other</b>                                                        |                  |           |                   |                   |              |                   |            |                                   |               |
| FUT DEC 16 10 YR T-NOTES CUSIP: 999599GH0                           | 0.000            | 3 Oct 16  |                   |                   |              | 0.00              | 0.00       | 592.74                            | -592.74       |
| FUT DEC 16 10 YR T-NOTES CUSIP: 999599GH0                           | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00       | 596.07                            | -596.07       |
| FUT MAR 17 CBT UL T-BONDS CUSIP: 999599GH0                          | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00       | 2,564.73                          | -2,564.73     |
| FUT MAR 17 CBT ULT TNOTE CUSIP: 999599GH0                           | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00       | 979.13                            | -979.13       |
| FUT MAR 17 CBT 5Y T-NOTE CUSIP: 999599GH0                           | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00       | 33.80                             | -33.80        |
| FUT MAR 17 CBT 5Y T-NOTE CUSIP: 999599GH0                           | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00       | 1,477.06                          | -1,477.06     |
| FUT MAR 17 U.S. T-BONDS CUSIP: 999599GH0                            | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00       | 750.72                            | -750.72       |
| FUT MAR 17 US 2YR T-NOTE CUSIP: 999599GH0                           | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00       | 432.64                            | -432.64       |
| FUT MAR 17 10 YR T-NOTES CUSIP: 999599GH0                           | 0.000            | 21 Nov 16 |                   |                   |              | 0.00              | 0.00       | 581.75                            | -581.75       |
| FUT SEP 16 CBT UL T-BONDS CUSIP: 999599GH0                          | 0.000            | 28 Oct 16 |                   |                   |              | 0.00              | 0.00       | 36.00                             | 36.00         |
| GAMING & LEISURE PPTYS INC COM CUSIP: 36467J108                     | -4,448.000       | 19 Oct 16 |                   | 32.9870           |              | 0.00              | 146,147.09 | 146,682.95                        | 535.86        |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 2,466.000        | 4 Nov 16  | 26.3040           |                   |              | 0.00              | 64,891.31  | 64,891.31                         | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 866.000          | 11 Nov 16 | 27.5740           |                   |              | 0.00              | 23,890.69  | 23,890.69                         | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 34.000           | 11 Nov 16 | 27.6600           |                   |              | 0.00              | 940.78     | 940.78                            | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 50.000           | 14 Nov 16 | 28.3550           |                   |              | 0.00              | 1,418.25   | 1,418.25                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                                        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Other</b>                                                           |                  |           |                   |                   |              |                   |           |                                   |               |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 1,139.000        | 14 Nov 16 | 28.7490           |                   |              | 0.00              | 32,759.81 | 32,759.81                         | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 1,317.000        | 15 Nov 16 | 28.6630           |                   |              | 0.00              | 37,765.63 | 37,765.63                         | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 1,886.000        | 16 Nov 16 | 28.9060           |                   |              | 0.00              | 54,535.58 | 54,535.58                         | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 880.000          | 18 Nov 16 | 28.5550           |                   |              | 0.00              | 25,137.11 | 25,137.11                         | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 124.000          | 21 Nov 16 | 28.6310           |                   |              | 0.00              | 3,551.46  | 3,551.46                          | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 1,806.000        | 21 Nov 16 | 28.6150           |                   |              | 0.00              | 51,696.75 | 51,696.75                         | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 286.000          | 22 Nov 16 | 28.9630           |                   |              | 0.00              | 8,286.02  | 8,286.02                          | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 389.000          | 23 Nov 16 | 28.7530           |                   |              | 0.00              | 11,189.00 | 11,189.00                         | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 288.000          | 23 Nov 16 | 28.8220           |                   |              | 0.00              | 8,303.56  | 8,303.56                          | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 132.000          | 25 Nov 16 | 29.2080           |                   |              | 0.00              | 3,856.67  | 3,856.67                          | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 435.000          | 28 Nov 16 | 29.0990           |                   |              | 0.00              | 12,662.12 | 12,662.12                         | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 407.000          | 28 Nov 16 | 29.0940           |                   |              | 0.00              | 11,845.37 | 11,845.37                         | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 344.000          | 29 Nov 16 | 29.2680           |                   |              | 0.00              | 10,071.60 | 10,071.60                         | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 88.000           | 30 Nov 16 | 29.2050           |                   |              | 0.00              | 2,570.92  | 2,570.92                          | 0.00          |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 859.000          | 30 Nov 16 | 29.1840           |                   |              | 0.00              | 25,077.47 | 25,077.47                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 244 of 624

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Other</b>                                                           |                  |           |                   |                   |              |                   |            |                                   |               |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 353.000          | 30 Nov 16 | 29.0860           |                   |              | 0.00              | 10,268.31  | 10,268.31                         | 0.00          |
| OMEGA HEALTHCARE INVS INC REIT CUSIP: 681936100                        | 4,252.000        | 28 Oct 16 | 31.1170           |                   |              | 0.00              | 132,352.00 | 132,352.00                        | 0.00          |
| PIEDMONT OFFICE REALTY TRU-A CUSIP: 720190206                          | 6,590.000        | 19 Oct 16 | 21.2240           |                   |              | 0.00              | 139,930.74 | 139,930.74                        | 0.00          |
| PIEDMONT OFFICE REALTY TRU-A CUSIP: 720190206                          | 1,852.000        | 16 Nov 16 | 19.6960           |                   |              | 0.00              | 36,495.51  | 36,495.51                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>ANZ BANKING CORP MELBOURNE</b>                                                   |                  |             |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                  |             |                   |                   |              |                   |             |                                   |               |
| <b>Australian dollar - AUD</b>                                                      |                  |             |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 OCT 2016 USD / AUD<br>EX.RATE 0.75626 WITH ANZ BANKING     | -70,965.000      | * 7 Oct 16  |                   |                   |              | 0.00              | -53,667.99  | -54,071.78                        | -403.79       |
| FX DEAL TRANSACTED ON 10 OCT 2016 USD / AUD<br>EX.RATE 0.759658 WITH ANZ BANKING    | -74,023.000      | * 10 Oct 16 |                   |                   |              | 0.00              | -56,232.16  | -56,401.82                        | -169.66       |
| FX DEAL TRANSACTED ON 11 OCT 2016 USD / AUD<br>EX.RATE 0.75757 WITH ANZ BANKING     | -78,963.000      | * 11 Oct 16 |                   |                   |              | 0.00              | -59,820.00  | -59,605.22                        | 214.78        |
| FX DEAL TRANSACTED ON 12 OCT 2016 USD / AUD<br>EX.RATE 0.757071 WITH ANZ BANKING    | -161,069.000     | * 12 Oct 16 |                   |                   |              | 0.00              | -121,940.67 | -121,969.50                       | -28.83        |
| FX DEAL TRANSACTED ON 13 OCT 2016 USD / AUD<br>EX.RATE 0.75516 WITH ANZ BANKING     | -224,006.000     | * 13 Oct 16 |                   |                   |              | 0.00              | -169,160.37 | -169,146.93                       | 13.44         |
| FX DEAL TRANSACTED ON 14 OCT 2016 USD / AUD<br>EX.RATE 0.757301 WITH ANZ BANKING    | -99,340.000      | * 14 Oct 16 |                   |                   |              | 0.00              | -75,230.28  | -75,756.69                        | -526.41       |
| FX DEAL TRANSACTED ON 17 OCT 2016 USD / AUD<br>EX.RATE 0.759632 WITH ANZ BANKING    | -37,297.000      | * 17 Oct 16 |                   |                   |              | 0.00              | -28,331.99  | -28,414.72                        | -82.73        |
| FX DEAL TRANSACTED ON 18 OCT 2016 USD / AUD<br>EX.RATE 0.762903 WITH ANZ BANKING    | -14,421.000      | * 18 Oct 16 |                   |                   |              | 0.00              | -11,001.82  | -11,047.93                        | -46.11        |
| FX DEAL TRANSACTED ON 19 OCT 2016 USD / AUD<br>EX.RATE 0.766413 WITH ANZ BANKING    | -87,118.000      | * 19 Oct 16 |                   |                   |              | 0.00              | -66,768.37  | -67,006.81                        | -238.44       |
| FX DEAL TRANSACTED ON 20 OCT 2016 USD / AUD<br>EX.RATE 0.7692 WITH ANZ BANKING CORP | -281,402.000     | * 20 Oct 16 |                   |                   |              | 0.00              | -216,454.42 | -214,794.14                       | 1,660.28      |
| FX DEAL TRANSACTED ON 21 OCT 2016 USD / AUD<br>EX.RATE 0.763164 WITH ANZ BANKING    | -246,964.000     | * 21 Oct 16 |                   |                   |              | 0.00              | -188,474.03 | -187,692.64                       | 781.39        |
| FX DEAL TRANSACTED ON 21 OCT 2016 USD / AUD<br>EX.RATE 0.763284 WITH ANZ BANKING    | -246,964.000     | * 21 Oct 16 |                   |                   |              | 0.00              | -188,503.67 | -187,692.64                       | 811.03        |
| FX DEAL TRANSACTED ON 24 OCT 2016 USD / AUD<br>EX.RATE 0.760123 WITH ANZ BANKING    | -208,437.000     | * 24 Oct 16 |                   |                   |              | 0.00              | -158,437.76 | -158,505.92                       | -68.16        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>ANZ BANKING CORP MELBOURNE</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 NOV 2016 USD / AUD<br>EX.RATE 0.740676 WITH ANZ BANKING    | -16,743.000 *    | 25 Nov 16 |                   |                   |              | 0.00              | -12,401.14  | -12,440.05                        | -38.91        |
| FX DEAL TRANSACTED ON 25 OCT 2016 USD / AUD<br>EX.RATE 0.760552 WITH ANZ BANKING    | -250,081.000 *   | 25 Oct 16 |                   |                   |              | 0.00              | -190,199.60 | -190,886.82                       | -687.22       |
| FX DEAL TRANSACTED ON 26 OCT 2016 USD / AUD<br>EX.RATE 0.7694 WITH ANZ BANKING CORP | -132,800.000 *   | 26 Oct 16 |                   |                   |              | 0.00              | -102,176.32 | -101,817.76                       | 358.56        |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / AUD<br>EX.RATE 0.764484 WITH ANZ BANKING    | -115,690.000 *   | 27 Oct 16 |                   |                   |              | 0.00              | -88,443.15  | -87,883.91                        | 559.24        |
| FX DEAL TRANSACTED ON 28 NOV 2016 USD / AUD<br>EX.RATE 0.744293 WITH ANZ BANKING    | -19,968.000 *    | 28 Nov 16 |                   |                   |              | 0.00              | -14,862.04  | -14,945.05                        | -83.01        |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / AUD<br>EX.RATE 0.760412 WITH ANZ BANKING    | -31,064.000 *    | 28 Oct 16 |                   |                   |              | 0.00              | -23,621.44  | -23,549.62                        | 71.82         |
| FX DEAL TRANSACTED ON 31 OCT 2016 USD / AUD<br>EX.RATE 0.75963 WITH ANZ BANKING     | -48,806.000 *    | 31 Oct 16 |                   |                   |              | 0.00              | -37,074.50  | -37,382.95                        | -308.45       |
| <b>British pound sterling - GBP</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 OCT 2016 USD / GBP<br>EX.RATE 1.274661 WITH ANZ BANKING    | -104,332.000 *   | 6 Oct 16  |                   |                   |              | 0.00              | -132,987.93 | -131,948.67                       | 1,039.26      |
| FX DEAL TRANSACTED ON 17 OCT 2016 USD / GBP<br>EX.RATE 1.21716 WITH ANZ BANKING     | -33,000.000 *    | 17 Oct 16 |                   |                   |              | 0.00              | -40,166.28  | -40,601.55                        | -435.27       |
| FX DEAL TRANSACTED ON 25 OCT 2016 GBP / USD<br>EX.RATE 0.8185081 WITH ANZ BANKING   | 34,000.000 *     | 25 Oct 16 |                   |                   |              | 0.00              | 41,538.99   | 41,245.40                         | -293.59       |
| <b>Euro - EUR</b>                                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 OCT 2016 USD / EUR<br>EX.RATE 1.120148 WITH ANZ BANKING    | -69,651.000 *    | 6 Oct 16  |                   |                   |              | 0.00              | -78,019.43  | -77,789.72                        | 229.71        |
| FX DEAL TRANSACTED ON 14 OCT 2016 EUR / USD<br>EX.RATE 0.9049536 WITH ANZ BANKING   | 13,000.000 *     | 14 Oct 16 |                   |                   |              | 0.00              | 14,365.38   | 14,304.55                         | -60.83        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>ANZ BANKING CORP MELBOURNE</b>                                                 |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Swiss franc - CHF</b>                                                          |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 06 OCT 2016 USD / CHF<br>EX.RATE 1.0258367 WITH ANZ BANKING | -75,982.000      | * 6 Oct 16  |                   |                   |              | 0.00              | -77,945.13 | -77,528.70                        | 416.43        |
| <b>United States dollar - USD</b>                                                 |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 06 OCT 2016 USD / CHF<br>EX.RATE 1.0258367 WITH ANZ BANKING | 77,945.130       | * 6 Oct 16  |                   |                   |              | 0.00              | 77,945.13  | 77,945.13                         | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2016 USD / EUR<br>EX.RATE 1.120148 WITH ANZ BANKING  | 78,019.430       | * 6 Oct 16  |                   |                   |              | 0.00              | 78,019.43  | 78,019.43                         | 0.00          |
| FX DEAL TRANSACTED ON 06 OCT 2016 USD / GBP<br>EX.RATE 1.274661 WITH ANZ BANKING  | 132,987.930      | * 6 Oct 16  |                   |                   |              | 0.00              | 132,987.93 | 132,987.93                        | 0.00          |
| FX DEAL TRANSACTED ON 07 OCT 2016 USD / AUD<br>EX.RATE 0.75626 WITH ANZ BANKING   | 53,667.990       | * 7 Oct 16  |                   |                   |              | 0.00              | 53,667.99  | 53,667.99                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2016 USD / AUD<br>EX.RATE 0.759658 WITH ANZ BANKING  | 56,232.160       | * 10 Oct 16 |                   |                   |              | 0.00              | 56,232.16  | 56,232.16                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2016 USD / AUD<br>EX.RATE 0.75757 WITH ANZ BANKING   | 59,820.000       | * 11 Oct 16 |                   |                   |              | 0.00              | 59,820.00  | 59,820.00                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2016 USD / AUD<br>EX.RATE 0.757071 WITH ANZ BANKING  | 121,940.670      | * 12 Oct 16 |                   |                   |              | 0.00              | 121,940.67 | 121,940.67                        | 0.00          |
| FX DEAL TRANSACTED ON 13 OCT 2016 USD / AUD<br>EX.RATE 0.75516 WITH ANZ BANKING   | 169,160.370      | * 13 Oct 16 |                   |                   |              | 0.00              | 169,160.37 | 169,160.37                        | 0.00          |
| FX DEAL TRANSACTED ON 14 OCT 2016 EUR / USD<br>EX.RATE 0.9049536 WITH ANZ BANKING | -14,365.380      | * 14 Oct 16 |                   |                   |              | 0.00              | -14,365.38 | -14,365.38                        | 0.00          |
| FX DEAL TRANSACTED ON 14 OCT 2016 USD / AUD<br>EX.RATE 0.757301 WITH ANZ BANKING  | 75,230.280       | * 14 Oct 16 |                   |                   |              | 0.00              | 75,230.28  | 75,230.28                         | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2016 USD / AUD<br>EX.RATE 0.759632 WITH ANZ BANKING  | 28,331.990       | * 17 Oct 16 |                   |                   |              | 0.00              | 28,331.99  | 28,331.99                         | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2016 USD / GBP<br>EX.RATE 1.21716 WITH ANZ BANKING   | 40,166.280       | * 17 Oct 16 |                   |                   |              | 0.00              | 40,166.28  | 40,166.28                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss   |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|-----------------|
| <b>ANZ BANKING CORP MELBOURNE</b>                                                   |                  |           |                   |                   |              |                   |                |                                   |                 |
| FX DEAL TRANSACTED ON 18 OCT 2016 USD / AUD<br>EX.RATE 0.762903 WITH ANZ BANKING    | 11,001.820 *     | 18 Oct 16 |                   |                   |              | 0.00              | 11,001.82      | 11,001.82                         | 0.00            |
| FX DEAL TRANSACTED ON 19 OCT 2016 USD / AUD<br>EX.RATE 0.766413 WITH ANZ BANKING    | 66,768.370 *     | 19 Oct 16 |                   |                   |              | 0.00              | 66,768.37      | 66,768.37                         | 0.00            |
| FX DEAL TRANSACTED ON 20 OCT 2016 USD / AUD<br>EX.RATE 0.7692 WITH ANZ BANKING CORP | 216,454.420 *    | 20 Oct 16 |                   |                   |              | 0.00              | 216,454.42     | 216,454.42                        | 0.00            |
| FX DEAL TRANSACTED ON 21 OCT 2016 USD / AUD<br>EX.RATE 0.763164 WITH ANZ BANKING    | 188,474.030 *    | 21 Oct 16 |                   |                   |              | 0.00              | 188,474.03     | 188,474.03                        | 0.00            |
| FX DEAL TRANSACTED ON 21 OCT 2016 USD / AUD<br>EX.RATE 0.763284 WITH ANZ BANKING    | 188,503.670 *    | 21 Oct 16 |                   |                   |              | 0.00              | 188,503.67     | 188,503.67                        | 0.00            |
| FX DEAL TRANSACTED ON 24 OCT 2016 USD / AUD<br>EX.RATE 0.760123 WITH ANZ BANKING    | 158,437.760 *    | 24 Oct 16 |                   |                   |              | 0.00              | 158,437.76     | 158,437.76                        | 0.00            |
| FX DEAL TRANSACTED ON 25 NOV 2016 USD / AUD<br>EX.RATE 0.740676 WITH ANZ BANKING    | 12,401.140 *     | 25 Nov 16 |                   |                   |              | 0.00              | 12,401.14      | 12,401.14                         | 0.00            |
| FX DEAL TRANSACTED ON 25 OCT 2016 GBP / USD<br>EX.RATE 0.8185081 WITH ANZ BANKING   | -41,538.990 *    | 25 Oct 16 |                   |                   |              | 0.00              | -41,538.99     | -41,538.99                        | 0.00            |
| FX DEAL TRANSACTED ON 25 OCT 2016 USD / AUD<br>EX.RATE 0.760552 WITH ANZ BANKING    | 190,199.600 *    | 25 Oct 16 |                   |                   |              | 0.00              | 190,199.60     | 190,199.60                        | 0.00            |
| FX DEAL TRANSACTED ON 26 OCT 2016 USD / AUD<br>EX.RATE 0.7694 WITH ANZ BANKING CORP | 102,176.320 *    | 26 Oct 16 |                   |                   |              | 0.00              | 102,176.32     | 102,176.32                        | 0.00            |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / AUD<br>EX.RATE 0.764484 WITH ANZ BANKING    | 88,443.150 *     | 27 Oct 16 |                   |                   |              | 0.00              | 88,443.15      | 88,443.15                         | 0.00            |
| FX DEAL TRANSACTED ON 28 NOV 2016 USD / AUD<br>EX.RATE 0.744293 WITH ANZ BANKING    | 14,862.040 *     | 28 Nov 16 |                   |                   |              | 0.00              | 14,862.04      | 14,862.04                         | 0.00            |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / AUD<br>EX.RATE 0.760412 WITH ANZ BANKING    | 23,621.440 *     | 28 Oct 16 |                   |                   |              | 0.00              | 23,621.44      | 23,621.44                         | 0.00            |
| FX DEAL TRANSACTED ON 31 OCT 2016 USD / AUD<br>EX.RATE 0.75963 WITH ANZ BANKING     | 37,074.500 *     | 31 Oct 16 |                   |                   |              | 0.00              | 37,074.50      | 37,074.50                         | 0.00            |
| <b>Total ANZ BANKING CORP MELBOURNE</b>                                             |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>2,684.53</b>                   | <b>2,684.53</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                                  |                  |             |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                  |             |                   |                   |              |                   |             |                                   |               |
| <b>Australian dollar - AUD</b>                                                      |                  |             |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2016 GBP / AUD<br>EX.RATE 0.6136099 WITH BARCLAYS BANK | -32,953.810      | * 4 Nov 16  |                   |                   |              | 0.00              | -25,184.98  | -25,351.37                        | -166.39       |
| FX DEAL TRANSACTED ON 07 NOV 2016 EUR / AUD<br>EX.RATE 0.6987632 WITH BARCLAYS BANK | -8,610.840       | * 7 Nov 16  |                   |                   |              | 0.00              | -6,692.64   | -6,644.56                         | 48.08         |
| FX DEAL TRANSACTED ON 07 NOV 2016 GBP / AUD<br>EX.RATE 0.622355 WITH BARCLAYS BANK  | -5,694.530       | * 7 Nov 16  |                   |                   |              | 0.00              | -4,447.04   | -4,394.18                         | 52.86         |
| FX DEAL TRANSACTED ON 08 NOV 2016 EUR / AUD<br>EX.RATE 0.7051192 WITH BARCLAYS BANK | -51,638.350      | * 8 Nov 16  |                   |                   |              | 0.00              | -40,177.93  | -39,521.41                        | 656.52        |
| FX DEAL TRANSACTED ON 09 NOV 2016 EUR / AUD<br>EX.RATE 0.6985191 WITH BARCLAYS BANK | -4,457.430       | * 9 Nov 16  |                   |                   |              | 0.00              | -3,439.44   | -3,375.84                         | 63.60         |
| FX DEAL TRANSACTED ON 10 NOV 2016 EUR / AUD<br>EX.RATE 0.6992029 WITH BARCLAYS BANK | -31,465.290      | * 10 Nov 16 |                   |                   |              | 0.00              | -24,084.08  | -23,721.68                        | 362.40        |
| FX DEAL TRANSACTED ON 11 NOV 2016 JPY / AUD<br>EX.RATE 80.5148 WITH BARCLAYS BANK   | -3,026.410       | * 11 Nov 16 |                   |                   |              | 0.00              | -2,286.02   | -2,283.43                         | 2.59          |
| FX DEAL TRANSACTED ON 14 NOV 2016 EUR / AUD<br>EX.RATE 0.7027901 WITH BARCLAYS BANK | -34,873.690      | * 14 Nov 16 |                   |                   |              | 0.00              | -26,604.39  | -26,312.20                        | 292.19        |
| FX DEAL TRANSACTED ON 21 OCT 2016 GBP / AUD<br>EX.RATE 0.621311 WITH BARCLAYS BANK  | -381,888.820     | * 21 Oct 16 |                   |                   |              | 0.00              | -290,479.90 | -290,407.36                       | 72.54         |
| <b>British pound sterling - GBP</b>                                                 |                  |             |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2016 GBP / AUD<br>EX.RATE 0.6136099 WITH BARCLAYS BANK | 20,220.780       | * 4 Nov 16  |                   |                   |              | 0.00              | 25,184.98   | 25,061.64                         | -123.34       |
| FX DEAL TRANSACTED ON 07 NOV 2016 GBP / AUD<br>EX.RATE 0.622355 WITH BARCLAYS BANK  | 3,544.020        | * 7 Nov 16  |                   |                   |              | 0.00              | 4,447.04    | 4,396.00                          | -51.04        |
| FX DEAL TRANSACTED ON 16 NOV 2016 GBP / SEK<br>EX.RATE 0.0873553 WITH BARCLAYS BANK | 29,503.650       | * 16 Nov 16 |                   |                   |              | 0.00              | 36,544.69   | 36,687.79                         | 143.10        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 250 of 624

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                                  |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 16 NOV 2016 GBP / SGD<br>EX.RATE 0.5679559 WITH BARCLAYS BANK | 2,927.310 *      | 16 Nov 16 |                   |                   |              | 0.00              | 3,625.91   | 3,640.11                          | 14.20         |
| FX DEAL TRANSACTED ON 21 OCT 2016 GBP / AUD<br>EX.RATE 0.621311 WITH BARCLAYS BANK  | 237,271.710 *    | 21 Oct 16 |                   |                   |              | 0.00              | 290,479.90 | 289,625.73                        | -854.17       |
| <b>Euro - EUR</b>                                                                   |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 NOV 2016 EUR / NZD<br>EX.RATE 0.6575919 WITH BARCLAYS BANK | 19,189.450 *     | 2 Nov 16  |                   |                   |              | 0.00              | 21,191.87  | 21,289.74                         | 97.87         |
| FX DEAL TRANSACTED ON 03 NOV 2016 EUR / NOK<br>EX.RATE 0.110051 WITH BARCLAYS BANK  | 21,307.310 *     | 3 Nov 16  |                   |                   |              | 0.00              | 23,689.47  | 23,700.12                         | 10.65         |
| FX DEAL TRANSACTED ON 04 NOV 2016 EUR / NZD<br>EX.RATE 0.6584145 WITH BARCLAYS BANK | 13,967.480 *     | 4 Nov 16  |                   |                   |              | 0.00              | 15,496.22  | 15,412.42                         | -83.80        |
| FX DEAL TRANSACTED ON 07 NOV 2016 EUR / AUD<br>EX.RATE 0.6987632 WITH BARCLAYS BANK | 6,016.940 *      | 7 Nov 16  |                   |                   |              | 0.00              | 6,692.64   | 6,646.61                          | -46.03        |
| FX DEAL TRANSACTED ON 08 NOV 2016 EUR / AUD<br>EX.RATE 0.7051192 WITH BARCLAYS BANK | 36,411.190 *     | 8 Nov 16  |                   |                   |              | 0.00              | 40,177.93  | 39,859.33                         | -318.60       |
| FX DEAL TRANSACTED ON 09 NOV 2016 EUR / AUD<br>EX.RATE 0.6985191 WITH BARCLAYS BANK | 3,113.600 *      | 9 Nov 16  |                   |                   |              | 0.00              | 3,439.44   | 3,387.29                          | -52.15        |
| FX DEAL TRANSACTED ON 10 NOV 2016 EUR / AUD<br>EX.RATE 0.6992029 WITH BARCLAYS BANK | 22,000.620 *     | 10 Nov 16 |                   |                   |              | 0.00              | 24,084.08  | 23,881.67                         | -202.41       |
| FX DEAL TRANSACTED ON 11 NOV 2016 EUR / NOK<br>EX.RATE 0.1094918 WITH BARCLAYS BANK | 14,885.520 *     | 11 Nov 16 |                   |                   |              | 0.00              | 16,193.96  | 15,961.74                         | -232.22       |
| FX DEAL TRANSACTED ON 14 NOV 2016 EUR / AUD<br>EX.RATE 0.7027901 WITH BARCLAYS BANK | 24,508.880 *     | 14 Nov 16 |                   |                   |              | 0.00              | 26,604.39  | 26,294.35                         | -310.04       |
| FX DEAL TRANSACTED ON 15 NOV 2016 EUR / USD<br>EX.RATE 0.931706 WITH BARCLAYS BANK  | 18,607.700 *     | 15 Nov 16 |                   |                   |              | 0.00              | 19,971.64  | 19,862.79                         | -108.85       |
| FX DEAL TRANSACTED ON 16 NOV 2016 EUR / SGD<br>EX.RATE 0.6615069 WITH BARCLAYS BANK | 3,068.620 *      | 16 Nov 16 |                   |                   |              | 0.00              | 3,292.17   | 3,275.45                          | -16.72        |
| FX DEAL TRANSACTED ON 21 OCT 2016 EUR / NZD<br>EX.RATE 0.6577217 WITH BARCLAYS BANK | 109,585.980 *    | 21 Oct 16 |                   |                   |              | 0.00              | 119,733.65 | 119,278.87                        | -454.78       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 OCT 2016 EUR / JPY<br>EX.RATE 0.0087719 WITH BARCLAYS BANK | 30,247.740 *     | 26 Oct 16 |                   |                   |              | 0.00              | 32,847.53   | 33,026.00                         | 178.47        |
| <b>Hong Kong dollar - HKD</b>                                                       |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 NOV 2016 HKD / NOK<br>EX.RATE 0.9195 WITH BARCLAYS BANK    | 163,892.660 *    | 15 Nov 16 |                   |                   |              | 0.00              | 21,125.50   | 21,125.77                         | 0.27          |
| <b>Japanese yen - JPY</b>                                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 NOV 2016 JPY / NOK<br>EX.RATE 12.59957 WITH BARCLAYS BANK  | 1,628,560.000 *  | 2 Nov 16  |                   |                   |              | 0.00              | 15,775.66   | 15,577.60                         | -198.06       |
| FX DEAL TRANSACTED ON 11 NOV 2016 JPY / AUD<br>EX.RATE 80.5148 WITH BARCLAYS BANK   | 243,671.000 *    | 11 Nov 16 |                   |                   |              | 0.00              | 2,286.02    | 2,236.44                          | -49.58        |
| FX DEAL TRANSACTED ON 16 NOV 2016 JPY / SGD<br>EX.RATE 77.1359 WITH BARCLAYS BANK   | 550,509.000 *    | 16 Nov 16 |                   |                   |              | 0.00              | 5,026.54    | 4,975.00                          | -51.54        |
| FX DEAL TRANSACTED ON 26 OCT 2016 EUR / JPY<br>EX.RATE 0.0087719 WITH BARCLAYS BANK | -3,448,242.000 * | 26 Oct 16 |                   |                   |              | 0.00              | -32,847.53  | -32,829.46                        | 18.07         |
| <b>New Zealand dollar - NZD</b>                                                     |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 NOV 2016 EUR / NZD<br>EX.RATE 0.6575919 WITH BARCLAYS BANK | -29,181.400 *    | 2 Nov 16  |                   |                   |              | 0.00              | -21,191.87  | -21,362.24                        | -170.37       |
| FX DEAL TRANSACTED ON 04 NOV 2016 EUR / NZD<br>EX.RATE 0.6584145 WITH BARCLAYS BANK | -21,213.810 *    | 4 Nov 16  |                   |                   |              | 0.00              | -15,496.22  | -15,510.48                        | -14.26        |
| FX DEAL TRANSACTED ON 21 OCT 2016 EUR / NZD<br>EX.RATE 0.6577217 WITH BARCLAYS BANK | -166,614.520 *   | 21 Oct 16 |                   |                   |              | 0.00              | -119,733.65 | -118,771.16                       | 962.49        |
| FX DEAL TRANSACTED ON 21 OCT 2016 SEK / NZD<br>EX.RATE 6.38004 WITH BARCLAYS BANK   | -147,474.620 *   | 21 Oct 16 |                   |                   |              | 0.00              | -106,113.07 | -105,127.28                       | 985.79        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                                  |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Norwegian krone - NOK</b>                                                        |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 NOV 2016 JPY / NOK<br>EX.RATE 12.59957 WITH BARCLAYS BANK  | -129,255.200     | * 2 Nov 16  |                   |                   |              | 0.00              | -15,775.66 | -15,660.75                        | 114.91        |
| FX DEAL TRANSACTED ON 03 NOV 2016 EUR / NOK<br>EX.RATE 0.110051 WITH BARCLAYS BANK  | -193,613.130     | * 3 Nov 16  |                   |                   |              | 0.00              | -23,689.47 | -23,682.41                        | 7.06          |
| FX DEAL TRANSACTED ON 11 NOV 2016 EUR / NOK<br>EX.RATE 0.1094918 WITH BARCLAYS BANK | -135,950.940     | * 11 Nov 16 |                   |                   |              | 0.00              | -16,193.96 | -15,968.96                        | 225.00        |
| FX DEAL TRANSACTED ON 15 NOV 2016 HKD / NOK<br>EX.RATE 0.9195 WITH BARCLAYS BANK    | -178,241.070     | * 15 Nov 16 |                   |                   |              | 0.00              | -21,125.50 | -20,959.92                        | 165.58        |
| <b>Singapore dollar - SGD</b>                                                       |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 16 NOV 2016 EUR / SGD<br>EX.RATE 0.6615069 WITH BARCLAYS BANK | -4,638.830       | * 16 Nov 16 |                   |                   |              | 0.00              | -3,292.17  | -3,275.89                         | 16.28         |
| FX DEAL TRANSACTED ON 16 NOV 2016 GBP / SGD<br>EX.RATE 0.5679559 WITH BARCLAYS BANK | -5,154.110       | * 16 Nov 16 |                   |                   |              | 0.00              | -3,625.91  | -3,639.78                         | -13.87        |
| FX DEAL TRANSACTED ON 16 NOV 2016 JPY / SGD<br>EX.RATE 77.1359 WITH BARCLAYS BANK   | -7,136.870       | * 16 Nov 16 |                   |                   |              | 0.00              | -5,026.54  | -5,002.71                         | 23.83         |
| FX DEAL TRANSACTED ON 26 OCT 2016 SEK / SGD<br>EX.RATE 6.4053 WITH BARCLAYS BANK    | -3,262.930       | * 26 Oct 16 |                   |                   |              | 0.00              | -2,335.53  | -2,338.18                         | -2.65         |
| <b>Swedish krona - SEK</b>                                                          |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 16 NOV 2016 GBP / SEK<br>EX.RATE 0.0873553 WITH BARCLAYS BANK | -337,743.030     | * 16 Nov 16 |                   |                   |              | 0.00              | -36,544.69 | -36,695.64                        | -150.95       |
| FX DEAL TRANSACTED ON 21 OCT 2016 SEK / NZD<br>EX.RATE 6.38004 WITH BARCLAYS BANK   | 940,893.970      | * 21 Oct 16 |                   |                   |              | 0.00              | 106,113.07 | 105,570.74                        | -542.33       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 26 OCT 2016 SEK / SGD<br>EX.RATE 6.4053 WITH BARCLAYS BANK   | 20,900.040 *     | 26 Oct 16 |                   |                   |              | 0.00              | 2,335.53       | 2,310.74                          | -24.79        |
| <b>United States dollar - USD</b>                                                  |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 15 NOV 2016 EUR / USD<br>EX.RATE 0.931706 WITH BARCLAYS BANK | -19,971.640 *    | 15 Nov 16 |                   |                   |              | 0.00              | -19,971.64     | -19,971.64                        | 0.00          |
| <b>Total BARCLAYS BANK PLC WHOLESALE</b>                                           |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>275.41</b>                     | <b>275.41</b> |
| <b>BROWN BROTHERS HARRIMAN AND CO.</b>                                             |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                   |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Danish krone - DKK</b>                                                          |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 21 OCT 2016 DKK / EUR<br>EX.RATE 7.4385 WITH BROWN BROTHERS  | 5,341,996.150 *  | 21 Oct 16 |                   |                   |              | 0.00              | 781,627.81     | 781,627.81                        | 0.00          |
| <b>Euro - EUR</b>                                                                  |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2016 USD / EUR<br>EX.RATE 1.1132 WITH BROWN BROTHERS  | -55,917.490 *    | 4 Nov 16  |                   |                   |              | 0.00              | -62,247.35     | -61,702.15                        | 545.20        |
| FX DEAL TRANSACTED ON 18 NOV 2016 SEK / EUR<br>EX.RATE 9.8048999 WITH BROWN        | -343,758.200 *   | 18 Nov 16 |                   |                   |              | 0.00              | -366,205.06    | -365,157.14                       | 1,047.92      |
| FX DEAL TRANSACTED ON 18 NOV 2016 USD / EUR<br>EX.RATE 1.0589 WITH BROWN BROTHERS  | -31,946.830 *    | 18 Nov 16 |                   |                   |              | 0.00              | -33,828.50     | -33,935.52                        | -107.02       |
| FX DEAL TRANSACTED ON 21 OCT 2016 DKK / EUR<br>EX.RATE 7.4385 WITH BROWN BROTHERS  | -718,155.020 *   | 21 Oct 16 |                   |                   |              | 0.00              | -781,627.81    | -781,675.88                       | -48.07        |
| FX DEAL TRANSACTED ON 21 OCT 2016 USD / EUR<br>EX.RATE 1.0872 WITH BROWN BROTHERS  | -43,775.900 *    | 21 Oct 16 |                   |                   |              | 0.00              | -47,593.16     | -47,647.88                        | -54.72        |
| FX DEAL TRANSACTED ON 23 NOV 2016 USD / EUR<br>EX.RATE 1.0547999 WITH BROWN        | -31,447.110 *    | 23 Nov 16 |                   |                   |              | 0.00              | -33,170.41     | -33,219.16                        | -48.75        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 254 of 624

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>BROWN BROTHERS HARRIMAN AND CO.</b>                                             |                  |             |                   |                   |              |                   |                |                                   |               |
| <b>Swedish krona - SEK</b>                                                         |                  |             |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 18 NOV 2016 SEK / EUR<br>EX.RATE 9.8048999 WITH BROWN        | 3,370,514.760*   | 18 Nov 16   |                   |                   |              | 0.00              | 366,205.06     | 365,264.51                        | -940.55       |
| <b>United States dollar - USD</b>                                                  |                  |             |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2016 USD / EUR<br>EX.RATE 1.1132 WITH BROWN BROTHERS  | 62,247.350       | * 4 Nov 16  |                   |                   |              | 0.00              | 62,247.35      | 62,247.35                         | 0.00          |
| FX DEAL TRANSACTED ON 18 NOV 2016 USD / EUR<br>EX.RATE 1.0589 WITH BROWN BROTHERS  | 33,828.500*      | 18 Nov 16   |                   |                   |              | 0.00              | 33,828.50      | 33,828.50                         | 0.00          |
| FX DEAL TRANSACTED ON 21 OCT 2016 USD / EUR<br>EX.RATE 1.0872 WITH BROWN BROTHERS  | 47,593.160       | * 21 Oct 16 |                   |                   |              | 0.00              | 47,593.16      | 47,593.16                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2016 USD / EUR<br>EX.RATE 1.0547999 WITH BROWN        | 33,170.410*      | 23 Nov 16   |                   |                   |              | 0.00              | 33,170.41      | 33,170.41                         | 0.00          |
| <b>Total BROWN BROTHERS HARRIMAN AND CO.</b>                                       |                  |             |                   |                   |              |                   | <b>.000.00</b> | <b>394.01</b>                     | <b>394.01</b> |
| <b>CITIBANK N.A.</b>                                                               |                  |             |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                   |                  |             |                   |                   |              |                   |                |                                   |               |
| <b>Australian dollar - AUD</b>                                                     |                  |             |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 18 NOV 2016 HKD / AUD<br>EX.RATE 5.69563 WITH CITIBANK N.A.  | -1,558.530*      | 18 Nov 16   |                   |                   |              | 0.00              | -1,144.32      | -1,148.25                         | -3.93         |
| <b>British pound sterling - GBP</b>                                                |                  |             |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 18 NOV 2016 GBP / SGD<br>EX.RATE 0.567447 WITH CITIBANK N.A. | 18,351.030*      | 18 Nov 16   |                   |                   |              | 0.00              | 22,591.95      | 22,892.91                         | 300.96        |
| FX DEAL TRANSACTED ON 18 NOV 2016 GBP / USD<br>EX.RATE 0.80952 WITH CITIBANK N.A.  | 1,209.940*       | 18 Nov 16   |                   |                   |              | 0.00              | 1,494.64       | 1,509.40                          | 14.76         |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Euro - EUR</b>                                                                   |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 17 NOV 2016 EUR / ILS<br>EX.RATE 0.2425242 WITH CITIBANK N.A. | 15,646.970*      | 17 Nov 16 |                   |                   |              | 0.00              | 16,701.58  | 16,545.89                         | -155.69       |
| FX DEAL TRANSACTED ON 18 NOV 2016 EUR / NOK<br>EX.RATE 0.1098525 WITH CITIBANK N.A. | 12,943.760*      | 18 Nov 16 |                   |                   |              | 0.00              | 13,687.38  | 13,749.51                         | 62.13         |
| <b>Hong Kong dollar - HKD</b>                                                       |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 17 NOV 2016 HKD / NZD<br>EX.RATE 5.455207 WITH CITIBANK N.A.  | 17,802.870*      | 17 Nov 16 |                   |                   |              | 0.00              | 2,295.26   | 2,295.00                          | -0.26         |
| FX DEAL TRANSACTED ON 18 NOV 2016 HKD / AUD<br>EX.RATE 5.69563 WITH CITIBANK N.A.   | 8,876.810*       | 18 Nov 16 |                   |                   |              | 0.00              | 1,144.32   | 1,144.51                          | 0.19          |
| <b>Japanese yen - JPY</b>                                                           |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 17 NOV 2016 JPY / NZD<br>EX.RATE 77.23 WITH CITIBANK N.A.     | 2,079,678.000*   | 17 Nov 16 |                   |                   |              | 0.00              | 19,013.01  | 18,749.35                         | -263.66       |
| <b>New Israeli shekel - ILS</b>                                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 17 NOV 2016 EUR / ILS<br>EX.RATE 0.2425242 WITH CITIBANK N.A. | -64,517.150*     | 17 Nov 16 |                   |                   |              | 0.00              | -16,701.58 | -16,605.88                        | 95.70         |
| <b>New Zealand dollar - NZD</b>                                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 17 NOV 2016 HKD / NZD<br>EX.RATE 5.455207 WITH CITIBANK N.A.  | -3,263.460*      | 17 Nov 16 |                   |                   |              | 0.00              | -2,295.26  | -2,289.32                         | 5.94          |
| FX DEAL TRANSACTED ON 17 NOV 2016 JPY / NZD<br>EX.RATE 77.23 WITH CITIBANK N.A.     | -26,928.370*     | 17 Nov 16 |                   |                   |              | 0.00              | -19,013.01 | -19,041.05                        | -28.04        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 256 of 624

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss  |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|----------------|
| <b>CITIBANK N.A.</b>                                                                |                  |           |                   |                   |              |                   |                |                                   |                |
| <b>Norwegian krone - NOK</b>                                                        |                  |           |                   |                   |              |                   |                |                                   |                |
| FX DEAL TRANSACTED ON 18 NOV 2016 EUR / NOK<br>EX.RATE 0.1098525 WITH CITIBANK N.A. | -117,828.570*    | 18 Nov 16 |                   |                   |              | 0.00              | -13,687.38     | -13,788.70                        | -101.32        |
| <b>Singapore dollar - SGD</b>                                                       |                  |           |                   |                   |              |                   |                |                                   |                |
| FX DEAL TRANSACTED ON 18 NOV 2016 GBP / SGD<br>EX.RATE 0.567447 WITH CITIBANK N.A.  | -32,339.630*     | 18 Nov 16 |                   |                   |              | 0.00              | -22,591.95     | -22,708.02                        | -116.07        |
| <b>United States dollar - USD</b>                                                   |                  |           |                   |                   |              |                   |                |                                   |                |
| FX DEAL TRANSACTED ON 18 NOV 2016 GBP / USD<br>EX.RATE 0.80952 WITH CITIBANK N.A.   | -1,494.640*      | 18 Nov 16 |                   |                   |              | 0.00              | -1,494.64      | -1,494.64                         | 0.00           |
| <b>Total CITIBANK N.A.</b>                                                          |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>-189.29</b>                    | <b>-189.29</b> |
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                              |                  |           |                   |                   |              |                   |                |                                   |                |
| <b>Cash and Cash Equivalents</b>                                                    |                  |           |                   |                   |              |                   |                |                                   |                |
| <b>Australian dollar - AUD</b>                                                      |                  |           |                   |                   |              |                   |                |                                   |                |
| FX DEAL TRANSACTED ON 21 NOV 2016 ILS / AUD<br>EX.RATE 2.8454 WITH NORTHERN TRUST   | -17,944.350*     | 21 Nov 16 |                   |                   |              | 0.00              | -13,141.89     | -13,242.93                        | -101.04        |
| <b>NORTHERN TRUST COMPANY, THE</b>                                                  |                  |           |                   |                   |              |                   |                |                                   |                |
| <b>Cash and Cash Equivalents</b>                                                    |                  |           |                   |                   |              |                   |                |                                   |                |
| <b>Australian dollar - AUD</b>                                                      |                  |           |                   |                   |              |                   |                |                                   |                |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / AUD<br>EX.RATE 0.7616 WITH NORTHERN TRUST   | -361,136.220*    | 27 Oct 16 |                   |                   |              | 0.00              | -275,041.35    | -273,777.37                       | 1,263.98       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value         | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|--------------------------|------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                            |                          |      |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |                          |      |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                               |                          |      |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 OCT 2016 EUR / GBP<br>EX.RATE 1.1096525 WITH NORTHERN    | -5,877.480 * 14 Oct 16   |      |                   |                   |              | 0.00              | -7,194.05   | -7,168.17                         | 25.88         |
| FX DEAL TRANSACTED ON 25 OCT 2016 GBP / USD<br>EX.RATE 0.8202194 WITH NORTHERN    | 16,306.600 * 25 Oct 16   |      |                   |                   |              | 0.00              | 19,880.78   | 19,781.54                         | -99.24        |
| <b>NORTHERN TRUST COMPANY, THE</b>                                                |                          |      |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |                          |      |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                               |                          |      |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2016 GBP / USD<br>EX.RATE 0.8265829 WITH NORTHERN    | 33,403.270 * 25 Oct 16   |      |                   |                   |              | 0.00              | 40,411.28   | 40,875.58                         | 464.30        |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP<br>EX.RATE 1.2139 WITH NORTHERN TRUST | -550,835.160 * 28 Oct 16 |      |                   |                   |              | 0.00              | -668,658.80 | -669,209.65                       | -550.85       |
| <b>Canadian dollar - CAD</b>                                                      |                          |      |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / CAD<br>EX.RATE 0.7480702 WITH NORTHERN    | -233,581.330 * 27 Oct 16 |      |                   |                   |              | 0.00              | -174,735.22 | -174,712.09                       | 23.13         |
| <b>Danish krone - DKK</b>                                                         |                          |      |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 NOV 2016 DKK / USD<br>EX.RATE 7.0035 WITH NORTHERN TRUST | 112,580.990 * 21 Nov 16  |      |                   |                   |              | 0.00              | 16,074.96   | 16,073.58                         | -1.38         |
| FX DEAL TRANSACTED ON 22 NOV 2016 DKK / USD<br>EX.RATE 6.998 WITH NORTHERN TRUST  | 435,233.080 * 22 Nov 16  |      |                   |                   |              | 0.00              | 62,193.92   | 61,955.77                         | -238.15       |
| FX DEAL TRANSACTED ON 22 NOV 2016 DKK / USD<br>EX.RATE 7.0024 WITH NORTHERN TRUST | 162,965.630 * 22 Nov 16  |      |                   |                   |              | 0.00              | 23,272.83   | 23,198.29                         | -74.54        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 258 of 624

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, THE</b>                                                  |                  |           |                   |                   |              |                   |           |                                   |               |
| FX DEAL TRANSACTED ON 24 NOV 2016 DKK / USD<br>EX.RATE 7.0362 WITH NORTHERN TRUST   | 316,147.420*     | 24 Nov 16 |                   |                   |              | 0.00              | 44,931.56 | 44,895.19                         | -36.37        |
| FX DEAL TRANSACTED ON 25 NOV 2016 DKK / USD<br>EX.RATE 7.0202 WITH NORTHERN TRUST   | 197,943.710*     | 25 Nov 16 |                   |                   |              | 0.00              | 28,196.31 | 28,216.60                         | 20.29         |
| FX DEAL TRANSACTED ON 28 NOV 2016 DKK / USD<br>EX.RATE 7.024325 WITH NORTHERN TRUST | 332,940.960*     | 28 Nov 16 |                   |                   |              | 0.00              | 47,398.29 | 47,368.45                         | -29.84        |
| FX DEAL TRANSACTED ON 29 NOV 2016 DKK / USD<br>EX.RATE 7.02255 WITH NORTHERN TRUST  | 234,518.070*     | 29 Nov 16 |                   |                   |              | 0.00              | 33,395.00 | 33,475.32                         | 80.32         |
| FX DEAL TRANSACTED ON 30 NOV 2016 DKK / USD<br>EX.RATE 6.994 WITH NORTHERN TRUST    | 380,592.370*     | 30 Nov 16 |                   |                   |              | 0.00              | 54,416.98 | 54,264.91                         | -152.07       |

### NORTHERN TRUST COMPANY, CHICAGO

#### Cash and Cash Equivalents

##### Euro - EUR

|                                                                                     |             |            |  |  |  |      |            |            |        |
|-------------------------------------------------------------------------------------|-------------|------------|--|--|--|------|------------|------------|--------|
| FX DEAL TRANSACTED ON 04 NOV 2016 HKD / EUR<br>EX.RATE 8.6236 WITH NORTHERN TRUST   | -13,674.210 | * 4 Nov 16 |  |  |  | 0.00 | -15,205.10 | -15,088.81 | 116.29 |
| FX DEAL TRANSACTED ON 04 NOV 2016 JPY / EUR<br>EX.RATE 114.5994 WITH NORTHERN TRUST | -316.760    | * 4 Nov 16 |  |  |  | 0.00 | -352.39    | -349.91    | 2.48   |

### NORTHERN TRUST COMPANY, THE

#### Cash and Cash Equivalents

##### Euro - EUR

|                                                                                   |            |            |  |  |  |      |            |            |       |
|-----------------------------------------------------------------------------------|------------|------------|--|--|--|------|------------|------------|-------|
| FX DEAL TRANSACTED ON 04 NOV 2016 USD / EUR<br>EX.RATE 1.1088 WITH NORTHERN TRUST | -9,185.400 | * 4 Nov 16 |  |  |  | 0.00 | -10,184.77 | -10,190.74 | -5.97 |
|-----------------------------------------------------------------------------------|------------|------------|--|--|--|------|------------|------------|-------|

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 259 of 624

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                              |                  |             |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                  |             |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                   |                  |             |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 OCT 2016 EUR / GBP<br>EX.RATE 1.1096525 WITH NORTHERN      | 6,521.960        | * 14 Oct 16 |                   |                   |              | 0.00              | 7,194.05      | 7,176.44                          | -17.61        |
| <b>NORTHERN TRUST COMPANY, THE</b>                                                  |                  |             |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                  |             |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                   |                  |             |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 OCT 2016 EUR / USD<br>EX.RATE 0.9078529 WITH NORTHERN      | 16,522.870       | * 14 Oct 16 |                   |                   |              | 0.00              | 18,199.94     | 18,161.94                         | -38.00        |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR<br>EX.RATE 1.091 WITH NORTHERN TRUST    | -1,462,815.340   | * 28 Oct 16 |                   |                   |              | 0.00              | -1,595,931.54 | -1,598,710.88                     | -2,779.34     |
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                              |                  |             |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                  |             |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                   |                  |             |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 OCT 2016 USD / EUR<br>EX.RATE 1.096 WITH NORTHERN TRUST    | -199,449.000     | * 31 Oct 16 |                   |                   |              | 0.00              | -218,596.10   | -218,635.99                       | -39.89        |
| <b>Hong Kong dollar - HKD</b>                                                       |                  |             |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2016 HKD / EUR<br>EX.RATE 8.6236 WITH NORTHERN TRUST   | 117,920.900      | * 4 Nov 16  |                   |                   |              | 0.00              | 15,205.10     | 15,203.54                         | -1.56         |
| FX DEAL TRANSACTED ON 25 OCT 2016 HKD / NOK<br>EX.RATE 0.937696 WITH NORTHERN TRUST | 7,010.000        | * 25 Oct 16 |                   |                   |              | 0.00              | 903.62        | 903.69                            | 0.07          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 260 of 624

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, THE</b>                                                  |                  |             |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                  |             |                   |                   |              |                   |             |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                       |                  |             |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2016 HKD / USD<br>EX.RATE 7.757 WITH NORTHERN TRUST    | 130,876.000      | * 25 Oct 16 |                   |                   |              | 0.00              | 16,871.99   | 16,873.18                         | 1.19          |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / HKD<br>EX.RATE 0.1289441 WITH NORTHERN      | -5,652,181.490   | * 27 Oct 16 |                   |                   |              | 0.00              | -728,815.33 | -728,899.91                       | -84.58        |
| <b>Japanese yen - JPY</b>                                                           |                  |             |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2016 USD / JPY<br>EX.RATE 0.0095318 WITH NORTHERN      | -4,194,435.000   | * 1 Nov 16  |                   |                   |              | 0.00              | -39,980.70  | -40,716.74                        | -736.04       |
| FX DEAL TRANSACTED ON 02 NOV 2016 USD / JPY<br>EX.RATE 0.0096777 WITH NORTHERN      | -4,114,902.000   | * 2 Nov 16  |                   |                   |              | 0.00              | -39,822.92  | -39,360.10                        | 462.82        |
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                              |                  |             |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                  |             |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                           |                  |             |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2016 JPY / EUR<br>EX.RATE 114.5994 WITH NORTHERN TRUST | 36,300.000       | * 4 Nov 16  |                   |                   |              | 0.00              | 352.39      | 346.42                            | -5.97         |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, THE</b>                                                  |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Japanese yen - JPY</b>                                                           |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2016 USD / JPY<br>EX.RATE 0.0096912 WITH NORTHERN      | -4,950,094.000   | * 4 Nov 16  |                   |                   |              | 0.00              | -47,972.21 | -47,240.48                        | 731.73        |
| FX DEAL TRANSACTED ON 07 NOV 2016 USD / JPY<br>EX.RATE 0.0095834 WITH NORTHERN      | -4,061,770.000   | * 7 Nov 16  |                   |                   |              | 0.00              | -38,925.72 | -38,851.88                        | 73.84         |
| FX DEAL TRANSACTED ON 08 NOV 2016 USD / JPY<br>EX.RATE 0.0095413 WITH NORTHERN      | -4,505,732.000   | * 8 Nov 16  |                   |                   |              | 0.00              | -42,990.67 | -42,269.64                        | 721.03        |
| FX DEAL TRANSACTED ON 09 NOV 2016 USD / JPY<br>EX.RATE 0.009633 WITH NORTHERN TRUST | -3,977,626.000   | * 9 Nov 16  |                   |                   |              | 0.00              | -38,316.40 | -37,315.32                        | 1,001.08      |
| FX DEAL TRANSACTED ON 10 NOV 2016 USD / JPY<br>EX.RATE 0.0093873 WITH NORTHERN      | -5,543,048.000   | * 10 Nov 16 |                   |                   |              | 0.00              | -52,034.11 | -51,109.20                        | 924.91        |
| FX DEAL TRANSACTED ON 11 NOV 2016 USD / JPY<br>EX.RATE 0.0094005 WITH NORTHERN      | -4,511,613.000   | * 11 Nov 16 |                   |                   |              | 0.00              | -42,411.47 | -41,408.04                        | 1,003.43      |
| FX DEAL TRANSACTED ON 14 NOV 2016 USD / JPY<br>EX.RATE 0.009273 WITH NORTHERN TRUST | -7,540,854.000   | * 14 Nov 16 |                   |                   |              | 0.00              | -69,926.32 | -68,847.38                        | 1,078.94      |
| FX DEAL TRANSACTED ON 15 NOV 2016 USD / JPY<br>EX.RATE 0.0092362 WITH NORTHERN      | -4,513,927.000   | * 15 Nov 16 |                   |                   |              | 0.00              | -41,691.39 | -41,266.42                        | 424.97        |
| FX DEAL TRANSACTED ON 16 NOV 2016 USD / JPY<br>EX.RATE 0.0091539 WITH NORTHERN      | -4,525,838.000   | * 16 Nov 16 |                   |                   |              | 0.00              | -41,429.28 | -40,900.44                        | 528.84        |
| FX DEAL TRANSACTED ON 17 NOV 2016 USD / JPY<br>EX.RATE 0.0091268 WITH NORTHERN      | -5,443,637.000   | * 17 Nov 16 |                   |                   |              | 0.00              | -49,682.91 | -49,077.15                        | 605.76        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, THE</b>                                             |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 18 NOV 2016 USD / JPY<br>EX.RATE 0.0090735 WITH NORTHERN | -4,482,323.000*  | 18 Nov 16 |                   |                   |              | 0.00              | -40,670.56 | -39,584.25                        | 1,086.31      |
| FX DEAL TRANSACTED ON 21 NOV 2016 USD / JPY<br>EX.RATE 0.0090147 WITH NORTHERN | -5,487,765.000*  | 21 Nov 16 |                   |                   |              | 0.00              | -49,470.52 | -48,463.51                        | 1,007.01      |
| FX DEAL TRANSACTED ON 22 NOV 2016 USD / JPY<br>EX.RATE 0.0090212 WITH NORTHERN | -5,516,928.000*  | 22 Nov 16 |                   |                   |              | 0.00              | -49,769.31 | -48,824.53                        | 944.78        |
| FX DEAL TRANSACTED ON 24 NOV 2016 USD / JPY<br>EX.RATE 0.0088331 WITH NORTHERN | -638,445.000*    | 24 Nov 16 |                   |                   |              | 0.00              | -5,639.48  | -5,686.44                         | -46.96        |

**NORTHERN TRUST COMPANY, CHICAGO****Cash and Cash Equivalents****Japanese yen - JPY**

|                                                                                |                  |           |  |  |  |      |            |            |       |
|--------------------------------------------------------------------------------|------------------|-----------|--|--|--|------|------------|------------|-------|
| FX DEAL TRANSACTED ON 24 OCT 2016 USD / JPY<br>EX.RATE 0.0095914 WITH NORTHERN | -2,769,407.000 * | 24 Oct 16 |  |  |  | 0.00 | -26,562.51 | -26,472.37 | 90.14 |
|--------------------------------------------------------------------------------|------------------|-----------|--|--|--|------|------------|------------|-------|

**NORTHERN TRUST COMPANY, THE****Cash and Cash Equivalents****Japanese yen - JPY**

|                                                                                |                   |           |  |  |  |      |             |             |          |
|--------------------------------------------------------------------------------|-------------------|-----------|--|--|--|------|-------------|-------------|----------|
| FX DEAL TRANSACTED ON 25 NOV 2016 USD / JPY<br>EX.RATE 0.0088624 WITH NORTHERN | -3,051,077.000*   | 25 Nov 16 |  |  |  | 0.00 | -27,039.88  | -27,025.79  | 14.09    |
| FX DEAL TRANSACTED ON 26 OCT 2016 USD / JPY<br>EX.RATE 0.0095901 WITH NORTHERN | -4,138,353.000 *  | 26 Oct 16 |  |  |  | 0.00 | -39,687.26  | -39,259.59  | 427.67   |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / JPY<br>EX.RATE 0.0095486 WITH NORTHERN | -48,680,072.000 * | 27 Oct 16 |  |  |  | 0.00 | -464,828.73 | -463,244.73 | 1,584.00 |
| FX DEAL TRANSACTED ON 28 NOV 2016 USD / JPY<br>EX.RATE 0.0088799 WITH NORTHERN | -3,058,730.000*   | 28 Nov 16 |  |  |  | 0.00 | -27,161.12  | -26,843.92  | 317.20   |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 263 of 624

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, THE</b>                                                  |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY<br>EX.RATE 0.0094877 WITH NORTHERN      | -2,560,174.000 * | 28 Oct 16 |                   |                   |              | 0.00              | -24,290.08 | -24,484.04                        | -193.96       |
| FX DEAL TRANSACTED ON 29 NOV 2016 JPY / USD<br>EX.RATE 112.8951 WITH NORTHERN TRUST | 3,999,855.000 *  | 29 Nov 16 |                   |                   |              | 0.00              | 35,429.84  | 35,103.38                         | -326.46       |
| FX DEAL TRANSACTED ON 30 NOV 2016 JPY / USD<br>EX.RATE 113.35 WITH NORTHERN TRUST   | 4,777,407.000 *  | 30 Nov 16 |                   |                   |              | 0.00              | 42,147.39  | 41,935.64                         | -211.75       |
| FX DEAL TRANSACTED ON 31 OCT 2016 USD / JPY<br>EX.RATE 0.0095226 WITH NORTHERN      | -6,288,924.000 * | 31 Oct 16 |                   |                   |              | 0.00              | -59,887.16 | -60,953.95                        | -1,066.79     |

### **NORTHERN TRUST COMPANY, CHICAGO**

#### **Cash and Cash Equivalents**

##### **New Israeli shekel - ILS**

|                                                                                   |              |           |  |  |  |      |           |           |       |
|-----------------------------------------------------------------------------------|--------------|-----------|--|--|--|------|-----------|-----------|-------|
| FX DEAL TRANSACTED ON 21 NOV 2016 ILS / AUD<br>EX.RATE 2.8454 WITH NORTHERN TRUST | 51,058.850 * | 21 Nov 16 |  |  |  | 0.00 | 13,141.89 | 13,203.74 | 61.85 |
| FX DEAL TRANSACTED ON 25 OCT 2016 ILS / USD<br>EX.RATE 3.8455 WITH NORTHERN TRUST | 84,170.280 * | 25 Oct 16 |  |  |  | 0.00 | 21,887.99 | 21,930.20 | 42.21 |

##### **New Zealand dollar - NZD**

|                                                                                |              |           |  |  |  |      |           |           |        |
|--------------------------------------------------------------------------------|--------------|-----------|--|--|--|------|-----------|-----------|--------|
| FX DEAL TRANSACTED ON 24 OCT 2016 NZD / SGD<br>EX.RATE 1.0057002 WITH NORTHERN | 19,910.220 * | 24 Oct 16 |  |  |  | 0.00 | 14,253.73 | 14,220.88 | -32.85 |
|--------------------------------------------------------------------------------|--------------|-----------|--|--|--|------|-----------|-----------|--------|

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                              |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Norwegian krone - NOK</b>                                                        |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2016 HKD / NOK<br>EX.RATE 0.937696 WITH NORTHERN TRUST | -7,475.770       | * 25 Oct 16 |                   |                   |              | 0.00              | -903.62    | -902.71                           | 0.91          |
| <b>Singapore dollar - SGD</b>                                                       |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 24 OCT 2016 NZD / SGD<br>EX.RATE 1.0057002 WITH NORTHERN      | -19,797.370      | * 24 Oct 16 |                   |                   |              | 0.00              | -14,253.73 | -14,214.59                        | 39.14         |
| FX DEAL TRANSACTED ON 24 OCT 2016 USD / SGD<br>EX.RATE 0.7171029 WITH NORTHERN      | -36,582.770      | * 24 Oct 16 |                   |                   |              | 0.00              | -26,233.61 | -26,266.57                        | -32.96        |
| <b>NORTHERN TRUST COMPANY, THE</b>                                                  |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Swiss franc - CHF</b>                                                            |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2016 USD / CHF<br>EX.RATE 1.0157977 WITH NORTHERN      | -22,909.980      | * 1 Nov 16  |                   |                   |              | 0.00              | -23,271.90 | -23,401.41                        | -129.51       |
| FX DEAL TRANSACTED ON 02 NOV 2016 USD / CHF<br>EX.RATE 1.0298661 WITH NORTHERN      | -20,474.990      | * 2 Nov 16  |                   |                   |              | 0.00              | -21,086.50 | -21,101.71                        | -15.21        |
| FX DEAL TRANSACTED ON 04 NOV 2016 USD / CHF<br>EX.RATE 1.0305634 WITH NORTHERN      | -29,794.240      | * 4 Nov 16  |                   |                   |              | 0.00              | -30,704.85 | -30,766.46                        | -61.61        |
| FX DEAL TRANSACTED ON 07 NOV 2016 USD / CHF<br>EX.RATE 1.0242302 WITH NORTHERN      | -65,181.390      | * 7 Nov 16  |                   |                   |              | 0.00              | -66,760.75 | -66,698.79                        | 61.96         |
| FX DEAL TRANSACTED ON 08 NOV 2016 USD / CHF<br>EX.RATE 1.0231833 WITH NORTHERN      | -79,629.820      | * 8 Nov 16  |                   |                   |              | 0.00              | -81,475.90 | -81,696.75                        | -220.85       |
| FX DEAL TRANSACTED ON 09 NOV 2016 USD / CHF<br>EX.RATE 1.0222858 WITH NORTHERN      | -32,698.070      | * 9 Nov 16  |                   |                   |              | 0.00              | -33,426.77 | -33,300.82                        | 125.95        |
| FX DEAL TRANSACTED ON 10 NOV 2016 USD / CHF<br>EX.RATE 1.0119409 WITH NORTHERN      | -12,889.490      | * 10 Nov 16 |                   |                   |              | 0.00              | -13,043.40 | -13,047.36                        | -3.96         |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, THE</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 NOV 2016 USD / CHF<br>EX.RATE 1.0144663 WITH NORTHERN      | -20,072.040 *    | 11 Nov 16 |                   |                   |              | 0.00              | -20,362.41  | -20,317.89                        | 44.52         |
| FX DEAL TRANSACTED ON 14 NOV 2016 USD / CHF<br>EX.RATE 1.0025063 WITH NORTHERN      | -143,748.360 *   | 14 Nov 16 |                   |                   |              | 0.00              | -144,108.63 | -143,957.10                       | 151.53        |
| FX DEAL TRANSACTED ON 15 NOV 2016 USD / CHF<br>EX.RATE 1.0027073 WITH NORTHERN      | -18,113.560 *    | 15 Nov 16 |                   |                   |              | 0.00              | -18,162.60  | -18,098.18                        | 64.42         |
| FX DEAL TRANSACTED ON 16 NOV 2016 USD / CHF<br>EX.RATE 0.9960735 WITH NORTHERN      | -7,788.410 *     | 16 Nov 16 |                   |                   |              | 0.00              | -7,757.83   | -7,750.43                         | 7.40          |
| FX DEAL TRANSACTED ON 17 NOV 2016 USD / CHF<br>EX.RATE 0.9965917 WITH NORTHERN      | -7,715.490 *     | 17 Nov 16 |                   |                   |              | 0.00              | -7,689.19   | -7,685.13                         | 4.06          |
| FX DEAL TRANSACTED ON 18 NOV 2016 USD / CHF<br>EX.RATE 0.9909408 WITH NORTHERN      | -20,817.350 *    | 18 Nov 16 |                   |                   |              | 0.00              | -20,628.76  | -20,579.66                        | 49.10         |
| FX DEAL TRANSACTED ON 21 NOV 2016 USD / CHF<br>EX.RATE 0.9906875 WITH NORTHERN      | -10,459.360 *    | 21 Nov 16 |                   |                   |              | 0.00              | -10,361.96  | -10,365.04                        | -3.08         |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / CHF<br>EX.RATE 1.007234 WITH NORTHERN TRUST | -170,949.630 *   | 27 Oct 16 |                   |                   |              | 0.00              | -172,186.27 | -172,120.05                       | 66.22         |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF<br>EX.RATE 1.0056315 WITH NORTHERN      | -455,554.160 *   | 28 Oct 16 |                   |                   |              | 0.00              | -458,119.63 | -458,557.71                       | -438.08       |
| FX DEAL TRANSACTED ON 31 OCT 2016 USD / CHF<br>EX.RATE 1.0114752 WITH NORTHERN      | -34,180.580 *    | 31 Oct 16 |                   |                   |              | 0.00              | -34,572.81  | -34,564.24                        | 8.57          |
| <b>United States dollar - USD</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2016 USD / CHF<br>EX.RATE 1.0157977 WITH NORTHERN      | 23,271.900 *     | 1 Nov 16  |                   |                   |              | 0.00              | 23,271.90   | 23,271.90                         | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2016 USD / JPY<br>EX.RATE 0.0095318 WITH NORTHERN      | 39,980.700 *     | 1 Nov 16  |                   |                   |              | 0.00              | 39,980.70   | 39,980.70                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2016 USD / CHF<br>EX.RATE 1.0298661 WITH NORTHERN      | 21,086.500 *     | 2 Nov 16  |                   |                   |              | 0.00              | 21,086.50   | 21,086.50                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2016 USD / JPY<br>EX.RATE 0.0096777 WITH NORTHERN      | 39,822.920 *     | 2 Nov 16  |                   |                   |              | 0.00              | 39,822.92   | 39,822.92                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date       | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|------------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b><i>NORTHERN TRUST COMPANY, THE</i></b>                                           |                  |            |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2016 USD / CHF<br>EX.RATE 1.0305634 WITH NORTHERN      | 30,704.850       | * 4 Nov 16 |                   |                   |              | 0.00              | 30,704.85  | 30,704.85                         | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2016 USD / EUR<br>EX.RATE 1.1088 WITH NORTHERN TRUST   | 10,184.770       | * 4 Nov 16 |                   |                   |              | 0.00              | 10,184.77  | 10,184.77                         | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV 2016 USD / JPY<br>EX.RATE 0.0096912 WITH NORTHERN      | 47,972.210       | * 4 Nov 16 |                   |                   |              | 0.00              | 47,972.21  | 47,972.21                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2016 USD / CHF<br>EX.RATE 1.0242302 WITH NORTHERN      | 66,760.750       | * 7 Nov 16 |                   |                   |              | 0.00              | 66,760.75  | 66,760.75                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2016 USD / JPY<br>EX.RATE 0.0095834 WITH NORTHERN      | 38,925.720       | * 7 Nov 16 |                   |                   |              | 0.00              | 38,925.72  | 38,925.72                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2016 USD / CHF<br>EX.RATE 1.0231833 WITH NORTHERN      | 81,475.900       | * 8 Nov 16 |                   |                   |              | 0.00              | 81,475.90  | 81,475.90                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2016 USD / JPY<br>EX.RATE 0.0095413 WITH NORTHERN      | 42,990.670       | * 8 Nov 16 |                   |                   |              | 0.00              | 42,990.67  | 42,990.67                         | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2016 USD / CHF<br>EX.RATE 1.0222858 WITH NORTHERN      | 33,426.770       | * 9 Nov 16 |                   |                   |              | 0.00              | 33,426.77  | 33,426.77                         | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2016 USD / JPY<br>EX.RATE 0.009633 WITH NORTHERN TRUST | 38,316.400       | * 9 Nov 16 |                   |                   |              | 0.00              | 38,316.40  | 38,316.40                         | 0.00          |
| FX DEAL TRANSACTED ON 10 NOV 2016 USD / CHF<br>EX.RATE 1.0119409 WITH NORTHERN      | 13,043.400*      | 10 Nov 16  |                   |                   |              | 0.00              | 13,043.40  | 13,043.40                         | 0.00          |
| FX DEAL TRANSACTED ON 10 NOV 2016 USD / JPY<br>EX.RATE 0.0093873 WITH NORTHERN      | 52,034.110*      | 10 Nov 16  |                   |                   |              | 0.00              | 52,034.11  | 52,034.11                         | 0.00          |
| FX DEAL TRANSACTED ON 11 NOV 2016 USD / CHF<br>EX.RATE 1.0144663 WITH NORTHERN      | 20,362.410*      | 11 Nov 16  |                   |                   |              | 0.00              | 20,362.41  | 20,362.41                         | 0.00          |
| FX DEAL TRANSACTED ON 11 NOV 2016 USD / JPY<br>EX.RATE 0.0094005 WITH NORTHERN      | 42,411.470*      | 11 Nov 16  |                   |                   |              | 0.00              | 42,411.47  | 42,411.47                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2016 USD / CHF<br>EX.RATE 1.0025063 WITH NORTHERN      | 144,108.630*     | 14 Nov 16  |                   |                   |              | 0.00              | 144,108.63 | 144,108.63                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2016 USD / JPY<br>EX.RATE 0.009273 WITH NORTHERN TRUST | 69,926.320*      | 14 Nov 16  |                   |                   |              | 0.00              | 69,926.32  | 69,926.32                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, THE</b>                                                |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 14 OCT 2016 EUR / USD<br>EX.RATE 0.9078529 WITH NORTHERN    | -18,199.940 *    | 14 Oct 16 |                   |                   |              | 0.00              | -18,199.94 | -18,199.94                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2016 USD / CHF<br>EX.RATE 1.0027073 WITH NORTHERN    | 18,162.600 *     | 15 Nov 16 |                   |                   |              | 0.00              | 18,162.60  | 18,162.60                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2016 USD / JPY<br>EX.RATE 0.0092362 WITH NORTHERN    | 41,691.390 *     | 15 Nov 16 |                   |                   |              | 0.00              | 41,691.39  | 41,691.39                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2016 USD / CHF<br>EX.RATE 0.9960735 WITH NORTHERN    | 7,757.830 *      | 16 Nov 16 |                   |                   |              | 0.00              | 7,757.83   | 7,757.83                          | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2016 USD / JPY<br>EX.RATE 0.0091539 WITH NORTHERN    | 41,429.280 *     | 16 Nov 16 |                   |                   |              | 0.00              | 41,429.28  | 41,429.28                         | 0.00          |
| FX DEAL TRANSACTED ON 17 NOV 2016 USD / CHF<br>EX.RATE 0.9965917 WITH NORTHERN    | 7,689.190 *      | 17 Nov 16 |                   |                   |              | 0.00              | 7,689.19   | 7,689.19                          | 0.00          |
| FX DEAL TRANSACTED ON 17 NOV 2016 USD / JPY<br>EX.RATE 0.0091268 WITH NORTHERN    | 49,682.910 *     | 17 Nov 16 |                   |                   |              | 0.00              | 49,682.91  | 49,682.91                         | 0.00          |
| FX DEAL TRANSACTED ON 18 NOV 2016 USD / CHF<br>EX.RATE 0.9909408 WITH NORTHERN    | 20,628.760 *     | 18 Nov 16 |                   |                   |              | 0.00              | 20,628.76  | 20,628.76                         | 0.00          |
| FX DEAL TRANSACTED ON 18 NOV 2016 USD / JPY<br>EX.RATE 0.0090735 WITH NORTHERN    | 40,670.560 *     | 18 Nov 16 |                   |                   |              | 0.00              | 40,670.56  | 40,670.56                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2016 DKK / USD<br>EX.RATE 7.0035 WITH NORTHERN TRUST | -16,074.960 *    | 21 Nov 16 |                   |                   |              | 0.00              | -16,074.96 | -16,074.96                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2016 USD / CHF<br>EX.RATE 0.9906875 WITH NORTHERN    | 10,361.960 *     | 21 Nov 16 |                   |                   |              | 0.00              | 10,361.96  | 10,361.96                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2016 USD / JPY<br>EX.RATE 0.0090147 WITH NORTHERN    | 49,470.520 *     | 21 Nov 16 |                   |                   |              | 0.00              | 49,470.52  | 49,470.52                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2016 DKK / USD<br>EX.RATE 6.998 WITH NORTHERN TRUST  | -62,193.920 *    | 22 Nov 16 |                   |                   |              | 0.00              | -62,193.92 | -62,193.92                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 268 of 624

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, THE</b>                                                |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 22 NOV 2016 DKK / USD<br>EX.RATE 7.0024 WITH NORTHERN TRUST | -23,272.830 *    | 22 Nov 16 |                   |                   |              | 0.00              | -23,272.83 | -23,272.83                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2016 USD / JPY<br>EX.RATE 0.0090212 WITH NORTHERN    | 49,769.310 *     | 22 Nov 16 |                   |                   |              | 0.00              | 49,769.31  | 49,769.31                         | 0.00          |
| FX DEAL TRANSACTED ON 24 NOV 2016 DKK / USD<br>EX.RATE 7.0362 WITH NORTHERN TRUST | -44,931.560 *    | 24 Nov 16 |                   |                   |              | 0.00              | -44,931.56 | -44,931.56                        | 0.00          |
| FX DEAL TRANSACTED ON 24 NOV 2016 USD / JPY<br>EX.RATE 0.0088331 WITH NORTHERN    | 5,639.480 *      | 24 Nov 16 |                   |                   |              | 0.00              | 5,639.48   | 5,639.48                          | 0.00          |

### NORTHERN TRUST COMPANY, CHICAGO

#### Cash and Cash Equivalents

##### United States dollar - USD

|                                                                                |              |           |  |  |  |      |           |           |      |
|--------------------------------------------------------------------------------|--------------|-----------|--|--|--|------|-----------|-----------|------|
| FX DEAL TRANSACTED ON 24 OCT 2016 USD / JPY<br>EX.RATE 0.0095914 WITH NORTHERN | 26,562.510 * | 24 Oct 16 |  |  |  | 0.00 | 26,562.51 | 26,562.51 | 0.00 |
| FX DEAL TRANSACTED ON 24 OCT 2016 USD / SGD<br>EX.RATE 0.7171029 WITH NORTHERN | 26,233.610 * | 24 Oct 16 |  |  |  | 0.00 | 26,233.61 | 26,233.61 | 0.00 |

### NORTHERN TRUST COMPANY, THE

#### Cash and Cash Equivalents

##### United States dollar - USD

|                                                                                   |               |           |  |  |  |      |            |            |      |
|-----------------------------------------------------------------------------------|---------------|-----------|--|--|--|------|------------|------------|------|
| FX DEAL TRANSACTED ON 25 NOV 2016 DKK / USD<br>EX.RATE 7.0202 WITH NORTHERN TRUST | -28,196.310 * | 25 Nov 16 |  |  |  | 0.00 | -28,196.31 | -28,196.31 | 0.00 |
| FX DEAL TRANSACTED ON 25 NOV 2016 USD / JPY<br>EX.RATE 0.0088624 WITH NORTHERN    | 27,039.880 *  | 25 Nov 16 |  |  |  | 0.00 | 27,039.88  | 27,039.88  | 0.00 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                   | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                            |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                 |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2016 GBP / USD<br>EX.RATE 0.8202194 WITH NORTHERN    | -19,880.780      | * 25 Oct 16 |                   |                   |              | 0.00              | -19,880.78 | -19,880.78                        | 0.00          |
| <b>NORTHERN TRUST COMPANY, THE</b>                                                |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                 |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2016 GBP / USD<br>EX.RATE 0.8265829 WITH NORTHERN    | -40,411.280      | * 25 Oct 16 |                   |                   |              | 0.00              | -40,411.28 | -40,411.28                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2016 HKD / USD<br>EX.RATE 7.757 WITH NORTHERN TRUST  | -16,871.990      | * 25 Oct 16 |                   |                   |              | 0.00              | -16,871.99 | -16,871.99                        | 0.00          |
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                            |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                 |                  |             |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2016 ILS / USD<br>EX.RATE 3.8455 WITH NORTHERN TRUST | -21,887.990      | * 25 Oct 16 |                   |                   |              | 0.00              | -21,887.99 | -21,887.99                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value          | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|---------------------------|------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, THE</b>                                                  |                           |      |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                           |      |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                   |                           |      |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 26 OCT 2016 USD / JPY<br>EX.RATE 0.0095901 WITH NORTHERN      | 39,687.260 * 26 Oct 16    |      |                   |                   |              | 0.00              | 39,687.26    | 39,687.26                         | 0.00          |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / AUD<br>EX.RATE 0.7616 WITH NORTHERN TRUST   | 275,041.350 * 27 Oct 16   |      |                   |                   |              | 0.00              | 275,041.35   | 275,041.35                        | 0.00          |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / CAD<br>EX.RATE 0.7480702 WITH NORTHERN      | 174,735.220 * 27 Oct 16   |      |                   |                   |              | 0.00              | 174,735.22   | 174,735.22                        | 0.00          |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / CHF<br>EX.RATE 1.007234 WITH NORTHERN TRUST | 172,186.270 * 27 Oct 16   |      |                   |                   |              | 0.00              | 172,186.27   | 172,186.27                        | 0.00          |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / HKD<br>EX.RATE 0.1289441 WITH NORTHERN      | 728,815.330 * 27 Oct 16   |      |                   |                   |              | 0.00              | 728,815.33   | 728,815.33                        | 0.00          |
| FX DEAL TRANSACTED ON 27 OCT 2016 USD / JPY<br>EX.RATE 0.0095486 WITH NORTHERN      | 464,828.730 * 27 Oct 16   |      |                   |                   |              | 0.00              | 464,828.73   | 464,828.73                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2016 DKK / USD<br>EX.RATE 7.024325 WITH NORTHERN TRUST | -47,398.290 * 28 Nov 16   |      |                   |                   |              | 0.00              | -47,398.29   | -47,398.29                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2016 USD / JPY<br>EX.RATE 0.0088799 WITH NORTHERN      | 27,161.120 * 28 Nov 16    |      |                   |                   |              | 0.00              | 27,161.12    | 27,161.12                         | 0.00          |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF<br>EX.RATE 1.0056315 WITH NORTHERN      | 458,119.630 * 28 Oct 16   |      |                   |                   |              | 0.00              | 458,119.63   | 458,119.63                        | 0.00          |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR<br>EX.RATE 1.091 WITH NORTHERN TRUST    | 1,595,931.540 * 28 Oct 16 |      |                   |                   |              | 0.00              | 1,595,931.54 | 1,595,931.54                      | 0.00          |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP<br>EX.RATE 1.2139 WITH NORTHERN TRUST   | 668,658.800 * 28 Oct 16   |      |                   |                   |              | 0.00              | 668,658.80   | 668,658.80                        | 0.00          |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY<br>EX.RATE 0.0094877 WITH NORTHERN      | 24,290.080 * 28 Oct 16    |      |                   |                   |              | 0.00              | 24,290.08    | 24,290.08                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2016 DKK / USD<br>EX.RATE 7.02255 WITH NORTHERN TRUST  | -33,395.000 * 29 Nov 16   |      |                   |                   |              | 0.00              | -33,395.00   | -33,395.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 271 of 624

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, THE</b>                                                  |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 29 NOV 2016 JPY / USD<br>EX.RATE 112.8951 WITH NORTHERN TRUST | -35,429.840 *    | 29 Nov 16 |                   |                   |              | 0.00              | -35,429.84 | -35,429.84                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2016 DKK / USD<br>EX.RATE 6.994 WITH NORTHERN TRUST    | -54,416.980 *    | 30 Nov 16 |                   |                   |              | 0.00              | -54,416.98 | -54,416.98                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2016 JPY / USD<br>EX.RATE 113.35 WITH NORTHERN TRUST   | -42,147.390 *    | 30 Nov 16 |                   |                   |              | 0.00              | -42,147.39 | -42,147.39                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2016 USD / CHF<br>EX.RATE 1.0114752 WITH NORTHERN      | 34,572.810 *     | 31 Oct 16 |                   |                   |              | 0.00              | 34,572.81  | 34,572.81                         | 0.00          |

### NORTHERN TRUST COMPANY, CHICAGO

#### Cash and Cash Equivalents

##### United States dollar - USD

|                                                                                  |               |           |  |  |  |      |            |            |      |
|----------------------------------------------------------------------------------|---------------|-----------|--|--|--|------|------------|------------|------|
| FX DEAL TRANSACTED ON 31 OCT 2016 USD / EUR<br>EX.RATE 1.096 WITH NORTHERN TRUST | 218,596.100 * | 31 Oct 16 |  |  |  | 0.00 | 218,596.10 | 218,596.10 | 0.00 |
|----------------------------------------------------------------------------------|---------------|-----------|--|--|--|------|------------|------------|------|

### NORTHERN TRUST COMPANY, THE

#### Cash and Cash Equivalents

##### United States dollar - USD

|                                                                                |              |           |  |  |  |      |           |           |      |
|--------------------------------------------------------------------------------|--------------|-----------|--|--|--|------|-----------|-----------|------|
| FX DEAL TRANSACTED ON 31 OCT 2016 USD / JPY<br>EX.RATE 0.0095226 WITH NORTHERN | 59,887.160 * | 31 Oct 16 |  |  |  | 0.00 | 59,887.16 | 59,887.16 | 0.00 |
|--------------------------------------------------------------------------------|--------------|-----------|--|--|--|------|-----------|-----------|------|

|                                          |  |  |  |  |  |  |                |                 |                 |
|------------------------------------------|--|--|--|--|--|--|----------------|-----------------|-----------------|
| <b>Total NORTHERN TRUST COMPANY, THE</b> |  |  |  |  |  |  | <b>.000.00</b> | <b>7,977.85</b> | <b>7,977.85</b> |
|------------------------------------------|--|--|--|--|--|--|----------------|-----------------|-----------------|

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 272 of 624

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>STATE STREET BANK AND TRUST CO.</b>                                             |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Australian dollar - AUD</b>                                                     |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 NOV 2016 NZD / AUD<br>EX.RATE 1.0464 WITH STATE STREET    | -214,572.610*    | 18 Nov 16 |                   |                   |              | 0.00              | -158,730.62 | -158,086.37                       | 644.25        |
| FX DEAL TRANSACTED ON 21 OCT 2016 AUD / USD<br>EX.RATE 1.3161184 WITH STATE STREET | 308,554.440 *    | 21 Oct 16 |                   |                   |              | 0.00              | 234,442.75  | 234,640.23                        | 197.48        |
| <b>Euro - EUR</b>                                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 NOV 2016 JPY / EUR<br>EX.RATE 117.2230999 WITH STATE      | -84,415.930*     | 18 Nov 16 |                   |                   |              | 0.00              | -89,432.05  | -88,906.86                        | 525.19        |
| <b>Japanese yen - JPY</b>                                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 NOV 2016 JPY / EUR<br>EX.RATE 117.2230999 WITH STATE      | 9,895,497.000*   | 18 Nov 16 |                   |                   |              | 0.00              | 89,432.05   | 87,625.05                         | -1,807.00     |
| <b>New Zealand dollar - NZD</b>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 NOV 2016 NZD / AUD<br>EX.RATE 1.0464 WITH STATE STREET    | 224,528.780*     | 18 Nov 16 |                   |                   |              | 0.00              | 158,730.62  | 158,764.30                        | 33.68         |
| <b>Swedish krona - SEK</b>                                                         |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 OCT 2016 SEK / USD<br>EX.RATE 8.9273 WITH STATE STREET    | 4,023,474.680 *  | 21 Oct 16 |                   |                   |              | 0.00              | 450,693.34  | 451,444.29                        | 750.95        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>STATE STREET BANK AND TRUST CO.</b>                                             |                  |             |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                  |                  |             |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 21 OCT 2016 AUD / USD<br>EX.RATE 1.3161184 WITH STATE STREET | -234,442.750     | * 21 Oct 16 |                   |                   |              | 0.00              | -234,442.75    | -234,442.75                       | 0.00          |
| FX DEAL TRANSACTED ON 21 OCT 2016 SEK / USD<br>EX.RATE 8.9273 WITH STATE STREET    | -450,693.340     | * 21 Oct 16 |                   |                   |              | 0.00              | -450,693.34    | -450,693.34                       | 0.00          |
| <b>Total STATE STREET BANK AND TRUST CO.</b>                                       |                  |             |                   |                   |              |                   | <b>.000.00</b> | <b>344.55</b>                     | <b>344.55</b> |
| <b>THE BANK OF NEW YORK MELLON</b>                                                 |                  |             |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                   |                  |             |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                  |                  |             |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2016 CHF / EUR<br>EX.RATE 1.0784 WITH THE BANK OF NEW | -618,483.500     | * 4 Nov 16  |                   |                   |              | 0.00              | -684,390.34    | -682,465.61                       | 1,924.73      |
| <b>New Israeli shekel - ILS</b>                                                    |                  |             |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 07 NOV 2016 ILS / USD<br>EX.RATE 3.8131997 WITH THE BANK OF  | 160,848.850      | * 7 Nov 16  |                   |                   |              | 0.00              | 42,182.12      | 42,339.79                         | 157.67        |
| <b>Swiss franc - CHF</b>                                                           |                  |             |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV 2016 CHF / EUR<br>EX.RATE 1.0784 WITH THE BANK OF NEW | 666,972.610      | * 4 Nov 16  |                   |                   |              | 0.00              | 684,390.34     | 682,499.47                        | -1,890.87     |
| <b>United States dollar - USD</b>                                                  |                  |             |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 07 NOV 2016 ILS / USD<br>EX.RATE 3.8131997 WITH THE BANK OF  | -42,182.120      | * 7 Nov 16  |                   |                   |              | 0.00              | -42,182.12     | -42,182.12                        | 0.00          |
| <b>Total THE BANK OF NEW YORK MELLON</b>                                           |                  |             |                   |                   |              |                   | <b>.000.00</b> | <b>191.53</b>                     | <b>191.53</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>WESTPAC BANKING CORPORATION</b>                                            |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Australian dollar - AUD</b>                                                |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 22 NOV 2016 EUR / AUD<br>EX.RATE 0.6963934 WITH WESTPAC | -4,591.230 *     | 22 Nov 16 |                   |                   |              | 0.00              | -3,396.33  | -3,392.46                         | 3.87          |
| FX DEAL TRANSACTED ON 31 OCT 2016 EUR / AUD<br>EX.RATE 0.6931256 WITH WESTPAC | -4,436.960 *     | 31 Oct 16 |                   |                   |              | 0.00              | -3,361.07  | -3,398.49                         | -37.42        |
| <b>British pound sterling - GBP</b>                                           |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 20 OCT 2016 GBP / USD<br>EX.RATE 0.8150624 WITH WESTPAC | 224,318.040 *    | 20 Oct 16 |                   |                   |              | 0.00              | 275,215.80 | 273,578.27                        | -1,637.53     |
| FX DEAL TRANSACTED ON 25 OCT 2016 GBP / HKD<br>EX.RATE 0.1057252 WITH WESTPAC | 41,621.030 *     | 25 Oct 16 |                   |                   |              | 0.00              | 50,804.71  | 50,931.65                         | 126.94        |
| FX DEAL TRANSACTED ON 25 OCT 2016 GBP / USD<br>EX.RATE 0.8201232 WITH WESTPAC | 17,075.720 *     | 25 Oct 16 |                   |                   |              | 0.00              | 20,820.92  | 20,714.56                         | -106.36       |
| FX DEAL TRANSACTED ON 27 OCT 2016 GBP / JPY<br>EX.RATE 0.0078024 WITH WESTPAC | 122,970.990 *    | 27 Oct 16 |                   |                   |              | 0.00              | 150,479.59 | 149,397.46                        | -1,082.13     |
| FX DEAL TRANSACTED ON 27 OCT 2016 GBP / SGD<br>EX.RATE 0.5884499 WITH WESTPAC | 10,602.130 *     | 27 Oct 16 |                   |                   |              | 0.00              | 12,973.83  | 12,907.56                         | -66.27        |
| FX DEAL TRANSACTED ON 28 NOV 2016 EUR / GBP<br>EX.RATE 1.1708642 WITH WESTPAC | -2,603.930 *     | 28 Nov 16 |                   |                   |              | 0.00              | -3,233.15  | -3,256.74                         | -23.59        |
| FX DEAL TRANSACTED ON 28 NOV 2016 JPY / GBP<br>EX.RATE 139.32591 WITH WESTPAC | -2,361.150 *     | 28 Nov 16 |                   |                   |              | 0.00              | -2,930.15  | -2,950.02                         | -19.87        |
| FX DEAL TRANSACTED ON 30 NOV 2016 JPY / GBP<br>EX.RATE 142.80629 WITH WESTPAC | -4,762.580 *     | 30 Nov 16 |                   |                   |              | 0.00              | -5,970.08  | -5,950.99                         | 19.09         |
| <b>Euro - EUR</b>                                                             |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2016 EUR / NZD<br>EX.RATE 0.6475845 WITH WESTPAC | 3,239.130 *      | 1 Nov 16  |                   |                   |              | 0.00              | 3,550.73   | 3,601.27                          | 50.54         |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                               | Shares/Par Value  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>WESTPAC BANKING CORPORATION</b>                                            |                   |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 OCT 2016 EUR / USD<br>EX.RATE 0.9139097 WITH WESTPAC | 133,310.240 *     | 20 Oct 16 |                   |                   |              | 0.00              | 145,868.06  | 144,921.56                        | -946.50       |
| FX DEAL TRANSACTED ON 22 NOV 2016 EUR / AUD<br>EX.RATE 0.6963934 WITH WESTPAC | 3,197.300 *       | 22 Nov 16 |                   |                   |              | 0.00              | 3,396.33    | 3,367.40                          | -28.93        |
| FX DEAL TRANSACTED ON 24 OCT 2016 EUR / JPY<br>EX.RATE 0.0088165 WITH WESTPAC | 172,339.340 *     | 24 Oct 16 |                   |                   |              | 0.00              | 187,350.09  | 187,151.91                        | -198.18       |
| FX DEAL TRANSACTED ON 25 OCT 2016 EUR / USD<br>EX.RATE 0.9175996 WITH WESTPAC | 76,033.510 *      | 25 Oct 16 |                   |                   |              | 0.00              | 82,861.32   | 83,009.59                         | 148.27        |
| FX DEAL TRANSACTED ON 25 OCT 2016 EUR / USD<br>EX.RATE 0.9176627 WITH WESTPAC | 8,919.280 *       | 25 Oct 16 |                   |                   |              | 0.00              | 9,719.56    | 9,685.89                          | -33.67        |
| FX DEAL TRANSACTED ON 27 OCT 2016 EUR / SGD<br>EX.RATE 0.6570561 WITH WESTPAC | 3,093.310 *       | 27 Oct 16 |                   |                   |              | 0.00              | 3,377.12    | 3,380.68                          | 3.56          |
| FX DEAL TRANSACTED ON 28 NOV 2016 EUR / GBP<br>EX.RATE 1.1708642 WITH WESTPAC | 3,048.850 *       | 28 Nov 16 |                   |                   |              | 0.00              | 3,233.15    | 3,237.73                          | 4.58          |
| FX DEAL TRANSACTED ON 28 OCT 2016 EUR / JPY<br>EX.RATE 0.008695 WITH WESTPAC  | 6,230.680 *       | 28 Oct 16 |                   |                   |              | 0.00              | 6,802.97    | 6,830.07                          | 27.10         |
| FX DEAL TRANSACTED ON 28 OCT 2016 EUR / SGD<br>EX.RATE 0.6544974 WITH WESTPAC | 2,696.160 *       | 28 Oct 16 |                   |                   |              | 0.00              | 2,943.80    | 2,946.63                          | 2.83          |
| FX DEAL TRANSACTED ON 31 OCT 2016 EUR / AUD<br>EX.RATE 0.6931256 WITH WESTPAC | 3,075.370 *       | 31 Oct 16 |                   |                   |              | 0.00              | 3,361.07    | 3,396.29                          | 35.22         |
| <b>Hong Kong dollar - HKD</b>                                                 |                   |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2016 GBP / HKD<br>EX.RATE 0.1057252 WITH WESTPAC | -393,671.680 *    | 25 Oct 16 |                   |                   |              | 0.00              | -50,804.71  | -50,754.11                        | 50.60         |
| <b>Japanese yen - JPY</b>                                                     |                   |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 NOV 2016 JPY / USD<br>EX.RATE 111.1333 WITH WESTPAC  | 321,318.000 *     | 22 Nov 16 |                   |                   |              | 0.00              | 2,891.28    | 2,843.65                          | -47.63        |
| FX DEAL TRANSACTED ON 24 OCT 2016 EUR / JPY<br>EX.RATE 0.0088165 WITH WESTPAC | -19,547,260.000 * | 24 Oct 16 |                   |                   |              | 0.00              | -187,350.09 | -186,849.50                       | 500.59        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>WESTPAC BANKING CORPORATION</b>                                                  |                   |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2016 CHF / JPY<br>EX.RATE 0.0095411 WITH WESTPAC       | -6,929,657.000 *  | 25 Oct 16 |                   |                   |              | 0.00              | -66,579.22  | -66,366.49                        | 212.73        |
| FX DEAL TRANSACTED ON 27 OCT 2016 GBP / JPY<br>EX.RATE 0.0078024 WITH WESTPAC       | -15,760,643.000 * | 27 Oct 16 |                   |                   |              | 0.00              | -150,479.59 | -149,517.53                       | 962.06        |
| FX DEAL TRANSACTED ON 28 NOV 2016 JPY / GBP<br>EX.RATE 139.32591 WITH WESTPAC       | 328,969.000 *     | 28 Nov 16 |                   |                   |              | 0.00              | 2,930.15    | 2,887.09                          | -43.06        |
| FX DEAL TRANSACTED ON 28 OCT 2016 EUR / JPY<br>EX.RATE 0.008695 WITH WESTPAC        | -716,584.000 *    | 28 Oct 16 |                   |                   |              | 0.00              | -6,802.97   | -6,819.09                         | -16.12        |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY<br>EX.RATE 0.0095395 WITH WESTPAC       | -13,013,972.000 * | 28 Oct 16 |                   |                   |              | 0.00              | -124,146.90 | -124,458.20                       | -311.30       |
| FX DEAL TRANSACTED ON 30 NOV 2016 JPY / GBP<br>EX.RATE 142.80629 WITH WESTPAC       | 680,126.000 *     | 30 Nov 16 |                   |                   |              | 0.00              | 5,970.08    | 5,970.08                          | 0.00          |
| <b>New Zealand dollar - NZD</b>                                                     |                   |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2016 EUR / NZD<br>EX.RATE 0.6475845 WITH WESTPAC       | -5,001.860 *      | 1 Nov 16  |                   |                   |              | 0.00              | -3,550.73   | -3,649.11                         | -98.38        |
| <b>Singapore dollar - SGD</b>                                                       |                   |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2016 SEK / SGD<br>EX.RATE 6.41593 WITH WESTPAC BANKING | -4,663.210 *      | 25 Oct 16 |                   |                   |              | 0.00              | -3,356.97   | -3,357.00                         | -0.03         |
| FX DEAL TRANSACTED ON 27 OCT 2016 EUR / SGD<br>EX.RATE 0.6570561 WITH WESTPAC       | -4,707.830 *      | 27 Oct 16 |                   |                   |              | 0.00              | -3,377.12   | -3,379.88                         | -2.76         |
| FX DEAL TRANSACTED ON 27 OCT 2016 GBP / SGD<br>EX.RATE 0.5884499 WITH WESTPAC       | -18,017.050 *     | 27 Oct 16 |                   |                   |              | 0.00              | -12,973.83  | -12,910.82                        | 63.01         |
| FX DEAL TRANSACTED ON 28 OCT 2016 EUR / SGD<br>EX.RATE 0.6544974 WITH WESTPAC       | -4,119.440 *      | 28 Oct 16 |                   |                   |              | 0.00              | -2,943.80   | -2,957.46                         | -13.66        |
| FX DEAL TRANSACTED ON 28 OCT 2016 SEK / SGD<br>EX.RATE 6.48022 WITH WESTPAC BANKING | -172,510.080 *    | 28 Oct 16 |                   |                   |              | 0.00              | -123,596.92 | -123,938.56                       | -341.64       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                     | Shares/Par Value          | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|---------------------------|------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>WESTPAC BANKING CORPORATION</b>                                                  |                           |      |                   |                   |              |                   |             |                                   |               |
| <b>Swedish krona - SEK</b>                                                          |                           |      |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 OCT 2016 SEK / USD<br>EX.RATE 8.9238 WITH WESTPAC BANKING  | 9,089.150 * 24 Oct 16     |      |                   |                   |              | 0.00              | 1,018.53    | 1,015.69                          | -2.84         |
| FX DEAL TRANSACTED ON 25 OCT 2016 SEK / SGD<br>EX.RATE 6.41593 WITH WESTPAC BANKING | 29,918.860 * 25 Oct 16    |      |                   |                   |              | 0.00              | 3,356.97    | 3,360.41                          | 3.44          |
| FX DEAL TRANSACTED ON 28 OCT 2016 SEK / SGD<br>EX.RATE 6.48022 WITH WESTPAC BANKING | 1,117,903.270 * 28 Oct 16 |      |                   |                   |              | 0.00              | 123,596.92  | 123,915.45                        | 318.53        |
| <b>Swiss franc - CHF</b>                                                            |                           |      |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 OCT 2016 CHF / USD<br>EX.RATE 0.9944 WITH WESTPAC BANKING  | 13,785.690 * 24 Oct 16    |      |                   |                   |              | 0.00              | 13,863.32   | 13,835.50                         | -27.82        |
| FX DEAL TRANSACTED ON 25 OCT 2016 CHF / JPY<br>EX.RATE 0.0095411 WITH WESTPAC       | 66,116.490 * 25 Oct 16    |      |                   |                   |              | 0.00              | 66,579.22   | 66,579.22                         | 0.00          |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF<br>EX.RATE 1.0117648 WITH WESTPAC       | -56,134.180 * 28 Oct 16   |      |                   |                   |              | 0.00              | -56,794.59  | -56,504.28                        | 290.31        |
| FX DEAL TRANSACTED ON 31 OCT 2016 CHF / USD<br>EX.RATE 0.9894 WITH WESTPAC BANKING  | 218,109.020 * 31 Oct 16   |      |                   |                   |              | 0.00              | 220,445.74  | 222,787.56                        | 2,341.82      |
| <b>United States dollar - USD</b>                                                   |                           |      |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 OCT 2016 EUR / USD<br>EX.RATE 0.9139097 WITH WESTPAC       | -145,868.060 * 20 Oct 16  |      |                   |                   |              | 0.00              | -145,868.06 | -145,868.06                       | 0.00          |
| FX DEAL TRANSACTED ON 20 OCT 2016 GBP / USD<br>EX.RATE 0.8150624 WITH WESTPAC       | -275,215.800 * 20 Oct 16  |      |                   |                   |              | 0.00              | -275,215.80 | -275,215.80                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2016 JPY / USD<br>EX.RATE 111.1333 WITH WESTPAC        | -2,891.280 * 22 Nov 16    |      |                   |                   |              | 0.00              | -2,891.28   | -2,891.28                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2016 CHF / USD<br>EX.RATE 0.9944 WITH WESTPAC BANKING  | -13,863.320 * 24 Oct 16   |      |                   |                   |              | 0.00              | -13,863.32  | -13,863.32                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 278 of 624

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>WESTPAC BANKING CORPORATION</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 24 OCT 2016 SEK / USD<br>EX.RATE 8.9238 WITH WESTPAC BANKING | -1,018.530 *     | 24 Oct 16 |                   |                   |              | 0.00              | -1,018.53      | -1,018.53                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2016 EUR / USD<br>EX.RATE 0.9175996 WITH WESTPAC      | -82,861.320 *    | 25 Oct 16 |                   |                   |              | 0.00              | -82,861.32     | -82,861.32                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2016 EUR / USD<br>EX.RATE 0.9176627 WITH WESTPAC      | -9,719.560 *     | 25 Oct 16 |                   |                   |              | 0.00              | -9,719.56      | -9,719.56                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2016 GBP / USD<br>EX.RATE 0.8201232 WITH WESTPAC      | -20,820.920 *    | 25 Oct 16 |                   |                   |              | 0.00              | -20,820.92     | -20,820.92                        | 0.00          |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF<br>EX.RATE 1.0117648 WITH WESTPAC      | 56,794.590 *     | 28 Oct 16 |                   |                   |              | 0.00              | 56,794.59      | 56,794.59                         | 0.00          |
| FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY<br>EX.RATE 0.0095395 WITH WESTPAC      | 124,146.900 *    | 28 Oct 16 |                   |                   |              | 0.00              | 124,146.90     | 124,146.90                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2016 CHF / USD<br>EX.RATE 0.9894 WITH WESTPAC BANKING | -220,445.740 *   | 31 Oct 16 |                   |                   |              | 0.00              | -220,445.74    | -220,445.74                       | 0.00          |
| <b>Total WESTPAC BANKING CORPORATION</b>                                           |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>79.40</b>                      | <b>79.40</b>  |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                                           |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |            | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|-------------------------------------------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|------------|--------------|-------------------|---------------|---------------------------------------|
| #REORG/DTS INC CASH MERGER 12-02-2016 CUSIP: 23335C101                                    | Total dispositions | 1                      |                                                              | 83,419.70  |              | 0.00              | 47,003.84     | 83,419.70                             |
| #REORG/LIONS GATE PLAN OF REORG LIONS GA TE 2E1BAG2 2E18A72 12-09-2016 CUSIP: 535919203   | Total acquisitions | 3                      | 50,290.37                                                    |            |              | 0.00              | 50,290.37     | 50,290.37                             |
|                                                                                           | Total dispositions | 1                      |                                                              | 38,959.88  |              | 0.00              | 20,963.57     | 38,959.88                             |
| #REORG/NORTHSTAR RLTY STOCK MERGER COLON Y NORTHSTAR 2E13A42 01-11-2017 CUSIP: 66704R803  | Total acquisitions | 4                      | 154,988.97                                                   |            |              | 0.00              | 154,988.97    | 154,988.97                            |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2 01-25-2017 CUSIP: N72482107                 | Total acquisitions | 6                      | 96,027.52                                                    |            |              | 0.00              | 96,027.52     | 96,027.52                             |
|                                                                                           | Total dispositions | 1                      |                                                              | 29,642.37  |              | 0.00              | 23,363.91     | 29,642.37                             |
| #REORG/TESSERA TECHNOLOGIES STOCK MERGER TESSERA HLDG 2E1DA92 12-02-2016 CUSIP: 88164L100 | Total dispositions | 1                      |                                                              | 71,198.78  |              | 0.00              | 37,819.71     | 71,198.78                             |
| ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL: BYQHX36                                           | Total acquisitions | 1                      | 133,995.60                                                   |            |              | 0.00              | 133,995.60    | 133,995.60                            |
| ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58                                            | Total acquisitions | 2                      | 1,155,924.65                                                 |            |              | 0.00              | 1,155,924.65  | 1,155,924.65                          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                             | Total acquisitions | 16                     | 491,040.49                                                   |            |              | 0.00              | 491,040.49    | 491,040.49                            |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1                                                        | Total acquisitions | 6                      | 240,927.36                                                   |            |              | 0.00              | 240,927.36    | 240,927.36                            |
| ADIDAS AG SEDOL: 4031976                                                                  | Total dispositions | 1                      |                                                              | 421,710.55 |              | 0.00              | 132,564.36    | 421,710.55                            |
| ADR CONTROLADORA VUELA COMPANIA DE AVIACION SPONSORED ADR REPSTG 10 CPOS CUSIP: 21240E105 | Total dispositions | 1                      |                                                              | 83,439.39  |              | 0.00              | 62,552.11     | 83,439.39                             |
| AES CORP COM CUSIP: 00130H105                                                             | Total acquisitions | 1                      | 107,250.89                                                   |            |              | 0.00              | 107,250.89    | 107,250.89                            |
| AGNICO-EAGLE MINES LTD COM CUSIP: 008474108                                               | Total dispositions | 1                      |                                                              | 42,447.41  |              | 0.00              | 33,411.98     | 42,447.41                             |
| AHOLD FIN U S A 6.875% DUE 05-01-2029 SEDOL: 2560182                                      | Total dispositions | 1                      |                                                              | 248,780.00 |              | 0.00              | 252,270.12    | 248,780.00                            |
| AIA GROUP LTD NPV SEDOL: B4TX8S1                                                          | Total dispositions | 1                      |                                                              | 419,726.26 |              | 0.00              | 280,098.80    | 419,726.26                            |
| AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7                                                    | Total dispositions | 1                      |                                                              | 252,261.41 |              | 0.00              | 303,485.55    | 252,261.41                            |
| AIR NEW ZEALAND NPV SEDOL: 6426484                                                        | Total acquisitions | 1                      | 161,330.68                                                   |            |              | 0.00              | 161,330.68    | 161,330.68                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 280 of 624

## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                               |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---------------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                               |                    |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| AKAMAI TECHNOLOGIES INC COM STK CUSIP: 00971T101              | Total dispositions | 1                      |                       | 24,733.59         |              | 0.00              | 12,485.56     | 24,733.59                             |
| AKTIA BANK PLC NPV SER'A' SEDOL: BBVJ5R4                      | Total dispositions | 1                      |                       | 16,810.42         |              | 0.00              | 15,617.08     | 16,810.42                             |
| ALACER GOLD CORP COM SEDOL: B40B271                           | Total dispositions | 1                      |                       | 20,020.25         |              | 0.00              | 21,993.75     | 20,020.25                             |
| ALBAAD MASSUOT YIT ILS1 SEDOL: 6013240                        | Total acquisitions | 1                      | 6,349.57              |                   |              | 0.00              | 6,349.57      | 6,349.57                              |
| ALBEMARLE CORP COM CUSIP: 012653101                           | Total dispositions | 1                      |                       | 39,877.84         |              | 0.00              | 19,470.44     | 39,877.84                             |
| ALKERMES PLC SHS CUSIP: G01767105                             | Total dispositions | 1                      |                       | 2,987.44          |              | 0.00              | 1,500.70      | 2,987.44                              |
| ALL FOR ONE STEEB NPV SEDOL: 5574447                          | Total dispositions | 3                      |                       | 11,600.60         |              | 0.00              | 16,244.30     | 11,600.60                             |
| ALLEGHENY TECHNOLOGIES INC COM CUSIP: 01741R102               | Total dispositions | 1                      |                       | 100,304.88        |              | 0.00              | 108,479.56    | 100,304.88                            |
| ALMIRALL SA EUR0.12 SEDOL: B1YY662                            | Total dispositions | 1                      |                       | 75,206.71         |              | 0.00              | 91,816.66     | 75,206.71                             |
| ALPHABET INC CAP STK CL A CAP STK CL A SEDOL: BYVY8G0         | Total dispositions | 1                      |                       | 65,252.40         |              | 0.00              | 46,637.71     | 65,252.40                             |
| ALPHABET INC CAP STK CL C CAP STK CL C SEDOL: BYY88Y7         | Total dispositions | 1                      |                       | 115,377.63        |              | 0.00              | 98,208.65     | 115,377.63                            |
| AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28                       | Total dispositions | 1                      |                       | 1,067,431.53      |              | 0.00              | 909,699.33    | 1,067,431.53                          |
| AMAZON COM INC COM CUSIP: 023135106                           | Total acquisitions | 1                      | 965,993.56            |                   |              | 0.00              | 965,993.56    | 965,993.56                            |
| AMERICAN AIRLINES INC COM USD1 CUSIP: 02376R102               | Total dispositions | 1                      |                       | 40,286.13         |              | 0.00              | 24,472.86     | 40,286.13                             |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100               | Total dispositions | 7                      |                       | 424,260.09        |              | 0.00              | 442,338.48    | 424,260.09                            |
| AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784         | Total dispositions | 3                      |                       | 119,234.67        |              | 0.00              | 100,132.20    | 119,234.67                            |
| AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2                    | Total acquisitions | 1                      | 74,032.70             |                   |              | 0.00              | 74,032.70     | 74,032.70                             |
| AMPLIFY SNACK BRANDS INC COM CUSIP: 03211L102                 | Total dispositions | 1                      |                       | 7,511.41          |              | 0.00              | 8,403.91      | 7,511.41                              |
| ANADARKO FIN CO 7.5% DUE 05-01-2031 SEDOL: BG5GXB6            | Total acquisitions | 1                      | 49,830.00             |                   |              | 0.00              | 49,830.00     | 49,830.00                             |
| ANHEUSER BUSCH COS INC 7.55 DUE 10-01-2030 BEO SEDOL: 2697756 | Total dispositions | 2                      |                       | 185,461.20        |              | 0.00              | 191,328.94    | 185,461.20                            |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042 SEDOL: B86L4B1            | Total dispositions | 3                      |                       | 274,519.05        |              | 0.00              | 265,574.91    | 274,519.05                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                               | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|-------------------------------------------------------------------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                                               |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL: BYMLCL3 Total acquisitions          | 1                      | 99,350.05             |                   |              | 0.00              | 99,350.05     | 99,350.05                             |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5 Total acquisitions          | 3                      | 279,461.55            |                   |              | 0.00              | 279,461.55    | 279,461.55                            |
| APACHE FIN CDA 7.75% DUE 12-15-2029 SEDOL: 2528997 Total dispositions         | 1                      |                       | 121,642.20        |              | 0.00              | 128,311.20    | 121,642.20                            |
| APPLE INC COM STK SEDOL: 2046251 Total dispositions                           | 1                      |                       | 179,936.90        |              | 0.00              | 170,922.41    | 179,936.90                            |
| APPLE INC 3.85% DUE 08-04-2046 SEDOL: BDCWWV9 Total acquisitions              | 3                      | 69,945.00             |                   |              | 0.00              | 69,945.00     | 69,945.00                             |
| APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8 Total dispositions               | 5                      |                       | 158,744.45        |              | 0.00              | 139,342.00    | 158,744.45                            |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7 Total acquisitions            | 2                      | 51,658.65             |                   |              | 0.00              | 51,658.65     | 51,658.65                             |
| Total dispositions                                                            | 3                      |                       | 317,653.80        |              | 0.00              | 321,922.34    | 317,653.80                            |
| APPLIED MATERIALS INC COM CUSIP: 038222105 Total acquisitions                 | 7                      | 503,879.81            |                   |              | 0.00              | 503,879.81    | 503,879.81                            |
| ARGONAUT GOLD INC COM SEDOL: B50H726 Total dispositions                       | 1                      |                       | 111,856.19        |              | 0.00              | 33,864.71     | 111,856.19                            |
| ARMSTRONG WORLD INDS INC NEW COM STK CUSIP: 04247X102 Total dispositions      | 1                      |                       | 22,701.41         |              | 0.00              | 23,068.82     | 22,701.41                             |
| ARTISAN PARTNERS ASSET MGMT INC CL A CL A CUSIP: 04316A108 Total dispositions | 1                      |                       | 27,012.47         |              | 0.00              | 31,291.86     | 27,012.47                             |
| ASAHI YUKIZAI CORP NPV SEDOL: 6055361 Total acquisitions                      | 1                      | 32,389.64             |                   |              | 0.00              | 32,389.64     | 32,389.64                             |
| ASCOM HOLDING AG CHF0.50(REGD) SEDOL: 4697378 Total dispositions              | 4                      |                       | 90,732.67         |              | 0.00              | 76,253.92     | 90,732.67                             |
| ASIA CASSAVA RESOURCES SEDOL: B5YSGW8 Total dispositions                      | 3                      |                       | 46,144.87         |              | 0.00              | 187,340.18    | 46,144.87                             |
| ASSURED GUARANTY LTD COMMON STK CUSIP: G0585R106 Total acquisitions           | 2                      | 115,942.90            |                   |              | 0.00              | 115,942.90    | 115,942.90                            |
| ASTRO JAPAN PROP G NPV (STAPLED) SEDOL: B06HD83 Total acquisitions            | 3                      | 243,667.58            |                   |              | 0.00              | 243,667.58    | 243,667.58                            |
| ASTRONICS CORP CL B CL B CUSIP: 046433207 Total dispositions                  | 3                      |                       | 16,983.94         |              | 0.00              | 12,834.99     | 16,983.94                             |
| ASTRONICS CORP COM CUSIP: 046433108 Total acquisitions                        | 1                      | 15,450.98             |                   |              | 0.00              | 15,450.98     | 15,450.98                             |
| Total dispositions                                                            | 1                      |                       | 10,579.05         |              | 0.00              | 7,780.83      | 10,579.05                             |
| ASX LTD NPV SEDOL: 6129222 Total dispositions                                 | 1                      |                       | 144,696.69        |              | 0.00              | 131,995.72    | 144,696.69                            |
| AT&S AUSTRIA TECH NPV SEDOL: 5724112 Total dispositions                       | 1                      |                       | 11,425.02         |              | 0.00              | 15,462.90     | 11,425.02                             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 282 of 624

## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                               |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---------------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                               |                    |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4                  | Total acquisitions | 1                      | 147,288.00            |                   |              | 0.00              | 147,288.00    | 147,288.00                            |
| AUST & NZ BANK GRP NPV SEDOL: 6065586                         | Total acquisitions | 1                      | 15,670.20             |                   |              | 0.00              | 15,670.20     | 15,670.20                             |
| AVIVA ORD GBP0.25 SEDOL: 0216238                              | Total acquisitions | 1                      | 17,382.38             |                   |              | 0.00              | 17,382.38     | 17,382.38                             |
| AXYZ NPV SEDOL: 6314330                                       | Total acquisitions | 1                      | 14,695.01             |                   |              | 0.00              | 14,695.01     | 14,695.01                             |
| BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT) SEDOL: 7124594 | Total acquisitions | 3                      | 82,071.14             |                   |              | 0.00              | 82,071.14     | 82,071.14                             |
| BANCO SANTANDER EURO0.50(REGD) SEDOL: 5705946                 | Total acquisitions | 1                      | 766,329.61            |                   |              | 0.00              | 766,329.61    | 766,329.61                            |
| BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL: BD5FYQ4           | Total acquisitions | 1                      | 410,000.00            |                   |              | 0.00              | 410,000.00    | 410,000.00                            |
|                                                               | Total dispositions | 1                      |                       | 80,373.60         |              | 0.00              | 80,000.00     | 80,373.60                             |
| BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL: BZ013F3           | Total acquisitions | 2                      | 709,436.80            |                   |              | 0.00              | 709,436.80    | 709,436.80                            |
| BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2            | Total dispositions | 1                      |                       | 90,537.75         |              | 0.00              | 86,735.77     | 90,537.75                             |
| BANK MONTREAL QUE COM CUSIP: 063671101                        | Total dispositions | 3                      |                       | 103,654.33        |              | 0.00              | 103,895.24    | 103,654.33                            |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6              | Total dispositions | 16                     |                       | 1,746,149.66      |              | 0.00              | 1,712,668.02  | 1,746,149.66                          |
| BANK OF AMERICA CORP CUSIP: 060505104                         | Total dispositions | 4                      |                       | 157,989.37        |              | 0.00              | 140,177.68    | 157,989.37                            |
| BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865                       | Total acquisitions | 1                      | 1,172,838.89          |                   |              | 0.00              | 1,172,838.89  | 1,172,838.89                          |
| BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96        | Total dispositions | 1                      |                       | 68,793.60         |              | 0.00              | 58,197.73     | 68,793.60                             |
| BASF - ORD SHS COMSTK SEDOL: 5086577                          | Total acquisitions | 1                      | 224,967.67            |                   |              | 0.00              | 224,967.67    | 224,967.67                            |
| BEACON ROOFING SUPPLY INC COM CUSIP: 073685109                | Total dispositions | 1                      |                       | 42,601.85         |              | 0.00              | 31,373.26     | 42,601.85                             |
| BELDEN INC COM CUSIP: 077454106                               | Total dispositions | 1                      |                       | 88,034.78         |              | 0.00              | 44,321.60     | 88,034.78                             |
| BERKLEY W R CORP COM CUSIP: 084423102                         | Total dispositions | 1                      |                       | 35,511.39         |              | 0.00              | 15,717.13     | 35,511.39                             |
| BERRY PLASTICS GROUP INC COM CUSIP: 08579W103                 | Total dispositions | 1                      |                       | 103,090.99        |              | 0.00              | 45,087.07     | 103,090.99                            |
| BEST BUY INC COM STK CUSIP: 086516101                         | Total acquisitions | 4                      | 313,917.37            |                   |              | 0.00              | 313,917.37    | 313,917.37                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                   |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |            | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|------------|--------------|-------------------|---------------|---------------------------------------|
| BMC STK HLDGS INC COM CUSIP: 05591B109            | Total acquisitions | 3                      | 1,890.76                                                     |            |              | 0.00              | 1,890.76      | 1,890.76                              |
|                                                   | Total dispositions | 1                      |                                                              | 41,530.50  |              | 0.00              | 33,035.91     | 41,530.50                             |
| BOISE CASCADE CO COM CUSIP: 09739D100             | Total acquisitions | 1                      | 16,931.18                                                    |            |              | 0.00              | 16,931.18     | 16,931.18                             |
|                                                   | Total dispositions | 1                      |                                                              | 24,982.67  |              | 0.00              | 24,707.04     | 24,982.67                             |
| BONHEUR ASA NOK1.25 SEDOL: B1662B3                | Total acquisitions | 1                      | 15,143.13                                                    |            |              | 0.00              | 15,143.13     | 15,143.13                             |
| BP ORD USD0.25 SEDOL: 0798059                     | Total acquisitions | 1                      | 34,568.17                                                    |            |              | 0.00              | 34,568.17     | 34,568.17                             |
| BRAMBLES LTD NPV SEDOL: B1FJ0C0                   | Total dispositions | 1                      |                                                              | 132,012.15 |              | 0.00              | 137,715.06    | 132,012.15                            |
| BRIGHTCOVE INC CUSIP: 10921T101                   | Total dispositions | 1                      |                                                              | 42,015.45  |              | 0.00              | 32,214.93     | 42,015.45                             |
| CAESARSTONE LTD CUSIP: M20598104                  | Total acquisitions | 2                      | 54,254.12                                                    |            |              | 0.00              | 54,254.12     | 54,254.12                             |
|                                                   | Total dispositions | 1                      |                                                              | 34,201.61  |              | 0.00              | 34,455.11     | 34,201.61                             |
| CALIAN GROUP LTD COM NPV SEDOL: BZ7P767           | Total acquisitions | 1                      | 18,103.96                                                    |            |              | 0.00              | 18,103.96     | 18,103.96                             |
| CALTEX AUSTRALIA NPV SEDOL: 6161503               | Total dispositions | 1                      |                                                              | 152,728.54 |              | 0.00              | 166,468.36    | 152,728.54                            |
| CAMTEK LTD COM STK SEDOL: 2585271                 | Total acquisitions | 1                      | 20,960.52                                                    |            |              | 0.00              | 20,960.52     | 20,960.52                             |
| CARDIOVASCULAR SYS INC DEL COM CUSIP: 141619106   | Total dispositions | 1                      |                                                              | 45,976.11  |              | 0.00              | 18,350.21     | 45,976.11                             |
| CAREER EDUCATION C COM USD0.01 CUSIP: 141665109   | Total dispositions | 1                      |                                                              | 51,044.33  |              | 0.00              | 22,368.27     | 51,044.33                             |
| CARPENTER TECHNOLOGY CORP COM CUSIP: 144285103    | Total dispositions | 1                      |                                                              | 6,449.67   |              | 0.00              | 6,200.48      | 6,449.67                              |
| CARRIZO OIL & GAS INC COM CUSIP: 144577103        | Total dispositions | 1                      |                                                              | 67,734.50  |              | 0.00              | 45,680.71     | 67,734.50                             |
| CASTRO MODEL ILS1 SEDOL: 6168690                  | Total acquisitions | 1                      | 6,792.31                                                     |            |              | 0.00              | 6,792.31      | 6,792.31                              |
| CATELLA AB SER'B'NPV SEDOL: 4770741               | Total dispositions | 6                      |                                                              | 4,666.30   |              | 0.00              | 3,445.56      | 4,666.30                              |
| CAVIUM INC COM CUSIP: 14964U108                   | Total dispositions | 1                      |                                                              | 14,387.15  |              | 0.00              | 13,604.35     | 14,387.15                             |
| CDN NATL RY CO 6.2% DUE 06-01-2036 SEDOL: BG48S30 | Total dispositions | 2                      |                                                              | 61,740.00  |              | 0.00              | 58,342.10     | 61,740.00                             |
| CEGEDIM EUR0.9528 SEDOL: 5456233                  | Total dispositions | 1                      |                                                              | 5,626.35   |              | 0.00              | 8,722.29      | 5,626.35                              |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 284 of 624

## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                              |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|--------------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                              |                    |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| CELLDEX THERAPEUTICS INC NEW COM STK CUSIP: 15117B103        | Total dispositions | 1                      |                       | 9,740.84          |              | 0.00              | 19,917.68     | 9,740.84                              |
| CENIT AG NPV SEDOL: 5761517                                  | Total dispositions | 1                      |                       | 15,188.77         |              | 0.00              | 13,938.56     | 15,188.77                             |
| CENKOS SECURITIES ORD GBP0.01 SEDOL: B1FLHR0                 | Total dispositions | 1                      |                       | 4,115.45          |              | 0.00              | 11,534.95     | 4,115.45                              |
| CENOVUS ENERGY INC 4.45% DUE 09-15-2042 SEDOL: B7189W6       | Total dispositions | 1                      |                       | 79,226.20         |              | 0.00              | 91,213.30     | 79,226.20                             |
| CERNER CORP COM CUSIP: 156782104                             | Total dispositions | 10                     |                       | 1,343,379.16      |              | 0.00              | 1,106,130.95  | 1,343,379.16                          |
| CF DFA SMALL CAP VALUE TR CUSIP: 233988CF9                   | Total dispositions | 1                      |                       | 10,000,000.00     |              | 0.00              | 1,878,162.23  | 10,000,000.00                         |
| CF WELLS FARGO EMERGING MARKETS EQUITY FUND CUSIP: 949915TT9 | Total dispositions | 1                      |                       | 5,000,000.00      |              | 0.00              | 4,917,681.03  | 5,000,000.00                          |
| CHALLENGER LTD NPV SEDOL: 6726300                            | Total dispositions | 5                      |                       | 160,368.27        |              | 0.00              | 103,541.34    | 160,368.27                            |
| CITIGROUP INC COM NEW COM NEW CUSIP: 172967424               | Total dispositions | 4                      |                       | 77,105.15         |              | 0.00              | 76,419.78     | 77,105.15                             |
| CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4             | Total acquisitions | 1                      | 324,808.25            |                   |              | 0.00              | 324,808.25    | 324,808.25                            |
|                                                              | Total dispositions | 1                      |                       | 45,199.80         |              | 0.00              | 44,973.45     | 45,199.80                             |
| CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69             | Total acquisitions | 2                      | 66,772.40             |                   |              | 0.00              | 66,772.40     | 66,772.40                             |
| CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31            | Total dispositions | 2                      |                       | 152,034.85        |              | 0.00              | 144,922.89    | 152,034.85                            |
| CITIGROUP INC 4.6% DUE 03-09-2026 SEDOL: BZ57VQ3             | Total dispositions | 2                      |                       | 68,431.60         |              | 0.00              | 65,323.28     | 68,431.60                             |
| CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2            | Total acquisitions | 1                      | 46,767.60             |                   |              | 0.00              | 46,767.60     | 46,767.60                             |
| CITIZENS FINL GROUP INC COM CUSIP: 174610105                 | Total acquisitions | 5                      | 336,571.44            |                   |              | 0.00              | 336,571.44    | 336,571.44                            |
| CLEARWATER PAPER CORP COM STK CUSIP: 18538R103               | Total dispositions | 1                      |                       | 28,409.33         |              | 0.00              | 17,660.28     | 28,409.33                             |
| CNOOC LTD HKD0.02 SEDOL: B00G0S5                             | Total dispositions | 1                      |                       | 185,831.71        |              | 0.00              | 186,596.30    | 185,831.71                            |
| COEUR MNG INC COM NEW COM NEW CUSIP: 192108504               | Total dispositions | 1                      |                       | 53,710.71         |              | 0.00              | 24,328.61     | 53,710.71                             |
| COGENT COMMUNICATIONS HLDGS INC CUSIP: 19239V302             | Total dispositions | 1                      |                       | 90,142.12         |              | 0.00              | 33,586.02     | 90,142.12                             |
| COLOPLAST DKK1 B SEDOL: B8FMRX8                              | Total acquisitions | 10                     | 309,337.38            |                   |              | 0.00              | 309,337.38    | 309,337.38                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 285 of 624

## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                       |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|-------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                       |                    |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3             | Total acquisitions | 62                     | 40,675,157.05         |                   |              | 0.00              | 40,675,157.05 | 40,675,157.05                         |
|                                                       | Total dispositions | 57                     |                       | 13,558,269.26     |              | 0.00              | 13,558,269.26 | 13,558,269.26                         |
| COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL: BD723V1    | Total dispositions | 1                      |                       | 24,158.60         |              | 0.00              | 19,954.40     | 24,158.60                             |
| COMPASS GROUP PLC ORD GBP0.10625 SEDOL: BLNN3L4       | Total dispositions | 1                      |                       | 291,376.70        |              | 0.00              | 232,107.18    | 291,376.70                            |
| CONFORMIS INC COM CUSIP: 20717E101                    | Total dispositions | 1                      |                       | 7,006.09          |              | 0.00              | 4,751.28      | 7,006.09                              |
| CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31 | Total acquisitions | 1                      | 143,737.05            |                   |              | 0.00              | 143,737.05    | 143,737.05                            |
| CONSOL ENERGY INC COM CUSIP: 20854P109                | Total acquisitions | 2                      | 62,405.54             |                   |              | 0.00              | 62,405.54     | 62,405.54                             |
| CONTROL4 CORP COM CUSIP: 21240D107                    | Total dispositions | 1                      |                       | 31,078.72         |              | 0.00              | 27,372.48     | 31,078.72                             |
| COOPER COS INC COM NEW COM NEW CUSIP: 216648402       | Total dispositions | 1                      |                       | 91,377.88         |              | 0.00              | 31,884.09     | 91,377.88                             |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271          | Total acquisitions | 29                     | 2,581,357.49          |                   |              | 0.00              | 2,581,357.49  | 2,581,357.49                          |
| CREDIT CORP GROUP NPV SEDOL: 6287658                  | Total dispositions | 4                      |                       | 236,693.36        |              | 0.00              | 56,028.05     | 236,693.36                            |
| CREE INC COM CUSIP: 225447101                         | Total dispositions | 1                      |                       | 35,493.66         |              | 0.00              | 37,201.72     | 35,493.66                             |
| CSL LTD NPV SEDOL: 6185495                            | Total dispositions | 1                      |                       | 276,883.14        |              | 0.00              | 121,969.94    | 276,883.14                            |
| CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7           | Total acquisitions | 1                      | 487,211.90            |                   |              | 0.00              | 487,211.90    | 487,211.90                            |
| CSX CORP 4.25% DUE 11-01-2066 SEDOL: BD9NGT1          | Total acquisitions | 1                      | 114,713.65            |                   |              | 0.00              | 114,713.65    | 114,713.65                            |
| CUBIC CORP COM CUSIP: 229669106                       | Total acquisitions | 9                      | 146,706.63            |                   |              | 0.00              | 146,706.63    | 146,706.63                            |
| CVS HEALTH CORP COM SEDOL: 2577609                    | Total acquisitions | 9                      | 833,735.08            |                   |              | 0.00              | 833,735.08    | 833,735.08                            |
|                                                       | Total dispositions | 1                      |                       | 105,183.06        |              | 0.00              | 120,902.43    | 105,183.06                            |
| CYPRESS SEMICONDUCTOR CORP COM CUSIP: 232806109       | Total dispositions | 1                      |                       | 49,411.36         |              | 0.00              | 45,583.34     | 49,411.36                             |
| CYRUSONE INC COM CUSIP: 23283R100                     | Total dispositions | 8                      |                       | 181,516.78        |              | 0.00              | 215,915.18    | 181,516.78                            |
| D'IETEREN NV NPV SEDOL: 4247494                       | Total acquisitions | 5                      | 161,031.62            |                   |              | 0.00              | 161,031.62    | 161,031.62                            |
| DAIDO KOGYO CO LTD NPV SEDOL: 6250520                 | Total acquisitions | 1                      | 22,720.35             |                   |              | 0.00              | 22,720.35     | 22,720.35                             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 286 of 624

## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                                                             |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---------------------------------------------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                                                             |                    |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| DAIKIN INDUSTRIES NPV SEDOL: 6250724                                                        | Total dispositions | 1                      |                       | 113,941.14        |              | 0.00              | 36,064.26     | 113,941.14                            |
| DAITO BANK NPV SEDOL: 6886475                                                               | Total dispositions | 13                     |                       | 40,570.85         |              | 0.00              | 23,679.09     | 40,570.85                             |
| DAITO TRUST CONST NPV SEDOL: 6250508                                                        | Total dispositions | 1                      |                       | 115,950.24        |              | 0.00              | 36,858.10     | 115,950.24                            |
| DANA INC COM CUSIP: 235825205                                                               | Total dispositions | 1                      |                       | 17,769.42         |              | 0.00              | 19,198.57     | 17,769.42                             |
| DANONE EUR0.25 SEDOL: B1Y9TB3                                                               | Total dispositions | 1                      |                       | 172,329.24        |              | 0.00              | 141,385.57    | 172,329.24                            |
| DARLING INGREDIENTS INC COMSTK CUSIP: 237266101                                             | Total dispositions | 1                      |                       | 12,493.58         |              | 0.00              | 11,169.69     | 12,493.58                             |
| DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT) CUSIP: 242370203                     | Total dispositions | 3                      |                       | 34,009.32         |              | 0.00              | 41,175.12     | 34,009.32                             |
| DECMIL GROUP LTD COMSTK SEDOL: B06GQ47                                                      | Total dispositions | 2                      |                       | 82,846.90         |              | 0.00              | 114,499.82    | 82,846.90                             |
| DERICHEBOURG EUR0.25 SEDOL: 4457088                                                         | Total dispositions | 6                      |                       | 13,271.01         |              | 0.00              | 14,135.93     | 13,271.01                             |
| DEXCOM INC COM CUSIP: 252131107                                                             | Total dispositions | 2                      |                       | 74,497.36         |              | 0.00              | 19,491.58     | 74,497.36                             |
| DIAGEO ORD PLC SEDOL: 0237400                                                               | Total dispositions | 1                      |                       | 120,525.30        |              | 0.00              | 144,466.49    | 120,525.30                            |
| DIMRI BUILDING ILS1 SEDOL: B02SX80                                                          | Total acquisitions | 1                      | 17,778.68             |                   |              | 0.00              | 17,778.68     | 17,778.68                             |
| DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL: B55ZR92                                   | Total acquisitions | 4                      | 116,935.09            |                   |              | 0.00              | 116,935.09    | 116,935.09                            |
| DOMINION DIAMOND CORP COM CUSIP: 257287102                                                  | Total acquisitions | 18                     | 105,652.08            |                   |              | 0.00              | 105,652.08    | 105,652.08                            |
| DORO AB NPV SEDOL: B14N4N2                                                                  | Total dispositions | 11                     |                       | 45,284.65         |              | 0.00              | 46,991.07     | 45,284.65                             |
| DOVER STREET VII CAYMAN FUND CUSIP: 992A70993                                               | Total dispositions | 1                      |                       | 78,271.00         |              | 0.00              | 78,271.00     | 78,271.00                             |
| DRIL-QUIP INC COM CUSIP: 262037104                                                          | Total dispositions | 1                      |                       | 14,376.22         |              | 0.00              | 11,429.67     | 14,376.22                             |
| DUNDEE CORPORATION 'A'SUB-VTG NPV SEDOL: 2285441                                            | Total dispositions | 1                      |                       | 6,214.57          |              | 0.00              | 7,013.90      | 6,214.57                              |
| DXP ENTERPRISES INC COM NEW STK CUSIP: 233377407                                            | Total acquisitions | 1                      | 168,257.70            |                   |              | 0.00              | 168,257.70    | 168,257.70                            |
|                                                                                             | Total dispositions | 1                      |                       | 20,475.31         |              | 0.00              | 12,903.50     | 20,475.31                             |
| E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW CUSIP: 269246401 | Total dispositions | 1                      |                       | 29,025.79         |              | 0.00              | 17,106.13     | 29,025.79                             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 287 of 624

## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                         |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                         |                    |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| EAGLE MATLS INC COM CUSIP: 26969P108                    | Total dispositions | 10                     |                       | 314,861.54        |              | 0.00              | 109,467.34    | 314,861.54                            |
| EBAY INC COM USD0.001 CUSIP: 278642103                  | Total acquisitions | 1                      | 84,418.93             |                   |              | 0.00              | 84,418.93     | 84,418.93                             |
|                                                         | Total dispositions | 17                     |                       | 1,784,036.36      |              | 0.00              | 1,345,252.19  | 1,784,036.36                          |
| ECKERT & ZIEGLER NPV (BR) SEDOL: 5689857                | Total dispositions | 3                      |                       | 5,731.34          |              | 0.00              | 5,759.11      | 5,731.34                              |
| ECOPETROL S A 5.375% DUE 06-26-2026 SEDOL: BYSLBC1      | Total acquisitions | 1                      | 105,777.00            |                   |              | 0.00              | 105,777.00    | 105,777.00                            |
| ECOPETROL S A 5.875 DUE 09-18-2023 SEDOL: BDV82X0       | Total dispositions | 1                      |                       | 112,392.00        |              | 0.00              | 116,287.50    | 112,392.00                            |
| EDWARDS LIFESCIENCES CORP COM CUSIP: 28176E108          | Total dispositions | 1                      |                       | 53,597.87         |              | 0.00              | 25,222.91     | 53,597.87                             |
| EL PASO NAT GAS CO 8.625% DUE 01-15-2022 SEDOL: BG5GXR2 | Total dispositions | 1                      |                       | 56,182.05         |              | 0.00              | 59,611.53     | 56,182.05                             |
| ELANDERS AB SER'B'NPV SEDOL: 4294735                    | Total dispositions | 1                      |                       | 37,506.13         |              | 0.00              | 16,624.80     | 37,506.13                             |
| ELECTR ARTS COM CUSIP: 285512109                        | Total dispositions | 1                      |                       | 75,072.64         |              | 0.00              | 20,745.48     | 75,072.64                             |
| ELICA EUR0.20 SEDOL: B1GFPS8                            | Total dispositions | 4                      |                       | 905.54            |              | 0.00              | 1,427.15      | .905.54                               |
| ELLIE MAE INC COM STK CUSIP: 28849P100                  | Total dispositions | 1                      |                       | 47,115.19         |              | 0.00              | 18,503.44     | 47,115.19                             |
| ENCORE WIRE CORP COM CUSIP: 292562105                   | Total dispositions | 1                      |                       | 24,790.97         |              | 0.00              | 20,595.88     | 24,790.97                             |
| ERSTE GROUP BANK AG NPV SEDOL: 5289837                  | Total acquisitions | 1                      | 31,243.66             |                   |              | 0.00              | 31,243.66     | 31,243.66                             |
| ESUN HOLDINGS LTD HKD0.50 SEDOL: 6314103                | Total dispositions | 4                      |                       | 732.91            |              | 0.00              | 1,200.64      | .732.91                               |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4                       | Total dispositions | 14                     |                       | 12,961.88         |              | 0.00              | 17,224.63     | 12,961.88                             |
| EVEREST RE GROUP COM CUSIP: G3223R108                   | Total dispositions | 2                      |                       | 127,700.72        |              | 0.00              | 63,704.92     | 127,700.72                            |
| EXPERIAN ORD USD0.10 SEDOL: B19NLV4                     | Total dispositions | 1                      |                       | 138,217.95        |              | 0.00              | 116,394.52    | 138,217.95                            |
| EXPRESS SCRIPTS 4.8% DUE 07-15-2046 CUSIP: 30219GAP3    | Total acquisitions | 3                      | 388,373.00            |                   |              | 0.00              | 388,373.00    | 388,373.00                            |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                   | Total acquisitions | 15                     | 1,799,131.26          |                   |              | 0.00              | 1,799,131.26  | 1,799,131.26                          |
| FENNER ORD GBP0.25 SEDOL: 0334505                       | Total dispositions | 14                     |                       | 73,660.38         |              | 0.00              | 126,684.50    | 73,660.38                             |
| FIBI HOLDINGS ILS1 SEDOL: 6339429                       | Total acquisitions | 1                      | 24,567.24             |                   |              | 0.00              | 24,567.24     | 24,567.24                             |

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# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 288 of 624

## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|----------------------------------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                              |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| FINTECH GROUP AG NPV (REG) SEDOL: BYVQYG8    | Total acquisitions     | 1                     | 14,975.20         |              | 0.00              | 14,975.20     | 14,975.20                             |
| FLEX LTD FLEX LTD CUSIP: Y2573F102           | Total dispositions     | 1                     |                   | 58,467.85    | 0.00              | 35,739.01     | 58,467.85                             |
| FMC CORP COM (NEW) CUSIP: 302491303          | Total dispositions     | 1                     |                   | 58,329.22    | 0.00              | 33,307.60     | 58,329.22                             |
| FORTESCUE METALS GRP LTD NPV SEDOL: 6086253  | Total acquisitions     | 1                     | 142,221.54        |              | 0.00              | 142,221.54    | 142,221.54                            |
| FORTINET INC COM CUSIP: 34959E109            | Total dispositions     | 1                     |                   | 36,890.19    | 0.00              | 23,838.34     | 36,890.19                             |
| FSE ENGINEERING HO HKD0.1 SEDOL: BZ4SXF0     | Total acquisitions     | 1                     | 15,205.10         |              | 0.00              | 15,205.10     | 15,205.10                             |
| FUJI ELECTRIC HOLINDGS CO Y50 SEDOL: 6356365 | Total dispositions     | 1                     |                   | 36,836.80    | 0.00              | 28,104.52     | 36,836.80                             |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | Total acquisitions     | 15                    | 238,203.99        |              | 0.00              | 238,203.99    | 238,203.99                            |
| FUT DEC 16 CBT UL T-BONDS CUSIP: 999599GH0   |                        | 4                     |                   |              | 0.00              | 0.00          | 5,208.12                              |
| FUT DEC 16 CBT ULT TNOTE CUSIP: 999599GH0    |                        | 3                     |                   |              | 0.00              | 0.00          | 2,015.54                              |
| FUT DEC 16 CBT 5Y T-NOTE CUSIP: 999599GH0    |                        | 7                     |                   |              | 0.00              | 0.00          | 3,479.07                              |
| FUT DEC 16 EMINI S&P 500 CUSIP: 999599GH0    |                        | 1                     |                   |              | 0.00              | 0.00          | .004.00                               |
| FUT DEC 16 U.S. T-BONDS CUSIP: 999599GH0     |                        | 3                     |                   |              | 0.00              | 0.00          | 1,501.44                              |
| FUT DEC 16 US 2YR T-NOTE CUSIP: 999599GH0    |                        | 3                     |                   |              | 0.00              | 0.00          | .980.20                               |
| FUT DEC 16 10 YR T-NOTES CUSIP: 999599GH0    |                        | 3                     |                   |              | 0.00              | 0.00          | 1,192.14                              |
| FUT MAR 17 CBT UL T-BONDS CUSIP: 999599GH0   |                        | 1                     |                   |              | 0.00              | 0.00          | 2,564.73                              |
| FUT MAR 17 CBT ULT TNOTE CUSIP: 999599GH0    |                        | 1                     |                   |              | 0.00              | 0.00          | .979.13                               |
| FUT MAR 17 CBT 5Y T-NOTE CUSIP: 999599GH0    |                        | 2                     |                   |              | 0.00              | 0.00          | 1,510.86                              |
| FUT MAR 17 U.S. T-BONDS CUSIP: 999599GH0     |                        | 1                     |                   |              | 0.00              | 0.00          | .750.72                               |
| FUT MAR 17 US 2YR T-NOTE CUSIP: 999599GH0    |                        | 1                     |                   |              | 0.00              | 0.00          | .432.64                               |
| FUT MAR 17 10 YR T-NOTES CUSIP: 999599GH0    |                        | 1                     |                   |              | 0.00              | 0.00          | .581.75                               |
| FUT SEP 16 CBT UL T-BONDS CUSIP: 999599GH0   |                        | 1                     |                   |              | 0.00              | 0.00          | .036.00                               |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                   |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |            | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|-------------------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|------------|--------------|-------------------|---------------|---------------------------------------|
| GAC GREAT WEST 72095 INVESTMENT ONLY CONTRACT<br>CUSIP: 999499GI1 | Total acquisitions | 2                      | 224.39                                                       |            |              | 0.00              | 224.39        | .224.39                               |
|                                                                   | Total dispositions | 4                      |                                                              | 9,905.62   |              | 0.00              | 9,905.62      | 9.905.62                              |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50                          | Total acquisitions | 9                      | 408,318.22                                                   |            |              | 0.00              | 408,318.22    | 408.318.22                            |
| GALP ENERGIA SGPS EUR1 SEDOL: B1FW751                             | Total dispositions | 2                      |                                                              | 378,453.24 |              | 0.00              | 329,424.39    | 378.453.24                            |
| GAMING & LEISURE PPTYS INC COM CUSIP: 36467J108                   | Total dispositions | 1                      |                                                              | 146,682.95 |              | 0.00              | 146,147.09    | 146.682.95                            |
| GENERAC HLDGS INC COM STK CUSIP: 368736104                        | Total dispositions | 1                      |                                                              | 63,041.77  |              | 0.00              | 48,234.40     | 63.041.77                             |
| GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0                | Total acquisitions | 1                      | 29,798.25                                                    |            |              | 0.00              | 29,798.25     | 29.798.25                             |
| GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1               | Total dispositions | 1                      |                                                              | 24,896.00  |              | 0.00              | 21,374.00     | 24.896.00                             |
| GENTRACK GROUP LTD SEDOL: BN65GC3                                 | Total acquisitions | 1                      | 14,345.84                                                    |            |              | 0.00              | 14,345.84     | 14.345.84                             |
| GILEAD SCIENCES INC CUSIP: 375558103                              | Total acquisitions | 1                      | 55,627.23                                                    |            |              | 0.00              | 55,627.23     | 55.627.23                             |
| GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8             | Total dispositions | 1                      |                                                              | 91,880.10  |              | 0.00              | 89,354.70     | 91.880.10                             |
| GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0                | Total acquisitions | 1                      | 212,386.00                                                   |            |              | 0.00              | 212,386.00    | 212.386.00                            |
| GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4             | Total dispositions | 1                      |                                                              | 210,322.40 |              | 0.00              | 189,460.87    | 210.322.40                            |
| GL EVENTS EUR4.00 SEDOL: 7154104                                  | Total dispositions | 1                      |                                                              | 18,670.10  |              | 0.00              | 19,916.61     | 18.670.10                             |
| GLENORE PLC ORD USD0.01 SEDOL: B4T3BW6                            | Total acquisitions | 1                      | 42,943.79                                                    |            |              | 0.00              | 42,943.79     | 42.943.79                             |
| GLOBAL EAGLE ENTERTAINMENT INC CUSIP: 37951D102                   | Total dispositions | 1                      |                                                              | 56,235.86  |              | 0.00              | 92,636.65     | 56.235.86                             |
| GLOBAL PMTS INC COM CUSIP: 37940X102                              | Total dispositions | 1                      |                                                              | 31,829.09  |              | 0.00              | 12,175.77     | 31.829.09                             |
| GOGO INC COM CUSIP: 38046C109                                     | Total acquisitions | 1                      | 43.50                                                        |            |              | 0.00              | 43.50         | .043.50                               |
|                                                                   | Total dispositions | 1                      |                                                              | 30,735.75  |              | 0.00              | 50,807.23     | 30.735.75                             |
| GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537                  | Total acquisitions | 1                      | 403,951.05                                                   |            |              | 0.00              | 403,951.05    | 403.951.05                            |
| GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3                 | Total acquisitions | 1                      | 49,543.20                                                    |            |              | 0.00              | 49,543.20     | 49.543.20                             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 290 of 624

## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                                                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|------------------------------------------------------------------------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                                                    |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3                                  | Total acquisitions     | 3                     | 146,632.45        |              | 0.00              | 146,632.45    | 146,632.45                            |
|                                                                                    | Total dispositions     | 2                     |                   | 96,981.75    | 0.00              | 89,613.25     | 96,981.75                             |
| GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63                                  | Total acquisitions     | 1                     | 62,861.50         |              | 0.00              | 62,861.50     | 62,861.50                             |
|                                                                                    | Total dispositions     | 2                     |                   | 135,092.70   | 0.00              | 140,189.50    | 135,092.70                            |
| GRANITE CONST INC COM CUSIP: 387328107                                             | Total dispositions     | 1                     |                   | 24,432.28    | 0.00              | 16,752.06     | 24,432.28                             |
| GRANITE OIL CORP COM NPV SEDOL: BY4K9Y0                                            | Total dispositions     | 1                     |                   | 20,582.27    | 0.00              | 32,538.86     | 20,582.27                             |
| GREEN DOT CORP COM STK CUSIP: 39304D102                                            | Total dispositions     | 1                     |                   | 39,563.27    | 0.00              | 31,912.59     | 39,563.27                             |
| GREENHILL & CO INC COM CUSIP: 395259104                                            | Total dispositions     | 1                     |                   | 30,393.37    | 0.00              | 24,474.01     | 30,393.37                             |
| GREGGS ORD GBP0.02 SEDOL: B63QSB3                                                  | Total dispositions     | 1                     |                   | 149,388.61   | 0.00              | 122,111.70    | 149,388.61                            |
| GTT EUR0.01 SEDOL: BJYRDP5                                                         | Total acquisitions     | 24                    | 305,524.18        |              | 0.00              | 305,524.18    | 305,524.18                            |
| GULF SOUTH PIPELINE CO LP 4 DUE 06-15-2022 BEO SEDOL: B8XZN08                      | Total dispositions     | 2                     |                   | 594,054.90   | 0.00              | 584,424.13    | 594,054.90                            |
| GURIT HOLDING AG CHF50 (BR) SEDOL: 5703791                                         | Total acquisitions     | 2                     | 252,187.10        |              | 0.00              | 252,187.10    | 252,187.10                            |
| HAGAG GROUP REAL E ILS0.01 SEDOL: 6303189                                          | Total acquisitions     | 1                     | 21,790.81         |              | 0.00              | 21,790.81     | 21,790.81                             |
| HAKUTO CO LTD NPV SEDOL: 6417251                                                   | Total acquisitions     | 1                     | 59,132.29         |              | 0.00              | 59,132.29     | 59,132.29                             |
| HANWA CO LTD NPV SEDOL: 6408824                                                    | Total dispositions     | 1                     |                   | 133,826.62   | 0.00              | 119,169.38    | 133,826.62                            |
| HARBOURVEST INTL PVT EQUITYPARTNERS VI - CAYMAN PARTNERSHIP FD LP CUSIP: 992A39998 | Total acquisitions     | 1                     | 580,511.38        |              | 0.00              | 580,511.38    | 580,511.38                            |
|                                                                                    | Total dispositions     | 1                     |                   | 318,049.78   | 0.00              | 368,899.45    | 318,049.78                            |
| HARIMA CHEMICALS GROUP, INC SEDOL: 6409838                                         | Total acquisitions     | 1                     | 23,544.64         |              | 0.00              | 23,544.64     | 23,544.64                             |
| HARMAN INTL INDS INC NEW COM STK USD0.01 CUSIP: 413086109                          | Total dispositions     | 1                     |                   | 53,681.21    | 0.00              | 15,918.64     | 53,681.21                             |
| HARTFORD FINL SVCS GROUP INC COM CUSIP: 416515104                                  | Total dispositions     | 1                     |                   | 134,964.49   | 0.00              | 133,183.52    | 134,964.49                            |
| HAWAIIAN HOLDINGS INC COM CUSIP: 419879101                                         | Total acquisitions     | 3                     | 84,365.61         |              | 0.00              | 84,365.61     | 84,365.61                             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                                | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|--------------------------------------------------------------------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                                                |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
|                                                                                | Total dispositions     | 1                     | 20,939.47         |              | 0.00              | 9,971.29      | 20,939.47                             |
| HCA HLDGS INC COM SEDOL: B4MGBG6                                               | Total dispositions     | 1                     | 60,816.51         |              | 0.00              | 64,460.94     | 60,816.51                             |
| HEIDELBERGCEMENT NPV SEDOL: 5120679                                            | Total dispositions     | 1                     | 202,563.67        |              | 0.00              | 191,538.94    | 202,563.67                            |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368                                          | Total dispositions     | 7                     | 266,780.17        |              | 0.00              | 179,390.93    | 266,780.17                            |
| HITACHI NPV SEDOL: 6429104                                                     | Total acquisitions     | 1                     | 649,450.98        |              | 0.00              | 649,450.98    | 649,450.98                            |
| HOKUHOKU FINANCIAL NPV SEDOL: 6683591                                          | Total dispositions     | 1                     | 70,673.59         |              | 0.00              | 62,265.87     | 70,673.59                             |
| HONG KONG & CHINA GAS HKD0.25 SEDOL: 6436557                                   | Total dispositions     | 1                     | 123,149.30        |              | 0.00              | 83,813.31     | 123,149.30                            |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102            | Total acquisitions     | 20                    | 400,718.41        |              | 0.00              | 400,718.41    | 400,718.41                            |
| HP INC COM CUSIP: 40434L105                                                    | Total acquisitions     | 4                     | 415,060.46        |              | 0.00              | 415,060.46    | 415,060.46                            |
| HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WFO | Total dispositions     | 1                     | 64,536.45         |              | 0.00              | 62,541.64     | 64,536.45                             |
| HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1                                | Total acquisitions     | 1                     | 60,438.15         |              | 0.00              | 60,438.15     | 60,438.15                             |
|                                                                                | Total dispositions     | 1                     | 53,431.20         |              | 0.00              | 53,095.60     | 53,431.20                             |
| HSBC BK USA 5.875 11-01-2034 SEDOL: BFN0JH1                                    | Total dispositions     | 1                     | 29,952.00         |              | 0.00              | 29,103.75     | 29,952.00                             |
| HSBC HLDGS ORD USD0.50(UK REG) SEDOL: 0540528                                  | Total acquisitions     | 1                     | 98,330.93         |              | 0.00              | 98,330.93     | 98,330.93                             |
|                                                                                | Total dispositions     | 1                     | 16,960.89         |              | 0.00              | 14,587.48     | 16,960.89                             |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857                              | Total acquisitions     | 18                    | 247,739.64        |              | 0.00              | 247,739.64    | 247,739.64                            |
| HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106                               | Total dispositions     | 1                     | 89,834.45         |              | 0.00              | 37,098.92     | 89,834.45                             |
| HUSKY ENERGY INC 6.8% DUE 09-15-2037 SEDOL: B24FDS3                            | Total dispositions     | 1                     | 187,758.40        |              | 0.00              | 213,505.34    | 187,758.40                            |
| IG DESIGN GROUP ORD GBP0.05 SEDOL: 0452690                                     | Total acquisitions     | 1                     | 15,370.85         |              | 0.00              | 15,370.85     | 15,370.85                             |
| ILLUMINA INC COM CUSIP: 452327109                                              | Total dispositions     | 3                     | 149,919.64        |              | 0.00              | 46,824.78     | 149,919.64                            |
| IMAX CORP COM CUSIP: 45245E109                                                 | Total acquisitions     | 1                     | 45,205.16         |              | 0.00              | 45,205.16     | 45,205.16                             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                      |                    | Number of<br>Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price | Lease<br>Rental | Expenses<br>Incurred | Cost of Asset | Current Value of Asset<br>on Transaction |
|----------------------------------------------------------------------|--------------------|---------------------------|--------------------------------------------------------------|-----------------|----------------------|---------------|------------------------------------------|
|                                                                      | Total dispositions | 1                         | 39,763.84                                                    |                 | 0.00                 | 26,654.77     | 39,763.84                                |
| INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL: BP9DL90 | Total dispositions | 1                         | 249,357.28                                                   |                 | 0.00                 | 85,189.66     | 249,357.28                               |
| INNOPHOS HLDGS INC COM STK CUSIP: 45774N108                          | Total dispositions | 1                         | 17,900.26                                                    |                 | 0.00                 | 11,115.08     | 17,900.26                                |
| INSULET CORP COM STK CUSIP: 45784P101                                | Total dispositions | 1                         | 86,647.70                                                    |                 | 0.00                 | 33,512.41     | 86,647.70                                |
| INTEGRATED DEVICE TECHNOLOGY INC COM CUSIP: 458118106                | Total acquisitions | 1                         | 17,662.32                                                    |                 | 0.00                 | 17,662.32     | 17,662.32                                |
|                                                                      | Total dispositions | 1                         | 43,006.77                                                    |                 | 0.00                 | 19,567.72     | 43,006.77                                |
| INTEL CORP COM SEDOL: 2463247                                        | Total dispositions | 1                         | 123,155.54                                                   |                 | 0.00                 | 104,327.67    | 123,155.54                               |
| INTERFACE INC COM CUSIP: 458665304                                   | Total acquisitions | 3                         | 16,885.76                                                    |                 | 0.00                 | 16,885.76     | 16,885.76                                |
|                                                                      | Total dispositions | 1                         | 22,033.81                                                    |                 | 0.00                 | 20,824.96     | 22,033.81                                |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973                 | Total dispositions | 39                        | 3,504,425.53                                                 |                 | 0.00                 | 3,574,561.83  | 3,504,425.53                             |
| INTUIT COM CUSIP: 461202103                                          | Total acquisitions | 5                         | 675,177.25                                                   |                 | 0.00                 | 675,177.25    | 675,177.25                               |
| INVESTOR AB SER'B'NPV SEDOL: 5679591                                 | Total acquisitions | 1                         | 370,426.81                                                   |                 | 0.00                 | 370,426.81    | 370,426.81                               |
| ITALMOBILIARE NPV SEDOL: 4492216                                     | Total dispositions | 1                         | 62,021.29                                                    |                 | 0.00                 | 55,517.04     | 62,021.29                                |
| ITRON INC COM STK NPV CUSIP: 465741106                               | Total dispositions | 1                         | 82,076.93                                                    |                 | 0.00                 | 47,887.86     | 82,076.93                                |
| IYO BANK NPV SEDOL: 6468282                                          | Total dispositions | 1                         | 78,272.01                                                    |                 | 0.00                 | 76,389.15     | 78,272.01                                |
| J-OIL MILLS INC NPV SEDOL: 6512747                                   | Total dispositions | 5                         | 97,798.34                                                    |                 | 0.00                 | 83,190.52     | 97,798.34                                |
| JABIL CIRCUIT INC COM CUSIP: 466313103                               | Total dispositions | 1                         | 51,393.14                                                    |                 | 0.00                 | 37,677.98     | 51,393.14                                |
| JETBLUE AWYS CORP COM CUSIP: 477143101                               | Total dispositions | 1                         | 48,859.36                                                    |                 | 0.00                 | 20,598.49     | 48,859.36                                |
| JK HOLDINGS NPV SEDOL: 6570187                                       | Total acquisitions | 1                         | 21,009.77                                                    |                 | 0.00                 | 21,009.77     | 21,009.77                                |
| JPMORGAN CHASE & CO COM CUSIP: 46625H100                             | Total dispositions | 1                         | 61,440.85                                                    |                 | 0.00                 | 44,879.64     | 61,440.85                                |
| JPMORGAN CHASE & 3.625% DUE 12-01-2027 SEDOL: BYMJ596                | Total acquisitions | 1                         | 329,429.10                                                   |                 | 0.00                 | 329,429.10    | 329,429.10                               |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                             |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|-------------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|--------------|-------------------|---------------|---------------------------------------|
| KAPSCH TRAFFICOM NPV SEDOL: B1Z4QP0                         | Total dispositions | 3                      | 19,788.10                                                    |              | 0.00              | 14,032.33     | 19,788.10                             |
| KAR AUCTION SVCS INC COM STK CUSIP: 48238T109               | Total dispositions | 1                      | 20,965.13                                                    |              | 0.00              | 10,198.48     | 20,965.13                             |
| KENKO MAYONNAISE NPV SEDOL: 6489744                         | Total dispositions | 4                      | 118,660.48                                                   |              | 0.00              | 73,550.37     | 118,660.48                            |
| KEYENCE CORP NPV SEDOL: 6490995                             | Total dispositions | 1                      | 73,068.22                                                    |              | 0.00              | 20,101.55     | 73,068.22                             |
| KIRBY CORP COM CUSIP: 497266106                             | Total dispositions | 1                      | 33,486.57                                                    |              | 0.00              | 24,898.55     | 33,486.57                             |
| KOMATSU NPV SEDOL: 6496584                                  | Total dispositions | 22                     | 957,714.38                                                   |              | 0.00              | 1,224,099.24  | 957,714.38                            |
| KRATON CORPORATION CUSIP: 50077C106                         | Total dispositions | 2                      | 72,610.95                                                    |              | 0.00              | 44,177.34     | 72,610.95                             |
| LAMPRELL PLC ORD GBP0.05 SEDOL: B1CL524                     | Total dispositions | 1                      | 13,729.41                                                    |              | 0.00              | 39,753.42     | 13,729.41                             |
| LASMO USA INC 7.3% DUE 11-15-2027 SEDOL: 2125837            | Total dispositions | 3                      | 99,072.60                                                    |              | 0.00              | 107,251.16    | 99,072.60                             |
| LEUCADIA NATL CORP COM CUSIP: 527288104                     | Total dispositions | 1                      | 40,350.77                                                    |              | 0.00              | 40,901.29     | 40,350.77                             |
| LION CORP NPV SEDOL: 6518808                                | Total acquisitions | 1                      | 440,320.00                                                   |              | 0.00              | 440,320.00    | 440,320.00                            |
| LLOYDS BANKING GP ORD GBP0.1 SEDOL: 0870612                 | Total dispositions | 1                      | 48,296.28                                                    |              | 0.00              | 84,139.85     | 48,296.28                             |
| LONMIN ORD USD0.0001 SEDOL: BYSRJ69                         | Total dispositions | 1                      | 27,218.98                                                    |              | 0.00              | 34,832.03     | 27,218.98                             |
| LONZA GROUP AG CHF1 (REGD) SEDOL: 7333378                   | Total acquisitions | 1                      | 684,390.34                                                   |              | 0.00              | 684,390.34    | 684,390.34                            |
| LOUISIANA-PACIFIC CORP COM CUSIP: 546347105                 | Total dispositions | 1                      | 69,563.15                                                    |              | 0.00              | 58,382.98     | 69,563.15                             |
| LOWES COS INC COM SEDOL: 2536763                            | Total acquisitions | 20                     | 1,667,809.93                                                 |              | 0.00              | 1,667,809.93  | 1,667,809.93                          |
|                                                             | Total dispositions | 1                      | 108,094.29                                                   |              | 0.00              | 111,248.47    | 108,094.29                            |
| LPL FINL HLDGS INC COM CUSIP: 50212V100                     | Total dispositions | 1                      | 19,531.99                                                    |              | 0.00              | 13,239.03     | 19,531.99                             |
| LSI INDS INC OHIO COM CUSIP: 50216C108                      | Total acquisitions | 9                      | 95,819.64                                                    |              | 0.00              | 95,819.64     | 95,819.64                             |
|                                                             | Total dispositions | 1                      | 20,078.66                                                    |              | 0.00              | 20,131.11     | 20,078.66                             |
| LVMH MOET HENNESSY LOUIS VUITTON SE EUR0 .30 SEDOL: 4061412 | Total dispositions | 1                      | 255,850.56                                                   |              | 0.00              | 234,636.53    | 255,850.56                            |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2      | Total dispositions | 8                      | 151,479.66                                                   |              | 0.00              | 143,279.18    | 151,479.66                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                         |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                         |                    |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| MACQUARIE GP LTD NPV SEDOL: B28YTC2                     | Total acquisitions | 1                      | 169,099.98            |                   |              | 0.00              | 169,099.98    | 169,099.98                            |
|                                                         | Total dispositions | 1                      |                       | 146,366.08        |              | 0.00              | 132,220.43    | 146,366.08                            |
| MAGNA INTL INC COM NPV SEDOL: 2554475                   | Total dispositions | 1                      |                       | 469,063.42        |              | 0.00              | 399,189.71    | 469,063.42                            |
| MALLINCKRODT PLC COMMON STOCK CUSIP: G5785G107          | Total acquisitions | 2                      | 89,021.39             |                   |              | 0.00              | 89,021.39     | 89,021.39                             |
| MANITOU EUR1 SEDOL: 5724048                             | Total acquisitions | 1                      | 19,336.38             |                   |              | 0.00              | 19,336.38     | 19,336.38                             |
|                                                         | Total dispositions | 1                      |                       | 19,964.39         |              | 0.00              | 19,336.38     | 19,964.39                             |
| MANUTAN INTL EUR2 SEDOL: 4564869                        | Total acquisitions | 1                      | 18,910.78             |                   |              | 0.00              | 18,910.78     | 18,910.78                             |
| MARATHON PETE CORP 5% DUE 09-15-2054 SEDOL: BQSC311     | Total dispositions | 1                      |                       | 11,899.35         |              | 0.00              | 14,796.90     | 11,899.35                             |
| MARINEMAX INC COM CUSIP: 567908108                      | Total dispositions | 1                      |                       | 29,888.07         |              | 0.00              | 26,237.10     | 29,888.07                             |
| MARTIN MARIETTA MATLS INC COM CUSIP: 573284106          | Total dispositions | 1                      |                       | 40,965.32         |              | 0.00              | 16,913.37     | 40,965.32                             |
| MASTEC INC COM CUSIP: 576323109                         | Total dispositions | 1                      |                       | 125,690.97        |              | 0.00              | 61,555.07     | 125,690.97                            |
| MASTERCARD INC CL A SEDOL: B121557                      | Total dispositions | 1                      |                       | 78,804.81         |              | 0.00              | 70,282.69     | 78,804.81                             |
| MASTERCARD INC 2.95% DUE 11-21-2026 SEDOL: BD6KVY5      | Total acquisitions | 1                      | 628,859.70            |                   |              | 0.00              | 628,859.70    | 628,859.70                            |
| MAX AUTOMATION AG NPV SEDOL: 5830183                    | Total dispositions | 1                      |                       | 12,688.85         |              | 0.00              | 13,200.45     | 12,688.85                             |
| MAXIM INTEGRATED PRODS INC COM CUSIP: 57772K101         | Total dispositions | 1                      |                       | 41,108.37         |              | 0.00              | 27,176.58     | 41,108.37                             |
| MC DONALDS CORP COM SEDOL: 2550707                      | Total acquisitions | 16                     | 1,638,078.73          |                   |              | 0.00              | 1,638,078.73  | 1,638,078.73                          |
| MCCOLL'S RETAIL GR ORD GBP0.001 SEDOL: BJ3VW95          | Total acquisitions | 1                      | 177,846.56            |                   |              | 0.00              | 177,846.56    | 177,846.56                            |
| MCJ CO LTD NPV SEDOL: B00TL47                           | Total dispositions | 8                      |                       | 197,405.78        |              | 0.00              | 69,488.82     | 197,405.78                            |
| MEIWA CORPORATION NPV SEDOL: 6576389                    | Total acquisitions | 1                      | 16,007.23             |                   |              | 0.00              | 16,007.23     | 16,007.23                             |
| MEIWA ESTATE CO NPV SEDOL: 6562388                      | Total dispositions | 1                      |                       | 12,687.52         |              | 0.00              | 12,429.01     | 12,687.52                             |
| MENZIES(JOHN) ORD GBP0.25(NP-26/10/2016) SEDOL: BZB22D6 | Total dispositions | 2                      |                       | 11,069.13         |              | 0.00              | 0.00          | 11,069.13                             |
| MERCK KGAA NPV SEDOL: 4741844                           | Total dispositions | 1                      |                       | 816,273.49        |              | 0.00              | 846,575.37    | 816,273.49                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                        |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |              | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|--------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|--------------|--------------|-------------------|---------------|---------------------------------------|
| MERITOR INC COM CUSIP: 59001K100                       | Total dispositions | 1                      |                                                              | 37,535.18    |              | 0.00              | 33,286.41     | 37,535.18                             |
| MERMAID MARITIME PLACING SEDOL: B24FFZ4                | Total acquisitions | 1                      | 13,883.39                                                    |              |              | 0.00              | 13,883.39     | 13,883.39                             |
| METHANEX CORP 5.65% DUE 12-01-2044 CUSIP: 59151KAJ7    | Total dispositions | 2                      |                                                              | 59,777.25    |              | 0.00              | 69,547.10     | 59,777.25                             |
| MFO ALLIANCEBERNSTEIN HIGH IN-I CUSIP: 01859M507       | Total acquisitions | 2                      | 832,534.12                                                   |              |              | 0.00              | 832,534.12    | 832,534.12                            |
| MICROSOFT CORP COM SEDOL: 2588173                      | Total dispositions | 2                      |                                                              | 189,713.96   |              | 0.00              | 143,879.41    | 189,713.96                            |
| MICROSOFT CORP 3.45% DUE 08-08-2036 CUSIP: 594918BS2   | Total acquisitions | 2                      | 45,427.15                                                    |              |              | 0.00              | 45,427.15     | 45,427.15                             |
| MICROSOFT CORP 3.5% DUE 02-12-2035 CUSIP: 594918BC7    | Total dispositions | 2                      |                                                              | 25,505.45    |              | 0.00              | 24,712.50     | 25,505.45                             |
| MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0    | Total acquisitions | 1                      | 386,701.70                                                   |              |              | 0.00              | 386,701.70    | 386,701.70                            |
| MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP: 594918BM5   | Total dispositions | 1                      |                                                              | 715,361.85   |              | 0.00              | 621,046.10    | 715,361.85                            |
| MITCHELLS & BUTLERS ORD GBP0.085416 SEDOL: B1FP6H5     | Total acquisitions | 2                      | 224,895.73                                                   |              |              | 0.00              | 224,895.73    | 224,895.73                            |
| MITSUBISHI CHEM HL NPV SEDOL: B0JQTJ0                  | Total acquisitions | 1                      | 317,745.83                                                   |              |              | 0.00              | 317,745.83    | 317,745.83                            |
| MITSUBISHI ELEC CP NPV SEDOL: 6597045                  | Total acquisitions | 2                      | 696,288.54                                                   |              |              | 0.00              | 696,288.54    | 696,288.54                            |
|                                                        | Total dispositions | 1                      |                                                              | 363,342.74   |              | 0.00              | 332,529.81    | 363,342.74                            |
| MOBILEYE NV EUR0.01 CUSIP: N51488117                   | Total dispositions | 1                      |                                                              | 7,014.11     |              | 0.00              | 4,793.66      | 7,014.11                              |
| MODINE MFG CO COM STK CUSIP: 607828100                 | Total dispositions | 1                      |                                                              | 16,876.56    |              | 0.00              | 12,811.02     | 16,876.56                             |
| MOLINA HEALTHCARE 5.375% DUE 11-15-2022 SEDOL: BDCF7Q8 | Total dispositions | 1                      |                                                              | 62,325.00    |              | 0.00              | 60,000.00     | 62,325.00                             |
| MONDI PLC GBP SEDOL: B1CRLC4                           | Total dispositions | 1                      |                                                              | 1,030,215.33 |              | 0.00              | 680,267.06    | 1,030,215.33                          |
| MONOLITHIC PWR SYS INC COM CUSIP: 609839105            | Total dispositions | 1                      |                                                              | 83,803.98    |              | 0.00              | 24,559.37     | 83,803.98                             |
| MONSANTO CO NEW COM CUSIP: 61166W101                   | Total dispositions | 28                     |                                                              | 2,005,332.73 |              | 0.00              | 2,079,275.57  | 2,005,332.73                          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109         | Total acquisitions | 13                     | 1,947,924.55                                                 |              |              | 0.00              | 1,947,924.55  | 1,947,924.55                          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                          |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |            | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|----------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|------------|--------------|-------------------|---------------|---------------------------------------|
| MORGAN ADVANCED MATERIALS PLC SEDOL: 0602729             | Total acquisitions | 2                      | 309,815.80                                                   |            |              | 0.00              | 309,815.80    | 309,815.80                            |
| MRC GLOBAL INC COM CUSIP: 55345K103                      | Total dispositions | 1                      |                                                              | 29,914.46  |              | 0.00              | 30,571.16     | 29,914.46                             |
| MURPHY OIL CORP COM CUSIP: 626717102                     | Total dispositions | 3                      |                                                              | 192,551.67 |              | 0.00              | 167,280.24    | 192,551.67                            |
| MYRIAD GENETICS INC COM CUSIP: 62855J104                 | Total dispositions | 1                      |                                                              | 27,217.08  |              | 0.00              | 40,338.73     | 27,217.08                             |
| N V R INC COM CUSIP: 62944T105                           | Total dispositions | 2                      |                                                              | 110,159.12 |              | 0.00              | 98,791.71     | 110,159.12                            |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063                    | Total dispositions | 19                     |                                                              | 174,055.20 |              | 0.00              | 276,045.34    | 174,055.20                            |
| NATIONAL OILWELL VARCO COM STK CUSIP: 637071101          | Total dispositions | 1                      |                                                              | 62,194.18  |              | 0.00              | 81,269.25     | 62,194.18                             |
| NESTLE SA CHF0.10(REGD) SEDOL: 7123870                   | Total dispositions | 1                      |                                                              | 150,384.93 |              | 0.00              | 68,200.97     | 150,384.93                            |
| NEURONES EUR0.40 SEDOL: 5972676                          | Total dispositions | 5                      |                                                              | 5,403.37   |              | 0.00              | 4,369.62      | 5,403.37                              |
| NEWAYS ELEC INT NV EUR0.50 SEDOL: 4619264                | Total acquisitions | 1                      | 16,312.62                                                    |            |              | 0.00              | 16,312.62     | 16,312.62                             |
| NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL: B7J8X60 | Total acquisitions | 1                      | 183,097.80                                                   |            |              | 0.00              | 183,097.80    | 183,097.80                            |
|                                                          | Total dispositions | 2                      |                                                              | 124,092.50 |              | 0.00              | 120,595.56    | 124,092.50                            |
| NEWMONT MNG CORP 5.875% DUE 04-01-2035 SEDOL: B06N1P4    | Total dispositions | 1                      |                                                              | 56,144.00  |              | 0.00              | 48,308.18     | 56,144.00                             |
| NICHI-IKO PHARM NPV SEDOL: 6639903                       | Total acquisitions | 10                     | 190,796.37                                                   |            |              | 0.00              | 190,796.37    | 190,796.37                            |
| NIHON UNISYS NPV SEDOL: 6642688                          | Total acquisitions | 1                      | 32,082.03                                                    |            |              | 0.00              | 32,082.03     | 32,082.03                             |
| NIPPON FILCON CO NPV SEDOL: 6643506                      | Total acquisitions | 1                      | 20,432.31                                                    |            |              | 0.00              | 20,432.31     | 20,432.31                             |
| NISSUI PHARM CO NPV SEDOL: 6646851                       | Total dispositions | 7                      |                                                              | 40,223.79  |              | 0.00              | 41,352.89     | 40,223.79                             |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044 SEDOL: BSJV4K7     | Total dispositions | 1                      |                                                              | 82,477.60  |              | 0.00              | 80,736.71     | 82,477.60                             |
| NOBLE ENERGY INC 5.25% DUE 11-15-2043 SEDOL: BLSP519     | Total dispositions | 1                      |                                                              | 84,192.80  |              | 0.00              | 84,920.80     | 84,192.80                             |
| NORTHERN STAR RESOURCES LTD SEDOL: 6717456               | Total dispositions | 1                      |                                                              | 80,001.50  |              | 0.00              | 66,584.36     | 80,001.50                             |
| NORTHROP GRUMMAN CORP COM CUSIP: 666807102               | Total dispositions | 1                      |                                                              | 28,317.13  |              | 0.00              | 11,414.82     | 28,317.13                             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                           |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |              | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|-----------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|--------------|--------------|-------------------|---------------|---------------------------------------|
| NORWEGIAN PROPERTY NOK0.5 SEDOL: B15KGC5                  | Total dispositions | 1                      |                                                              | 14,587.06    |              | 0.00              | 13,549.19     | 14,587.06                             |
| NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065                 | Total dispositions | 1                      |                                                              | 78,484.36    |              | 0.00              | 73,486.94     | 78,484.36                             |
| NOZAWA CORPORATION NPV SEDOL: 6650636                     | Total acquisitions | 1                      | 17,688.19                                                    |              |              | 0.00              | 17,688.19     | 17,688.19                             |
| NTT DATA CORP NPV SEDOL: 6125639                          | Total acquisitions | 1                      | 35,121.67                                                    |              |              | 0.00              | 35,121.67     | 35,121.67                             |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100            | Total acquisitions | 6                      | 83,271.38                                                    |              |              | 0.00              | 83,271.38     | 83,271.38                             |
|                                                           | Total dispositions | 1                      |                                                              | 37,449.44    |              | 0.00              | 32,663.07     | 37,449.44                             |
| NUCOR CORP 6.4% DUE 12-01-2037 SEDOL: B29QQD7             | Total dispositions | 1                      |                                                              | 223,164.00   |              | 0.00              | 228,749.40    | 223,164.00                            |
| OCEANEERING INTL INC COM CUSIP: 675232102                 | Total dispositions | 2                      |                                                              | 160,188.43   |              | 0.00              | 229,574.32    | 160,188.43                            |
| OMEGA HEALTHCARE INVS INC REIT CUSIP: 681936100           | Total acquisitions | 1                      | 132,352.00                                                   |              |              | 0.00              | 132,352.00    | 132,352.00                            |
| ON SEMICONDUCTOR CORP COM CUSIP: 682189105                | Total dispositions | 1                      |                                                              | 30,444.73    |              | 0.00              | 18,454.62     | 30,444.73                             |
| ORACLE CORP COM SEDOL: 2661568                            | Total dispositions | 1                      |                                                              | 104,838.73   |              | 0.00              | 108,612.82    | 104,838.73                            |
| ORANGE 5.375% DUE 01-13-2042 SEDOL: B92PK27               | Total dispositions | 1                      |                                                              | 195,270.90   |              | 0.00              | 179,622.80    | 195,270.90                            |
| OUTOKUMPU OYJ SER'A'NPV SEDOL: 4665148                    | Total acquisitions | 1                      | 331,976.31                                                   |              |              | 0.00              | 331,976.31    | 331,976.31                            |
| OWENS CORNING NEW COM STK CUSIP: 690742101                | Total acquisitions | 2                      | 281,388.44                                                   |              |              | 0.00              | 281,388.44    | 281,388.44                            |
| PACWEST BANCORP DEL COM CUSIP: 695263103                  | Total dispositions | 2                      |                                                              | 107,787.23   |              | 0.00              | 99,434.92     | 107,787.23                            |
| PANTHEON EUROPE FUND VI CUSIP: 992A88995                  | Total acquisitions | 1                      | 100,075.50                                                   |              |              | 0.00              | 100,075.50    | 100,075.50                            |
|                                                           | Total dispositions | 1                      |                                                              | 148,259.99   |              | 0.00              | 175,027.24    | 148,259.99                            |
| PANTHEON USA FUND VIII, LP CUSIP: 992A87997               | Total dispositions | 1                      |                                                              | 230,710.00   |              | 0.00              | 230,710.00    | 230,710.00                            |
| PAPELES Y CART DE EUR1 SUB RIGHTS 14/11/16 SEDOL: BYM8GY5 | Total dispositions | 4                      |                                                              | 10,725.65    |              | 0.00              | 0.00          | 10,725.65                             |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                       | Total dispositions | 16                     |                                                              | 1,256,019.83 |              | 0.00              | 1,033,757.41  | 1,256,019.83                          |
| PEPSI BOTTLING 7% DUE 03-01-2029 SEDOL: 2541262           | Total dispositions | 1                      |                                                              | 108,336.75   |              | 0.00              | 100,960.89    | 108,336.75                            |
| PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1           | Total acquisitions | 2                      | 532,915.65                                                   |              |              | 0.00              | 532,915.65    | 532,915.65                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                                          | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|------------------------------------------------------------------------------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                                                          |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| PEPSICO INC 3.6% DUE 08-13-2042 SEDOL: B7Y6VD2                                           | Total dispositions     | 1                     | 79,147.20         |              | 0.00              | 70,811.07     | 79,147.20                             |
| PEUGEOT SA EUR1 SEDOL: 7103526                                                           | Total acquisitions     | 2                     | 337,944.90        |              | 0.00              | 337,944.90    | 337,944.90                            |
| PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8                                          | Total acquisitions     | 1                     | 564,016.90        |              | 0.00              | 564,016.90    | 564,016.90                            |
| PFIZER INC 4% DUE 12-15-2036 SEDOL: BZ3FFJ0                                              | Total acquisitions     | 1                     | 298,557.00        |              | 0.00              | 298,557.00    | 298,557.00                            |
| PIEDMONT OFFICE REALTY TRU-A CUSIP: 720190206                                            | Total acquisitions     | 2                     | 176,426.25        |              | 0.00              | 176,426.25    | 176,426.25                            |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT) CUSIP: 733174700                           | Total dispositions     | 1                     | 56,567.28         |              | 0.00              | 26,285.50     | 56,567.28                             |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103                                                  | Total dispositions     | 18                    | 108,786.86        |              | 0.00              | 88,033.74     | 108,786.86                            |
| PROBI AB NPV SUB RIGHTS 04/10/16 SEDOL: BYYHL12                                          | Total dispositions     | 1                     | 1,381.71          |              | 0.00              | 0.00          | 1,381.71                              |
| PRUDENTIAL FINL 6.2% DUE 11-15-2040 SEDOL: B6913K6                                       | Total dispositions     | 1                     | 50,814.00         |              | 0.00              | 49,733.34     | 50,814.00                             |
| PSEG PWR LLC 8.625% DUE 04-15-2031 SEDOL: 2828374                                        | Total dispositions     | 1                     | 103,885.60        |              | 0.00              | 104,705.60    | 103,885.60                            |
| PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO SEDOL: BY7QJ56           | Total acquisitions     | 2                     | 291,101.60        |              | 0.00              | 291,101.60    | 291,101.60                            |
| PVTPL CHARTER COMMUNICATIONS OPER LLC/CH ARTE SR NT 6.484% 10-23-2045 BEO SEDOL: BDF11R2 | Total dispositions     | 1                     | 148,772.50        |              | 0.00              | 126,110.27    | 148,772.50                            |
| PVTPL CODELCO INC SR NT 144A 4.5% DUE 09-16-2025 BEO SEDOL: BYMYNF3                      | Total dispositions     | 2                     | 91,299.40         |              | 0.00              | 88,612.20     | 91,299.40                             |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO CUSIP: 46115HAW7    | Total dispositions     | 1                     | 745,137.70        |              | 0.00              | 785,000.00    | 745,137.70                            |
| PVTPL STEEL DYNAMICS INC SR NT 144A 5% DUE 12-15-2026/12-15-2016 BEO SEDOL: BYV4417      | Total acquisitions     | 1                     | 190,000.00        |              | 0.00              | 190,000.00    | 190,000.00                            |
| QORVO INC COM CUSIP: 74736K101                                                           | Total dispositions     | 1                     | 89,615.90         |              | 0.00              | 104,050.97    | 89,615.90                             |
| QT GROUP OYJ NPV SEDOL: BYZQHX2                                                          | Total dispositions     | 2                     | 6,687.33          |              | 0.00              | 3,692.32      | 6,687.33                              |
| QUALCOMM INC COM SEDOL: 2714923                                                          | Total dispositions     | 1                     | 64,238.45         |              | 0.00              | 64,394.63     | 64,238.45                             |
| QUANTA SVCS INC COM CUSIP: 74762E102                                                     | Total acquisitions     | 1                     | 102,689.81        |              | 0.00              | 102,689.81    | 102,689.81                            |
| QUEST DIAGNOSTICS INC COM CUSIP: 74834L100                                               | Total dispositions     | 1                     | 69,833.22         |              | 0.00              | 59,117.04     | 69,833.22                             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                                              |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |              | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|----------------------------------------------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|--------------|--------------|-------------------|---------------|---------------------------------------|
| QUICKLOGIC CORP CDT-COM STK CUSIP: 74837P108                                                 | Total dispositions | 1                      |                                                              | 8,440.81     |              | 0.00              | 32,075.98     | 8,440.81                              |
| RANK GROUP PLC ORD GBP0.1388888 SEDOL: B1L5QH9                                               | Total dispositions | 1                      |                                                              | 17,704.83    |              | 0.00              | 27,573.24     | 17,704.83                             |
| RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109                                              | Total dispositions | 1                      |                                                              | 48,618.72    |              | 0.00              | 13,490.86     | 48,618.72                             |
| REALTY ASSOCIATES FUND IX CORP CUSIP: 992BCJ994                                              | Total dispositions | 1                      |                                                              | 1,205,983.00 |              | 0.00              | 1,205,983.00  | 1,205,983.00                          |
| RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7                                                 | Total dispositions | 1                      |                                                              | 123,937.00   |              | 0.00              | 57,408.89     | 123,937.00                            |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604                                      | Total acquisitions | 6                      | 420,670.03                                                   |              |              | 0.00              | 420,670.03    | 420,670.03                            |
| RELIANCE STL & ALUM CO COM CUSIP: 759509102                                                  | Total dispositions | 2                      |                                                              | 141,281.58   |              | 0.00              | 149,262.27    | 141,281.58                            |
| RENTOKIL INITIAL ORD GBP0.01 SEDOL: B082RF1                                                  | Total dispositions | 1                      |                                                              | 45,886.31    |              | 0.00              | 38,097.77     | 45,886.31                             |
| RESOLUTE MINING NPV SEDOL: 6410636                                                           | Total dispositions | 1                      |                                                              | 43,150.30    |              | 0.00              | 21,724.63     | 43,150.30                             |
| RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS<br>GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852 | Total dispositions | 1                      |                                                              | 687,082.50   |              | 0.00              | 711,843.47    | 687,082.50                            |
| RESTAURANT BRANDS. NPV SEDOL: 6002981                                                        | Total acquisitions | 1                      | 38,094.71                                                    |              |              | 0.00              | 38,094.71     | 38,094.71                             |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6                                                         | Total acquisitions | 13                     | 345,331.82                                                   |              |              | 0.00              | 345,331.82    | 345,331.82                            |
| RIGHTMOVE ORD GBP0.01 SEDOL: B2987V8                                                         | Total dispositions | 1                      |                                                              | 111,193.64   |              | 0.00              | 133,497.85    | 111,193.64                            |
| RIO TINTO LIMITED NPV SEDOL: 6220103                                                         | Total acquisitions | 1                      | 407,459.76                                                   |              |              | 0.00              | 407,459.76    | 407,459.76                            |
| ROGERS CORP COM CUSIP: 775133101                                                             | Total dispositions | 1                      |                                                              | 62,125.92    |              | 0.00              | 31,126.20     | 62,125.92                             |
| ROGERS 5% DUE 03-15-2044 SEDOL: BJZD8R9                                                      | Total dispositions | 2                      |                                                              | 144,998.50   |              | 0.00              | 132,675.70    | 144,998.50                            |
| ROGERS 7.5% DUE 08-15-2038 SEDOL: B3CDXJ7                                                    | Total dispositions | 1                      |                                                              | 276,348.15   |              | 0.00              | 268,130.85    | 276,348.15                            |
| ROYAL DUTCH SHELL 'A'SHS EUR0.07 SEDOL: B09CBL4                                              | Total acquisitions | 1                      | 430,350.04                                                   |              |              | 0.00              | 430,350.04    | 430,350.04                            |
| S.W. AIRL CO COM CUSIP: 844741108                                                            | Total dispositions | 3                      |                                                              | 672,656.78   |              | 0.00              | 356,904.98    | 672,656.78                            |
| SAGAX AB NPV (S/R 28/10/2016) SEDOL: BD495R5                                                 | Total dispositions | 3                      |                                                              | 415.51       |              | 0.00              | 0.00          | .415.51                               |
| SALA CORPORATION NPV SEDOL: 6520609                                                          | Total dispositions | 1                      |                                                              | 22,047.53    |              | 0.00              | 17,806.76     | 22,047.53                             |
| SALESFORCE COM INC COM STK CUSIP: 79466L302                                                  | Total dispositions | 6                      |                                                              | 622,499.25   |              | 0.00              | 186,454.94    | 622,499.25                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                              |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|------------------------------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                                              |                    |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| SANDVIK AB NPV SEDOL: B1VQ252                                                | Total acquisitions | 1                      | 492,644.02            |                   |              | 0.00              | 492,644.02    | 492,644.02                            |
| SANGAMO THERAPEUTICS INC COM CUSIP: 800677106                                | Total dispositions | 1                      |                       | 3,755.95          |              | 0.00              | 13,214.70     | 3,755.95                              |
| SANOFI EUR2 SEDOL: 5671735                                                   | Total dispositions | 1                      |                       | 77,716.29         |              | 0.00              | 95,424.90     | 77,716.29                             |
| SAP SE SEDOL: 4846288                                                        | Total dispositions | 1                      |                       | 132,761.68        |              | 0.00              | 78,349.99     | 132,761.68                            |
| SATO SHOJI CORP NPV SEDOL: 6777665                                           | Total acquisitions | 2                      | 35,332.35             |                   |              | 0.00              | 35,332.35     | 35,332.35                             |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG CUSIP: 80413TAC3 | Total acquisitions | 1                      | 436,166.75            |                   |              | 0.00              | 436,166.75    | 436,166.75                            |
|                                                                              | Total dispositions | 7                      |                       | 176,250.00        |              | 0.00              | 181,327.75    | 176,250.00                            |
| SEACHANGE INTL INC COM CUSIP: 811699107                                      | Total dispositions | 3                      |                       | 20,853.24         |              | 0.00              | 51,821.08     | 20,853.24                             |
| SEED CO(MACHINERY) NPV SEDOL: 6792130                                        | Total acquisitions | 1                      | 14,818.05             |                   |              | 0.00              | 14,818.05     | 14,818.05                             |
| SEMTECH CORP COM CUSIP: 816850101                                            | Total dispositions | 1                      |                       | 17,223.45         |              | 0.00              | 13,562.10     | 17,223.45                             |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102                                 | Total acquisitions | 16                     | 1,324,183.38          |                   |              | 0.00              | 1,324,183.38  | 1,324,183.38                          |
| SGS SA CHF1 (REGD) SEDOL: 4824778                                            | Total dispositions | 1                      |                       | 273,787.72        |              | 0.00              | 173,198.84    | 273,787.72                            |
| SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6                 | Total acquisitions | 1                      | 316,803.20            |                   |              | 0.00              | 316,803.20    | 316,803.20                            |
| SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87                       | Total dispositions | 1                      |                       | 215,086.50        |              | 0.00              | 223,043.50    | 215,086.50                            |
| SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8                          | Total acquisitions | 1                      | 222,916.50            |                   |              | 0.00              | 222,916.50    | 222,916.50                            |
| SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7                      | Total dispositions | 1                      |                       | 309,694.70        |              | 0.00              | 325,334.04    | 309,694.70                            |
| SHIN-ETSU CHEMICAL NPV SEDOL: 6804585                                        | Total dispositions | 1                      |                       | 51,302.64         |              | 0.00              | 36,395.46     | 51,302.64                             |
| SHIRE PLC ADR SEDOL: B39JBM7                                                 | Total dispositions | 1                      |                       | 421,835.61        |              | 0.00              | 463,721.47    | 421,835.61                            |
| SIEMENS AG NPV(REGD) SEDOL: 5727973                                          | Total dispositions | 1                      |                       | 565,419.55        |              | 0.00              | 517,374.54    | 565,419.55                            |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594                                 | Total dispositions | 12                     |                       | 342,134.34        |              | 0.00              | 230,847.21    | 342,134.34                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                     |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |            | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|-----------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|------------|--------------|-------------------|---------------|---------------------------------------|
| SIGNATURE BK NY N Y COM CUSIP: 82669G104            | Total acquisitions | 2                      | 105,192.45                                                   |            |              | 0.00              | 105,192.45    | 105,192.45                            |
|                                                     | Total dispositions | 1                      |                                                              | 32,070.15  |              | 0.00              | 27,121.19     | 32,070.15                             |
| SILICON LABORATORIES INC COM CUSIP: 826919102       | Total dispositions | 1                      |                                                              | 20,200.98  |              | 0.00              | 10,224.94     | 20,200.98                             |
| SILVER SPRING NETWORKS INC COM CUSIP: 82817Q103     | Total dispositions | 3                      |                                                              | 34,851.54  |              | 0.00              | 20,994.17     | 34,851.54                             |
| SINFONIA TECH CO LTD SEDOL: 6804604                 | Total dispositions | 1                      |                                                              | 21,823.33  |              | 0.00              | 18,826.27     | 21,823.33                             |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658      | Total dispositions | 6                      |                                                              | 123,309.45 |              | 0.00              | 497,021.54    | 123,309.45                            |
| SINGAPORE EXCHANGE NPV SEDOL: 6303866               | Total dispositions | 1                      |                                                              | 54,370.36  |              | 0.00              | 57,995.41     | 54,370.36                             |
| SK-ELECTRONICS CO NPV SEDOL: 6680138                | Total dispositions | 1                      |                                                              | 15,410.12  |              | 0.00              | 32,338.17     | 15,410.12                             |
| SKYWORKS SOLUTIONS INC COM CUSIP: 83088M102         | Total dispositions | 1                      |                                                              | 79,164.15  |              | 0.00              | 19,486.53     | 79,164.15                             |
| SMC CORP NPV SEDOL: 6763965                         | Total dispositions | 1                      |                                                              | 87,635.87  |              | 0.00              | 75,027.50     | 87,635.87                             |
| SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL: B1RR828 | Total acquisitions | 3                      | 332,301.51                                                   |            |              | 0.00              | 332,301.51    | 332,301.51                            |
| SOCO INTL COMSTK SEDOL: B572ZV9                     | Total dispositions | 4                      |                                                              | 50,086.13  |              | 0.00              | 172,947.25    | 50,086.13                             |
| SOLITON SYSTEMS K. NPV SEDOL: B1QHKZ6               | Total acquisitions | 1                      | 18,082.21                                                    |            |              | 0.00              | 18,082.21     | 18,082.21                             |
| SOUTHERN PWR CO 4.95% DUE 12-15-2046 SEDOL: BZ124X0 | Total acquisitions | 1                      | 448,457.10                                                   |            |              | 0.00              | 448,457.10    | 448,457.10                            |
| SOUTHWESTERN ENERGY CO COM CUSIP: 845467109         | Total acquisitions | 1                      | 109,806.81                                                   |            |              | 0.00              | 109,806.81    | 109,806.81                            |
| SPECTRUM ASA COMSTK SEDOL: B3BCN40                  | Total dispositions | 4                      |                                                              | 2,823.21   |              | 0.00              | 8,410.57      | 2,823.21                              |
| SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP: 848574109  | Total acquisitions | 1                      | 59,642.70                                                    |            |              | 0.00              | 59,642.70     | 59,642.70                             |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104     | Total acquisitions | 15                     | 455,148.21                                                   |            |              | 0.00              | 455,148.21    | 455,148.21                            |
| STEEL DYNAMICS INC COM CUSIP: 858119100             | Total dispositions | 2                      |                                                              | 39,795.92  |              | 0.00              | 31,340.29     | 39,795.92                             |
| STERIS PLC NEW STERIS LTD COMSTK CUSIP: G84720104   | Total acquisitions | 2                      | 121,635.39                                                   |            |              | 0.00              | 121,635.39    | 121,635.39                            |
|                                                     | Total dispositions | 1                      |                                                              | 32,451.09  |              | 0.00              | 34,397.72     | 32,451.09                             |
| STMICROELECTRONICS EUR1.04 SEDOL: 5962332           | Total acquisitions | 1                      | 138,479.47                                                   |            |              | 0.00              | 138,479.47    | 138,479.47                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                            |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|------------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                            |                    |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| SUMITOMO CHEMICAL CO. LTD NPV SEDOL: 6858560               | Total dispositions | 1                      |                       | 87,719.69         |              | 0.00              | 84,019.51     | 87,719.69                             |
| SUN TR BANKS INC COM CUSIP: 867914103                      | Total dispositions | 3                      |                       | 127,471.98        |              | 0.00              | 106,440.70    | 127,471.98                            |
| SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2             | Total dispositions | 1                      |                       | 174,954.18        |              | 0.00              | 200,829.41    | 174,954.18                            |
| SUNDRUG CO LTD NPV SEDOL: 6817895                          | Total acquisitions | 5                      | 141,036.24            |                   |              | 0.00              | 141,036.24    | 141,036.24                            |
| SURTECO SE NPV SEDOL: 5785186                              | Total dispositions | 1                      |                       | 16,050.53         |              | 0.00              | 18,403.22     | 16,050.53                             |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725                    | Total dispositions | 23                     |                       | 764,441.16        |              | 0.00              | 1,289,960.55  | 764,441.16                            |
| SWIFT TRANSN CO CL A CL A COM STK CUSIP: 87074U101         | Total dispositions | 1                      |                       | 35,835.43         |              | 0.00              | 29,050.90     | 35,835.43                             |
| SYMANTEC CORP COM CUSIP: 871503108                         | Total dispositions | 15                     |                       | 1,219,904.16      |              | 0.00              | 1,151,757.55  | 1,219,904.16                          |
| SYNAPTICS INC COM CUSIP: 87157D109                         | Total dispositions | 2                      |                       | 82,341.88         |              | 0.00              | 46,853.71     | 82,341.88                             |
| SYSCO CORP COM CUSIP: 871829107                            | Total dispositions | 1                      |                       | 73,520.20         |              | 0.00              | 69,016.49     | 73,520.20                             |
| T-GAIA CORP NPV SEDOL: 6744670                             | Total acquisitions | 15                     | 139,817.58            |                   |              | 0.00              | 139,817.58    | 139,817.58                            |
| TAILORED BRANDS INC COM CUSIP: 87403A107                   | Total dispositions | 1                      |                       | 24,547.02         |              | 0.00              | 18,097.45     | 24,547.02                             |
| TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CUSIP: 874054109 | Total dispositions | 1                      |                       | 250,912.45        |              | 0.00              | 181,348.56    | 250,912.45                            |
| TANDEM DIABETES CARE INC COM CUSIP: 875372104              | Total dispositions | 3                      |                       | 8,547.38          |              | 0.00              | 29,697.68     | 8,547.38                              |
| TARGET CORP COM STK SEDOL: 2259101                         | Total dispositions | 1                      |                       | 85,472.20         |              | 0.00              | 96,422.50     | 85,472.20                             |
| TC PIPELINES LP 4.375% DUE 03-13-2025 SEDOL: BWCH3Y7       | Total dispositions | 1                      |                       | 103,819.00        |              | 0.00              | 99,576.00     | 103,819.00                            |
| TECHNOTRANS AG CMN STK SEDOL: 5413700                      | Total acquisitions | 1                      | 21,338.54             |                   |              | 0.00              | 21,338.54     | 21,338.54                             |
| TENNECO INC CUSIP: 880349105                               | Total dispositions | 1                      |                       | 10,955.60         |              | 0.00              | 5,231.65      | 10,955.60                             |
| TENNECO INC 5% DUE 07-15-2026 SEDOL: BZBZ0C0               | Total dispositions | 3                      |                       | 201,793.75        |              | 0.00              | 200,000.00    | 201,793.75                            |
| TESCO ORD GBP0.05 SEDOL: 0884709                           | Total dispositions | 1                      |                       | 84,762.76         |              | 0.00              | 120,922.83    | 84,762.76                             |
| TESORO LOGISTICS 5.25% DUE 01-15-2025 SEDOL: BYV41S3       | Total acquisitions | 1                      | 130,000.00            |                   |              | 0.00              | 130,000.00    | 130,000.00                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                          |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |              | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|----------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|--------------|--------------|-------------------|---------------|---------------------------------------|
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4                | Total dispositions | 9                      |                                                              | 97,710.49    |              | 0.00              | 135,622.15    | 97,710.49                             |
| TIME WARNER INC 3.8% DUE 02-15-2027 SEDOL: BDDN1V4       | Total acquisitions | 1                      | 134,480.25                                                   |              |              | 0.00              | 134,480.25    | 134,480.25                            |
| TIVO CORP COM NPV CUSIP: 88870P106                       | Total dispositions | 1                      |                                                              | 160,509.19   |              | 0.00              | 172,705.91    | 160,509.19                            |
| TN GAS PIPELN CO 7% DUE 03-15-2027 SEDOL: 2689667        | Total dispositions | 1                      |                                                              | 138,152.95   |              | 0.00              | 145,810.16    | 138,152.95                            |
| TN GAS PIPELN CO 7% DUE 10-15-2028 SEDOL: 2298278        | Total dispositions | 1                      |                                                              | 12,205.30    |              | 0.00              | 12,737.80     | 12,205.30                             |
| TOHOKUSHINSHA FILM NPV SEDOL: 6545419                    | Total acquisitions | 2                      | 57,548.93                                                    |              |              | 0.00              | 57,548.93     | 57,548.93                             |
| TOKYO STEEL MFG NPV SEDOL: 6895879                       | Total dispositions | 1                      |                                                              | 65,647.59    |              | 0.00              | 58,752.16     | 65,647.59                             |
| TORONTO-DOMINION COM NPV SEDOL: 2897222                  | Total acquisitions | 1                      | 612,280.26                                                   |              |              | 0.00              | 612,280.26    | 612,280.26                            |
| TOTAL EUR2.5 SEDOL: B15C557                              | Total dispositions | 1                      |                                                              | 112,757.96   |              | 0.00              | 119,163.33    | 112,757.96                            |
| TOTTORI BANK NPV SEDOL: 6892171                          | Total acquisitions | 1                      | 16,571.91                                                    |              |              | 0.00              | 16,571.91     | 16,571.91                             |
| TOYOTA MOTOR CORP NPV SEDOL: 6900643                     | Total dispositions | 2                      |                                                              | 1,513,989.83 |              | 0.00              | 1,409,380.54  | 1,513,989.83                          |
| TRANSCANADA 4.625% DUE 03-01-2034 SEDOL: BLSP672         | Total dispositions | 1                      |                                                              | 78,633.10    |              | 0.00              | 73,396.68     | 78,633.10                             |
| TRANSCANADA 7.625% DUE 01-15-2039 SEDOL: B3KV7R9         | Total dispositions | 1                      |                                                              | 207,141.20   |              | 0.00              | 197,106.00    | 207,141.20                            |
| TRAVELERS COS INC COM STK CUSIP: 89417E109               | Total dispositions | 1                      |                                                              | 61,444.37    |              | 0.00              | 38,888.03     | 61,444.37                             |
| TREX CO INC COM CUSIP: 89531P105                         | Total dispositions | 2                      |                                                              | 52,044.86    |              | 0.00              | 11,271.81     | 52,044.86                             |
| TRONOX LTD SHS CL A CUSIP: Q9235V101                     | Total dispositions | 1                      |                                                              | 36,176.90    |              | 0.00              | 45,989.51     | 36,176.90                             |
| TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP: 900123CB4 | Total dispositions | 2                      |                                                              | 514,058.75   |              | 0.00              | 563,062.50    | 514,058.75                            |
| TUTOR PERINI CORP COM CUSIP: 901109108                   | Total acquisitions | 12                     | 208,731.00                                                   |              |              | 0.00              | 208,731.00    | 208,731.00                            |
|                                                          | Total dispositions | 1                      |                                                              | 58,493.09    |              | 0.00              | 46,181.07     | 58,493.09                             |
| TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103     | Total acquisitions | 1                      | 146,334.87                                                   |              |              | 0.00              | 146,334.87    | 146,334.87                            |
| ULTRATECH INC EFF 06-10-03 CUSIP: 904034105              | Total dispositions | 1                      |                                                              | 63,421.81    |              | 0.00              | 61,226.16     | 63,421.81                             |
| ULVAC INC NPV SEDOL: 6599483                             | Total dispositions | 1                      |                                                              | 133,079.27   |              | 0.00              | 123,196.81    | 133,079.27                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                                         |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |               | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|-----------------------------------------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|---------------|--------------|-------------------|---------------|---------------------------------------|
| UNITED CONTL HLDGS INC COM STK CUSIP: 910047109                                         | Total dispositions | 5                      |                                                              | 346,223.45    |              | 0.00              | 152,931.74    | 346,223.45                            |
| UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4                                 | Total acquisitions | 2                      | 317,362.50                                                   |               |              | 0.00              | 317,362.50    | 317,362.50                            |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | Total acquisitions | 25                     | 3,921,495.99                                                 |               |              | 0.00              | 3,921,495.99  | 3,921,495.99                          |
|                                                                                         | Total dispositions | 19                     |                                                              | 54,368,018.04 |              | 0.00              | 62,985,482.50 | 54,368,018.04                         |
| UNITED STATES TREAS BD STRIPPED PRIN PMT 00054 05-15-2030 (UNDDATE) REG SEDOL: 2063175  | Total acquisitions | 1                      | 690,921.00                                                   |               |              | 0.00              | 690,921.00    | 690,921.00                            |
| UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG SEDOL: BZ56WG7                      | Total dispositions | 1                      |                                                              | 13,237,287.03 |              | 0.00              | 13,303,856.87 | 13,237,287.03                         |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0               | Total acquisitions | 22                     | 52,993,096.96                                                |               |              | 0.00              | 52,993,096.96 | 52,993,096.96                         |
|                                                                                         | Total dispositions | 3                      |                                                              | 1,498,288.58  |              | 0.00              | 1,513,072.39  | 1,498,288.58                          |
| UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL: BXC4FZ0                               | Total acquisitions | 1                      | 388,082.81                                                   |               |              | 0.00              | 388,082.81    | 388,082.81                            |
|                                                                                         | Total dispositions | 1                      |                                                              | 652,185.55    |              | 0.00              | 753,861.81    | 652,185.55                            |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | Total acquisitions | 9                      | 9,343,681.85                                                 |               |              | 0.00              | 9,343,681.85  | 9,343,681.85                          |
|                                                                                         | Total dispositions | 4                      |                                                              | 635,374.81    |              | 0.00              | 639,213.10    | 635,374.81                            |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000 1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | Total acquisitions | 12                     | 1,430,813.31                                                 |               |              | 0.00              | 1,430,813.31  | 1,430,813.31                          |
|                                                                                         | Total dispositions | 7                      |                                                              | 10,220,689.05 |              | 0.00              | 10,892,621.30 | 10,220,689.05                         |
| UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042 SEDOL: B89QQ28                        | Total dispositions | 2                      |                                                              | 219,396.96    |              | 0.00              | 208,173.84    | 219,396.96                            |
| UNVL DISPLAY CORP COM CUSIP: 91347P105                                                  | Total acquisitions | 3                      | 57,016.63                                                    |               |              | 0.00              | 57,016.63     | 57,016.63                             |
|                                                                                         | Total dispositions | 1                      |                                                              | 52,152.30     |              | 0.00              | 30,976.90     | 52,152.30                             |
| UPP HOLDINGS LTD NPV SEDOL: 6917386                                                     | Total dispositions | 1                      |                                                              | 21,511.43     |              | 0.00              | 15,148.10     | 21,511.43                             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                                                   |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |              | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---------------------------------------------------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|--------------|--------------|-------------------|---------------|---------------------------------------|
| USU SOFTWARE AG NPV SEDOL: B02N4S2                                                                | Total dispositions | 1                      |                                                              | 15,108.36    |              | 0.00              | 14,165.10     | 15,108.36                             |
| UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047<br>REG 4.35 DUE 01-15-2047 REG CUSIP: 91087BAB6 | Total dispositions | 1                      |                                                              | 154,612.50   |              | 0.00              | 154,589.25    | 154,612.50                            |
| UTD STATES TREAS 1.125% DUE 02-28-2021 SEDOL: BZ56TX3                                             | Total acquisitions | 1                      | 13,209,601.56                                                |              |              | 0.00              | 13,209,601.56 | 13,209,601.56                         |
|                                                                                                   | Total dispositions | 4                      |                                                              | 8,857,993.73 |              | 0.00              | 8,983,522.27  | 8,857,993.73                          |
| UTD STATES TREAS 1.125% DUE 08-31-2021 SEDOL: BD2BRV1                                             | Total acquisitions | 1                      | 69,313.67                                                    |              |              | 0.00              | 69,313.67     | 69,313.67                             |
|                                                                                                   | Total dispositions | 2                      |                                                              | 3,536,104.69 |              | 0.00              | 3,535,843.05  | 3,536,104.69                          |
| UTD STATES TREAS 1.125% DUE 09-30-2021 SEDOL: BYYB619                                             | Total acquisitions | 1                      | 3,465,000.00                                                 |              |              | 0.00              | 3,465,000.00  | 3,465,000.00                          |
| UTD STATES TREAS 1.625% DUE 05-15-2026 SEDOL: BYZ2XV0                                             | Total dispositions | 1                      |                                                              | 658,729.69   |              | 0.00              | 699,883.29    | 658,729.69                            |
| UTOX CORPORATION NPV SEDOL: 6919304                                                               | Total acquisitions | 1                      | 18,603.91                                                    |              |              | 0.00              | 18,603.91     | 18,603.91                             |
| VALEO EUR1 SEDOL: BDC5ST8                                                                         | Total dispositions | 2                      |                                                              | 940,789.16   |              | 0.00              | 329,862.22    | 940,789.16                            |
| VALERO ENERGY CORP 3.4% DUE 09-15-2026 SEDOL: BD5M8B8                                             | Total dispositions | 4                      |                                                              | 206,255.85   |              | 0.00              | 209,275.50    | 206,255.85                            |
| VEECO INSTRS INC DEL COM CUSIP: 922417100                                                         | Total dispositions | 1                      |                                                              | 68,469.44    |              | 0.00              | 60,128.75     | 68,469.44                             |
| VERIFONE SYSTEMS INC COM CUSIP: 92342Y109                                                         | Total dispositions | 1                      |                                                              | 8,255.33     |              | 0.00              | 13,900.01     | 8,255.33                              |
| VERISIGN INC COM CUSIP: 92343E102                                                                 | Total acquisitions | 4                      | 129,712.95                                                   |              |              | 0.00              | 129,712.95    | 129,712.95                            |
| VERIZON COMMUNICATIONS COM CUSIP: 92343V104                                                       | Total acquisitions | 1                      | 114,506.57                                                   |              |              | 0.00              | 114,506.57    | 114,506.57                            |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048 SEDOL: BYRLSF4                                           | Total acquisitions | 1                      | 360,863.10                                                   |              |              | 0.00              | 360,863.10    | 360,863.10                            |
| VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47                                                      | Total acquisitions | 1                      | 218,406.00                                                   |              |              | 0.00              | 218,406.00    | 218,406.00                            |
| VESTAS WIND SYSTEM DKK1 SEDOL: 5964651                                                            | Total acquisitions | 1                      | 784,578.10                                                   |              |              | 0.00              | 784,578.10    | 784,578.10                            |
| VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006<br>CUSIP: 925524AX8                             | Total acquisitions | 1                      | 105,273.90                                                   |              |              | 0.00              | 105,273.90    | 105,273.90                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 306 of 624

## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                       |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |            | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|-------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|------------|--------------|-------------------|---------------|---------------------------------------|
| VISA INC COM CL A STK SEDOL: B2PZN04                  | Total dispositions | 1                      |                                                              | 107,944.22 |              | 0.00              | 89,233.88     | 107,944.22                            |
| VISTEON CORP COM NEW COM NEW CUSIP: 92839U206         | Total acquisitions | 1                      | 119,145.46                                                   |            |              | 0.00              | 119,145.46    | 119,145.46                            |
| VONOVIA SE NPV SEDOL: BBJPFY1                         | Total dispositions | 1                      |                                                              | 112,960.86 |              | 0.00              | 124,101.12    | 112,960.86                            |
| VOYA FINL INC COM CUSIP: 929089100                    | Total dispositions | 3                      |                                                              | 70,743.53  |              | 0.00              | 67,701.68     | 70,743.53                             |
| WABCO HLDGS INC COM STK CUSIP: 92927K102              | Total dispositions | 1                      |                                                              | 18,206.75  |              | 0.00              | 6,993.34      | 18,206.75                             |
| WAL-MART STORES INC COM CUSIP: 931142103              | Total acquisitions | 1                      | 157,302.07                                                   |            |              | 0.00              | 157,302.07    | 157,302.07                            |
| WAL-MART STORES 5% DUE 10-25-2040 SEDOL: BG49725      | Total acquisitions | 1                      | 6,165.20                                                     |            |              | 0.00              | 6,165.20      | 6,165.20                              |
| WAL-MART STORES 6.2% DUE 04-15-2038 SEDOL: B2QVLK7    | Total dispositions | 1                      |                                                              | 7,083.25   |              | 0.00              | 6,797.38      | 7,083.25                              |
| WASHTEC AG NPV SEDOL: 5355437                         | Total dispositions | 1                      |                                                              | 50,804.68  |              | 0.00              | 24,822.09     | 50,804.68                             |
| WASTE MGMT INC DEL COM STK CUSIP: 94106L109           | Total dispositions | 2                      |                                                              | 142,182.67 |              | 0.00              | 145,282.67    | 142,182.67                            |
| WATSCO INC COM CUSIP: 942622200                       | Total dispositions | 4                      |                                                              | 135,119.45 |              | 0.00              | 52,110.29     | 135,119.45                            |
| WEB COM GROUP INC COM CUSIP: 94733A104                | Total dispositions | 1                      |                                                              | 10,542.81  |              | 0.00              | 11,035.21     | 10,542.81                             |
| WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109 | Total dispositions | 1                      |                                                              | 29,584.04  |              | 0.00              | 21,605.93     | 29,584.04                             |
| WELLPOINT INC 4.85% DUE 08-15-2054 CUSIP: 94973VBL0   | Total dispositions | 1                      |                                                              | 215,718.00 |              | 0.00              | 199,498.76    | 215,718.00                            |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100           | Total acquisitions | 15                     | 1,183,600.46                                                 |            |              | 0.00              | 1,183,600.46  | 1,183,600.46                          |
|                                                       | Total dispositions | 1                      |                                                              | 79,285.42  |              | 0.00              | 96,472.42     | 79,285.42                             |
| WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50   | Total acquisitions | 1                      | 441,642.45                                                   |            |              | 0.00              | 441,642.45    | 441,642.45                            |
|                                                       | Total dispositions | 1                      |                                                              | 40,483.20  |              | 0.00              | 40,239.58     | 40,483.20                             |
| WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7   | Total acquisitions | 1                      | 64,727.40                                                    |            |              | 0.00              | 64,727.40     | 64,727.40                             |
| WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7 | Total dispositions | 2                      |                                                              | 589,490.25 |              | 0.00              | 559,916.69    | 589,490.25                            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                     |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|-----------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                                     |                    |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| WESTLAKE CHEM CORP 5% DUE 08-15-2046 SEDOL: BYZDJP9 | Total dispositions | 1                      |                       | 321,740.25        |              | 0.00              | 316,764.50    | 321,740.25                            |
| WILLIAM HILL ORD GBP0.10 SEDOL: 3169889             | Total acquisitions | 1                      | 34,930.00             |                   |              | 0.00              | 34,930.00     | 34,930.00                             |
| WING TAI HOLDINGS NPV SEDOL: 6972385                | Total dispositions | 11                     |                       | 62,467.61         |              | 0.00              | 71,922.09     | 62,467.61                             |
| WOOLWORTHS LTD NPV SEDOL: 6981239                   | Total dispositions | 31                     |                       | 1,865,165.75      |              | 0.00              | 2,268,013.61  | 1,865,165.75                          |
| YUASA FUNASHOKU CO NPV SEDOL: 6988456               | Total acquisitions | 1                      | 15,939.90             |                   |              | 0.00              | 15,939.90     | 15,939.90                             |
| YUM BRANDS INC COM SEDOL: 2098876                   | Total dispositions | 1                      |                       | 126,163.60        |              | 0.00              | 114,604.21    | 126,163.60                            |
| YUSHIRO CHEMICAL NPV SEDOL: 6988757                 | Total acquisitions | 1                      | 24,300.97             |                   |              | 0.00              | 24,300.97     | 24,300.97                             |
| 2U INC COM CUSIP: 90214J101                         | Total dispositions | 1                      |                       | 44,322.14         |              | 0.00              | 17,615.96     | 44,322.14                             |
| 77TH BANK NPV SEDOL: 6804165                        | Total acquisitions | 1                      | 19,718.98             |                   |              | 0.00              | 19,718.98     | 19,718.98                             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>ALLEN AND COMPANY LLC</b>                 |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>              |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                   |                  |           |                   |                   |              |                   |            |                                   |               |
| MONSANTO CO NEW COM CUSIP: 61166W101         | -853.000 *       | 13 Oct 16 |                   | 102.3215          |              | 0.00              | 87,890.09  | 87,248.47                         | -641.62       |
| MONSANTO CO NEW COM CUSIP: 61166W101         | -639.000 *       | 14 Oct 16 |                   | 101.9555          |              | 0.00              | 65,840.29  | 65,125.76                         | -714.53       |
| MONSANTO CO NEW COM CUSIP: 61166W101         | -1,516.000 *     | 10 Nov 16 |                   | 98.3418           |              | 0.00              | 156,203.26 | 149,029.85                        | -7,173.41     |
| MONSANTO CO NEW COM CUSIP: 61166W101         | -1,112.000 *     | 11 Nov 16 |                   | 97.6878           |              | 0.00              | 114,576.53 | 108,587.54                        | -5,988.99     |
| MONSANTO CO NEW COM CUSIP: 61166W101         | -809.000 *       | 14 Nov 16 |                   | 98.1637           |              | 0.00              | 83,356.49  | 79,384.37                         | -3,972.12     |
| MONSANTO CO NEW COM CUSIP: 61166W101         | -1,409.000 *     | 15 Nov 16 |                   | 98.4898           |              | 0.00              | 145,178.36 | 138,719.78                        | -6,458.58     |
| SALESFORCE COM INC COM STK CUSIP: 79466L302  | -1,659.000 *     | 13 Oct 16 |                   | 70.8672           |              | 0.00              | 35,760.55  | 117,508.04                        | 81,747.49     |
| SALESFORCE COM INC COM STK CUSIP: 79466L302  | -1,659.000 *     | 14 Oct 16 |                   | 71.8887           |              | 0.00              | 35,760.55  | 119,202.68                        | 83,442.13     |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 1,182.000 *      | 25 Oct 16 | 79.8879           |                   |              | 0.00              | 94,468.87  | 94,468.87                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 1,104.000 *      | 26 Oct 16 | 79.1392           |                   |              | 0.00              | 87,408.32  | 87,408.32                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>ALLEN AND COMPANY LLC</b>                 |                  |           |                   |                   |              |                   |                     |                                   |                   |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 1,726.000 *      | 27 Oct 16 | 88.0637           |                   |              | 0.00              | 152,058.36          | 152,058.36                        | 0.00              |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 583.000 *        | 22 Nov 16 | 86.0013           |                   |              | 0.00              | 50,159.17           | 50,159.17                         | 0.00              |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 414.000 *        | 25 Nov 16 | 87.8859           |                   |              | 0.00              | 36,399.25           | 36,399.25                         | 0.00              |
| <b>Total ALLEN AND COMPANY LLC</b>           |                  |           |                   |                   |              |                   | <b>1,145,060.09</b> | <b>1,285,300.46</b>               | <b>140,240.37</b> |

**AMHERST PIERPONT SECURITIES LLC****Corporate Debt Instruments - Preferred****United States - USD**

|                                                    |              |           |          |          |  |      |          |          |        |
|----------------------------------------------------|--------------|-----------|----------|----------|--|------|----------|----------|--------|
| WAL-MART STORES 5% DUE 10-25-2040 SEDOL: BG49725   | 5,000.000 *  | 25 Oct 16 | 123.3040 |          |  | 0.00 | 6,165.20 | 6,165.20 | 0.00   |
| WAL-MART STORES 6.2% DUE 04-15-2038 SEDOL: B2QVLK7 | -5,000.000 * | 25 Oct 16 |          | 141.6650 |  | 0.00 | 6,797.38 | 7,083.25 | 285.87 |

**Corporate Debt Instruments - Other****United States - USD**

|                                                   |               |           |  |          |  |      |                   |                   |                |
|---------------------------------------------------|---------------|-----------|--|----------|--|------|-------------------|-------------------|----------------|
| PSEG PWR LLC 8.625% DUE 04-15-2031 SEDOL: 2828374 | -80,000.000 * | 04 Nov 16 |  | 129.8570 |  | 0.00 | 104,705.60        | 103,885.60        | -820.00        |
| <b>Total AMHERST PIERPONT SECURITIES LLC</b>      |               |           |  |          |  |      | <b>117,668.18</b> | <b>117,134.05</b> | <b>-534.13</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost             | Current Value on Transaction Date | Net Gain/Loss   |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------------|-----------------------------------|-----------------|
| <b>AUERBACH GRAYSON &amp; CO</b>                                                           |                  |           |                   |                   |              |                   |                  |                                   |                 |
| <b>Corporate Stock - Common</b>                                                            |                  |           |                   |                   |              |                   |                  |                                   |                 |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |                  |                                   |                 |
| SUN TR BANKS INC COM CUSIP: 867914103                                                      | -1,135.000 *     | 11 Nov 16 |                   | 49.4813           |              | 0.00              | 46,662.88        | 56,148.70                         | 9,485.82        |
| <b>Total AUERBACH GRAYSON &amp; CO</b>                                                     |                  |           |                   |                   |              |                   | <b>46,662.88</b> | <b>56,148.70</b>                  | <b>9,485.82</b> |
| <b>BANK OF AMERICA CORPORATION</b>                                                         |                  |           |                   |                   |              |                   |                  |                                   |                 |
| <b>U.S. Government Securities</b>                                                          |                  |           |                   |                   |              |                   |                  |                                   |                 |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |                  |                                   |                 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 35,000.000 *     | 20 Oct 16 | 100.1719          |                   |              | 0.00              | 35,060.16        | 35,060.16                         | 0.00            |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 25,000.000 *     | 26 Oct 16 | 99.5000           |                   |              | 0.00              | 24,875.00        | 24,875.00                         | 0.00            |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 10,000.000 *     | 27 Oct 16 | 98.0000           |                   |              | 0.00              | 9,800.00         | 9,800.00                          | 0.00            |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 125,000.000 *    | 17 Nov 16 | 85.6563           |                   |              | 0.00              | 107,070.31       | 107,070.31                        | 0.00            |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE<br>11-15-2026 REG SEDOL: BYYRSN3           | 45,000.000 *     | 15 Nov 16 | 98.0469           |                   |              | 0.00              | 44,121.09        | 44,121.09                         | 0.00            |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE<br>11-15-2026 REG SEDOL: BYYRSN3           | 65,000.000 *     | 18 Nov 16 | 97.4688           |                   |              | 0.00              | 63,354.69        | 63,354.69                         | 0.00            |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 125,000.000 *    | 01 Nov 16 | 97.0625           |                   |              | 0.00              | 121,328.13       | 121,328.13                        | 0.00            |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 20,000.000 *     | 01 Nov 16 | 96.8906           |                   |              | 0.00              | 19,378.13        | 19,378.13                         | 0.00            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>BANK OF AMERICA CORPORATION</b>                                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 20,000.000 *     | 01 Nov 16 | 97.0938           |                   |              | 0.00              | 19,418.75  | 19,418.75                         | 0.00          |
| <b>Corporate Debt Instruments - Preferred</b>                                              |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |            |                                   |               |
| PRUDENTIAL FINL 6.2% DUE 11-15-2040 SEDOL: B6913K6                                         | -40,000.000 *    | 20 Oct 16 |                   | 127.0350          |              | 0.00              | 49,733.34  | 50,814.00                         | 1,080.66      |
| <b>Corporate Debt Instruments - Other</b>                                                  |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Canada - USD</b>                                                                        |                  |           |                   |                   |              |                   |            |                                   |               |
| APACHE FIN CDA 7.75% DUE 12-15-2029 SEDOL: 2528997                                         | -90,000.000 *    | 01 Nov 16 |                   | 135.1580          |              | 0.00              | 128,311.20 | 121,642.20                        | -6,669.00     |
| CDN NATL RY CO 6.2% DUE 06-01-2036 SEDOL: BG48S30                                          | -30,000.000 *    | 26 Oct 16 |                   | 137.6200          |              | 0.00              | 38,894.73  | 41,286.00                         | 2,391.27      |
| CDN NATL RY CO 6.2% DUE 06-01-2036 SEDOL: BG48S30                                          | -15,000.000 *    | 27 Oct 16 |                   | 136.3600          |              | 0.00              | 19,447.37  | 20,454.00                         | 1,006.63      |
| HUSKY ENERGY INC 6.8% DUE 09-15-2037 SEDOL: B24FDS3                                        | -160,000.000 *   | 17 Nov 16 |                   | 117.3490          |              | 0.00              | 213,505.34 | 187,758.40                        | -25,746.94    |
| ROGERS 7.5% DUE 08-15-2038 SEDOL: B3CDXJ7                                                  | -195,000.000 *   | 04 Oct 16 |                   | 141.7170          |              | 0.00              | 268,130.85 | 276,348.15                        | 8,217.30      |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |            |                                   |               |
| AHOLD FIN U S A 6.875% DUE 05-01-2029 SEDOL: 2560182                                       | -200,000.000 *   | 29 Nov 16 |                   | 124.3900          |              | 0.00              | 252,270.12 | 248,780.00                        | -3,490.12     |
| ANHEUSER BUSCH COS INC 7.55 DUE 10-01-2030 BEO SEDOL: 2697756                              | -45,000.000 *    | 18 Nov 16 |                   | 137.2800          |              | 0.00              | 63,776.31  | 61,776.00                         | -2,000.31     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 312 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|--------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>BANK OF AMERICA CORPORATION</b>               |                  |           |                   |                   |              |                   |                     |                                   |                   |
| LASMO USA INC 7.3% DUE 11-15-2027 SEDOL: 2125837 | -20,000.000 *    | 01 Nov 16 |                   | 125.4360          |              | 0.00              | 26,812.79           | 25,087.20                         | -1,725.59         |
| LASMO USA INC 7.3% DUE 11-15-2027 SEDOL: 2125837 | -20,000.000 *    | 01 Nov 16 |                   | 125.6670          |              | 0.00              | 26,812.79           | 25,133.40                         | -1,679.39         |
| LASMO USA INC 7.3% DUE 11-15-2027 SEDOL: 2125837 | -40,000.000 *    | 15 Nov 16 |                   | 122.1300          |              | 0.00              | 53,625.58           | 48,852.00                         | -4,773.58         |
| <b>Total BANK OF AMERICA CORPORATION</b>         |                  |           |                   |                   |              |                   | <b>1,585,726.68</b> | <b>1,552,337.61</b>               | <b>-33,389.07</b> |

### BARCLAYS BANK PLC

#### U.S. Government Securities

##### United States - USD

|                                                                                            |                |           |          |         |  |      |            |            |           |
|--------------------------------------------------------------------------------------------|----------------|-----------|----------|---------|--|------|------------|------------|-----------|
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 45,000.000 *   | 20 Oct 16 | 100.2188 |         |  | 0.00 | 45,098.44  | 45,098.44  | 0.00      |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 50,000.000 *   | 27 Oct 16 | 97.6563  |         |  | 0.00 | 48,828.13  | 48,828.13  | 0.00      |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -70,000.000 *  | 24 Oct 16 |          | 99.6094 |  | 0.00 | 72,496.69  | 69,726.56  | -2,770.13 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -175,000.000 * | 27 Oct 16 |          | 97.4531 |  | 0.00 | 179,439.44 | 170,542.97 | -8,896.47 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -65,000.000 *  | 10 Nov 16 |          | 91.1875 |  | 0.00 | 65,787.20  | 59,271.88  | -6,515.32 |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 90,000.000 *   | 22 Nov 16 | 84.8906  |         |  | 0.00 | 76,401.56  | 76,401.56  | 0.00      |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE<br>11-15-2026 REG SEDOL: BYYRSN3           | -55,000.000 *  | 30 Nov 16 |          | 96.7031 |  | 0.00 | 53,622.57  | 53,186.72  | -435.85   |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                          | Shares/Par Value        | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------|-------------------------|------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC</b>                                 |                         |      |                   |                   |              |                   |           |                                   |               |
| <b>Corporate Debt Instruments - Preferred</b>            |                         |      |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                               |                         |      |                   |                   |              |                   |           |                                   |               |
| PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1          | 75,000.000 * 28 Oct 16  |      | 95.6010           |                   |              | 0.00              | 71,700.75 | 71,700.75                         | 0.00          |
| PEPSICO INC 3.6% DUE 08-13-2042 SEDOL: B7Y6VD2           | -80,000.000 * 28 Oct 16 |      |                   | 98.9340           |              | 0.00              | 70,811.07 | 79,147.20                         | 8,336.13      |
| <b>Corporate Debt Instruments - Other</b>                |                         |      |                   |                   |              |                   |           |                                   |               |
| <b>Belgium - USD</b>                                     |                         |      |                   |                   |              |                   |           |                                   |               |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042 SEDOL: B86L4B1       | -85,000.000 * 30 Nov 16 |      |                   | 91.0880           |              | 0.00              | 79,206.55 | 77,424.80                         | -1,781.75     |
| ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL: BYMLCL3        | 95,000.000 * 30 Nov 16  |      | 104.5790          |                   |              | 0.00              | 99,350.05 | 99,350.05                         | 0.00          |
| <b>Canada - USD</b>                                      |                         |      |                   |                   |              |                   |           |                                   |               |
| TRANSCANADA 4.625% DUE 03-01-2034 SEDOL: BLSP672         | -70,000.000 * 20 Oct 16 |      |                   | 112.3330          |              | 0.00              | 73,396.68 | 78,633.10                         | 5,236.42      |
| <b>United States - USD</b>                               |                         |      |                   |                   |              |                   |           |                                   |               |
| ANADARKO FIN CO 7.5% DUE 05-01-2031 SEDOL: BG5GXB6       | 40,000.000 * 30 Nov 16  |      | 124.5750          |                   |              | 0.00              | 49,830.00 | 49,830.00                         | 0.00          |
| EL PASO NAT GAS CO 8.625% DUE 01-15-2022 SEDOL: BG5GXR2  | -45,000.000 * 20 Oct 16 |      |                   | 124.8490          |              | 0.00              | 59,611.53 | 56,182.05                         | -3,429.48     |
| NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL: B7J8X60 | -70,000.000 * 27 Oct 16 |      |                   | 104.5150          |              | 0.00              | 70,347.41 | 73,160.50                         | 2,813.09      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 314 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss    |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|------------------|
| <b>BARCLAYS BANK PLC</b>                                                       |                  |           |                   |                   |              |                   |                     |                                   |                  |
| PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO SEDOL: BY7QJ56 | 80,000.000 *     | 24 Oct 16 | 106.1070          |                   |              | 0.00              | 84,885.60           | 84,885.60                         | 0.00             |
| PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO SEDOL: BY7QJ56 | 200,000.000 *    | 27 Oct 16 | 103.1080          |                   |              | 0.00              | 206,216.00          | 206,216.00                        | 0.00             |
| VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006 CUSIP: 925524AX8             | 90,000.000 *     | 10 Nov 16 | 116.9710          |                   |              | 0.00              | 105,273.90          | 105,273.90                        | 0.00             |
| <b>Total BARCLAYS BANK PLC</b>                                                 |                  |           |                   |                   |              |                   | <b>1,512,303.57</b> | <b>1,504,860.21</b>               | <b>-7,443.36</b> |
| <b>BARCLAYS CAPITAL</b>                                                        |                  |           |                   |                   |              |                   |                     |                                   |                  |
| <b>Corporate Debt Instruments - Other</b>                                      |                  |           |                   |                   |              |                   |                     |                                   |                  |
| <b>Canada - USD</b>                                                            |                  |           |                   |                   |              |                   |                     |                                   |                  |
| CENOVUS ENERGY INC 4.45% DUE 09-15-2042 SEDOL: B7189W6                         | -95,000.000 *    | 22 Nov 16 |                   | 83.3960           |              | 0.00              | 91,213.30           | 79,226.20                         | -11,987.10       |
| METHANEX CORP 5.65% DUE 12-01-2044 CUSIP: 59151KAJ7                            | -45,000.000 *    | 28 Nov 16 |                   | 85.0000           |              | 0.00              | 44,708.85           | 38,250.00                         | -6,458.85        |
| <b>United States - USD</b>                                                     |                  |           |                   |                   |              |                   |                     |                                   |                  |
| VALERO ENERGY CORP 3.4% DUE 09-15-2026 SEDOL: BD5M8B8                          | -50,000.000 *    | 10 Nov 16 |                   | 96.4450           |              | 0.00              | 49,827.50           | 48,222.50                         | -1,605.00        |
| <b>Corporate Stock - Common</b>                                                |                  |           |                   |                   |              |                   |                     |                                   |                  |
| <b>Switzerland - CHF</b>                                                       |                  |           |                   |                   |              |                   |                     |                                   |                  |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725                                        | -422.000 *       | 26 Oct 16 |                   | 311.8099          |              | 0.00              | 217,224.00          | 131,439.04                        | -85,784.96       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 315 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss      |
|------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|--------------------|
| <b>BARCLAYS CAPITAL</b>                  |                  |           |                   |                   |              |                   |                   |                                   |                    |
| <b>United Kingdom - GBP</b>              |                  |           |                   |                   |              |                   |                   |                                   |                    |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -600.000 *       | 21 Oct 16 |                   | 2.7194            |              | 0.00              | 2,989.13          | 1,631.14                          | -1,357.99          |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -2,700.000 *     | 28 Oct 16 |                   | 2.6275            |              | 0.00              | 13,451.11         | 7,092.06                          | -6,359.05          |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -800.000 *       | 02 Nov 16 |                   | 2.6266            |              | 0.00              | 3,985.51          | 2,100.62                          | -1,884.89          |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -400.000 *       | 03 Nov 16 |                   | 2.6973            |              | 0.00              | 1,992.76          | 1,078.60                          | -914.16            |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -1,000.000 *     | 15 Nov 16 |                   | 2.9251            |              | 0.00              | 4,981.89          | 2,924.18                          | -2,057.71          |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 4,500.000 *      | 25 Oct 16 | 15.9897           |                   |              | 0.00              | 72,336.24         | 72,336.24                         | 0.00               |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 10,100.000 *     | 27 Oct 16 | 14.8203           |                   |              | 0.00              | 150,479.59        | 150,479.59                        | 0.00               |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 1,600.000 *      | 31 Oct 16 | 14.8749           |                   |              | 0.00              | 23,927.16         | 23,927.16                         | 0.00               |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 3,200.000 *      | 04 Nov 16 | 15.2402           |                   |              | 0.00              | 49,028.31         | 49,028.31                         | 0.00               |
| SOCO INTL COMSTK SEDOL: B572ZV9          | -1,000.000 *     | 21 Oct 16 |                   | 1.7238            |              | 0.00              | 5,880.56          | 1,723.34                          | -4,157.22          |
| SOCO INTL COMSTK SEDOL: B572ZV9          | -7,300.000 *     | 25 Oct 16 |                   | 1.7272            |              | 0.00              | 42,928.08         | 12,603.83                         | -30,324.25         |
| <b>Total BARCLAYS CAPITAL</b>            |                  |           |                   |                   |              |                   | <b>774,953.99</b> | <b>622,062.81</b>                 | <b>-152,891.18</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>BARCLAYS CAPITAL LE</b>                    |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>               |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Israel - USD</b>                           |                  |           |                   |                   |              |                   |            |                                   |               |
| CAESARSTONE LTD CUSIP: M20598104              | 16.000 *         | 07 Oct 16 | 37.3000           |                   |              | 0.00              | 597.12     | 597.12                            | 0.00          |
| <b>United States - USD</b>                    |                  |           |                   |                   |              |                   |            |                                   |               |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109 | 2,679.000 *      | 06 Oct 16 | 48.1302           |                   |              | 0.00              | 128,994.39 | 128,994.39                        | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109 | 447.000 *        | 20 Oct 16 | 39.9706           |                   |              | 0.00              | 17,875.80  | 17,875.80                         | 0.00          |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109 | 51.000 *         | 26 Oct 16 | 38.3426           |                   |              | 0.00              | 1,956.49   | 1,956.49                          | 0.00          |
| APPLIED MATERIALS INC COM CUSIP: 038222105    | 3,833.000 *      | 23 Nov 16 | 31.8285           |                   |              | 0.00              | 122,033.14 | 122,033.14                        | 0.00          |
| APPLIED MATERIALS INC COM CUSIP: 038222105    | 1,871.000 *      | 25 Nov 16 | 31.8212           |                   |              | 0.00              | 59,554.31  | 59,554.31                         | 0.00          |
| APPLIED MATERIALS INC COM CUSIP: 038222105    | 2,050.000 *      | 28 Nov 16 | 31.9811           |                   |              | 0.00              | 65,579.71  | 65,579.71                         | 0.00          |
| APPLIED MATERIALS INC COM CUSIP: 038222105    | 2,575.000 *      | 29 Nov 16 | 32.0601           |                   |              | 0.00              | 82,577.94  | 82,577.94                         | 0.00          |
| BEST BUY INC COM STK CUSIP: 086516101         | 2,443.000 *      | 23 Nov 16 | 46.9909           |                   |              | 0.00              | 114,820.76 | 114,820.76                        | 0.00          |
| BEST BUY INC COM STK CUSIP: 086516101         | 1,054.000 *      | 25 Nov 16 | 46.7965           |                   |              | 0.00              | 49,333.00  | 49,333.00                         | 0.00          |
| BEST BUY INC COM STK CUSIP: 086516101         | 610.000 *        | 28 Nov 16 | 45.8549           |                   |              | 0.00              | 27,976.98  | 27,976.98                         | 0.00          |
| CERNER CORP COM CUSIP: 156782104              | -124.000 *       | 16 Nov 16 |                   | 49.1700           |              | 0.00              | 5,005.85   | 6,094.46                          | 1,088.61      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>BARCLAYS CAPITAL LE</b>                     |                  |           |                   |                   |              |                   |            |                                   |               |
| MONSANTO CO NEW COM CUSIP: 61166W101           | -462.000 *       | 03 Nov 16 |                   | 98.9549           |              | 0.00              | 47,602.84  | 45,706.92                         | -1,895.92     |
| MONSANTO CO NEW COM CUSIP: 61166W101           | -110.000 *       | 07 Nov 16 |                   | 99.0050           |              | 0.00              | 11,334.01  | 10,888.11                         | -445.90       |
| MONSANTO CO NEW COM CUSIP: 61166W101           | -186.000 *       | 08 Nov 16 |                   | 98.9350           |              | 0.00              | 19,164.78  | 18,397.78                         | -767.00       |
| MONSANTO CO NEW COM CUSIP: 61166W101           | -702.000 *       | 09 Nov 16 |                   | 98.8791           |              | 0.00              | 72,331.59  | 69,397.57                         | -2,934.02     |
| MONSANTO CO NEW COM CUSIP: 61166W101           | -445.000 *       | 11 Nov 16 |                   | 97.4723           |              | 0.00              | 45,851.22  | 43,365.32                         | -2,485.90     |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 201.000 *        | 04 Nov 16 | 133.3250          |                   |              | 0.00              | 26,802.35  | 26,802.35                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 468.000 *        | 09 Nov 16 | 132.8962          |                   |              | 0.00              | 62,204.78  | 62,204.78                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 411.000 *        | 21 Nov 16 | 43.5150           |                   |              | 0.00              | 17,892.89  | 17,892.89                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 828.000 *        | 22 Nov 16 | 45.4050           |                   |              | 0.00              | 37,611.90  | 37,611.90                         | 0.00          |
| SALESFORCE COM INC COM STK CUSIP: 79466L302    | -955.000 *       | 14 Oct 16 |                   | 73.1500           |              | 0.00              | 20,585.49  | 69,837.62                         | 49,252.13     |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102   | 697.000 *        | 25 Oct 16 | 80.0231           |                   |              | 0.00              | 55,790.04  | 55,790.04                         | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102   | 1,344.000 *      | 26 Oct 16 | 79.0878           |                   |              | 0.00              | 106,320.88 | 106,320.88                        | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102   | 1,179.000 *      | 27 Oct 16 | 88.5671           |                   |              | 0.00              | 104,444.19 | 104,444.19                        | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102   | 2,268.000 *      | 21 Nov 16 | 86.2002           |                   |              | 0.00              | 195,547.41 | 195,547.41                        | 0.00          |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102   | 648.000 *        | 22 Nov 16 | 86.2493           |                   |              | 0.00              | 55,902.51  | 55,902.51                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>BARCLAYS CAPITAL LE</b>                      |                  |           |                   |                   |              |                   |           |                                   |               |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 169.000 *        | 20 Oct 16 | 58.2700           |                   |              | 0.00              | 9,851.01  | 9,851.01                          | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 129.000 *        | 24 Oct 16 | 59.8450           |                   |              | 0.00              | 7,722.59  | 7,722.59                          | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 292.000 *        | 25 Oct 16 | 59.8488           |                   |              | 0.00              | 17,481.69 | 17,481.69                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 433.000 *        | 26 Oct 16 | 59.1886           |                   |              | 0.00              | 25,637.32 | 25,637.32                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 594.000 *        | 27 Oct 16 | 60.3210           |                   |              | 0.00              | 35,842.55 | 35,842.55                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 95.000 *         | 28 Oct 16 | 61.1600           |                   |              | 0.00              | 5,812.10  | 5,812.10                          | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 116.000 *        | 31 Oct 16 | 61.2500           |                   |              | 0.00              | 7,107.32  | 7,107.32                          | 0.00          |
| SYMANTEC CORP COM CUSIP: 871503108              | -2,842.000 *     | 23 Nov 16 |                   | 24.8513           |              | 0.00              | 65,918.10 | 70,600.27                         | 4,682.17      |
| SYMANTEC CORP COM CUSIP: 871503108              | -1,852.000 *     | 25 Nov 16 |                   | 24.8415           |              | 0.00              | 42,955.77 | 45,988.78                         | 3,033.01      |
| SYMANTEC CORP COM CUSIP: 871503108              | -2,875.000 *     | 28 Nov 16 |                   | 24.3953           |              | 0.00              | 66,683.51 | 70,109.08                         | 3,425.57      |
| SYMANTEC CORP COM CUSIP: 871503108              | -3,811.000 *     | 29 Nov 16 |                   | 24.3702           |              | 0.00              | 88,393.34 | 92,838.50                         | 4,445.16      |
| TUTOR PERINI CORP COM CUSIP: 901109108          | 1,335.000 *      | 06 Oct 16 | 20.7164           |                   |              | 0.00              | 27,683.09 | 27,683.09                         | 0.00          |
| UNVL DISPLAY CORP COM CUSIP: 91347P105          | 633.000 *        | 11 Oct 16 | 51.4305           |                   |              | 0.00              | 32,568.17 | 32,568.17                         | 0.00          |
| WASTE MGMT INC DEL COM STK CUSIP: 94106L109     | -935.000 *       | 23 Nov 16 |                   | 69.6133           |              | 0.00              | 62,569.92 | 65,078.60                         | 2,508.68      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 319 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss    |
|---------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|------------------|
| <b>BARCLAYS CAPITAL LE</b>                                          |                  |           |                   |                   |              |                   |                     |                                   |                  |
| <b>Other</b>                                                        |                  |           |                   |                   |              |                   |                     |                                   |                  |
| <b>United States - USD</b>                                          |                  |           |                   |                   |              |                   |                     |                                   |                  |
| CYRUSONE INC COM CUSIP: 23283R100                                   | -197.000 *       | 23 Nov 16 |                   | 41.9879           |              | 0.00              | 10,091.41           | 8,269.66                          | -1,821.75        |
| CYRUSONE INC COM CUSIP: 23283R100                                   | -37.000 *        | 25 Nov 16 |                   | 43.0162           |              | 0.00              | 1,895.34            | 1,591.23                          | -304.11          |
| CYRUSONE INC COM CUSIP: 23283R100                                   | -776.000 *       | 28 Nov 16 |                   | 43.6730           |              | 0.00              | 39,750.93           | 33,882.53                         | -5,868.40        |
| CYRUSONE INC COM CUSIP: 23283R100                                   | -396.000 *       | 29 Nov 16 |                   | 44.2480           |              | 0.00              | 20,285.27           | 17,518.26                         | -2,767.01        |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 288.000 *        | 23 Nov 16 | 28.8228           |                   |              | 0.00              | 8,303.56            | 8,303.56                          | 0.00             |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 132.000 *        | 25 Nov 16 | 29.2082           |                   |              | 0.00              | 3,856.67            | 3,856.67                          | 0.00             |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 435.000 *        | 28 Nov 16 | 29.0993           |                   |              | 0.00              | 12,662.12           | 12,662.12                         | 0.00             |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 344.000 *        | 29 Nov 16 | 29.2689           |                   |              | 0.00              | 10,071.60           | 10,071.60                         | 0.00             |
| <b>Total BARCLAYS CAPITAL LE</b>                                    |                  |           |                   |                   |              |                   | <b>2,158,835.75</b> | <b>2,207,981.07</b>               | <b>49,145.32</b> |
| <b>BAYPOINT TRADING LLC</b>                                         |                  |           |                   |                   |              |                   |                     |                                   |                  |
| <b>Corporate Stock - Common</b>                                     |                  |           |                   |                   |              |                   |                     |                                   |                  |
| <b>United States - USD</b>                                          |                  |           |                   |                   |              |                   |                     |                                   |                  |
| BMC STK HLDGS INC COM CUSIP: 05591B109                              | 81.000 *         | 25 Oct 16 | 16.7000           |                   |              | 0.00              | 1,355.13            | 1,355.13                          | 0.00             |
| <b>Total BAYPOINT TRADING LLC</b>                                   |                  |           |                   |                   |              |                   | <b>1,355.13</b>     | <b>1,355.13</b>                   | <b>0.00</b>      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|---------------|
| <b>BERNSTEIN, SANFORD C. &amp; CO</b>          |                  |           |                   |                   |              |                   |                     |                                   |               |
| <b>Corporate Stock - Common</b>                |                  |           |                   |                   |              |                   |                     |                                   |               |
| <b>United States - USD</b>                     |                  |           |                   |                   |              |                   |                     |                                   |               |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 8,103.000*       | 04 Nov 16 | 132.5379          |                   |              | 0.00              | 1,074,238.21        | 1,074,238.21                      | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 828.000*         | 09 Nov 16 | 132.9426          |                   |              | 0.00              | 110,105.45          | 110,105.45                        | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 5,961.000*       | 21 Nov 16 | 42.4452           |                   |              | 0.00              | 253,224.48          | 253,224.48                        | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 2,483.000*       | 22 Nov 16 | 45.2887           |                   |              | 0.00              | 112,538.75          | 112,538.75                        | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 2,160.000*       | 23 Nov 16 | 44.9483           |                   |              | 0.00              | 97,163.93           | 97,163.93                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 839.000*         | 25 Nov 16 | 44.8881           |                   |              | 0.00              | 37,690.49           | 37,690.49                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 1,719.000*       | 28 Nov 16 | 45.1567           |                   |              | 0.00              | 77,684.54           | 77,684.54                         | 0.00          |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 612.000*         | 29 Nov 16 | 45.3315           |                   |              | 0.00              | 27,764.30           | 27,764.30                         | 0.00          |
| <b>Total BERNSTEIN, SANFORD C. &amp; CO</b>    |                  |           |                   |                   |              |                   | <b>1,790,410.15</b> | <b>1,790,410.15</b>               | <b>0.00</b>   |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss    |
|--------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|------------------|
| <b>BNP PARIBAS SECS SVS, (AU BRANCH)</b>               |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Corporate Stock - Common</b>                        |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Australia - AUD</b>                                 |                  |           |                   |                   |              |                   |                   |                                   |                  |
| DECMIL GROUP LTD COMSTK SEDOL: B06GQ47                 | -66,900.000 *    | 20 Oct 16 |                   | 0.8845            |              | 0.00              | 82,019.40         | 59,115.38                         | -22,904.02       |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594           | -88,370.000 *    | 07 Nov 16 |                   | 0.9487            |              | 0.00              | 60,503.51         | 83,755.38                         | 23,251.87        |
| <b>Total BNP PARIBAS SECS SVS, (AU BRANCH)</b>         |                  |           |                   |                   |              |                   | <b>142,522.91</b> | <b>142,870.76</b>                 | <b>347.85</b>    |
| <b>BNP PARIBAS SECURITIES SERVICES SA</b>              |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Corporate Stock - Common</b>                        |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Japan - JPY</b>                                     |                  |           |                   |                   |              |                   |                   |                                   |                  |
| J-OIL MILLS INC NPV SEDOL: 6512747                     | -1,700.000 *     | 20 Oct 16 |                   | 36.4697           |              | 0.00              | 52,379.22         | 61,948.86                         | 9,569.64         |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -1,600.000 *     | 20 Oct 16 |                   | 11.4806           |              | 0.00              | 17,367.17         | 18,354.21                         | 987.04           |
| <b>Total BNP PARIBAS SECURITIES SERVICES SA</b>        |                  |           |                   |                   |              |                   | <b>69,746.39</b>  | <b>80,303.07</b>                  | <b>10,556.68</b> |
| <b>BROADCORT CAPITAL CORP</b>                          |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Corporate Stock - Common</b>                        |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>United States - USD</b>                             |                  |           |                   |                   |              |                   |                   |                                   |                  |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102           | 642.000 *        | 23 Nov 16 | 86.9194           |                   |              | 0.00              | 55,824.72         | 55,824.72                         | 0.00             |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102           | 345.000 *        | 28 Nov 16 | 86.7734           |                   |              | 0.00              | 29,948.90         | 29,948.90                         | 0.00             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 322 of 624

## ◆ 5% Report - Part D

### *Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|---------------|
| <b>BROADCORT CAPITAL CORP</b>                   |                  |           |                   |                   |              |                   |                   |                                   |               |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 758.000 *        | 20 Oct 16 | 58.5563           |                   |              | 0.00              | 44,412.21         | 44,412.21                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 975.000 *        | 21 Oct 16 | 58.7852           |                   |              | 0.00              | 57,349.70         | 57,349.70                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 386.000 *        | 24 Oct 16 | 59.6819           |                   |              | 0.00              | 23,050.72         | 23,050.72                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 693.000 *        | 25 Oct 16 | 59.1864           |                   |              | 0.00              | 41,040.44         | 41,040.44                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 660.000 *        | 26 Oct 16 | 59.0426           |                   |              | 0.00              | 38,991.22         | 38,991.22                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 931.000 *        | 27 Oct 16 | 60.0476           |                   |              | 0.00              | 55,936.91         | 55,936.91                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 730.000 *        | 28 Oct 16 | 61.0648           |                   |              | 0.00              | 44,602.85         | 44,602.85                         | 0.00          |
| SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104 | 664.000 *        | 31 Oct 16 | 60.6722           |                   |              | 0.00              | 40,309.58         | 40,309.58                         | 0.00          |
| <b>Total BROADCORT CAPITAL CORP</b>             |                  |           |                   |                   |              |                   | <b>431,467.25</b> | <b>431,467.25</b>                 | <b>0.00</b>   |
| <b>BROCKHOUSE &amp; COOPER NY</b>               |                  |           |                   |                   |              |                   |                   |                                   |               |
| <b>Corporate Stock - Common</b>                 |                  |           |                   |                   |              |                   |                   |                                   |               |
| <b>United States - USD</b>                      |                  |           |                   |                   |              |                   |                   |                                   |               |
| CAMTEK LTD COM STK SEDOL: 2585271               | 7,137.000 *      | 18 Nov 16 | 2.9360            |                   |              | 0.00              | 20,960.52         | 20,960.52                         | 0.00          |
| <b>Total BROCKHOUSE &amp; COOPER NY</b>         |                  |           |                   |                   |              |                   | <b>20,960.52</b>  | <b>20,960.52</b>                  | <b>0.00</b>   |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 323 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>CANTOR FITZGERALD &amp; CO</b>                                                  |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Corporate Stock - Common</b>                                                    |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>                                                         |                  |           |                   |                   |              |                   |                   |                                   |                   |
| ASTRONICS CORP CL B CL B CUSIP: 046433207                                          | -465.000 *       | 22 Nov 16 |                   | 36.4851           |              | 0.00              | 12,810.20         | 16,951.25                         | 4,141.05          |
| <b>Total CANTOR FITZGERALD &amp; CO</b>                                            |                  |           |                   |                   |              |                   | <b>12,810.20</b>  | <b>16,951.25</b>                  | <b>4,141.05</b>   |
| <b>CANTOR FITZGERALD AND CO.</b>                                                   |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Other</b>                                                                       |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Turkey - USD</b>                                                                |                  |           |                   |                   |              |                   |                   |                                   |                   |
| TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP: 900123CB4                           | -200,000.000 *   | 08 Nov 16 |                   | 87.8700           |              | 0.00              | 192,500.00        | 175,740.00                        | -16,760.00        |
| <b>Total CANTOR FITZGERALD AND CO.</b>                                             |                  |           |                   |                   |              |                   | <b>192,500.00</b> | <b>175,740.00</b>                 | <b>-16,760.00</b> |
| <b>CAPITAL CONTRIBUTION</b>                                                        |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Partnership/Joint Venture Interests</b>                                         |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Global Region - EUR</b>                                                         |                  |           |                   |                   |              |                   |                   |                                   |                   |
| HARBOURVEST INTL PVT EQUITYPARTNERS VI - CAYMAN PARTNERSHIP FD LP CUSIP: 992A39998 | 534,000.000 *    | 24 Oct 16 | 1.0871            |                   |              | 0.00              | 580,511.38        | 580,511.38                        | 0.00              |
| <b>Luxembourg - EUR</b>                                                            |                  |           |                   |                   |              |                   |                   |                                   |                   |
| PANTHEON EUROPE FUND VI CUSIP: 992A88995                                           | 94,500.000 *     | 23 Nov 16 | 1.0590            |                   |              | 0.00              | 100,075.50        | 100,075.50                        | 0.00              |
| <b>Total CAPITAL CONTRIBUTION</b>                                                  |                  |           |                   |                   |              |                   | <b>680,586.88</b> | <b>680,586.88</b>                 | <b>0.00</b>       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|--------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>CITATION GROUP</b>                |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Corporate Stock - Common</b>      |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>           |                  |           |                   |                   |              |                   |                   |                                   |                   |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -773.000 *       | 04 Nov 16 |                   | 98.6685           |              | 0.00              | 79,647.18         | 76,242.02                         | -3,405.16         |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -1,173.000 *     | 07 Nov 16 |                   | 99.1029           |              | 0.00              | 120,861.76        | 116,204.10                        | -4,657.66         |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -748.000 *       | 08 Nov 16 |                   | 99.2419           |              | 0.00              | 77,071.27         | 74,212.62                         | -2,858.65         |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -1,077.000 *     | 09 Nov 16 |                   | 99.0081           |              | 0.00              | 110,970.26        | 106,602.46                        | -4,367.80         |
| <b>Total CITATION GROUP</b>          |                  |           |                   |                   |              |                   | <b>388,550.47</b> | <b>373,261.20</b>                 | <b>-15,289.27</b> |

*CITIGROUP GLOBAL MARKETS INC.***U.S. Government Securities****United States - USD**

|                                                                                            |                |           |         |          |  |      |            |            |           |
|--------------------------------------------------------------------------------------------|----------------|-----------|---------|----------|--|------|------------|------------|-----------|
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 165,000.000 *  | 27 Oct 16 | 97.7617 |          |  | 0.00 | 161,306.84 | 161,306.84 | 0.00      |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 445,000.000 *  | 31 Oct 16 | 98.2695 |          |  | 0.00 | 437,299.41 | 437,299.41 | 0.00      |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 55,000.000 *   | 10 Nov 16 | 91.7500 |          |  | 0.00 | 50,462.50  | 50,462.50  | 0.00      |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -395,000.000 * | 03 Oct 16 |         | 103.2969 |  | 0.00 | 413,019.73 | 408,022.66 | -4,997.07 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -3,000.000 *   | 15 Nov 16 |         | 90.5234  |  | 0.00 | 3,165.43   | 2,715.70   | -449.73   |

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# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 325 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                            | Shares/Par Value           | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------------------|----------------------------|------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS INC.</b>                                                       |                            |      |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BD STRIPPED PRIN PMT 00054<br>05-15-2030 (UNDDATE) REG SEDOL: 2063175  | 900,000.000 * 24 Oct 16    |      | 76.7690           |                   |              | 0.00              | 690,921.00   | 690,921.00                        | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 5,000.000 * 15 Nov 16      |      | 85.6016           |                   |              | 0.00              | 4,280.08     | 4,280.08                          | 0.00          |
| UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL:<br>BXC4FZ0                               | 360,000.000 * 08 Nov 16    |      | 107.8008          |                   |              | 0.00              | 388,082.81   | 388,082.81                        | 0.00          |
| UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL:<br>BXC4FZ0                               | -655,000.000 * 17 Nov 16   |      |                   | 99.5703           |              | 0.00              | 753,861.81   | 652,185.55                        | -101,676.26   |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE<br>11-15-2026 REG SEDOL: BYYRSN3           | 7,465,000.000 * 15 Nov 16  |      | 97.7500           |                   |              | 0.00              | 7,297,037.50 | 7,297,037.50                      | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE<br>11-15-2026 REG SEDOL: BYYRSN3           | -130,000.000 * 29 Nov 16   |      |                   | 97.3750           |              | 0.00              | 126,744.26   | 126,587.50                        | -156.76       |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 60,000.000 * 18 Oct 16     |      | 97.6719           |                   |              | 0.00              | 58,603.13    | 58,603.13                         | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 45,000.000 * 20 Oct 16     |      | 97.7813           |                   |              | 0.00              | 44,001.56    | 44,001.56                         | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -310,000.000 * 17 Oct 16   |      |                   | 97.6797           |              | 0.00              | 308,229.02   | 302,807.03                        | -5,421.99     |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -7,843,000.000 * 15 Nov 16 |      |                   | 93.2734           |              | 0.00              | 7,843,000.00 | 7,315,435.70                      | -527,564.30   |
| UTD STATES TREAS 1.125% DUE 02-28-2021 SEDOL:<br>BZ56TX3                                   | -370,000.000 * 16 Nov 16   |      |                   | 97.9372           |              | 0.00              | 367,485.16   | 362,367.51                        | -5,117.65     |
| UTD STATES TREAS 1.125% DUE 08-31-2021 SEDOL:<br>BD2BRV1                                   | -3,520,000.000 * 03 Oct 16 |      |                   | 100.0313          |              | 0.00              | 3,520,836.79 | 3,521,100.00                      | 263.21        |
| UTD STATES TREAS 1.125% DUE 08-31-2021 SEDOL:<br>BD2BRV1                                   | -15,000.000 * 03 Oct 16    |      |                   | 100.0313          |              | 0.00              | 15,006.26    | 15,004.69                         | -1.57         |
| UTD STATES TREAS 1.125% DUE 09-30-2021 SEDOL:<br>BYYB619                                   | 3,465,000.000 * 03 Oct 16  |      | 100.0000          |                   |              | 0.00              | 3,465,000.00 | 3,465,000.00                      | 0.00          |

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## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                        | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS INC.</b>                   |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Debt Instruments - Preferred</b>          |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                             |                  |             |                   |                   |              |                   |            |                                   |               |
| PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1        | 465,000.000      | * 03 Oct 16 | 99.1860           |                   |              | 0.00              | 461,214.90 | 461,214.90                        | 0.00          |
| <b>Corporate Debt Instruments - Other</b>              |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Belgium - USD</b>                                   |                  |             |                   |                   |              |                   |            |                                   |               |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042 SEDOL: B86L4B1     | -95,000.000      | * 26 Oct 16 |                   | 99.1640           |              | 0.00              | 88,524.97  | 94,205.80                         | 5,680.83      |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042 SEDOL: B86L4B1     | -105,000.000     | * 02 Nov 16 |                   | 97.9890           |              | 0.00              | 97,843.39  | 102,888.45                        | 5,045.06      |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5      | 80,000.000       | * 26 Oct 16 | 116.0240          |                   |              | 0.00              | 92,819.20  | 92,819.20                         | 0.00          |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5      | 85,000.000       | * 02 Nov 16 | 114.4610          |                   |              | 0.00              | 97,291.85  | 97,291.85                         | 0.00          |
| <b>Canada - USD</b>                                    |                  |             |                   |                   |              |                   |            |                                   |               |
| BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96 | -60,000.000      | * 10 Nov 16 |                   | 114.6560          |              | 0.00              | 58,197.73  | 68,793.60                         | 10,595.87     |
| <b>France - USD</b>                                    |                  |             |                   |                   |              |                   |            |                                   |               |
| ORANGE 5.375% DUE 01-13-2042 SEDOL: B92PK27            | -165,000.000     | * 27 Oct 16 |                   | 118.3460          |              | 0.00              | 179,622.80 | 195,270.90                        | 15,648.10     |
| <b>United States - USD</b>                             |                  |             |                   |                   |              |                   |            |                                   |               |
| APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8           | -40,000.000      | * 05 Oct 16 |                   | 114.0940          |              | 0.00              | 39,812.00  | 45,637.60                         | 5,825.60      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                   | Shares/Par Value        | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------|-------------------------|------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS INC.</b>              |                         |      |                   |                   |              |                   |            |                                   |               |
| APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8      | -20,000.000 * 13 Oct 16 |      |                   | 113.8150          |              | 0.00              | 19,906.00  | 22,763.00                         | 2,857.00      |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7   | 30,000.000 * 05 Oct 16  |      | 114.9140          |                   |              | 0.00              | 34,474.20  | 34,474.20                         | 0.00          |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7   | 15,000.000 * 13 Oct 16  |      | 114.5630          |                   |              | 0.00              | 17,184.45  | 17,184.45                         | 0.00          |
| CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4  | 325,000.000 * 17 Oct 16 |      | 99.9410           |                   |              | 0.00              | 324,808.25 | 324,808.25                        | 0.00          |
| CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4  | -45,000.000 * 20 Oct 16 |      |                   | 100.4440          |              | 0.00              | 44,973.45  | 45,199.80                         | 226.35        |
| CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69  | 30,000.000 * 10 Nov 16  |      | 103.2970          |                   |              | 0.00              | 30,989.10  | 30,989.10                         | 0.00          |
| CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69  | 35,000.000 * 15 Nov 16  |      | 102.2380          |                   |              | 0.00              | 35,783.30  | 35,783.30                         | 0.00          |
| CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31 | -60,000.000 * 18 Oct 16 |      |                   | 104.2320          |              | 0.00              | 59,968.09  | 62,539.20                         | 2,571.11      |
| CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31 | -85,000.000 * 21 Oct 16 |      |                   | 105.2890          |              | 0.00              | 84,954.80  | 89,495.65                         | 4,540.85      |
| CITIGROUP INC 4.6% DUE 03-09-2026 SEDOL: BZ57VQ3  | -30,000.000 * 10 Nov 16 |      |                   | 105.8270          |              | 0.00              | 30,149.21  | 31,748.10                         | 1,598.89      |
| CITIGROUP INC 4.6% DUE 03-09-2026 SEDOL: BZ57VQ3  | -35,000.000 * 15 Nov 16 |      |                   | 104.8100          |              | 0.00              | 35,174.07  | 36,683.50                         | 1,509.43      |
| CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2 | 45,000.000 * 21 Oct 16  |      | 103.9280          |                   |              | 0.00              | 46,767.60  | 46,767.60                         | 0.00          |
| CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7       | 490,000.000 * 13 Oct 16 |      | 99.4310           |                   |              | 0.00              | 487,211.90 | 487,211.90                        | 0.00          |
| CSX CORP 4.25% DUE 11-01-2066 SEDOL: BD9NGT1      | 115,000.000 * 13 Oct 16 |      | 99.7510           |                   |              | 0.00              | 114,713.65 | 114,713.65                        | 0.00          |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3 | 75,000.000 * 30 Nov 16  |      | 103.7670          |                   |              | 0.00              | 77,825.25  | 77,825.25                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS INC.</b>                 |                  |           |                   |                   |              |                   |            |                                   |               |
| GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63    | -80,000.000 *    | 30 Nov 16 |                   | 123.0240          |              | 0.00              | 101,956.00 | 98,419.20                         | -3,536.80     |
| MASTERCARD INC 2.95% DUE 11-21-2026 SEDOL: BD6KVY5   | 630,000.000 *    | 16 Nov 16 | 99.8190           |                   |              | 0.00              | 628,859.70 | 628,859.70                        | 0.00          |
| MICROSOFT CORP 3.45% DUE 08-08-2036 CUSIP: 594918BS2 | 10,000.000 *     | 18 Oct 16 | 101.9300          |                   |              | 0.00              | 10,193.00  | 10,193.00                         | 0.00          |
| MICROSOFT CORP 3.45% DUE 08-08-2036 CUSIP: 594918BS2 | 35,000.000 *     | 25 Oct 16 | 100.6690          |                   |              | 0.00              | 35,234.15  | 35,234.15                         | 0.00          |
| MICROSOFT CORP 3.5% DUE 02-12-2035 CUSIP: 594918BC7  | -10,000.000 *    | 18 Oct 16 |                   | 102.7280          |              | 0.00              | 9,885.00   | 10,272.80                         | 387.80        |
| MICROSOFT CORP 3.5% DUE 02-12-2035 CUSIP: 594918BC7  | -15,000.000 *    | 25 Oct 16 |                   | 101.5510          |              | 0.00              | 14,827.50  | 15,232.65                         | 405.15        |
| NUCOR CORP 6.4% DUE 12-01-2037 SEDOL: B29QQD7        | -180,000.000 *   | 28 Nov 16 |                   | 123.9800          |              | 0.00              | 228,749.40 | 223,164.00                        | -5,585.40     |
| TENNECO INC 5% DUE 07-15-2026 SEDOL: BZBZ0C0         | -35,000.000 *    | 12 Oct 16 |                   | 101.0000          |              | 0.00              | 35,000.00  | 35,350.00                         | 350.00        |
| TIME WARNER INC 3.8% DUE 02-15-2027 SEDOL: BDDN1V4   | 135,000.000 *    | 29 Nov 16 | 99.6150           |                   |              | 0.00              | 134,480.25 | 134,480.25                        | 0.00          |
| VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47         | 200,000.000 *    | 05 Oct 16 | 109.2030          |                   |              | 0.00              | 218,406.00 | 218,406.00                        | 0.00          |

**Corporate Stock - Common****Australia - AUD**

|                                   |              |           |  |        |  |      |           |           |           |
|-----------------------------------|--------------|-----------|--|--------|--|------|-----------|-----------|-----------|
| CHALLENGER LTD NPV SEDOL: 6726300 | -8,300.000 * | 21 Oct 16 |  | 7.9707 |  | 0.00 | 42,637.09 | 66,130.21 | 23,493.12 |
| CHALLENGER LTD NPV SEDOL: 6726300 | -6,800.000 * | 24 Oct 16 |  | 7.8693 |  | 0.00 | 34,931.59 | 53,490.14 | 18,558.55 |
| CHALLENGER LTD NPV SEDOL: 6726300 | -800.000 *   | 25 Oct 16 |  | 7.9767 |  | 0.00 | 4,109.60  | 6,378.84  | 2,269.24  |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS INC.</b> |                  |           |                   |                   |              |                   |           |                                   |               |
| CHALLENGER LTD NPV SEDOL: 6726300    | -456.000 *       | 26 Oct 16 |                   | 8.0676            |              | 0.00              | 2,342.47  | 3,677.37                          | 1,334.90      |
| CREDIT CORP GROUP NPV SEDOL: 6287658 | -5,800.000 *     | 20 Oct 16 |                   | 15.2229           |              | 0.00              | 20,436.62 | 88,257.29                         | 67,820.67     |
| CREDIT CORP GROUP NPV SEDOL: 6287658 | -2,900.000 *     | 21 Oct 16 |                   | 15.1849           |              | 0.00              | 10,218.31 | 44,018.48                         | 33,800.17     |
| CREDIT CORP GROUP NPV SEDOL: 6287658 | -5,800.000 *     | 24 Oct 16 |                   | 14.4910           |              | 0.00              | 20,436.62 | 84,014.15                         | 63,577.53     |
| CREDIT CORP GROUP NPV SEDOL: 6287658 | -1,401.000 *     | 25 Oct 16 |                   | 14.5693           |              | 0.00              | 4,936.50  | 20,403.44                         | 15,466.94     |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6 | 9,000.000 *      | 21 Oct 16 | 5.1985            |                   |              | 0.00              | 46,805.49 | 46,805.49                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6 | 11,600.000 *     | 24 Oct 16 | 5.1514            |                   |              | 0.00              | 59,779.63 | 59,779.63                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6 | 3,500.000 *      | 25 Oct 16 | 5.2366            |                   |              | 0.00              | 18,335.47 | 18,335.47                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6 | 7,000.000 *      | 26 Oct 16 | 5.1744            |                   |              | 0.00              | 36,235.36 | 36,235.36                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6 | 4,300.000 *      | 27 Oct 16 | 5.1574            |                   |              | 0.00              | 22,185.52 | 22,185.52                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6 | 4,400.000 *      | 28 Oct 16 | 5.1127            |                   |              | 0.00              | 22,505.09 | 22,505.09                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6 | 7,900.000 *      | 02 Nov 16 | 4.9246            |                   |              | 0.00              | 38,919.89 | 38,919.89                         | 0.00          |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6 | 3,100.000 *      | 08 Nov 16 | 5.1088            |                   |              | 0.00              | 15,843.51 | 15,843.51                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS INC.</b>         |                  |           |                   |                   |              |                   |           |                                   |               |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 2,800.000 *      | 09 Nov 16 | 5.1452            |                   |              | 0.00              | 14,412.35 | 14,412.35                         | 0.00          |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -38,300.000 *    | 25 Oct 16 |                   | 1.0631            |              | 0.00              | 26,222.52 | 40,700.79                         | 14,478.27     |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -20,200.000 *    | 26 Oct 16 |                   | 1.0501            |              | 0.00              | 13,830.16 | 21,204.50                         | 7,374.34      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -30,800.000 *    | 03 Nov 16 |                   | 0.9759            |              | 0.00              | 21,087.57 | 30,046.70                         | 8,959.13      |

**CITIGROUP GLOBAL MARKETS LIMITED****Corporate Stock - Common****Australia - AUD**

|                                   |               |           |  |         |  |      |            |            |            |
|-----------------------------------|---------------|-----------|--|---------|--|------|------------|------------|------------|
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -3,831.000 *  | 11 Oct 16 |  | 18.4272 |  | 0.00 | 87,645.74  | 70,573.24  | -17,072.50 |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -901.000 *    | 14 Oct 16 |  | 18.3880 |  | 0.00 | 20,613.11  | 16,562.59  | -4,050.52  |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -601.000 *    | 18 Oct 16 |  | 18.5549 |  | 0.00 | 13,749.70  | 11,148.13  | -2,601.57  |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -8,744.000 *  | 19 Oct 16 |  | 18.9758 |  | 0.00 | 200,045.50 | 165,874.28 | -34,171.22 |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -19,363.000 * | 20 Oct 16 |  | 19.1517 |  | 0.00 | 442,987.31 | 370,722.76 | -72,264.55 |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -5,642.000 *  | 21 Oct 16 |  | 19.2046 |  | 0.00 | 129,077.85 | 108,320.00 | -20,757.85 |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -9,939.000 *  | 24 Oct 16 |  | 19.1285 |  | 0.00 | 227,384.75 | 190,061.27 | -37,323.48 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS LIMITED</b> |                  |           |                   |                   |              |                   |            |                                   |               |
| WOOLWORTHS LTD NPV SEDOL: 6981239       | -3,802.000 *     | 25 Oct 16 |                   | 19.2428           |              | 0.00              | 86,982.27  | 73,139.21                         | -13,843.06    |
| WOOLWORTHS LTD NPV SEDOL: 6981239       | -4,586.000 *     | 26 Oct 16 |                   | 19.2613           |              | 0.00              | 104,918.65 | 88,305.66                         | -16,612.99    |
| WOOLWORTHS LTD NPV SEDOL: 6981239       | -1,235.000 *     | 27 Oct 16 |                   | 19.2902           |              | 0.00              | 28,254.37  | 23,816.22                         | -4,438.15     |
| WOOLWORTHS LTD NPV SEDOL: 6981239       | -618.000 *       | 28 Oct 16 |                   | 19.1774           |              | 0.00              | 14,138.62  | 11,848.06                         | -2,290.56     |

**CITIGROUP GLOBAL MARKETS INC/SMITH BARNEY****Corporate Stock - Common****Canada - USD**

|                                            |           |           |        |  |  |      |          |          |      |
|--------------------------------------------|-----------|-----------|--------|--|--|------|----------|----------|------|
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 837.000 * | 27 Oct 16 | 8.7012 |  |  | 0.00 | 7,299.64 | 7,299.64 | 0.00 |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 598.000 * | 10 Nov 16 | 8.4729 |  |  | 0.00 | 5,078.75 | 5,078.75 | 0.00 |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 513.000 * | 11 Nov 16 | 8.4726 |  |  | 0.00 | 4,356.70 | 4,356.70 | 0.00 |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 133.000 * | 14 Nov 16 | 8.4735 |  |  | 0.00 | 1,129.64 | 1,129.64 | 0.00 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                   | Shares/Par Value       | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------|------------------------|------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS INC.</b>              |                        |      |                   |                   |              |                   |           |                                   |               |
| <b>Corporate Stock - Common</b>                   |                        |      |                   |                   |              |                   |           |                                   |               |
| <b>China - HKD</b>                                |                        |      |                   |                   |              |                   |           |                                   |               |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 11,000.000 * 24 Oct 16 |      | 1.2080            |                   |              | 0.00              | 13,307.86 | 13,307.86                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 12,000.000 * 25 Oct 16 |      | 1.2023            |                   |              | 0.00              | 14,449.50 | 14,449.50                         | 0.00          |
| <b>Japan - JPY</b>                                |                        |      |                   |                   |              |                   |           |                                   |               |
| DAITO BANK NPV SEDOL: 6886475                     | -1,000.000 * 24 Oct 16 |      |                   | 1.6346            |              | 0.00              | 947.16    | 1,633.97                          | 686.81        |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180              | 1,000.000 * 24 Oct 16  |      | 23.7545           |                   |              | 0.00              | 23,763.97 | 23,763.97                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180              | 400.000 * 26 Oct 16    |      | 23.5676           |                   |              | 0.00              | 9,430.79  | 9,430.79                          | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180              | 800.000 * 01 Nov 16    |      | 24.4676           |                   |              | 0.00              | 19,581.93 | 19,581.93                         | 0.00          |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368             | -1,100.000 * 24 Oct 16 |      |                   | 18.0243           |              | 0.00              | 13,608.97 | 19,818.84                         | 6,209.87      |
| J-OIL MILLS INC NPV SEDOL: 6512747                | -100.000 * 24 Oct 16   |      |                   | 35.1533           |              | 0.00              | 3,081.13  | 3,513.93                          | 432.80        |
| KENKO MAYONNAISE NPV SEDOL: 6489744               | -1,300.000 * 24 Oct 16 |      |                   | 36.0703           |              | 0.00              | 28,974.39 | 46,872.65                         | 17,898.26     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS LIMITED</b> |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Corporate Stock - Common</b>         |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Japan - JPY</b>                      |                  |           |                   |                   |              |                   |           |                                   |               |
| KOMATSU NPV SEDOL: 6496584              | -2,200.000 *     | 04 Nov 16 |                   | 21.8364           |              | 0.00              | 63,216.39 | 47,977.65                         | -15,238.74    |
| KOMATSU NPV SEDOL: 6496584              | -1,800.000 *     | 07 Nov 16 |                   | 21.9335           |              | 0.00              | 51,722.50 | 39,428.92                         | -12,293.58    |
| KOMATSU NPV SEDOL: 6496584              | -2,000.000 *     | 08 Nov 16 |                   | 21.5708           |              | 0.00              | 57,469.45 | 43,098.49                         | -14,370.96    |
| KOMATSU NPV SEDOL: 6496584              | -1,800.000 *     | 09 Nov 16 |                   | 21.1099           |              | 0.00              | 51,722.50 | 37,959.88                         | -13,762.62    |
| KOMATSU NPV SEDOL: 6496584              | -2,300.000 *     | 10 Nov 16 |                   | 23.0755           |              | 0.00              | 66,089.87 | 53,020.69                         | -13,069.18    |
| KOMATSU NPV SEDOL: 6496584              | -1,800.000 *     | 11 Nov 16 |                   | 23.5661           |              | 0.00              | 51,722.50 | 42,376.49                         | -9,346.01     |
| KOMATSU NPV SEDOL: 6496584              | -3,000.000 *     | 14 Nov 16 |                   | 23.6046           |              | 0.00              | 86,204.17 | 70,743.04                         | -15,461.13    |
| KOMATSU NPV SEDOL: 6496584              | -1,800.000 *     | 15 Nov 16 |                   | 23.1455           |              | 0.00              | 51,722.50 | 41,620.28                         | -10,102.22    |
| KOMATSU NPV SEDOL: 6496584              | -1,800.000 *     | 16 Nov 16 |                   | 23.1001           |              | 0.00              | 51,722.50 | 41,538.60                         | -10,183.90    |
| KOMATSU NPV SEDOL: 6496584              | -2,200.000 *     | 17 Nov 16 |                   | 22.6135           |              | 0.00              | 63,216.39 | 49,699.96                         | -13,516.43    |
| KOMATSU NPV SEDOL: 6496584              | -1,800.000 *     | 18 Nov 16 |                   | 22.7881           |              | 0.00              | 51,722.51 | 40,977.49                         | -10,745.02    |
| KOMATSU NPV SEDOL: 6496584              | -2,200.000 *     | 21 Nov 16 |                   | 22.5651           |              | 0.00              | 63,216.40 | 49,593.47                         | -13,622.93    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS LIMITED</b>                |                  |           |                   |                   |              |                   |           |                                   |               |
| KOMATSU NPV SEDOL: 6496584                             | -2,200.000 *     | 22 Nov 16 |                   | 22.6308           |              | 0.00              | 63,216.39 | 49,737.90                         | -13,478.49    |
| KOMATSU NPV SEDOL: 6496584                             | -1,800.000 *     | 24 Nov 16 |                   | 22.6116           |              | 0.00              | 51,722.51 | 40,660.13                         | -11,062.38    |
| KOMATSU NPV SEDOL: 6496584                             | -1,800.000 *     | 25 Nov 16 |                   | 22.7645           |              | 0.00              | 51,722.50 | 40,935.21                         | -10,787.29    |
| KOMATSU NPV SEDOL: 6496584                             | -1,800.000 *     | 28 Nov 16 |                   | 22.8928           |              | 0.00              | 51,722.50 | 41,165.83                         | -10,556.67    |
| <b>CITIGROUP GLOBAL MARKETS INC.</b>                   |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Corporate Stock - Common</b>                        |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Japan - JPY</b>                                     |                  |           |                   |                   |              |                   |           |                                   |               |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -2,300.000 *     | 24 Oct 16 |                   | 11.4665           |              | 0.00              | 24,965.31 | 26,362.37                         | 1,397.06      |
| MCJ CO LTD NPV SEDOL: B00TL47                          | -1,600.000 *     | 24 Oct 16 |                   | 9.0488            |              | 0.00              | 4,963.49  | 14,472.27                         | 9,508.78      |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063                  | -800.000 *       | 24 Oct 16 |                   | 6.8042            |              | 0.00              | 7,748.64  | 5,441.18                          | -2,307.46     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063                  | -1,300.000 *     | 26 Oct 16 |                   | 6.7111            |              | 0.00              | 12,591.54 | 8,720.94                          | -3,870.60     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063                  | -1,300.000 *     | 01 Nov 16 |                   | 5.9766            |              | 0.00              | 12,591.54 | 7,766.49                          | -4,825.05     |
| NICHI-IKO PHARM NPV SEDOL: 6639903                     | 400.000 *        | 01 Nov 16 | 18.2020           |                   |              | 0.00              | 7,283.72  | 7,283.72                          | 0.00          |
| NISSUI PHARM CO NPV SEDOL: 6646851                     | -500.000 *       | 24 Oct 16 |                   | 10.8650           |              | 0.00              | 5,588.23  | 5,430.31                          | -157.92       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS LIMITED</b>  |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Corporate Stock - Common</b>          |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Japan - JPY</b>                       |                  |           |                   |                   |              |                   |           |                                   |               |
| SUNDRUG CO LTD NPV SEDOL: 6817895        | 500.000 *        | 29 Nov 16 | 71.1799           |                   |              | 0.00              | 35,625.52 | 35,625.52                         | 0.00          |
| SUNDRUG CO LTD NPV SEDOL: 6817895        | 600.000 *        | 30 Nov 16 | 70.4583           |                   |              | 0.00              | 42,317.26 | 42,317.26                         | 0.00          |
| <b>CITIGROUP GLOBAL MARKETS INC.</b>     |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Corporate Stock - Common</b>          |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Japan - JPY</b>                       |                  |           |                   |                   |              |                   |           |                                   |               |
| T-GAIA CORP NPV SEDOL: 6744670           | 300.000 *        | 24 Oct 16 | 15.0599           |                   |              | 0.00              | 4,519.78  | 4,519.78                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670           | 400.000 *        | 26 Oct 16 | 15.2341           |                   |              | 0.00              | 6,096.06  | 6,096.06                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670           | 500.000 *        | 01 Nov 16 | 15.2910           |                   |              | 0.00              | 7,648.56  | 7,648.56                          | 0.00          |
| <b>CITIGROUP GLOBAL MARKETS LIMITED</b>  |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Corporate Stock - Common</b>          |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Norway - NOK</b>                      |                  |           |                   |                   |              |                   |           |                                   |               |
| NORWEGIAN PROPERTY NOK0.5 SEDOL: B15KGC5 | -11,071.000 *    | 18 Oct 16 |                   | 1.3180            |              | 0.00              | 13,549.19 | 14,587.06                         | 1,037.87      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS INC.</b>                 |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                      |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                           |                  |           |                   |                   |              |                   |            |                                   |               |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6     | -1,756.000 *     | 07 Oct 16 |                   | 40.5676           |              | 0.00              | 69,626.45  | 71,221.98                         | 1,595.53      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6     | -1,450.000 *     | 14 Oct 16 |                   | 39.5564           |              | 0.00              | 57,493.37  | 57,344.64                         | -148.73       |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 547.000 *        | 12 Oct 16 | 150.9801          |                   |              | 0.00              | 82,590.21  | 82,590.21                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 552.000 *        | 14 Oct 16 | 150.4285          |                   |              | 0.00              | 83,040.67  | 83,040.67                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 550.000 *        | 26 Oct 16 | 150.9772          |                   |              | 0.00              | 83,041.59  | 83,041.59                         | 0.00          |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -2,388.000 *     | 10 Oct 16 |                   | 32.0156           |              | 0.00              | 57,076.95  | 76,433.67                         | 19,356.72     |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -3,947.000 *     | 17 Oct 16 |                   | 31.6327           |              | 0.00              | 94,339.51  | 124,821.94                        | 30,482.43     |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 964.000 *        | 22 Nov 16 | 121.6769          |                   |              | 0.00              | 117,303.76 | 117,303.76                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 977.000 *        | 28 Nov 16 | 120.7632          |                   |              | 0.00              | 117,992.98 | 117,992.98                        | 0.00          |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -725.000 *       | 21 Nov 16 |                   | 162.3172          |              | 0.00              | 116,605.50 | 117,671.96                        | 1,066.46      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -525.000 *       | 25 Nov 16 |                   | 162.9019          |              | 0.00              | 84,438.47  | 85,517.69                         | 1,079.22      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -771.000 *       | 29 Nov 16 |                   | 163.6379          |              | 0.00              | 124,003.92 | 126,156.28                        | 2,152.36      |
| LOWES COS INC COM SEDOL: 2536763                     | 1,194.000 *      | 13 Oct 16 | 71.0124           |                   |              | 0.00              | 84,797.77  | 84,797.77                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CITIGROUP GLOBAL MARKETS INC.</b> |                  |           |                   |                   |              |                   |            |                                   |               |
| LOWES COS INC COM SEDOL: 2536763     | 1,169.000 *      | 18 Oct 16 | 70.1056           |                   |              | 0.00              | 81,962.22  | 81,962.22                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763     | 1,174.000 *      | 19 Oct 16 | 69.4996           |                   |              | 0.00              | 81,601.34  | 81,601.34                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707   | 3,243.000 *      | 05 Oct 16 | 113.7910          |                   |              | 0.00              | 369,048.53 | 369,048.53                        | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707   | 629.000 *        | 06 Oct 16 | 113.7933          |                   |              | 0.00              | 71,580.71  | 71,580.71                         | 0.00          |

**CITIGROUP GLOBAL MARKETS INC/SMITH BARNEY****Corporate Stock - Common****United States - USD**

|                                         |            |           |  |          |  |      |           |           |           |
|-----------------------------------------|------------|-----------|--|----------|--|------|-----------|-----------|-----------|
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -388.000 * | 14 Nov 16 |  | 23.6482  |  | 0.00 | 7,386.91  | 9,167.53  | 1,780.62  |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -145.000 * | 18 Nov 16 |  | 23.1131  |  | 0.00 | 2,760.57  | 3,348.42  | 587.85    |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -219.000 * | 23 Nov 16 |  | 23.4912  |  | 0.00 | 4,169.42  | 5,140.07  | 970.65    |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103 | -115.000 * | 28 Nov 16 |  | 23.2604  |  | 0.00 | 2,189.42  | 2,672.59  | 483.17    |
| WATSCO INC COM CUSIP: 942622200         | -273.000 * | 16 Nov 16 |  | 145.7058 |  | 0.00 | 15,412.90 | 39,771.35 | 24,358.45 |
| WATSCO INC COM CUSIP: 942622200         | -21.000 *  | 17 Nov 16 |  | 146.0800 |  | 0.00 | 1,185.61  | 3,067.19  | 1,881.58  |
| WATSCO INC COM CUSIP: 942622200         | -302.000 * | 17 Nov 16 |  | 145.9400 |  | 0.00 | 17,050.17 | 44,066.87 | 27,016.70 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 338 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                 | Current Value on Transaction Date | Net Gain/Loss      |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------------|-----------------------------------|--------------------|
| <b>CITIGROUP GLOBAL MARKETS INC.</b>            |                  |           |                   |                   |              |                   |                      |                                   |                    |
| <b>Corporate Stock - Common</b>                 |                  |           |                   |                   |              |                   |                      |                                   |                    |
| <b>United States - USD</b>                      |                  |           |                   |                   |              |                   |                      |                                   |                    |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100     | 1,705.000 *      | 25 Oct 16 | 45.6739           |                   |              | 0.00              | 77,886.79            | 77,886.79                         | 0.00               |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100     | 1,709.000 *      | 28 Oct 16 | 46.2600           |                   |              | 0.00              | 79,071.16            | 79,071.16                         | 0.00               |
| <b>Other</b>                                    |                  |           |                   |                   |              |                   |                      |                                   |                    |
| <b>Australia - AUD</b>                          |                  |           |                   |                   |              |                   |                      |                                   |                    |
| ASTRO JAPAN PROP G NPV (STAPLED) SEDOL: B06HD83 | 14,388.000 *     | 20 Oct 16 | 5.2413            |                   |              | 0.00              | 75,441.93            | 75,441.93                         | 0.00               |
| ASTRO JAPAN PROP G NPV (STAPLED) SEDOL: B06HD83 | 20,000.000 *     | 21 Oct 16 | 5.1965            |                   |              | 0.00              | 103,970.97           | 103,970.97                        | 0.00               |
| <b>Total CITIGROUP GLOBAL MARKETS INC.</b>      |                  |           |                   |                   |              |                   | <b>35,179,854.33</b> | <b>34,555,634.34</b>              | <b>-624,219.99</b> |
| <b>CLSA SINGAPORE PTE LTD.</b>                  |                  |           |                   |                   |              |                   |                      |                                   |                    |
| <b>Corporate Stock - Common</b>                 |                  |           |                   |                   |              |                   |                      |                                   |                    |
| <b>Japan - JPY</b>                              |                  |           |                   |                   |              |                   |                      |                                   |                    |
| SUNDRUG CO LTD NPV SEDOL: 6817895               | 500.000 *        | 24 Nov 16 | 69.9225           |                   |              | 0.00              | 35,006.67            | 35,006.67                         | 0.00               |
| SUNDRUG CO LTD NPV SEDOL: 6817895               | 200.000 *        | 25 Nov 16 | 69.8620           |                   |              | 0.00              | 13,990.56            | 13,990.56                         | 0.00               |
| SUNDRUG CO LTD NPV SEDOL: 6817895               | 200.000 *        | 28 Nov 16 | 70.3897           |                   |              | 0.00              | 14,096.23            | 14,096.23                         | 0.00               |
| <b>Total CLSA SINGAPORE PTE LTD.</b>            |                  |           |                   |                   |              |                   | <b>63,093.46</b>     | <b>63,093.46</b>                  | <b>0.00</b>        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 339 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost             | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------------|-----------------------------------|---------------|
| <b>COLLINS STEWART LLC</b>                                                |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>Corporate Stock - Common</b>                                           |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>United States - USD</b>                                                |                  |           |                   |                   |              |                   |                  |                                   |               |
| INTEGRATED DEVICE TECHNOLOGY INC COM CUSIP: 458118106                     | 868.000 *        | 20 Oct 16 | 20.3083           |                   |              | 0.00              | 17,662.32        | 17,662.32                         | 0.00          |
| <b>Total COLLINS STEWART LLC</b>                                          |                  |           |                   |                   |              |                   | <b>17,662.32</b> | <b>17,662.32</b>                  | <b>0.00</b>   |
| <b>CORNERSTONE MACRO LLC</b>                                              |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>Corporate Stock - Common</b>                                           |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>Canada - USD</b>                                                       |                  |           |                   |                   |              |                   |                  |                                   |               |
| DOMINION DIAMOND CORP COM CUSIP: 257287102                                | 145.000 *        | 09 Nov 16 | 8.4150            |                   |              | 0.00              | 1,223.08         | 1,223.08                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102                                | 1,269.000 *      | 14 Nov 16 | 8.4798            |                   |              | 0.00              | 10,786.25        | 10,786.25                         | 0.00          |
| <b>Germany - USD</b>                                                      |                  |           |                   |                   |              |                   |                  |                                   |               |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2 01-25-2017 CUSIP: N72482107 | 529.000 *        | 26 Oct 16 | 24.7950           |                   |              | 0.00              | 13,127.14        | 13,127.14                         | 0.00          |
| <b>United States - USD</b>                                                |                  |           |                   |                   |              |                   |                  |                                   |               |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                             | 594.000 *        | 06 Oct 16 | 48.3400           |                   |              | 0.00              | 28,725.84        | 28,725.84                         | 0.00          |
| GOGO INC COM CUSIP: 38046C109                                             | 4.000 *          | 06 Oct 16 | 10.8550           |                   |              | 0.00              | 43.50            | 43.50                             | 0.00          |
| KRATON CORPORATION CUSIP: 50077C106                                       | -41.000 *        | 26 Oct 16 |                   | 31.1800           |              | 0.00              | 771.41           | 1,277.53                          | 506.12        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 340 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss   |
|---------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-----------------|
| <b>CORNERSTONE MACRO LLC</b>                      |                  |           |                   |                   |              |                   |                   |                                   |                 |
| LSI INDS INC OHIO COM CUSIP: 50216C108            | 475.000 *        | 01 Nov 16 | 8.5500            |                   |              | 0.00              | 4,070.75          | 4,070.75                          | 0.00            |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103           | -72.000 *        | 14 Nov 16 |                   | 23.6450           |              | 0.00              | 1,370.77          | 1,700.96                          | 330.19          |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103           | -36.000 *        | 15 Nov 16 |                   | 23.5500           |              | 0.00              | 685.38            | 847.06                            | 161.68          |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103           | -435.000 *       | 17 Nov 16 |                   | 23.7475           |              | 0.00              | 8,281.72          | 10,321.23                         | 2,039.51        |
| SILVER SPRING NETWORKS INC COM CUSIP: 82817Q103   | -239.000 *       | 30 Nov 16 |                   | 14.0650           |              | 0.00              | 2,087.19          | 3,356.68                          | 1,269.49        |
| STERIS PLC NEW STERIS LTD COMSTK CUSIP: G84720104 | 845.000 *        | 19 Oct 16 | 69.0350           |                   |              | 0.00              | 58,351.48         | 58,351.48                         | 0.00            |
| <b>Total CORNERSTONE MACRO LLC</b>                |                  |           |                   |                   |              |                   | <b>129,524.51</b> | <b>133,831.50</b>                 | <b>4,306.99</b> |

### CREDIT SUISSE (HONG KONG) LIMITED

#### Corporate Stock - Common

##### United States - USD

|                                                  |              |           |          |         |  |      |            |            |         |
|--------------------------------------------------|--------------|-----------|----------|---------|--|------|------------|------------|---------|
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,940.000 * | 11 Oct 16 |          | 40.0674 |  | 0.00 | 76,922.17  | 77,714.51  | 792.34  |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,471.000 * | 12 Oct 16 |          | 40.1432 |  | 0.00 | 58,326.03  | 59,038.33  | 712.30  |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,399.000 * | 13 Oct 16 |          | 38.9785 |  | 0.00 | 55,471.19  | 54,519.24  | -951.95 |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271     | 557.000 *    | 10 Oct 16 | 150.3559 |         |  | 0.00 | 83,752.42  | 83,752.42  | 0.00    |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271     | 805.000 *    | 18 Oct 16 | 149.1251 |         |  | 0.00 | 120,051.75 | 120,051.75 | 0.00    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE (HONG KONG) LIMITED</b>             |                  |           |                   |                   |              |                   |            |                                   |               |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 93.000 *         | 19 Oct 16 | 149.8711          |                   |              | 0.00              | 13,938.71  | 13,938.71                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 447.000 *        | 21 Oct 16 | 149.1584          |                   |              | 0.00              | 66,677.15  | 66,677.15                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 538.000 *        | 24 Oct 16 | 151.3901          |                   |              | 0.00              | 81,451.91  | 81,451.91                         | 0.00          |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -3,946.000 *     | 17 Oct 16 |                   | 31.6291           |              | 0.00              | 94,315.60  | 124,776.10                        | 30,460.50     |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 996.000 *        | 21 Nov 16 | 120.7131          |                   |              | 0.00              | 120,237.72 | 120,237.72                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 968.000 *        | 23 Nov 16 | 120.4342          |                   |              | 0.00              | 116,587.57 | 116,587.57                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 1,049.000 *      | 29 Nov 16 | 121.2742          |                   |              | 0.00              | 127,224.51 | 127,224.51                        | 0.00          |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -530.000 *       | 13 Oct 16 |                   | 153.3611          |              | 0.00              | 85,242.64  | 81,275.62                         | -3,967.02     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -495.000 *       | 22 Nov 16 |                   | 162.5430          |              | 0.00              | 79,613.41  | 80,453.32                         | 839.91        |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -784.000 *       | 28 Nov 16 |                   | 164.1337          |              | 0.00              | 126,094.78 | 128,672.13                        | 2,577.35      |
| LOWES COS INC COM SEDOL: 2536763                     | 1,904.000 *      | 12 Oct 16 | 71.3117           |                   |              | 0.00              | 135,791.76 | 135,791.76                        | 0.00          |
| LOWES COS INC COM SEDOL: 2536763                     | 1,152.000 *      | 14 Oct 16 | 71.5428           |                   |              | 0.00              | 82,425.95  | 82,425.95                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763                     | 1,178.000 *      | 20 Oct 16 | 69.8384           |                   |              | 0.00              | 82,278.48  | 82,278.48                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763                     | 861.000 *        | 25 Oct 16 | 68.7433           |                   |              | 0.00              | 59,194.44  | 59,194.44                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707                   | 2,800.000 *      | 05 Oct 16 | 113.7896          |                   |              | 0.00              | 318,631.88 | 318,631.88                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 342 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss    |
|------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|------------------|
| <b>CREDIT SUISSE (HONG KONG) LIMITED</b>       |                  |           |                   |                   |              |                   |                     |                                   |                  |
| MC DONALDS CORP COM SEDOL: 2550707             | 666.000 *        | 07 Oct 16 | 113.5833          |                   |              | 0.00              | 75,651.48           | 75,651.48                         | 0.00             |
| MC DONALDS CORP COM SEDOL: 2550707             | 506.000 *        | 12 Oct 16 | 114.6265          |                   |              | 0.00              | 58,004.81           | 58,004.81                         | 0.00             |
| MC DONALDS CORP COM SEDOL: 2550707             | 498.000 *        | 14 Oct 16 | 114.5129          |                   |              | 0.00              | 57,031.16           | 57,031.16                         | 0.00             |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8            | -1,690.000 *     | 24 Oct 16 |                   | 43.7746           |              | 0.00              | 59,043.90           | 73,964.77                         | 14,920.87        |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8            | -1,823.000 *     | 25 Oct 16 |                   | 43.3557           |              | 0.00              | 63,690.55           | 79,022.04                         | 15,331.49        |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8            | -1,846.000 *     | 27 Oct 16 |                   | 41.9475           |              | 0.00              | 64,494.11           | 77,419.55                         | 12,925.44        |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8            | -1,799.000 *     | 28 Oct 16 |                   | 41.5770           |              | 0.00              | 62,852.06           | 74,781.89                         | 11,929.83        |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100    | 1,695.000 *      | 26 Oct 16 | 45.9288           |                   |              | 0.00              | 77,862.03           | 77,862.03                         | 0.00             |
| <b>Total CREDIT SUISSE (HONG KONG) LIMITED</b> |                  |           |                   |                   |              |                   | <b>2,502,860.17</b> | <b>2,588,431.23</b>               | <b>85,571.06</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 343 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss    |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|------------------|
| <b>CREDIT SUISSE AG, NEW YORK BRANCH</b>                                                   |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>U.S. Government Securities</b>                                                          |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |                   |                                   |                  |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -95,000.000 *    | 27 Oct 16 |                   | 97.5313           |              | 0.00              | 97,409.98         | 92,654.69                         | -4,755.29        |
| <b>Corporate Debt Instruments - Other</b>                                                  |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |                   |                                   |                  |
| EXPRESS SCRIPTS 4.8% DUE 07-15-2046 CUSIP:<br>30219GAP3                                    | 120,000.000 *    | 27 Oct 16 | 102.1980          |                   |              | 0.00              | 122,637.60        | 122,637.60                        | 0.00             |
| TENNECO INC 5% DUE 07-15-2026 SEDOL: BZBZ0C0                                               | -130,000.000 *   | 19 Oct 16 |                   | 100.8750          |              | 0.00              | 130,000.00        | 131,137.50                        | 1,137.50         |
| <b>Total CREDIT SUISSE AG, NEW YORK BRANCH</b>                                             |                  |           |                   |                   |              |                   | <b>350,047.58</b> | <b>346,429.79</b>                 | <b>-3,617.79</b> |
| <b>CREDIT SUISSE FIRST BOSTON CORPORATION</b>                                              |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Corporate Stock - Common</b>                                                            |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Israel - USD</b>                                                                        |                  |           |                   |                   |              |                   |                   |                                   |                  |
| CAESARSTONE LTD CUSIP: M20598104                                                           | 1,439.000 *      | 13 Oct 16 | 37.2477           |                   |              | 0.00              | 53,657.00         | 53,657.00                         | 0.00             |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |                   |                                   |                  |
| EAGLE MATLS INC COM CUSIP: 26969P108                                                       | -21.000 *        | 25 Nov 16 |                   | 95.5733           |              | 0.00              | 684.78            | 2,006.15                          | 1,321.37         |
| EAGLE MATLS INC COM CUSIP: 26969P108                                                       | -26.000 *        | 28 Nov 16 |                   | 94.5179           |              | 0.00              | 847.83            | 2,456.37                          | 1,608.54         |
| <b>Total CREDIT SUISSE FIRST BOSTON CORPORATION</b>                                        |                  |           |                   |                   |              |                   | <b>55,189.61</b>  | <b>58,119.52</b>                  | <b>2,929.91</b>  |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>CREDIT SUISSE SECURITIES (USA) LLC</b>         |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Corporate Stock - Common</b>                   |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>China - HKD</b>                                |                  |           |                   |                   |              |                   |           |                                   |               |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 11,000.000 *     | 27 Oct 16 | 1.1756            |                   |              | 0.00              | 12,952.25 | 12,952.25                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 3,000.000 *      | 28 Oct 16 | 1.1751            |                   |              | 0.00              | 3,530.88  | 3,530.88                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 2,000.000 *      | 31 Oct 16 | 1.1738            |                   |              | 0.00              | 2,351.45  | 2,351.45                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 6,000.000 *      | 08 Nov 16 | 1.1665            |                   |              | 0.00              | 7,010.01  | 7,010.01                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 17,000.000 *     | 09 Nov 16 | 1.1356            |                   |              | 0.00              | 19,336.31 | 19,336.31                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 19,000.000 *     | 10 Nov 16 | 1.1598            |                   |              | 0.00              | 22,071.90 | 22,071.90                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 11,000.000 *     | 11 Nov 16 | 1.1862            |                   |              | 0.00              | 13,068.66 | 13,068.66                         | 0.00          |
| <b>Hong Kong - HKD</b>                            |                  |           |                   |                   |              |                   |           |                                   |               |
| ASIA CASSAVA RESOURCES SEDOL: B5YSGW8             | -76,000.000 *    | 24 Oct 16 |                   | 0.0709            |              | 0.00              | 21,770.42 | 5,379.82                          | -16,390.60    |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658    | -92,000.000 *    | 24 Oct 16 |                   | 0.1058            |              | 0.00              | 38,849.60 | 9,720.29                          | -29,129.31    |
| <b>Japan - JPY</b>                                |                  |           |                   |                   |              |                   |           |                                   |               |
| DAITO BANK NPV SEDOL: 6886475                     | -2,000.000 *     | 08 Nov 16 |                   | 1.6341            |              | 0.00              | 1,894.33  | 3,266.66                          | 1,372.33      |
| DAITO BANK NPV SEDOL: 6886475                     | -3,100.000 *     | 09 Nov 16 |                   | 1.6095            |              | 0.00              | 2,936.21  | 4,986.92                          | 2,050.71      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b><i>CREDIT SUISSE SECURITIES (USA) LLC</i></b>       |                  |           |                   |                   |              |                   |           |                                   |               |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180                   | 1,200.000 *      | 11 Nov 16 | 23.6295           |                   |              | 0.00              | 28,369.56 | 28,369.56                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180                   | 300.000 *        | 17 Nov 16 | 24.9361           |                   |              | 0.00              | 7,484.56  | 7,484.56                          | 0.00          |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368                  | -2,500.000 *     | 21 Oct 16 |                   | 18.1027           |              | 0.00              | 30,929.47 | 45,234.24                         | 14,304.77     |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368                  | -2,400.000 *     | 26 Oct 16 |                   | 18.5508           |              | 0.00              | 29,692.29 | 44,499.64                         | 14,807.35     |
| J-OIL MILLS INC NPV SEDOL: 6512747                     | -500.000 *       | 20 Oct 16 |                   | 36.4643           |              | 0.00              | 15,405.65 | 18,223.03                         | 2,817.38      |
| J-OIL MILLS INC NPV SEDOL: 6512747                     | -300.000 *       | 25 Oct 16 |                   | 35.1206           |              | 0.00              | 9,243.39  | 10,530.92                         | 1,287.53      |
| KENKO MAYONNAISE NPV SEDOL: 6489744                    | -300.000 *       | 25 Oct 16 |                   | 36.5103           |              | 0.00              | 6,686.40  | 10,947.60                         | 4,261.20      |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -1,000.000 *     | 21 Oct 16 |                   | 11.5050           |              | 0.00              | 10,854.48 | 11,499.25                         | 644.77        |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -2,800.000 *     | 25 Oct 16 |                   | 11.4164           |              | 0.00              | 30,392.56 | 31,950.00                         | 1,557.44      |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -2,100.000 *     | 27 Oct 16 |                   | 11.6523           |              | 0.00              | 22,794.41 | 24,457.66                         | 1,663.25      |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -100.000 *       | 28 Oct 16 |                   | 11.7273           |              | 0.00              | 1,085.45  | 1,172.14                          | 86.69         |
| MCJ CO LTD NPV SEDOL: B00TL47                          | -2,300.000 *     | 20 Oct 16 |                   | 8.8657            |              | 0.00              | 7,135.01  | 20,380.87                         | 13,245.86     |
| MCJ CO LTD NPV SEDOL: B00TL47                          | -3,200.000 *     | 21 Oct 16 |                   | 8.9027            |              | 0.00              | 9,926.97  | 28,474.31                         | 18,547.34     |
| MCJ CO LTD NPV SEDOL: B00TL47                          | -2,100.000 *     | 25 Oct 16 |                   | 8.7860            |              | 0.00              | 6,514.58  | 18,441.32                         | 11,926.74     |
| MCJ CO LTD NPV SEDOL: B00TL47                          | -1,400.000 *     | 26 Oct 16 |                   | 8.7004            |              | 0.00              | 4,343.05  | 12,174.45                         | 7,831.40      |

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## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>CREDIT SUISSE SECURITIES (USA) LLC</b> |                  |           |                   |                   |              |                   |           |                                   |               |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063     | -800.000 *       | 21 Oct 16 |                   | 6.9015            |              | 0.00              | 7,748.64  | 5,518.41                          | -2,230.23     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063     | -1,000.000 *     | 08 Nov 16 |                   | 5.8506            |              | 0.00              | 9,685.80  | 5,847.69                          | -3,838.11     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063     | -1,200.000 *     | 09 Nov 16 |                   | 5.5722            |              | 0.00              | 11,622.96 | 6,683.26                          | -4,939.70     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063     | -2,000.000 *     | 11 Nov 16 |                   | 5.8371            |              | 0.00              | 19,371.61 | 11,668.42                         | -7,703.19     |
| NICHI-IKO PHARM NPV SEDOL: 6639903        | 1,000.000 *      | 21 Oct 16 | 18.5893           |                   |              | 0.00              | 18,598.61 | 18,598.61                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903        | 1,000.000 *      | 24 Oct 16 | 18.6069           |                   |              | 0.00              | 18,616.19 | 18,616.19                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903        | 1,600.000 *      | 25 Oct 16 | 18.4902           |                   |              | 0.00              | 29,599.11 | 29,599.11                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903        | 1,200.000 *      | 28 Oct 16 | 18.4720           |                   |              | 0.00              | 22,177.52 | 22,177.52                         | 0.00          |
| NISSUI PHARM CO NPV SEDOL: 6646851        | -600.000 *       | 25 Oct 16 |                   | 10.8778           |              | 0.00              | 6,705.87  | 6,523.42                          | -182.45       |
| T-GAIA CORP NPV SEDOL: 6744670            | 1,000.000 *      | 20 Oct 16 | 15.1264           |                   |              | 0.00              | 15,133.98 | 15,133.98                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670            | 600.000 *        | 21 Oct 16 | 14.9614           |                   |              | 0.00              | 8,981.31  | 8,981.31                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670            | 500.000 *        | 25 Oct 16 | 15.1978           |                   |              | 0.00              | 7,602.69  | 7,602.69                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670            | 200.000 *        | 22 Nov 16 | 14.4770           |                   |              | 0.00              | 2,896.86  | 2,896.86                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE SECURITIES (USA) LLC</b>                 |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Portugal - EUR</b>                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| GALP ENERGIA SGPS EUR1 SEDOL: B1FW751                     | -17,738.000 *    | 04 Nov 16 |                   | 13.1511           |              | 0.00              | 207,511.98 | 233,169.02                        | 25,657.04     |
| <b>Spain - EUR</b>                                        |                  |           |                   |                   |              |                   |            |                                   |               |
| PAPELES Y CART DE EUR1 SUB RIGHTS 14/11/16 SEDOL: BYM8GY5 | -3,654.000 *     | 07 Nov 16 |                   | 0.1881            |              | 0.00              | 0.00       | 686.97                            | 686.97        |
| <b>CREDIT SUISSE SECURITIES(EUROPE)LTD</b>                |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                           |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Sweden - SEK</b>                                       |                  |           |                   |                   |              |                   |            |                                   |               |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1                        | 1,500.000 *      | 25 Oct 16 | 2.3384            |                   |              | 0.00              | 3,509.32   | 3,509.32                          | 0.00          |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1                        | 1,000.000 *      | 26 Oct 16 | 2.3344            |                   |              | 0.00              | 2,335.53   | 2,335.53                          | 0.00          |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1                        | 500.000 *        | 27 Oct 16 | 2.4036            |                   |              | 0.00              | 1,202.40   | 1,202.40                          | 0.00          |
| DORO AB NPV SEDOL: B14N4N2                                | -200.000 *       | 21 Oct 16 |                   | 6.8795            |              | 0.00              | 1,287.43   | 1,375.22                          | 87.79         |
| DORO AB NPV SEDOL: B14N4N2                                | -400.000 *       | 27 Oct 16 |                   | 6.8530            |              | 0.00              | 2,574.85   | 2,739.83                          | 164.98        |
| DORO AB NPV SEDOL: B14N4N2                                | -900.000 *       | 03 Nov 16 |                   | 6.3098            |              | 0.00              | 5,793.42   | 5,675.97                          | -117.45       |
| DORO AB NPV SEDOL: B14N4N2                                | -200.000 *       | 08 Nov 16 |                   | 6.2592            |              | 0.00              | 1,287.43   | 1,251.21                          | -36.22        |
| DORO AB NPV SEDOL: B14N4N2                                | -1,600.000 *     | 09 Nov 16 |                   | 6.2670            |              | 0.00              | 10,299.41  | 10,022.13                         | -277.28       |

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## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss    |
|---------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|------------------|
| <b><i>CREDIT SUISSE SECURITIES(EUROPE)LTD</i></b>             |                  |           |                   |                   |              |                   |                     |                                   |                  |
| DORO AB NPV SEDOL: B14N4N2                                    | -400.000 *       | 15 Nov 16 |                   | 6.0340            |              | 0.00              | 2,574.85            | 2,412.39                          | -162.46          |
| DORO AB NPV SEDOL: B14N4N2                                    | -200.000 *       | 16 Nov 16 |                   | 6.1194            |              | 0.00              | 1,287.43            | 1,223.26                          | -64.17           |
| DORO AB NPV SEDOL: B14N4N2                                    | -200.000 *       | 18 Nov 16 |                   | 6.0120            |              | 0.00              | 1,287.43            | 1,201.80                          | -85.63           |
| DORO AB NPV SEDOL: B14N4N2                                    | -400.000 *       | 30 Nov 16 |                   | 5.9500            |              | 0.00              | 2,574.85            | 2,378.80                          | -196.05          |
| <b>Switzerland - CHF</b>                                      |                  |           |                   |                   |              |                   |                     |                                   |                  |
| ASCOM HOLDING AG CHF0.50(REGD) SEDOL: 4697378                 | -200.000 *       | 24 Oct 16 |                   | 17.1776           |              | 0.00              | 2,885.67            | 3,433.81                          | 548.14           |
| BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT) SEDOL: 7124594 | 300.000 *        | 24 Oct 16 | 120.3355          |                   |              | 0.00              | 36,118.70           | 36,118.70                         | 0.00             |
| GURIT HOLDING AG CHF50 (BR) SEDOL: 5703791                    | 40.000 *         | 25 Oct 16 | 815.5934          |                   |              | 0.00              | 32,640.05           | 32,640.05                         | 0.00             |
| GURIT HOLDING AG CHF50 (BR) SEDOL: 5703791                    | 260.000 *        | 31 Oct 16 | 843.9897          |                   |              | 0.00              | 219,547.05          | 219,547.05                        | 0.00             |
| <b>Total CREDIT SUISSE SECURITIES(EUROPE)LTD</b>              |                  |           |                   |                   |              |                   | <b>1,080,088.80</b> | <b>1,138,285.63</b>               | <b>58,196.83</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b><i>DAIWA CAPITAL MARKETS HK LTD</i></b>       |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                  |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Australia - AUD</b>                           |                  |           |                   |                   |              |                   |            |                                   |               |
| CALTEX AUSTRALIA NPV SEDOL: 6161503              | -6,616.000 *     | 04 Nov 16 |                   | 23.0917           |              | 0.00              | 166,468.36 | 152,728.54                        | -13,739.82    |
| FORTESCUE METALS GRP LTD NPV SEDOL: 6086253      | 34,999.000 *     | 04 Nov 16 | 4.0624            |                   |              | 0.00              | 142,221.54 | 142,221.54                        | 0.00          |
| MACQUARIE GP LTD NPV SEDOL: B28YTC2              | -2,343.000 *     | 18 Nov 16 |                   | 62.4883           |              | 0.00              | 132,220.43 | 146,366.08                        | 14,145.65     |
| RESOLUTE MINING NPV SEDOL: 6410636               | -48,312.000 *    | 18 Nov 16 |                   | 0.8934            |              | 0.00              | 21,724.63  | 43,150.30                         | 21,425.67     |
| <b><i>DAIWA CAPITAL MARKETS AMERICA INC.</i></b> |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                  |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Japan - JPY</b>                               |                  |           |                   |                   |              |                   |            |                                   |               |
| DAITO BANK NPV SEDOL: 6886475                    | -1,000.000 *     | 31 Oct 16 |                   | 1.6083            |              | 0.00              | 947.16     | 1,607.49                          | 660.33        |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180             | 300.000 *        | 20 Oct 16 | 23.7974           |                   |              | 0.00              | 7,142.77   | 7,142.77                          | 0.00          |

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## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID               | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss    |
|-----------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|------------------|
| <b>DAIWA CAPITAL MARKETS EUROPE LTD</b>       |                  |             |                   |                   |              |                   |                   |                                   |                  |
| <b>Corporate Stock - Common</b>               |                  |             |                   |                   |              |                   |                   |                                   |                  |
| <b>Japan - JPY</b>                            |                  |             |                   |                   |              |                   |                   |                                   |                  |
| KOMATSU NPV SEDOL: 6496584                    | -1,800.000       | * 26 Oct 16 |                   | 21.9986           |              | 0.00              | 51,722.50         | 39,557.93                         | -12,164.57       |
| KOMATSU NPV SEDOL: 6496584                    | -1,100.000       | * 27 Oct 16 |                   | 22.1304           |              | 0.00              | 31,608.20         | 24,319.13                         | -7,289.07        |
| KOMATSU NPV SEDOL: 6496584                    | -1,100.000       | * 28 Oct 16 |                   | 22.1808           |              | 0.00              | 31,608.20         | 24,374.48                         | -7,233.72        |
| <b>Total DAIWA CAPITAL MARKETS EUROPE LTD</b> |                  |             |                   |                   |              |                   | <b>585,663.79</b> | <b>581,468.26</b>                 | <b>-4,195.53</b> |
| <b>DANSKE BANK A/S</b>                        |                  |             |                   |                   |              |                   |                   |                                   |                  |
| <b>Corporate Stock - Common</b>               |                  |             |                   |                   |              |                   |                   |                                   |                  |
| <b>Denmark - DKK</b>                          |                  |             |                   |                   |              |                   |                   |                                   |                  |
| COLOPLAST DKK1 B SEDOL: B8FMRX8               | 367.000          | * 21 Nov 16 | 63.0460           |                   |              | 0.00              | 23,163.33         | 23,163.33                         | 0.00             |
| COLOPLAST DKK1 B SEDOL: B8FMRX8               | 447.000          | * 24 Nov 16 | 62.6426           |                   |              | 0.00              | 28,023.66         | 28,023.66                         | 0.00             |
| COLOPLAST DKK1 B SEDOL: B8FMRX8               | 261.000          | * 28 Nov 16 | 63.9593           |                   |              | 0.00              | 16,706.72         | 16,706.72                         | 0.00             |
| COLOPLAST DKK1 B SEDOL: B8FMRX8               | 654.000          | * 29 Nov 16 | 62.6918           |                   |              | 0.00              | 41,033.24         | 41,033.24                         | 0.00             |
| <b>Total DANSKE BANK A/S</b>                  |                  |             |                   |                   |              |                   | <b>108,926.95</b> | <b>108,926.95</b>                 | <b>0.00</b>      |

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## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>DEUTSCHE BANK AG</b>                              |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                      |                  |             |                   |                   |              |                   |            |                                   |               |
| <b>Switzerland - CHF</b>                             |                  |             |                   |                   |              |                   |            |                                   |               |
| NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065            | -998.000         | * 05 Oct 16 |                   | 78.6652           |              | 0.00              | 73,486.94  | 78,484.36                         | 4,997.42      |
| <b>United Kingdom - GBP</b>                          |                  |             |                   |                   |              |                   |            |                                   |               |
| TESCO ORD GBP0.05 SEDOL: 0884709                     | -31,815.000      | * 05 Oct 16 |                   | 2.6651            |              | 0.00              | 120,922.83 | 84,762.76                         | -36,160.07    |
| <b>United States - USD</b>                           |                  |             |                   |                   |              |                   |            |                                   |               |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 846.000          | * 11 Oct 16 | 150.5054          |                   |              | 0.00              | 127,333.89 | 127,333.89                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 539.000          | * 24 Oct 16 | 151.3500          |                   |              | 0.00              | 81,581.71  | 81,581.71                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609                   | 903.000          | * 17 Oct 16 | 87.1268           |                   |              | 0.00              | 78,682.26  | 78,682.26                         | 0.00          |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -2,739.000       | * 12 Oct 16 |                   | 31.4716           |              | 0.00              | 65,466.41  | 86,178.34                         | 20,711.93     |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -2,564.000       | * 13 Oct 16 |                   | 31.4159           |              | 0.00              | 61,283.63  | 80,529.44                         | 19,245.81     |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -2,674.000       | * 14 Oct 16 |                   | 31.8808           |              | 0.00              | 63,912.80  | 85,227.29                         | 21,314.49     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -765.000         | * 12 Oct 16 |                   | 154.2525          |              | 0.00              | 123,038.91 | 117,994.86                        | -5,044.05     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -537.000         | * 19 Oct 16 |                   | 151.4335          |              | 0.00              | 86,368.49  | 81,313.99                         | -5,054.50     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -558.000         | * 20 Oct 16 |                   | 151.8844          |              | 0.00              | 89,746.03  | 84,745.46                         | -5,000.57     |

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## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss    |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|------------------|
| <b>DEUTSCHE BANK AG</b>                              |                  |           |                   |                   |              |                   |                     |                                   |                  |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -433.000 *       | 24 Oct 16 |                   | 150.7720          |              | 0.00              | 69,641.63           | 65,279.60                         | -4,362.03        |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -601.000 *       | 22 Nov 16 |                   | 162.5443          |              | 0.00              | 96,661.94           | 97,682.51                         | 1,020.57         |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -789.000 *       | 28 Nov 16 |                   | 164.1239          |              | 0.00              | 126,898.96          | 129,485.02                        | 2,586.06         |
| LOWES COS INC COM SEDOL: 2536763                     | 1,160.000 *      | 18 Oct 16 | 70.1015           |                   |              | 0.00              | 81,326.46           | 81,326.46                         | 0.00             |
| LOWES COS INC COM SEDOL: 2536763                     | 1,180.000 *      | 21 Oct 16 | 70.2375           |                   |              | 0.00              | 82,889.07           | 82,889.07                         | 0.00             |
| MC DONALDS CORP COM SEDOL: 2550707                   | 723.000 *        | 06 Oct 16 | 113.7967          |                   |              | 0.00              | 82,280.42           | 82,280.42                         | 0.00             |
| MC DONALDS CORP COM SEDOL: 2550707                   | 641.000 *        | 10 Oct 16 | 114.7049          |                   |              | 0.00              | 73,530.68           | 73,530.68                         | 0.00             |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                  | -1,807.000 *     | 26 Oct 16 |                   | 42.6598           |              | 0.00              | 63,131.56           | 77,071.05                         | 13,939.49        |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100          | 1,785.000 *      | 24 Oct 16 | 45.5212           |                   |              | 0.00              | 81,268.69           | 81,268.69                         | 0.00             |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100          | 1,701.000 *      | 25 Oct 16 | 45.6754           |                   |              | 0.00              | 77,706.63           | 77,706.63                         | 0.00             |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100          | 1,670.000 *      | 27 Oct 16 | 46.5237           |                   |              | 0.00              | 77,707.18           | 77,707.18                         | 0.00             |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100          | 1,709.000 *      | 28 Oct 16 | 46.2597           |                   |              | 0.00              | 79,070.70           | 79,070.70                         | 0.00             |
| <b>Total DEUTSCHE BANK AG</b>                        |                  |           |                   |                   |              |                   | <b>1,963,937.82</b> | <b>1,992,132.37</b>               | <b>28,194.55</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                            | Shares/Par Value           | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------------------|----------------------------|------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>DEUTSCHE BANK SECURITIES INC.</b>                                                       |                            |      |                   |                   |              |                   |              |                                   |               |
| <b>U.S. Government Securities</b>                                                          |                            |      |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                                                                 |                            |      |                   |                   |              |                   |              |                                   |               |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 700,000.000 * 06 Oct 16    |      | 100.8047          |                   |              | 0.00              | 705,632.81   | 705,632.81                        | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 420,000.000 * 27 Oct 16    |      | 98.1328           |                   |              | 0.00              | 412,157.81   | 412,157.81                        | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 30,000.000 * 09 Nov 16     |      | 94.5942           |                   |              | 0.00              | 28,378.25    | 28,378.25                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -8,270,000.000 * 14 Nov 16 |      |                   | 90.3164           |              | 0.00              | 8,726,042.88 | 7,469,166.80                      | -1,256,876.08 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -560,000.000 * 14 Nov 16   |      |                   | 90.3164           |              | 0.00              | 566,782.00   | 505,771.88                        | -61,010.12    |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 8,515,000.000 * 14 Nov 16  |      | 85.3902           |                   |              | 0.00              | 7,270,972.12 | 7,270,972.12                      | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 575,000.000 * 14 Nov 16    |      | 85.3902           |                   |              | 0.00              | 490,993.42   | 490,993.42                        | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE<br>11-15-2026 REG SEDOL: BYYRSN3           | 1,440,000.000 * 15 Nov 16  |      | 97.7383           |                   |              | 0.00              | 1,407,431.25 | 1,407,431.25                      | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE<br>11-15-2026 REG SEDOL: BYYRSN3           | 85,000.000 * 15 Nov 16     |      | 97.7383           |                   |              | 0.00              | 83,077.54    | 83,077.54                         | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -1,501,000.000 * 15 Nov 16 |      |                   | 93.2656           |              | 0.00              | 1,501,000.00 | 1,399,917.03                      | -101,082.97   |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>DEUTSCHE BANK SECURITIES INC.</b>                                                       |                  |           |                   |                   |              |                   |            |                                   |               |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -90,000.000 *    | 15 Nov 16 |                   | 93.2656           |              | 0.00              | 88,392.01  | 83,939.06                         | -4,452.95     |
| <b>Corporate Debt Instruments - Other</b>                                                  |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Italy - USD</b>                                                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71%<br>DUE 01-15-2026 BEO CUSIP: 46115HAW7   | -785,000.000 *   | 12 Oct 16 |                   | 94.9220           |              | 0.00              | 785,000.00 | 745,137.70                        | -39,862.30    |
| <b>DEUTSCHE BANK SECURITITES</b>                                                           |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                                                            |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>France - EUR</b>                                                                        |                  |           |                   |                   |              |                   |            |                                   |               |
| MANITOU EUR1 SEDOL: 5724048                                                                | -1,149.000 *     | 18 Nov 16 |                   | 17.3824           |              | 0.00              | 19,336.38  | 19,964.39                         | 628.01        |
| <b>DEUTSCHE BANK SECURITIES INC.</b>                                                       |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                                                            |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Germany - EUR</b>                                                                       |                  |           |                   |                   |              |                   |            |                                   |               |
| FINTECH GROUP AG NPV (REG) SEDOL: BYVQYG8                                                  | 922.000 *        | 18 Nov 16 | 16.2356           |                   |              | 0.00              | 14,975.20  | 14,975.20                         | 0.00          |
| MAX AUTOMATION AG NPV SEDOL: 5830183                                                       | -2,223.000 *     | 18 Nov 16 |                   | 5.7103            |              | 0.00              | 13,200.45  | 12,688.85                         | -511.60       |
| SURTECO SE NPV SEDOL: 5785186                                                              | -711.000 *       | 18 Nov 16 |                   | 22.5836           |              | 0.00              | 18,403.22  | 16,050.53                         | -2,352.69     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 355 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>DEUTSCHE BANK SECURITIES INC.</b>                                    |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Japan - JPY</b>                                                      |                  |           |                   |                   |              |                   |            |                                   |               |
| IYO BANK NPV SEDOL: 6468282                                             | -12,600.000 *    | 18 Nov 16 |                   | 6.2146            |              | 0.00              | 76,389.15  | 78,272.01                         | 1,882.86      |
| SINFONIA TECH CO LTD SEDOL: 6804604                                     | -11,000.000 *    | 18 Nov 16 |                   | 1.9847            |              | 0.00              | 18,826.27  | 21,823.33                         | 2,997.06      |
| SK-ELECTRONICS CO NPV SEDOL: 6680138                                    | -1,900.000 *     | 18 Nov 16 |                   | 8.1138            |              | 0.00              | 32,338.17  | 15,410.12                         | -16,928.05    |
| <b>Norway - NOK</b>                                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| BONHEUR ASA NOK1.25 SEDOL: B1662B3                                      | 2,406.000 *      | 18 Nov 16 | 6.2914            |                   |              | 0.00              | 15,143.13  | 15,143.13                         | 0.00          |
| <b>Sweden - SEK</b>                                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| INVESTOR AB SER'B'NPV SEDOL: 5679591                                    | 11,012.000 *     | 18 Nov 16 | 33.6250           |                   |              | 0.00              | 370,426.81 | 370,426.81                        | 0.00          |
| <b>DEUTSCHE BANK SECURITIES INC</b>                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                                              |                  |           |                   |                   |              |                   |            |                                   |               |
| ASSURED GUARANTY LTD COMMON STK CUSIP: G0585R106                        | 3,760.000 *      | 21 Oct 16 | 30.0310           |                   |              | 0.00              | 112,954.16 | 112,954.16                        | 0.00          |
| BANK OF AMERICA CORP CUSIP: 060505104                                   | -610.000 *       | 09 Nov 16 |                   | 17.7596           |              | 0.00              | 10,223.38  | 10,827.63                         | 604.25        |
| CITIZENS FINL GROUP INC COM CUSIP: 174610105                            | 3,190.000 *      | 02 Nov 16 | 26.9160           |                   |              | 0.00              | 85,893.94  | 85,893.94                         | 0.00          |
| DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT) CUSIP: 242370203 | -535.000 *       | 21 Oct 16 |                   | 16.5490           |              | 0.00              | 10,745.70  | 8,848.18                          | -1,897.52     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 356 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                 | Current Value on Transaction Date | Net Gain/Loss        |
|------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------------|-----------------------------------|----------------------|
| <b>DEUTSCHE BANK SECURITIES INC</b>                                                      |                  |           |                   |                   |              |                   |                      |                                   |                      |
| HARTFORD FINL SVCS GROUP INC COM CUSIP: 416515104                                        | -2,978.000 *     | 09 Nov 16 |                   | 45.3305           |              | 0.00              | 133,183.52           | 134,964.49                        | 1,780.97             |
| MALLINCKRODT PLC COMMON STOCK CUSIP: G5785G107                                           | 1,263.000 *      | 09 Nov 16 | 63.1630           |                   |              | 0.00              | 79,786.24            | 79,786.24                         | 0.00                 |
| MALLINCKRODT PLC COMMON STOCK CUSIP: G5785G107                                           | 141.000 *        | 10 Nov 16 | 65.4885           |                   |              | 0.00              | 9,235.15             | 9,235.15                          | 0.00                 |
| OWENS CORNING NEW COM STK CUSIP: 690742101                                               | 2,862.000 *      | 02 Nov 16 | 47.3160           |                   |              | 0.00              | 135,447.01           | 135,447.01                        | 0.00                 |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604                                  | 853.000 *        | 09 Nov 16 | 111.5773          |                   |              | 0.00              | 95,183.12            | 95,183.12                         | 0.00                 |
| S.W. AIRL CO COM CUSIP: 844741108                                                        | -3,363.000 *     | 02 Nov 16 |                   | 39.6040           |              | 0.00              | 70,195.42            | 133,151.72                        | 62,956.30            |
| SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP: 848574109                                       | 1,094.000 *      | 09 Nov 16 | 54.5090           |                   |              | 0.00              | 59,642.70            | 59,642.70                         | 0.00                 |
| SUN TR BANKS INC COM CUSIP: 867914103                                                    | -791.000 *       | 21 Oct 16 |                   | 46.3990           |              | 0.00              | 32,520.12            | 36,692.90                         | 4,172.78             |
| SYMANTEC CORP COM CUSIP: 871503108                                                       | -525.000 *       | 02 Nov 16 |                   | 25.1440           |              | 0.00              | 12,176.99            | 13,195.06                         | 1,018.07             |
| <b>Other</b>                                                                             |                  |           |                   |                   |              |                   |                      |                                   |                      |
| <b>United States - USD</b>                                                               |                  |           |                   |                   |              |                   |                      |                                   |                      |
| #REORG/NORTHSTAR RLTY STOCK MERGER COLON Y NORTHSTAR 2E13A42 01-11-2017 CUSIP: 66704R803 | 5,019.000 *      | 02 Nov 16 | 14.4460           |                   |              | 0.00              | 72,554.66            | 72,554.66                         | 0.00                 |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100                                          | -1,630.000 *     | 02 Nov 16 |                   | 50.4340           |              | 0.00              | 84,914.82            | 82,189.33                         | -2,725.49            |
| <b>Total DEUTSCHE BANK SECURITIES INC</b>                                                |                  |           |                   |                   |              |                   | <b>23,649,555.80</b> | <b>22,237,896.33</b>              | <b>-1,411,659.47</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>FIDELITY CAPITAL MARKETS</b>      |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>      |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>           |                  |           |                   |                   |              |                   |            |                                   |               |
| AMAZON COM INC COM CUSIP: 023135106  | 1,150.000 *      | 05 Oct 16 | 839.9694          |                   |              | 0.00              | 965,993.56 | 965,993.56                        | 0.00          |
| CERNER CORP COM CUSIP: 156782104     | -1,227.000 *     | 14 Nov 16 |                   | 48.9166           |              | 0.00              | 49,533.67  | 59,988.68                         | 10,455.01     |
| CERNER CORP COM CUSIP: 156782104     | -1,150.000 *     | 15 Nov 16 |                   | 49.0499           |              | 0.00              | 46,425.20  | 56,377.41                         | 9,952.21      |
| CERNER CORP COM CUSIP: 156782104     | -1,213.000 *     | 16 Nov 16 |                   | 49.0518           |              | 0.00              | 48,968.50  | 59,468.20                         | 10,499.70     |
| CERNER CORP COM CUSIP: 156782104     | -3,010.000 *     | 17 Nov 16 |                   | 49.5791           |              | 0.00              | 121,512.92 | 149,154.58                        | 27,641.66     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -1,042.000 *     | 13 Oct 16 |                   | 102.3253          |              | 0.00              | 107,363.98 | 106,594.58                        | -769.40       |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -752.000 *       | 14 Oct 16 |                   | 101.9658          |              | 0.00              | 77,483.41  | 76,657.80                         | -825.61       |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -555.000 *       | 02 Nov 16 |                   | 100.0349          |              | 0.00              | 57,185.23  | 55,504.27                         | -1,680.96     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -544.000 *       | 04 Nov 16 |                   | 98.8082           |              | 0.00              | 56,051.83  | 53,736.88                         | -2,314.95     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -755.000 *       | 08 Nov 16 |                   | 99.2580           |              | 0.00              | 77,792.52  | 74,919.27                         | -2,873.25     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -844.000 *       | 09 Nov 16 |                   | 98.6584           |              | 0.00              | 86,962.76  | 83,244.77                         | -3,717.99     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -399.000 *       | 10 Nov 16 |                   | 98.3914           |              | 0.00              | 41,111.54  | 39,247.33                         | -1,864.21     |
| MONSANTO CO NEW COM CUSIP: 61166W101 | -404.000 *       | 11 Nov 16 |                   | 97.6869           |              | 0.00              | 41,626.73  | 39,454.54                         | -2,172.19     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 358 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>FIDELITY CAPITAL MARKETS</b>                 |                  |           |                   |                   |              |                   |                     |                                   |                   |
| MONSANTO CO NEW COM CUSIP: 61166W101            | -303.000 *       | 14 Nov 16 |                   | 98.2236           |              | 0.00              | 31,220.04           | 29,753.52                         | -1,466.52         |
| SALESFORCE COM INC COM STK CUSIP: 79466L302     | -1,659.000 *     | 13 Oct 16 |                   | 70.7843           |              | 0.00              | 35,760.55           | 117,387.11                        | 81,626.56         |
| SALESFORCE COM INC COM STK CUSIP: 79466L302     | -1,919.000 *     | 14 Oct 16 |                   | 72.6661           |              | 0.00              | 41,364.97           | 139,395.23                        | 98,030.26         |
| UNITED CONTL HLDGS INC COM STK CUSIP: 910047109 | -1.000 *         | 16 Nov 16 |                   | 66.0047           |              | 0.00              | 61.64               | 65.98                             | 4.34              |
| <b>Total FIDELITY CAPITAL MARKETS</b>           |                  |           |                   |                   |              |                   | <b>1,886,419.05</b> | <b>2,106,943.71</b>               | <b>220,524.66</b> |

### GOLDMAN SACHS INTERNATIONAL

#### Corporate Stock - Common

##### Japan - JPY

|                                       |               |           |         |         |  |      |            |            |           |
|---------------------------------------|---------------|-----------|---------|---------|--|------|------------|------------|-----------|
| ASAHI YUKIZAI CORP NPV SEDOL: 6055361 | 17,000.000 *  | 21 Oct 16 | 1.9043  |         |  | 0.00 | 32,389.64  | 32,389.64  | 0.00      |
| MEIWA CORPORATION NPV SEDOL: 6576389  | 5,100.000 *   | 21 Oct 16 | 3.1371  |         |  | 0.00 | 16,007.23  | 16,007.23  | 0.00      |
| MITSUBISHI CHEM HL NPV SEDOL: B0JQTJ0 | 50,000.000 *  | 21 Oct 16 | 6.3517  |         |  | 0.00 | 317,745.83 | 317,745.83 | 0.00      |
| SEED CO(MACHINERY) NPV SEDOL: 6792130 | 1,000.000 *   | 21 Oct 16 | 14.8106 |         |  | 0.00 | 14,818.05  | 14,818.05  | 0.00      |
| TOTTORI BANK NPV SEDOL: 6892171       | 1,000.000 *   | 21 Oct 16 | 16.5636 |         |  | 0.00 | 16,571.91  | 16,571.91  | 0.00      |
| TOYOTA MOTOR CORP NPV SEDOL: 6900643  | -13,000.000 * | 21 Oct 16 |         | 57.8468 |  | 0.00 | 683,654.74 | 751,632.17 | 67,977.43 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 359 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss    |
|------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|------------------|
| <b>GOLDMAN SACHS INTERNATIONAL</b>       |                  |           |                   |                   |              |                   |                     |                                   |                  |
| YUASA FUNASHOKU CO NPV SEDOL: 6988456    | 6,000.000 *      | 21 Oct 16 | 2.6553            |                   |              | 0.00              | 15,939.90           | 15,939.90                         | 0.00             |
| <b>Switzerland - CHF</b>                 |                  |           |                   |                   |              |                   |                     |                                   |                  |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725  | -147.000 *       | 11 Nov 16 |                   | 301.9998          |              | 0.00              | 75,668.08           | 44,345.13                         | -31,322.95       |
| <b>Total GOLDMAN SACHS INTERNATIONAL</b> |                  |           |                   |                   |              |                   | <b>1,172,795.38</b> | <b>1,209,449.86</b>               | <b>36,654.48</b> |

### GOLDMAN, SACHS AND CO.

#### U.S. Government Securities

##### United States - USD

|                                                                                            |                   |           |          |          |  |      |               |               |             |
|--------------------------------------------------------------------------------------------|-------------------|-----------|----------|----------|--|------|---------------|---------------|-------------|
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 670,000.000 *     | 05 Oct 16 | 101.5273 |          |  | 0.00 | 680,233.20    | 680,233.20    | 0.00        |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 625,000.000 *     | 13 Oct 16 | 100.6293 |          |  | 0.00 | 628,933.16    | 628,933.16    | 0.00        |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -120,000.000 *    | 17 Oct 16 |          | 99.6480  |  | 0.00 | 124,548.03    | 119,577.65    | -4,970.38   |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -30,000.000 *     | 27 Oct 16 |          | 97.9375  |  | 0.00 | 30,761.05     | 29,381.25     | -1,379.80   |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -2,615,000.000 *  | 15 Nov 16 |          | 90.5528  |  | 0.00 | 2,646,669.50  | 2,367,955.72  | -278,713.78 |
| UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041<br>REG SEDOL: BZ56WG7                      | -10,786,000.000 * | 27 Oct 16 |          | 122.7266 |  | 0.00 | 13,303,856.87 | 13,237,287.03 | -66,569.84  |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 545,000.000 *     | 08 Nov 16 | 92.3555  |          |  | 0.00 | 503,337.30    | 503,337.30    | 0.00        |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 2,695,000.000 *   | 15 Nov 16 | 85.6289  |          |  | 0.00 | 2,307,699.02  | 2,307,699.02  | 0.00        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 360 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>GOLDMAN, SACHS AND CO.</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0               | 25,000.000*      | 15 Nov 16 | 85.9219           |                   |              | 0.00              | 21,480.47     | 21,480.47                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0               | 20,000.000*      | 17 Nov 16 | 85.5981           |                   |              | 0.00              | 17,119.61     | 17,119.61                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0               | 20,000.000*      | 23 Nov 16 | 84.5000           |                   |              | 0.00              | 16,900.00     | 16,900.00                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0               | 20,000.000*      | 23 Nov 16 | 84.7773           |                   |              | 0.00              | 16,955.47     | 16,955.47                         | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 250,000.000*     | 29 Nov 16 | 97.3789           |                   |              | 0.00              | 243,447.27    | 243,447.27                        | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000 1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -395,000.000*    | 10 Nov 16 |                   | 94.2500           |              | 0.00              | 387,942.73    | 372,287.50                        | -15,655.23    |
| UTD STATES TREAS 1.125% DUE 02-28-2021 SEDOL: BZ56TX3                                   | 13,300,000.000 * | 27 Oct 16 | 99.3203           |                   |              | 0.00              | 13,209,601.56 | 13,209,601.56                     | 0.00          |
| UTD STATES TREAS 1.125% DUE 02-28-2021 SEDOL: BZ56TX3                                   | -2,500,000.000*  | 21 Nov 16 |                   | 97.5504           |              | 0.00              | 2,483,007.81  | 2,438,761.16                      | -44,246.65    |

### Corporate Debt Instruments - Other

#### United States - USD

|                                                       |               |           |          |          |  |      |            |            |           |
|-------------------------------------------------------|---------------|-----------|----------|----------|--|------|------------|------------|-----------|
| GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537      | 405,000.000*  | 10 Nov 16 | 99.7410  |          |  | 0.00 | 403,951.05 | 403,951.05 | 0.00      |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3     | 35,000.000 *  | 27 Oct 16 | 108.3560 |          |  | 0.00 | 37,924.60  | 37,924.60  | 0.00      |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3     | 30,000.000*   | 28 Nov 16 | 102.9420 |          |  | 0.00 | 30,882.60  | 30,882.60  | 0.00      |
| GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63     | -30,000.000*  | 28 Nov 16 |          | 122.2450 |  | 0.00 | 38,233.50  | 36,673.50  | -1,560.00 |
| VALERO ENERGY CORP 3.4% DUE 09-15-2026 SEDOL: BD5M8B8 | -25,000.000 * | 18 Oct 16 |          | 98.7370  |  | 0.00 | 24,913.75  | 24,684.25  | -229.50   |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 361 of 624

## ◆ 5% Report - Part D

### *Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                 | Current Value on Transaction Date | Net Gain/Loss      |
|-----------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------------|-----------------------------------|--------------------|
| <b>GOLDMAN, SACHS AND CO.</b>                       |                  |           |                   |                   |              |                   |                      |                                   |                    |
| <b>Other</b>                                        |                  |           |                   |                   |              |                   |                      |                                   |                    |
| <b>Australia - AUD</b>                              |                  |           |                   |                   |              |                   |                      |                                   |                    |
| ASTRO JAPAN PROP G NPV (STAPLED) SEDOL: B06HD83     | 12,412.000 *     | 24 Oct 16 | 5.1742            |                   |              | 0.00              | 64,254.68            | 64,254.68                         | 0.00               |
| <b>Total GOLDMAN, SACHS AND CO.</b>                 |                  |           |                   |                   |              |                   | <b>37,222,653.23</b> | <b>36,809,328.05</b>              | <b>-413,325.18</b> |
| <b>GOODBODY STOCKBROKERS</b>                        |                  |           |                   |                   |              |                   |                      |                                   |                    |
| <b>Corporate Stock - Common</b>                     |                  |           |                   |                   |              |                   |                      |                                   |                    |
| <b>Ireland - EUR</b>                                |                  |           |                   |                   |              |                   |                      |                                   |                    |
| SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL: B1RR828 | 7,100.000 *      | 20 Oct 16 | 22.4378           |                   |              | 0.00              | 161,061.79           | 161,061.79                        | 0.00               |
| SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL: B1RR828 | 2,500.000 *      | 21 Oct 16 | 22.5980           |                   |              | 0.00              | 57,117.88            | 57,117.88                         | 0.00               |
| SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL: B1RR828 | 5,071.000 *      | 24 Oct 16 | 22.2597           |                   |              | 0.00              | 114,121.84           | 114,121.84                        | 0.00               |
| <b>Total GOODBODY STOCKBROKERS</b>                  |                  |           |                   |                   |              |                   | <b>332,301.51</b>    | <b>332,301.51</b>                 | <b>0.00</b>        |
| <b>GUZMAN AND COMPANY</b>                           |                  |           |                   |                   |              |                   |                      |                                   |                    |
| <b>Corporate Stock - Common</b>                     |                  |           |                   |                   |              |                   |                      |                                   |                    |
| <b>United States - USD</b>                          |                  |           |                   |                   |              |                   |                      |                                   |                    |
| HAWAIIAN HOLDINGS INC COM CUSIP: 419879101          | 755.000 *        | 04 Nov 16 | 45.5443           |                   |              | 0.00              | 34,395.39            | 34,395.39                         | 0.00               |
| HAWAIIAN HOLDINGS INC COM CUSIP: 419879101          | 451.000 *        | 07 Nov 16 | 46.7087           |                   |              | 0.00              | 21,071.26            | 21,071.26                         | 0.00               |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 362 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss    |
|--------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|------------------|
| <b>GUZMAN AND COMPANY</b>                  |                  |           |                   |                   |              |                   |                   |                                   |                  |
| HAWAIIAN HOLDINGS INC COM CUSIP: 419879101 | 613.000 *        | 08 Nov 16 | 47.1310           |                   |              | 0.00              | 28,898.96         | 28,898.96                         | 0.00             |
| NORTHROP GRUMMAN CORP COM CUSIP: 666807102 | -115.000 *       | 11 Nov 16 |                   | 246.2538          |              | 0.00              | 11,414.82         | 28,317.13                         | 16,902.31        |
| VOYA FINL INC COM CUSIP: 929089100         | -622.000 *       | 11 Nov 16 |                   | 35.9758           |              | 0.00              | 22,047.35         | 22,368.68                         | 321.33           |
| VOYA FINL INC COM CUSIP: 929089100         | -266.000 *       | 14 Nov 16 |                   | 37.7441           |              | 0.00              | 9,428.61          | 10,036.38                         | 607.77           |
| <b>Total GUZMAN AND COMPANY</b>            |                  |           |                   |                   |              |                   | <b>127,256.39</b> | <b>145,087.80</b>                 | <b>17,831.41</b> |

### HSBC (GLBL MRKTS EQUITIES OPERATION

#### U.S. Government Securities

##### United States - USD

|                                                                           |               |           |         |  |  |      |                   |                   |             |
|---------------------------------------------------------------------------|---------------|-----------|---------|--|--|------|-------------------|-------------------|-------------|
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0 | 395,000.000 * | 03 Nov 16 | 93.1094 |  |  | 0.00 | 367,782.03        | 367,782.03        | 0.00        |
| <b>Total HSBC (GLBL MRKTS EQUITIES OPERATION</b>                          |               |           |         |  |  |      | <b>367,782.03</b> | <b>367,782.03</b> | <b>0.00</b> |

### HSBC BANK PLC

#### Corporate Stock - Common

##### France - EUR

|                                  |              |           |         |         |  |      |           |           |           |
|----------------------------------|--------------|-----------|---------|---------|--|------|-----------|-----------|-----------|
| GL EVENTS EUR4.00 SEDOL: 7154104 | -1,029.000 * | 21 Oct 16 |         | 18.1530 |  | 0.00 | 19,916.61 | 18,670.10 | -1,246.51 |
| MANITOU EUR1 SEDOL: 5724048      | 1,149.000 *  | 21 Oct 16 | 16.8205 |         |  | 0.00 | 19,336.38 | 19,336.38 | 0.00      |
| MANUTAN INTL EUR2 SEDOL: 4564869 | 306.000 *    | 21 Oct 16 | 61.7691 |         |  | 0.00 | 18,910.78 | 18,910.78 | 0.00      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>HSBC BANK PLC</b>                     |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Germany - EUR</b>                     |                  |           |                   |                   |              |                   |            |                                   |               |
| BASF - ORD SHS COMSTK SEDOL: 5086577     | 2,582.000 *      | 21 Oct 16 | 87.0857           |                   |              | 0.00              | 224,967.67 | 224,967.67                        | 0.00          |
| MERCK KGAA NPV SEDOL: 4741844            | -7,589.000 *     | 21 Oct 16 |                   | 107.6139          |              | 0.00              | 846,575.37 | 816,273.49                        | -30,301.88    |
| VONOVIA SE NPV SEDOL: BBJPFY1            | -3,172.000 *     | 21 Oct 16 |                   | 35.6297           |              | 0.00              | 124,101.12 | 112,960.86                        | -11,140.26    |
| <b>United Kingdom - GBP</b>              |                  |           |                   |                   |              |                   |            |                                   |               |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -1,100.000 *     | 07 Nov 16 |                   | 2.7108            |              | 0.00              | 5,480.08   | 2,981.03                          | -2,499.05     |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -1,200.000 *     | 08 Nov 16 |                   | 2.6481            |              | 0.00              | 5,978.27   | 3,176.71                          | -2,801.56     |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -2,800.000 *     | 09 Nov 16 |                   | 2.8538            |              | 0.00              | 13,949.29  | 7,988.30                          | -5,960.99     |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -400.000 *       | 10 Nov 16 |                   | 2.9250            |              | 0.00              | 1,992.76   | 1,169.65                          | -823.11       |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -200.000 *       | 16 Nov 16 |                   | 3.2396            |              | 0.00              | 996.38     | 647.71                            | -348.67       |
| FENNER ORD GBP0.25 SEDOL: 0334505        | -3,242.000 *     | 21 Nov 16 |                   | 3.1182            |              | 0.00              | 16,151.29  | 10,106.17                         | -6,045.12     |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 307.000 *        | 20 Oct 16 | 16.4726           |                   |              | 0.00              | 5,083.89   | 5,083.89                          | 0.00          |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 600.000 *        | 07 Nov 16 | 15.6085           |                   |              | 0.00              | 9,414.73   | 9,414.73                          | 0.00          |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50 | 200.000 *        | 15 Nov 16 | 16.0291           |                   |              | 0.00              | 3,222.82   | 3,222.82                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|----------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>HSBC BANK PLC</b>                               |                  |           |                   |                   |              |                   |                     |                                   |                   |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50           | 3,300.000 *      | 16 Nov 16 | 15.9262           |                   |              | 0.00              | 52,836.19           | 52,836.19                         | 0.00              |
| GALLIFORD TRY ORD GBP0.50 SEDOL: B3Y2J50           | 2,593.000 *      | 18 Nov 16 | 16.1075           |                   |              | 0.00              | 41,989.29           | 41,989.29                         | 0.00              |
| MITCHELLS & BUTLERS ORD GBP0.085416 SEDOL: B1FP6H5 | 3,952.000 *      | 20 Oct 16 | 3.4390            |                   |              | 0.00              | 13,664.17           | 13,664.17                         | 0.00              |
| <b>Total HSBC BANK PLC</b>                         |                  |           |                   |                   |              |                   | <b>1,424,567.09</b> | <b>1,363,399.94</b>               | <b>-61,167.15</b> |

**HSBC BANK USA, N.A.****Corporate Debt Instruments - Other****United States - USD**

|                                                                                |               |           |          |          |  |      |                   |                   |                 |
|--------------------------------------------------------------------------------|---------------|-----------|----------|----------|--|------|-------------------|-------------------|-----------------|
| HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WF0 | -55,000.000 * | 18 Oct 16 |          | 117.3390 |  | 0.00 | 62,541.64         | 64,536.45         | 1,994.81        |
| HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1                                | 45,000.000 *  | 18 Oct 16 | 134.3070 |          |  | 0.00 | 60,438.15         | 60,438.15         | 0.00            |
| <b>Total HSBC BANK USA, N.A.</b>                                               |               |           |          |          |  |      | <b>122,979.79</b> | <b>124,974.60</b> | <b>1,994.81</b> |

**INSTINET****Corporate Stock - Common****Canada - USD**

|                                             |              |           |  |         |  |      |           |           |          |
|---------------------------------------------|--------------|-----------|--|---------|--|------|-----------|-----------|----------|
| AGNICO-EAGLE MINES LTD COM CUSIP: 008474108 | -1,041.000 * | 25 Nov 16 |  | 40.7965 |  | 0.00 | 33,411.98 | 42,447.41 | 9,035.43 |
|---------------------------------------------|--------------|-----------|--|---------|--|------|-----------|-----------|----------|

**Germany - USD**

|                                                                           |              |           |  |         |  |      |           |           |          |
|---------------------------------------------------------------------------|--------------|-----------|--|---------|--|------|-----------|-----------|----------|
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2 01-25-2017 CUSIP: N72482107 | -1,075.000 * | 25 Nov 16 |  | 27.5949 |  | 0.00 | 23,363.91 | 29,642.37 | 6,278.46 |
|---------------------------------------------------------------------------|--------------|-----------|--|---------|--|------|-----------|-----------|----------|

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>INSTINET</b>                                                                              |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Israel - USD</b>                                                                          |                  |           |                   |                   |              |                   |            |                                   |               |
| CAESARSTONE LTD CUSIP: M20598104                                                             | -1,197.000 *     | 25 Nov 16 |                   | 28.5934           |              | 0.00              | 34,455.11  | 34,201.61                         | -253.50       |
| MOBILEYE NV EUR0.01 CUSIP: N51488117                                                         | -181.000 *       | 25 Nov 16 |                   | 38.7729           |              | 0.00              | 4,793.66   | 7,014.11                          | 2,220.45      |
| <b>Mexico - USD</b>                                                                          |                  |           |                   |                   |              |                   |            |                                   |               |
| ADR CONTROLADORA VUELA COMPANIA DE AVIACION<br>SPONSORED ADR REPSTG 10 CPOS CUSIP: 21240E105 | -5,480.000 *     | 25 Nov 16 |                   | 15.2465           |              | 0.00              | 62,552.11  | 83,439.39                         | 20,887.28     |
| <b>United States - USD</b>                                                                   |                  |           |                   |                   |              |                   |            |                                   |               |
| #REORG/DTS INC CASH MERGER 12-02-2016 CUSIP: 23335C101                                       | -1,965.000 *     | 25 Nov 16 |                   | 42.4737           |              | 0.00              | 47,003.84  | 83,419.70                         | 36,415.86     |
| #REORG/LIONS GATE PLAN OF REORG LIONS GA TE<br>2E1BAG2 2E18A72 12-09-2016 CUSIP: 535919203   | -1,666.000 *     | 25 Nov 16 |                   | 23.4058           |              | 0.00              | 20,963.57  | 38,959.88                         | 17,996.31     |
| #REORG/TESSERA TECHNOLOGIES STOCK MERGER TESSERA<br>HLDG 2E1DA92 12-02-2016 CUSIP: 88164L100 | -1,763.000 *     | 25 Nov 16 |                   | 40.4059           |              | 0.00              | 37,819.71  | 71,198.78                         | 33,379.07     |
| AKAMAI TECHNOLOGIES INC COM STK CUSIP: 00971T101                                             | -372.000 *       | 25 Nov 16 |                   | 66.5096           |              | 0.00              | 12,485.56  | 24,733.59                         | 12,248.03     |
| ALBEMARLE CORP COM CUSIP: 012653101                                                          | -474.000 *       | 25 Nov 16 |                   | 84.1523           |              | 0.00              | 19,470.44  | 39,877.84                         | 20,407.40     |
| ALKERMES PLC SHS CUSIP: G01767105                                                            | -51.000 *        | 25 Nov 16 |                   | 58.5986           |              | 0.00              | 1,500.70   | 2,987.44                          | 1,486.74      |
| ALLEGHENY TECHNOLOGIES INC COM CUSIP: 01741R102                                              | -5,579.000 *     | 25 Nov 16 |                   | 17.9994           |              | 0.00              | 108,479.56 | 100,304.88                        | -8,174.68     |
| AMERICAN AIRLINES INC COM USD1 CUSIP: 02376R102                                              | -866.000 *       | 25 Nov 16 |                   | 46.5408           |              | 0.00              | 24,472.86  | 40,286.13                         | 15,813.27     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>INSTINET</b>                                            |                  |           |                   |                   |              |                   |           |                                   |               |
| AMPLIFY SNACK BRANDS INC COM CUSIP: 03211L102              | -781.000 *       | 25 Nov 16 |                   | 9.6379            |              | 0.00              | 8,403.91  | 7,511.41                          | -892.50       |
| ARMSTRONG WORLD INDS INC NEW COM STK CUSIP: 04247X102      | -543.000 *       | 25 Nov 16 |                   | 41.8283           |              | 0.00              | 23,068.82 | 22,701.41                         | -367.41       |
| ARTISAN PARTNERS ASSET MGMT INC CL A CL A CUSIP: 04316A108 | -904.000 *       | 25 Nov 16 |                   | 29.9017           |              | 0.00              | 31,291.86 | 27,012.47                         | -4,279.39     |
| ASTRONICS CORP COM CUSIP: 046433108                        | -278.000 *       | 25 Nov 16 |                   | 38.0750           |              | 0.00              | 7,780.83  | 10,579.05                         | 2,798.22      |
| BANK OF AMERICA CORP CUSIP: 060505104                      | -4,106.000 *     | 11 Nov 16 |                   | 18.8344           |              | 0.00              | 68,815.11 | 77,311.83                         | 8,496.72      |
| BEACON ROOFING SUPPLY INC COM CUSIP: 073685109             | -924.000 *       | 25 Nov 16 |                   | 46.1269           |              | 0.00              | 31,373.26 | 42,601.85                         | 11,228.59     |
| BELDEN INC COM CUSIP: 077454106                            | -1,181.000 *     | 25 Nov 16 |                   | 74.5642           |              | 0.00              | 44,321.60 | 88,034.78                         | 43,713.18     |
| BERKLEY W R CORP COM CUSIP: 084423102                      | -575.000 *       | 25 Nov 16 |                   | 61.7803           |              | 0.00              | 15,717.13 | 35,511.39                         | 19,794.26     |
| BERRY PLASTICS GROUP INC COM CUSIP: 08579W103              | -2,236.000 *     | 25 Nov 16 |                   | 46.1261           |              | 0.00              | 45,087.07 | 103,090.99                        | 58,003.92     |
| BMC STK HLDGS INC COM CUSIP: 05591B109                     | -2,170.000 *     | 25 Nov 16 |                   | 19.1589           |              | 0.00              | 33,035.91 | 41,530.50                         | 8,494.59      |
| BOISE CASCADE CO COM CUSIP: 09739D100                      | -1,133.000 *     | 25 Nov 16 |                   | 22.0705           |              | 0.00              | 24,707.04 | 24,982.67                         | 275.63        |
| BRIGHTCOVE INC CUSIP: 10921T101                            | -4,974.000 *     | 25 Nov 16 |                   | 8.4672            |              | 0.00              | 32,214.93 | 42,015.45                         | 9,800.52      |
| CARDIOVASCULAR SYS INC DEL COM CUSIP: 141619106            | -1,789.000 *     | 25 Nov 16 |                   | 25.7199           |              | 0.00              | 18,350.21 | 45,976.11                         | 27,625.90     |
| CAREER EDUCATION C COM USD0.01 CUSIP: 141665109            | -5,094.000 *     | 25 Nov 16 |                   | 10.0407           |              | 0.00              | 22,368.27 | 51,044.33                         | 28,676.06     |
| CARPENTER TECHNOLOGY CORP COM CUSIP: 144285103             | -169.000 *       | 25 Nov 16 |                   | 38.1846           |              | 0.00              | 6,200.48  | 6,449.67                          | 249.19        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 367 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>INSTINET</b>                                       |                  |           |                   |                   |              |                   |           |                                   |               |
| CARRIZO OIL & GAS INC COM CUSIP: 144577103            | -1,761.000 *     | 25 Nov 16 |                   | 38.4845           |              | 0.00              | 45,680.71 | 67,734.50                         | 22,053.79     |
| CAVIUM INC COM CUSIP: 14964U108                       | -262.000 *       | 25 Nov 16 |                   | 54.9340           |              | 0.00              | 13,604.35 | 14,387.15                         | 782.80        |
| CELLDEX THERAPEUTICS INC NEW COM STK CUSIP: 15117B103 | -2,245.000 *     | 25 Nov 16 |                   | 4.3590            |              | 0.00              | 19,917.68 | 9,740.84                          | -10,176.84    |
| CITIGROUP INC COM NEW COM NEW CUSIP: 172967424        | -902.000 *       | 11 Nov 16 |                   | 52.8508           |              | 0.00              | 46,700.97 | 47,665.87                         | 964.90        |
| CITIZENS FINL GROUP INC COM CUSIP: 174610105          | 3.000 *          | 02 Nov 16 | 26.6300           |                   |              | 0.00              | 79.93     | 79.93                             | 0.00          |
| CLEARWATER PAPER CORP COM STK CUSIP: 18538R103        | -442.000 *       | 25 Nov 16 |                   | 64.2959           |              | 0.00              | 17,660.28 | 28,409.33                         | 10,749.05     |
| COEUR MNG INC COM NEW COM NEW CUSIP: 192108504        | -5,612.000 *     | 25 Nov 16 |                   | 9.5909            |              | 0.00              | 24,328.61 | 53,710.71                         | 29,382.10     |
| COGENT COMMUNICATIONS HLDGS INC CUSIP: 19239V302      | -2,333.000 *     | 25 Nov 16 |                   | 38.6587           |              | 0.00              | 33,586.02 | 90,142.12                         | 56,556.10     |
| CONFORMIS INC COM CUSIP: 20717E101                    | -774.000 *       | 25 Nov 16 |                   | 9.0720            |              | 0.00              | 4,751.28  | 7,006.09                          | 2,254.81      |
| CONTROL4 CORP COM CUSIP: 21240D107                    | -2,733.000 *     | 25 Nov 16 |                   | 11.3919           |              | 0.00              | 27,372.48 | 31,078.72                         | 3,706.24      |
| COOPER COS INC COM NEW COM NEW CUSIP: 216648402       | -540.000 *       | 25 Nov 16 |                   | 169.2420          |              | 0.00              | 31,884.09 | 91,377.88                         | 59,493.79     |
| CREE INC COM CUSIP: 225447101                         | -1,387.000 *     | 25 Nov 16 |                   | 25.6108           |              | 0.00              | 37,201.72 | 35,493.66                         | -1,708.06     |
| CYPRESS SEMICONDUCTOR CORP COM CUSIP: 232806109       | -4,400.000 *     | 25 Nov 16 |                   | 11.2501           |              | 0.00              | 45,583.34 | 49,411.36                         | 3,828.02      |
| DANA INC COM CUSIP: 235825205                         | -1,026.000 *     | 25 Nov 16 |                   | 17.3395           |              | 0.00              | 19,198.57 | 17,769.42                         | -1,429.15     |
| DARLING INGREDIENTS INC COMSTK CUSIP: 237266101       | -855.000 *       | 25 Nov 16 |                   | 14.6327           |              | 0.00              | 11,169.69 | 12,493.58                         | 1,323.89      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                             | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>INSTINET</b>                                                                             |                  |           |                   |                   |              |                   |           |                                   |               |
| DEXCOM INC COM CUSIP: 252131107                                                             | -898.000 *       | 25 Nov 16 |                   | 72.5735           |              | 0.00              | 16,685.83 | 65,151.61                         | 48,465.78     |
| DRIL-QUIP INC COM CUSIP: 262037104                                                          | -264.000 *       | 25 Nov 16 |                   | 54.4766           |              | 0.00              | 11,429.67 | 14,376.22                         | 2,946.55      |
| DXP ENTERPRISES INC COM NEW STK CUSIP: 233377407                                            | -655.000 *       | 25 Nov 16 |                   | 31.2807           |              | 0.00              | 12,903.50 | 20,475.31                         | 7,571.81      |
| E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW CUSIP: 269246401 | -842.000 *       | 25 Nov 16 |                   | 34.4932           |              | 0.00              | 17,106.13 | 29,025.79                         | 11,919.66     |
| EAGLE MATLS INC COM CUSIP: 26969P108                                                        | -606.000 *       | 25 Nov 16 |                   | 95.5581           |              | 0.00              | 19,760.86 | 57,894.82                         | 38,133.96     |
| EDWARDS LIFESCIENCES CORP COM CUSIP: 28176E108                                              | -624.000 *       | 25 Nov 16 |                   | 85.9159           |              | 0.00              | 25,222.91 | 53,597.87                         | 28,374.96     |
| ELECTR ARTS COM CUSIP: 285512109                                                            | -947.000 *       | 25 Nov 16 |                   | 79.2959           |              | 0.00              | 20,745.48 | 75,072.64                         | 54,327.16     |
| ELLIE MAE INC COM STK CUSIP: 28849P100                                                      | -556.000 *       | 25 Nov 16 |                   | 84.7614           |              | 0.00              | 18,503.44 | 47,115.19                         | 28,611.75     |
| ENCORE WIRE CORP COM CUSIP: 292562105                                                       | -580.000 *       | 25 Nov 16 |                   | 42.7640           |              | 0.00              | 20,595.88 | 24,790.97                         | 4,195.09      |
| EVEREST RE GROUP COM CUSIP: G3223R108                                                       | -261.000 *       | 25 Nov 16 |                   | 209.6275          |              | 0.00              | 21,881.16 | 54,706.36                         | 32,825.20     |
| FLEX LTD FLEX LTD CUSIP: Y2573F102                                                          | -4,036.000 *     | 25 Nov 16 |                   | 14.5069           |              | 0.00              | 35,739.01 | 58,467.85                         | 22,728.84     |
| FMC CORP COM (NEW) CUSIP: 302491303                                                         | -1,058.000 *     | 25 Nov 16 |                   | 55.1528           |              | 0.00              | 33,307.60 | 58,329.22                         | 25,021.62     |
| FORTINET INC COM CUSIP: 34959E109                                                           | -1,201.000 *     | 25 Nov 16 |                   | 30.7369           |              | 0.00              | 23,838.34 | 36,890.19                         | 13,051.85     |
| GENERAC HLDGS INC COM STK CUSIP: 368736104                                                  | -1,502.000 *     | 25 Nov 16 |                   | 41.9928           |              | 0.00              | 48,234.40 | 63,041.77                         | 14,807.37     |
| GLOBAL EAGLE ENTERTAINMENT INC CUSIP: 37951D102                                             | -7,963.000 *     | 25 Nov 16 |                   | 7.0823            |              | 0.00              | 92,636.65 | 56,235.86                         | -36,400.79    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>INSTINET</b>                                           |                  |           |                   |                   |              |                   |           |                                   |               |
| GLOBAL PMTS INC COM CUSIP: 37940X102                      | -442.000 *       | 25 Nov 16 |                   | 72.0331           |              | 0.00              | 12,175.77 | 31,829.09                         | 19,653.32     |
| GOGO INC COM CUSIP: 38046C109                             | -3,242.000 *     | 25 Nov 16 |                   | 9.5007            |              | 0.00              | 50,807.23 | 30,735.75                         | -20,071.48    |
| GRANITE CONST INC COM CUSIP: 387328107                    | -398.000 *       | 25 Nov 16 |                   | 61.4090           |              | 0.00              | 16,752.06 | 24,432.28                         | 7,680.22      |
| GREEN DOT CORP COM STK CUSIP: 39304D102                   | -1,628.000 *     | 25 Nov 16 |                   | 24.3223           |              | 0.00              | 31,912.59 | 39,563.27                         | 7,650.68      |
| GREENHILL & CO INC COM CUSIP: 395259104                   | -1,057.000 *     | 25 Nov 16 |                   | 28.7750           |              | 0.00              | 24,474.01 | 30,393.37                         | 5,919.36      |
| HARMAN INTL INDS INC NEW COM STK USD0.01 CUSIP: 413086109 | -490.000 *       | 25 Nov 16 |                   | 109.5759          |              | 0.00              | 15,918.64 | 53,681.21                         | 37,762.57     |
| HAWAIIAN HOLDINGS INC COM CUSIP: 419879101                | -398.000 *       | 25 Nov 16 |                   | 52.6329           |              | 0.00              | 9,971.29  | 20,939.47                         | 10,968.18     |
| ILLUMINA INC COM CUSIP: 452327109                         | -270.000 *       | 25 Nov 16 |                   | 134.1626          |              | 0.00              | 12,121.47 | 36,217.71                         | 24,096.24     |
| IMAX CORP COM CUSIP: 45245E109                            | -1,163.000 *     | 25 Nov 16 |                   | 34.2115           |              | 0.00              | 26,654.77 | 39,763.84                         | 13,109.07     |
| INNOFOS HLDGS INC COM STK CUSIP: 45774N108                | -335.000 *       | 25 Nov 16 |                   | 53.4548           |              | 0.00              | 11,115.08 | 17,900.26                         | 6,785.18      |
| INSULET CORP COM STK CUSIP: 45784P101                     | -2,381.000 *     | 25 Nov 16 |                   | 36.4121           |              | 0.00              | 33,512.41 | 86,647.70                         | 53,135.29     |
| INTEGRATED DEVICE TECHNOLOGY INC COM CUSIP: 458118106     | -1,681.000 *     | 25 Nov 16 |                   | 25.6046           |              | 0.00              | 19,567.72 | 43,006.77                         | 23,439.05     |
| INTERFACE INC COM CUSIP: 458665304                        | -1,220.000 *     | 25 Nov 16 |                   | 18.0809           |              | 0.00              | 20,824.96 | 22,033.81                         | 1,208.85      |
| ITRON INC COM STK NPV CUSIP: 465741106                    | -1,264.000 *     | 25 Nov 16 |                   | 64.9557           |              | 0.00              | 47,887.86 | 82,076.93                         | 34,189.07     |
| JABIL CIRCUIT INC COM CUSIP: 466313103                    | -2,369.000 *     | 25 Nov 16 |                   | 21.7145           |              | 0.00              | 37,677.98 | 51,393.14                         | 13,715.16     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>INSTINET</b>                                 |                  |           |                   |                   |              |                   |           |                                   |               |
| JETBLUE AWYS CORP COM CUSIP: 477143101          | -2,318.000 *     | 25 Nov 16 |                   | 21.0987           |              | 0.00              | 20,598.49 | 48,859.36                         | 28,260.87     |
| KAR AUCTION SVCS INC COM STK CUSIP: 48238T109   | -504.000 *       | 25 Nov 16 |                   | 41.6184           |              | 0.00              | 10,198.48 | 20,965.13                         | 10,766.65     |
| KIRBY CORP COM CUSIP: 497266106                 | -510.000 *       | 25 Nov 16 |                   | 65.6814           |              | 0.00              | 24,898.55 | 33,486.57                         | 8,588.02      |
| KRATON CORPORATION CUSIP: 50077C106             | -2,307.000 *     | 25 Nov 16 |                   | 30.9411           |              | 0.00              | 43,405.93 | 71,333.42                         | 27,927.49     |
| LEUCADIA NATL CORP COM CUSIP: 527288104         | -1,897.000 *     | 25 Nov 16 |                   | 21.2913           |              | 0.00              | 40,901.29 | 40,350.77                         | -550.52       |
| LOUISIANA-PACIFIC CORP COM CUSIP: 546347105     | -3,534.000 *     | 25 Nov 16 |                   | 19.7044           |              | 0.00              | 58,382.98 | 69,563.15                         | 11,180.17     |
| LPL FINL HLDGS INC COM CUSIP: 50212V100         | -482.000 *       | 25 Nov 16 |                   | 40.5437           |              | 0.00              | 13,239.03 | 19,531.99                         | 6,292.96      |
| LSI INDS INC OHIO COM CUSIP: 50216C108          | -2,018.000 *     | 25 Nov 16 |                   | 9.9700            |              | 0.00              | 20,131.11 | 20,078.66                         | -52.45        |
| MARINEMAX INC COM CUSIP: 567908108              | -1,613.000 *     | 25 Nov 16 |                   | 18.5499           |              | 0.00              | 26,237.10 | 29,888.07                         | 3,650.97      |
| MARTIN MARIETTA MATLS INC COM CUSIP: 573284106  | -182.000 *       | 25 Nov 16 |                   | 225.1091          |              | 0.00              | 16,913.37 | 40,965.32                         | 24,051.95     |
| MASTEC INC COM CUSIP: 576323109                 | -3,404.000 *     | 25 Nov 16 |                   | 36.9453           |              | 0.00              | 61,555.07 | 125,690.97                        | 64,135.90     |
| MAXIM INTEGRATED PRODS INC COM CUSIP: 57772K101 | -1,027.000 *     | 25 Nov 16 |                   | 40.0485           |              | 0.00              | 27,176.58 | 41,108.37                         | 13,931.79     |
| MERITOR INC COM CUSIP: 59001K100                | -2,919.000 *     | 25 Nov 16 |                   | 12.8792           |              | 0.00              | 33,286.41 | 37,535.18                         | 4,248.77      |
| MODINE MFG CO COM STK CUSIP: 607828100          | -1,366.000 *     | 25 Nov 16 |                   | 12.3750           |              | 0.00              | 12,811.02 | 16,876.56                         | 4,065.54      |
| MONOLITHIC PWR SYS INC COM CUSIP: 609839105     | -999.000 *       | 25 Nov 16 |                   | 83.9097           |              | 0.00              | 24,559.37 | 83,803.98                         | 59,244.61     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>INSTINET</b>                                                   |                  |           |                   |                   |              |                   |            |                                   |               |
| MRC GLOBAL INC COM CUSIP: 55345K103                               | -1,541.000 *     | 25 Nov 16 |                   | 19.4328           |              | 0.00              | 30,571.16  | 29,914.46                         | -656.70       |
| MURPHY OIL CORP COM CUSIP: 626717102                              | -2,365.000 *     | 18 Nov 16 |                   | 30.9228           |              | 0.00              | 63,768.18  | 73,109.53                         | 9,341.35      |
| MURPHY OIL CORP COM CUSIP: 626717102                              | -1,297.000 *     | 21 Nov 16 |                   | 31.8075           |              | 0.00              | 34,971.38  | 41,241.76                         | 6,270.38      |
| MYRIAD GENETICS INC COM CUSIP: 62855J104                          | -1,576.000 *     | 25 Nov 16 |                   | 17.2901           |              | 0.00              | 40,338.73  | 27,217.08                         | -13,121.65    |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100                    | -2,218.000 *     | 25 Nov 16 |                   | 16.9047           |              | 0.00              | 32,663.07  | 37,449.44                         | 4,786.37      |
| ON SEMICONDUCTOR CORP COM CUSIP: 682189105                        | -2,472.000 *     | 25 Nov 16 |                   | 12.3361           |              | 0.00              | 18,454.62  | 30,444.73                         | 11,990.11     |
| PACWEST BANCORP DEL COM CUSIP: 695263103                          | -1,429.000 *     | 25 Nov 16 |                   | 51.8165           |              | 0.00              | 63,547.63  | 74,015.58                         | 10,467.95     |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT)<br>CUSIP: 733174700 | -1,360.000 *     | 25 Nov 16 |                   | 41.6145           |              | 0.00              | 26,285.50  | 56,567.28                         | 30,281.78     |
| QORVO INC COM CUSIP: 74736K101                                    | -1,652.000 *     | 25 Nov 16 |                   | 54.2681           |              | 0.00              | 104,050.97 | 89,615.90                         | -14,435.07    |
| QUICKLOGIC CORP CDT-COM STK CUSIP: 74837P108                      | -9,201.000 *     | 25 Nov 16 |                   | 0.9374            |              | 0.00              | 32,075.98  | 8,440.81                          | -23,635.17    |
| RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109                   | -671.000 *       | 25 Nov 16 |                   | 72.4787           |              | 0.00              | 13,490.86  | 48,618.72                         | 35,127.86     |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP:<br>759351604        | 10.000 *         | 26 Oct 16 | 108.0101          |                   |              | 0.00              | 1,080.15   | 1,080.15                          | 0.00          |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP:<br>759351604        | 1,607.000 *      | 11 Nov 16 | 115.8490          |                   |              | 0.00              | 186,177.38 | 186,177.38                        | 0.00          |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP:<br>759351604        | 212.000 *        | 14 Nov 16 | 117.8419          |                   |              | 0.00              | 24,983.54  | 24,983.54                         | 0.00          |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP:<br>759351604        | 71.000 *         | 15 Nov 16 | 118.6435          |                   |              | 0.00              | 8,424.05   | 8,424.05                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                    | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>INSTINET</b>                                    |                  |           |                   |                   |              |                   |           |                                   |               |
| ROGERS CORP COM CUSIP: 775133101                   | -846.000 *       | 25 Nov 16 |                   | 73.4565           |              | 0.00              | 31,126.20 | 62,125.92                         | 30,999.72     |
| SANGAMO THERAPEUTICS INC COM CUSIP: 800677106      | -1,077.000 *     | 25 Nov 16 |                   | 3.5075            |              | 0.00              | 13,214.70 | 3,755.95                          | -9,458.75     |
| SEACHANGE INTL INC COM CUSIP: 811699107            | -2,935.000 *     | 25 Nov 16 |                   | 2.6857            |              | 0.00              | 19,167.60 | 7,823.65                          | -11,343.95    |
| SEMTECH CORP COM CUSIP: 816850101                  | -613.000 *       | 25 Nov 16 |                   | 28.1176           |              | 0.00              | 13,562.10 | 17,223.45                         | 3,661.35      |
| SIGNATURE BK NY N Y COM CUSIP: 82669G104           | -214.000 *       | 25 Nov 16 |                   | 149.8838          |              | 0.00              | 27,121.19 | 32,070.15                         | 4,948.96      |
| SILICON LABORATORIES INC COM CUSIP: 826919102      | -300.000 *       | 25 Nov 16 |                   | 67.3581           |              | 0.00              | 10,224.94 | 20,200.98                         | 9,976.04      |
| SILVER SPRING NETWORKS INC COM CUSIP: 82817Q103    | -1,897.000 *     | 25 Nov 16 |                   | 14.6379           |              | 0.00              | 16,566.53 | 27,729.55                         | 11,163.02     |
| SKYWORKS SOLUTIONS INC COM CUSIP: 83088M102        | -1,025.000 *     | 25 Nov 16 |                   | 77.2550           |              | 0.00              | 19,486.53 | 79,164.15                         | 59,677.62     |
| STEEL DYNAMICS INC COM CUSIP: 858119100            | -511.000 *       | 25 Nov 16 |                   | 35.7136           |              | 0.00              | 8,909.37  | 18,239.03                         | 9,329.66      |
| STERIS PLC NEW STERIS LTD COMSTK CUSIP: G84720104  | -483.000 *       | 25 Nov 16 |                   | 67.2080           |              | 0.00              | 34,397.72 | 32,451.09                         | -1,946.63     |
| SWIFT TRANSN CO CL A CL A COM STK CUSIP: 87074U101 | -1,413.000 *     | 25 Nov 16 |                   | 25.3818           |              | 0.00              | 29,050.90 | 35,835.43                         | 6,784.53      |
| SYMANTEC CORP COM CUSIP: 871503108                 | -1,835.000 *     | 18 Nov 16 |                   | 23.7001           |              | 0.00              | 42,561.47 | 43,472.21                         | 910.74        |
| SYMANTEC CORP COM CUSIP: 871503108                 | -1,501.000 *     | 21 Nov 16 |                   | 24.5052           |              | 0.00              | 34,814.59 | 36,767.99                         | 1,953.40      |
| SYNAPTICS INC COM CUSIP: 87157D109                 | -325.000 *       | 25 Nov 16 |                   | 54.8248           |              | 0.00              | 11,896.45 | 17,811.17                         | 5,914.72      |
| TAILORED BRANDS INC COM CUSIP: 87403A107           | -1,311.000 *     | 25 Nov 16 |                   | 18.7443           |              | 0.00              | 18,097.45 | 24,547.02                         | 6,449.57      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 373 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>INSTINET</b>                                 |                  |           |                   |                   |              |                   |            |                                   |               |
| TANDEM DIABETES CARE INC COM CUSIP: 875372104   | -2,272.000 *     | 25 Nov 16 |                   | 2.5422            |              | 0.00              | 24,634.22  | 5,730.31                          | -18,903.91    |
| TENNECO INC CUSIP: 880349105                    | -182.000 *       | 25 Nov 16 |                   | 60.2169           |              | 0.00              | 5,231.65   | 10,955.60                         | 5,723.95      |
| TIVO CORP COM NPV CUSIP: 88870P106              | -7,783.000 *     | 25 Nov 16 |                   | 20.6435           |              | 0.00              | 172,705.91 | 160,509.19                        | -12,196.72    |
| TREX CO INC COM CUSIP: 89531P105                | -608.000 *       | 25 Nov 16 |                   | 70.2752           |              | 0.00              | 8,877.28   | 42,714.22                         | 33,836.94     |
| TRONOX LTD SHS CL A CUSIP: Q9235V101            | -3,274.000 *     | 25 Nov 16 |                   | 11.0700           |              | 0.00              | 45,989.51  | 36,176.90                         | -9,812.61     |
| TUTOR PERINI CORP COM CUSIP: 901109108          | -2,152.000 *     | 25 Nov 16 |                   | 27.2014           |              | 0.00              | 46,181.07  | 58,493.09                         | 12,312.02     |
| ULTRATECH INC EFF 06-10-03 CUSIP: 904034105     | -2,727.000 *     | 25 Nov 16 |                   | 23.2775           |              | 0.00              | 61,226.16  | 63,421.81                         | 2,195.65      |
| UNITED CONTL HLDGS INC COM STK CUSIP: 910047109 | -264.000 *       | 23 Nov 16 |                   | 69.1318           |              | 0.00              | 16,273.84  | 18,247.10                         | 1,973.26      |
| UNITED CONTL HLDGS INC COM STK CUSIP: 910047109 | -4,103.000 *     | 25 Nov 16 |                   | 69.8385           |              | 0.00              | 98,562.34  | 286,459.06                        | 187,896.72    |
| UNVL DISPLAY CORP COM CUSIP: 91347P105          | -915.000 *       | 25 Nov 16 |                   | 57.0183           |              | 0.00              | 30,976.90  | 52,152.30                         | 21,175.40     |
| VEECO INSTRS INC DEL COM CUSIP: 922417100       | -2,597.000 *     | 25 Nov 16 |                   | 26.3854           |              | 0.00              | 60,128.75  | 68,469.44                         | 8,340.69      |
| VERIFONE SYSTEMS INC COM CUSIP: 92342Y109       | -466.000 *       | 25 Nov 16 |                   | 17.7357           |              | 0.00              | 13,900.01  | 8,255.33                          | -5,644.68     |
| VERIZON COMMUNICATIONS COM CUSIP: 92343V104     | 2,390.000 *      | 18 Nov 16 | 47.9017           |                   |              | 0.00              | 114,506.57 | 114,506.57                        | 0.00          |
| WABCO HLDGS INC COM STK CUSIP: 92927K102        | -181.000 *       | 25 Nov 16 |                   | 100.6120          |              | 0.00              | 6,993.34   | 18,206.75                         | 11,213.41     |
| WATSCO INC COM CUSIP: 942622200                 | -327.000 *       | 25 Nov 16 |                   | 147.4668          |              | 0.00              | 18,461.61  | 48,214.04                         | 29,752.43     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 374 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>INSTINET</b>                                       |                  |           |                   |                   |              |                   |           |                                   |               |
| WEB COM GROUP INC COM CUSIP: 94733A104                | -637.000 *       | 25 Nov 16 |                   | 16.5711           |              | 0.00              | 11,035.21 | 10,542.81                         | -492.40       |
| WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109 | -603.000 *       | 25 Nov 16 |                   | 49.0825           |              | 0.00              | 21,605.93 | 29,584.04                         | 7,978.11      |
| 2U INC COM CUSIP: 90214J101                           | -1,256.000 *     | 25 Nov 16 |                   | 35.3091           |              | 0.00              | 17,615.96 | 44,322.14                         | 26,706.18     |

### Other

#### United States - USD

|                                                                     |              |           |         |         |  |      |                     |                     |                     |
|---------------------------------------------------------------------|--------------|-----------|---------|---------|--|------|---------------------|---------------------|---------------------|
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100                     | -1,104.000 * | 04 Nov 16 |         | 48.7236 |  | 0.00 | 57,512.86           | 53,784.15           | -3,728.71           |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 880.000 *    | 18 Nov 16 | 28.5559 |         |  | 0.00 | 25,137.11           | 25,137.11           | 0.00                |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 124.000 *    | 21 Nov 16 | 28.6318 |         |  | 0.00 | 3,551.46            | 3,551.46            | 0.00                |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 286.000 *    | 22 Nov 16 | 28.9631 |         |  | 0.00 | 8,286.02            | 8,286.02            | 0.00                |
| <b>Total INSTINET</b>                                               |              |           |         |         |  |      | <b>4,326,963.29</b> | <b>6,171,429.56</b> | <b>1,844,466.27</b> |

### INSTINET AUSTRALIA PTY LTD

#### Corporate Stock - Common

##### Australia - AUD

|                                       |              |           |         |         |  |      |            |            |           |
|---------------------------------------|--------------|-----------|---------|---------|--|------|------------|------------|-----------|
| ASX LTD NPV SEDOL: 6129222            | -3,985.000 * | 21 Oct 16 |         | 36.3285 |  | 0.00 | 131,995.72 | 144,696.69 | 12,700.97 |
| AUST & NZ BANK GRP NPV SEDOL: 6065586 | 727.000 *    | 21 Oct 16 | 21.5438 |         |  | 0.00 | 15,670.20  | 15,670.20  | 0.00      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|--------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>INSTINET AUSTRALIA PTY LTD</b>          |                  |           |                   |                   |              |                   |                     |                                   |                   |
| BRAMBLES LTD NPV SEDOL: B1FJ0C0            | -14,673.000 *    | 21 Oct 16 |                   | 9.0014            |              | 0.00              | 137,715.06          | 132,012.15                        | -5,702.91         |
| CSL LTD NPV SEDOL: 6185495                 | -3,600.000 *     | 27 Oct 16 |                   | 76.9505           |              | 0.00              | 121,969.94          | 276,883.14                        | 154,913.20        |
| MACQUARIE GP LTD NPV SEDOL: B28YTC2        | 2,691.000 *      | 21 Oct 16 | 62.8077           |                   |              | 0.00              | 169,099.98          | 169,099.98                        | 0.00              |
| NORTHERN STAR RESOURCES LTD SEDOL: 6717456 | -25,985.000 *    | 21 Oct 16 |                   | 3.0803            |              | 0.00              | 66,584.36           | 80,001.50                         | 13,417.14         |
| RIO TINTO LIMITED NPV SEDOL: 6220103       | 10,468.000 *     | 21 Oct 16 | 38.9049           |                   |              | 0.00              | 407,459.76          | 407,459.76                        | 0.00              |
| <b>Total INSTINET AUSTRALIA PTY LTD</b>    |                  |           |                   |                   |              |                   | <b>1,050,495.02</b> | <b>1,225,823.42</b>               | <b>175,328.40</b> |

**INSTINET EUROPE LIMITED****Corporate Stock - Common****Austria - EUR**

|                                      |            |           |  |         |  |      |           |           |          |
|--------------------------------------|------------|-----------|--|---------|--|------|-----------|-----------|----------|
| KAPSCH TRAFFICCOM NPV SEDOL: B1Z4QP0 | -59.000 *  | 17 Nov 16 |  | 42.4343 |  | 0.00 | 1,776.63  | 2,502.63  | 726.00   |
| KAPSCH TRAFFICCOM NPV SEDOL: B1Z4QP0 | -58.000 *  | 18 Nov 16 |  | 42.6157 |  | 0.00 | 1,746.51  | 2,470.72  | 724.21   |
| KAPSCH TRAFFICCOM NPV SEDOL: B1Z4QP0 | -349.000 * | 21 Nov 16 |  | 42.4661 |  | 0.00 | 10,509.19 | 14,814.75 | 4,305.56 |

**Denmark - DKK**

|                                 |           |           |         |  |  |      |           |           |      |
|---------------------------------|-----------|-----------|---------|--|--|------|-----------|-----------|------|
| COLOPLAST DKK1 B SEDOL: B8FMRX8 | 746.000 * | 25 Nov 16 | 63.3273 |  |  | 0.00 | 47,279.99 | 47,279.99 | 0.00 |
|---------------------------------|-----------|-----------|---------|--|--|------|-----------|-----------|------|

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 376 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                             | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>INSTINET EUROPE LIMITED</b>                              |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>France - EUR</b>                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7                      | -2,512.000 *     | 27 Oct 16 |                   | 100.4728          |              | 0.00              | 303,485.55 | 252,261.41                        | -51,224.14    |
| DANONE EUR0.25 SEDOL: B1Y9TB3                               | -2,500.000 *     | 27 Oct 16 |                   | 68.9662           |              | 0.00              | 141,385.57 | 172,329.24                        | 30,943.67     |
| DERICHEBOURG EUR0.25 SEDOL: 4457088                         | -640.000 *       | 16 Nov 16 |                   | 3.1925            |              | 0.00              | 2,168.50   | 2,042.37                          | -126.13       |
| DERICHEBOURG EUR0.25 SEDOL: 4457088                         | -153.000 *       | 17 Nov 16 |                   | 3.1582            |              | 0.00              | 518.41     | 483.01                            | -35.40        |
| DERICHEBOURG EUR0.25 SEDOL: 4457088                         | -193.000 *       | 18 Nov 16 |                   | 3.1520            |              | 0.00              | 653.94     | 608.10                            | -45.84        |
| DERICHEBOURG EUR0.25 SEDOL: 4457088                         | -162.000 *       | 21 Nov 16 |                   | 3.1070            |              | 0.00              | 548.90     | 503.13                            | -45.77        |
| DERICHEBOURG EUR0.25 SEDOL: 4457088                         | -1,660.000 *     | 22 Nov 16 |                   | 3.1553            |              | 0.00              | 5,624.56   | 5,235.71                          | -388.85       |
| DERICHEBOURG EUR0.25 SEDOL: 4457088                         | -1,364.000 *     | 23 Nov 16 |                   | 3.2261            |              | 0.00              | 4,621.62   | 4,398.69                          | -222.93       |
| LVMH MOET HENNESSY LOUIS VUITTON SE EUR0 .30 SEDOL: 4061412 | -1,400.000 *     | 27 Oct 16 |                   | 182.8418          |              | 0.00              | 234,636.53 | 255,850.56                        | 21,214.03     |
| TOTAL EUR2.5 SEDOL: B15C557                                 | -2,338.000 *     | 27 Oct 16 |                   | 48.2525           |              | 0.00              | 119,163.33 | 112,757.96                        | -6,405.37     |
| <b>Germany - EUR</b>                                        |                  |           |                   |                   |              |                   |            |                                   |               |
| ADIDAS AG SEDOL: 4031976                                    | -2,600.000 *     | 27 Oct 16 |                   | 162.2775          |              | 0.00              | 132,564.36 | 421,710.55                        | 289,146.19    |
| ECKERT & ZIEGLER NPV (BR) SEDOL: 5689857                    | -78.000 *        | 17 Nov 16 |                   | 23.4721           |              | 0.00              | 1,841.03   | 1,830.08                          | -10.95        |
| ECKERT & ZIEGLER NPV (BR) SEDOL: 5689857                    | -111.000 *       | 18 Nov 16 |                   | 23.4866           |              | 0.00              | 2,619.92   | 2,605.97                          | -13.95        |

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# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 377 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>INSTINET EUROPE LIMITED</b>           |                  |           |                   |                   |              |                   |            |                                   |               |
| ECKERT & ZIEGLER NPV (BR) SEDOL: 5689857 | -55.000 *        | 21 Nov 16 |                   | 23.5602           |              | 0.00              | 1,298.16   | 1,295.29                          | -2.87         |
| HEIDELBERGCEMENT NPV SEDOL: 5120679      | -2,257.000 *     | 18 Nov 16 |                   | 89.7850           |              | 0.00              | 191,538.94 | 202,563.67                        | 11,024.73     |
| SAP SE SEDOL: 4846288                    | -1,500.000 *     | 27 Oct 16 |                   | 88.5521           |              | 0.00              | 78,349.99  | 132,761.68                        | 54,411.69     |
| SIEMENS AG NPV(REGD) SEDOL: 5727973      | -4,968.000 *     | 18 Nov 16 |                   | 113.8579          |              | 0.00              | 517,374.54 | 565,419.55                        | 48,045.01     |
| WASHTEC AG NPV SEDOL: 5355437            | -1,038.000 *     | 04 Nov 16 |                   | 48.9644           |              | 0.00              | 24,822.09  | 50,804.68                         | 25,982.59     |
| <b>Italy - EUR</b>                       |                  |           |                   |                   |              |                   |            |                                   |               |
| ELICA EUR0.20 SEDOL: B1GFPS8             | -82.000 *        | 16 Nov 16 |                   | 1.8421            |              | 0.00              | 227.24     | 150.98                            | -76.26        |
| ELICA EUR0.20 SEDOL: B1GFPS8             | -129.000 *       | 17 Nov 16 |                   | 1.7965            |              | 0.00              | 357.48     | 231.66                            | -125.82       |
| ELICA EUR0.20 SEDOL: B1GFPS8             | -191.000 *       | 18 Nov 16 |                   | 1.7849            |              | 0.00              | 529.29     | 340.78                            | -188.51       |
| ELICA EUR0.20 SEDOL: B1GFPS8             | -113.000 *       | 23 Nov 16 |                   | 1.6123            |              | 0.00              | 313.14     | 182.12                            | -131.02       |
| <b>Japan - JPY</b>                       |                  |           |                   |                   |              |                   |            |                                   |               |
| AXYZ NPV SEDOL: 6314330                  | 800.000 *        | 04 Nov 16 | 18.3596           |                   |              | 0.00              | 14,695.01  | 14,695.01                         | 0.00          |
| DAIDO KOGYO CO LTD NPV SEDOL: 6250520    | 10,000.000 *     | 04 Nov 16 | 2.2709            |                   |              | 0.00              | 22,720.35  | 22,720.35                         | 0.00          |
| DAIKIN INDUSTRIES NPV SEDOL: 6250724     | -1,200.000 *     | 27 Oct 16 |                   | 94.9985           |              | 0.00              | 36,064.26  | 113,941.14                        | 77,876.88     |
| DAITO BANK NPV SEDOL: 6886475            | -3,000.000 *     | 20 Oct 16 |                   | 1.6355            |              | 0.00              | 2,841.49   | 4,905.16                          | 2,063.67      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>INSTINET EUROPE LIMITED</b>               |                  |           |                   |                   |              |                   |           |                                   |               |
| DAITO BANK NPV SEDOL: 6886475                | -2,000.000 *     | 21 Oct 16 |                   | 1.6324            |              | 0.00              | 1,894.33  | 3,263.78                          | 1,369.45      |
| DAITO BANK NPV SEDOL: 6886475                | -1,900.000 *     | 25 Oct 16 |                   | 1.6120            |              | 0.00              | 1,799.61  | 3,061.79                          | 1,262.18      |
| DAITO BANK NPV SEDOL: 6886475                | -1,700.000 *     | 26 Oct 16 |                   | 1.6074            |              | 0.00              | 1,610.18  | 2,731.83                          | 1,121.65      |
| DAITO BANK NPV SEDOL: 6886475                | -1,000.000 *     | 28 Oct 16 |                   | 1.6195            |              | 0.00              | 947.16    | 1,619.04                          | 671.88        |
| DAITO BANK NPV SEDOL: 6886475                | -3,000.000 *     | 02 Nov 16 |                   | 1.6209            |              | 0.00              | 2,841.49  | 4,861.32                          | 2,019.83      |
| DAITO BANK NPV SEDOL: 6886475                | -2,000.000 *     | 04 Nov 16 |                   | 1.6311            |              | 0.00              | 1,894.33  | 3,261.21                          | 1,366.88      |
| DAITO BANK NPV SEDOL: 6886475                | -2,000.000 *     | 07 Nov 16 |                   | 1.6410            |              | 0.00              | 1,894.33  | 3,281.07                          | 1,386.74      |
| DAITO TRUST CONST NPV SEDOL: 6250508         | -700.000 *       | 27 Oct 16 |                   | 165.7261          |              | 0.00              | 36,858.10 | 115,950.24                        | 79,092.14     |
| FUJI ELECTRIC HOLINDGS CO Y50 SEDOL: 6356365 | -7,000.000 *     | 18 Nov 16 |                   | 5.2645            |              | 0.00              | 28,104.52 | 36,836.80                         | 8,732.28      |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 1,000.000 *      | 21 Oct 16 | 23.9445           |                   |              | 0.00              | 23,951.66 | 23,951.66                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 700.000 *        | 25 Oct 16 | 23.7919           |                   |              | 0.00              | 16,659.31 | 16,659.31                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 400.000 *        | 27 Oct 16 | 23.7509           |                   |              | 0.00              | 9,503.21  | 9,503.21                          | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 600.000 *        | 28 Oct 16 | 24.5807           |                   |              | 0.00              | 14,752.83 | 14,752.83                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 900.000 *        | 02 Nov 16 | 24.3862           |                   |              | 0.00              | 21,954.14 | 21,954.14                         | 0.00          |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180         | 400.000 *        | 14 Nov 16 | 24.4653           |                   |              | 0.00              | 9,789.05  | 9,789.05                          | 0.00          |

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## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>INSTINET EUROPE LIMITED</b>                         |                  |           |                   |                   |              |                   |            |                                   |               |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180                   | 900.000 *        | 15 Nov 16 | 24.2562           |                   |              | 0.00              | 21,837.13  | 21,837.13                         | 0.00          |
| HAKUTO CO LTD NPV SEDOL: 6417251                       | 6,600.000 *      | 18 Nov 16 | 8.9559            |                   |              | 0.00              | 59,132.29  | 59,132.29                         | 0.00          |
| HANWA CO LTD NPV SEDOL: 6408824                        | -22,000.000 *    | 04 Nov 16 |                   | 6.0855            |              | 0.00              | 119,169.38 | 133,826.62                        | 14,657.24     |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368                  | -3,400.000 *     | 27 Oct 16 |                   | 18.3829           |              | 0.00              | 42,064.08  | 62,483.20                         | 20,419.12     |
| HITACHI NPV SEDOL: 6429104                             | 125,000.000 *    | 04 Nov 16 | 5.1935            |                   |              | 0.00              | 649,450.98 | 649,450.98                        | 0.00          |
| HOKUHOKU FINANCIAL NPV SEDOL: 6683591                  | -5,000.000 *     | 21 Oct 16 |                   | 14.1418           |              | 0.00              | 62,265.87  | 70,673.59                         | 8,407.72      |
| J-OIL MILLS INC NPV SEDOL: 6512747                     | -100.000 *       | 21 Oct 16 |                   | 35.8267           |              | 0.00              | 3,081.13   | 3,581.60                          | 500.47        |
| KENKO MAYONNAISE NPV SEDOL: 6489744                    | -700.000 *       | 20 Oct 16 |                   | 36.1664           |              | 0.00              | 15,601.59  | 25,308.89                         | 9,707.30      |
| KENKO MAYONNAISE NPV SEDOL: 6489744                    | -1,000.000 *     | 21 Oct 16 |                   | 35.5420           |              | 0.00              | 22,287.99  | 35,531.34                         | 13,243.35     |
| KEYENCE CORP NPV SEDOL: 6490995                        | -100.000 *       | 27 Oct 16 |                   | 731.0478          |              | 0.00              | 20,101.55  | 73,068.22                         | 52,966.67     |
| KOMATSU NPV SEDOL: 6496584                             | -2,700.000 *     | 31 Oct 16 |                   | 22.1190           |              | 0.00              | 77,583.76  | 59,661.55                         | -17,922.21    |
| KOMATSU NPV SEDOL: 6496584                             | -1,800.000 *     | 01 Nov 16 |                   | 22.1970           |              | 0.00              | 51,722.50  | 39,914.69                         | -11,807.81    |
| KOMATSU NPV SEDOL: 6496584                             | -1,800.000 *     | 02 Nov 16 |                   | 21.8844           |              | 0.00              | 51,722.50  | 39,352.57                         | -12,369.93    |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -1,400.000 *     | 20 Oct 16 |                   | 11.4766           |              | 0.00              | 15,196.28  | 16,062.49                         | 866.21        |
| MACNICA FUJI ELECTRONICS HOLDINGS, INC. SEDOL: BVVQ8X2 | -1,900.000 *     | 26 Oct 16 |                   | 11.3832           |              | 0.00              | 20,623.52  | 21,621.54                         | 998.02        |

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## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>INSTINET EUROPE LIMITED</b>        |                  |           |                   |                   |              |                   |            |                                   |               |
| MCJ CO LTD NPV SEDOL: B00TL47         | -4,700.000 *     | 28 Oct 16 |                   | 8.5483            |              | 0.00              | 14,580.24  | 40,165.04                         | 25,584.80     |
| MEIWA ESTATE CO NPV SEDOL: 6562388    | -2,300.000 *     | 21 Oct 16 |                   | 5.5191            |              | 0.00              | 12,429.01  | 12,687.52                         | 258.51        |
| MITSUBISHI ELEC CP NPV SEDOL: 6597045 | 40,000.000 *     | 21 Oct 16 | 13.2331           |                   |              | 0.00              | 529,587.60 | 529,587.60                        | 0.00          |
| MITSUBISHI ELEC CP NPV SEDOL: 6597045 | 12,000.000 *     | 04 Nov 16 | 13.8862           |                   |              | 0.00              | 166,700.94 | 166,700.94                        | 0.00          |
| MITSUBISHI ELEC CP NPV SEDOL: 6597045 | -25,000.000 *    | 18 Nov 16 |                   | 14.5395           |              | 0.00              | 332,529.81 | 363,342.74                        | 30,812.93     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,900.000 *     | 20 Oct 16 |                   | 6.9904            |              | 0.00              | 18,403.02  | 13,277.85                         | -5,125.17     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,900.000 *     | 28 Oct 16 |                   | 6.7378            |              | 0.00              | 18,403.02  | 12,798.05                         | -5,604.97     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,900.000 *     | 02 Nov 16 |                   | 5.8024            |              | 0.00              | 18,403.02  | 11,021.27                         | -7,381.75     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -2,600.000 *     | 04 Nov 16 |                   | 5.7191            |              | 0.00              | 25,183.09  | 14,865.10                         | -10,317.99    |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,500.000 *     | 07 Nov 16 |                   | 5.8587            |              | 0.00              | 14,528.70  | 8,785.37                          | -5,743.33     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -4,900.000 *     | 14 Nov 16 |                   | 5.9204            |              | 0.00              | 47,460.43  | 29,001.42                         | -18,459.01    |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -2,000.000 *     | 15 Nov 16 |                   | 5.7941            |              | 0.00              | 19,371.61  | 11,584.75                         | -7,786.86     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -1,900.000 *     | 16 Nov 16 |                   | 5.8856            |              | 0.00              | 18,403.02  | 11,179.28                         | -7,223.74     |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,300.000 *      | 26 Oct 16 | 18.5088           |                   |              | 0.00              | 24,068.63  | 24,068.63                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,200.000 *      | 27 Oct 16 | 18.5285           |                   |              | 0.00              | 22,240.84  | 22,240.84                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>INSTINET EUROPE LIMITED</b>        |                  |           |                   |                   |              |                   |           |                                   |               |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,100.000 *      | 02 Nov 16 | 18.0856           |                   |              | 0.00              | 19,900.13 | 19,900.13                         | 0.00          |
| NICHI-IKO PHARM NPV SEDOL: 6639903    | 1,200.000 *      | 07 Nov 16 | 17.3504           |                   |              | 0.00              | 20,826.67 | 20,826.67                         | 0.00          |
| NIHON UNISYS NPV SEDOL: 6642688       | 2,600.000 *      | 04 Nov 16 | 12.3343           |                   |              | 0.00              | 32,082.03 | 32,082.03                         | 0.00          |
| NIPPON FILCON CO NPV SEDOL: 6643506   | 4,100.000 *      | 21 Oct 16 | 4.9810            |                   |              | 0.00              | 20,432.31 | 20,432.31                         | 0.00          |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -500.000 *       | 20 Oct 16 |                   | 10.8675           |              | 0.00              | 5,588.23  | 5,432.10                          | -156.13       |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -700.000 *       | 21 Oct 16 |                   | 10.7824           |              | 0.00              | 7,823.52  | 7,545.40                          | -278.12       |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -600.000 *       | 26 Oct 16 |                   | 10.9148           |              | 0.00              | 6,705.88  | 6,546.91                          | -158.97       |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -400.000 *       | 27 Oct 16 |                   | 10.9499           |              | 0.00              | 4,470.58  | 4,378.64                          | -91.94        |
| NISSUI PHARM CO NPV SEDOL: 6646851    | -400.000 *       | 28 Oct 16 |                   | 10.9208           |              | 0.00              | 4,470.58  | 4,367.01                          | -103.57       |
| NOZAWA CORPORATION NPV SEDOL: 6650636 | 2,000.000 *      | 04 Nov 16 | 8.8397            |                   |              | 0.00              | 17,688.19 | 17,688.19                         | 0.00          |
| NTT DATA CORP NPV SEDOL: 6125639      | 700.000 *        | 18 Nov 16 | 50.1538           |                   |              | 0.00              | 35,121.67 | 35,121.67                         | 0.00          |
| SALA CORPORATION NPV SEDOL: 6520609   | -3,700.000 *     | 21 Oct 16 |                   | 5.9618            |              | 0.00              | 17,806.76 | 22,047.53                         | 4,240.77      |
| SATO SHOJI CORP NPV SEDOL: 6777665    | 2,300.000 *      | 04 Nov 16 | 7.6514            |                   |              | 0.00              | 17,605.29 | 17,605.29                         | 0.00          |
| SATO SHOJI CORP NPV SEDOL: 6777665    | 2,400.000 *      | 18 Nov 16 | 7.3833            |                   |              | 0.00              | 17,727.06 | 17,727.06                         | 0.00          |
| SHIN-ETSU CHEMICAL NPV SEDOL: 6804585 | -700.000 *       | 27 Oct 16 |                   | 73.3261           |              | 0.00              | 36,395.46 | 51,302.64                         | 14,907.18     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>INSTINET EUROPE LIMITED</b>               |                  |           |                   |                   |              |                   |            |                                   |               |
| SMC CORP NPV SEDOL: 6763965                  | -300.000 *       | 27 Oct 16 |                   | 292.2657          |              | 0.00              | 75,027.50  | 87,635.87                         | 12,608.37     |
| SOLITON SYSTEMS K. NPV SEDOL: B1QHKZ6        | 1,700.000 *      | 04 Nov 16 | 10.6313           |                   |              | 0.00              | 18,082.21  | 18,082.21                         | 0.00          |
| SUMITOMO CHEMICAL CO. LTD NPV SEDOL: 6858560 | -19,000.000 *    | 04 Nov 16 |                   | 4.6187            |              | 0.00              | 84,019.51  | 87,719.69                         | 3,700.18      |
| T-GAIA CORP NPV SEDOL: 6744670               | 900.000 *        | 27 Oct 16 | 15.4159           |                   |              | 0.00              | 13,878.43  | 13,878.43                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 1,000.000 *      | 28 Oct 16 | 15.4734           |                   |              | 0.00              | 15,478.06  | 15,478.06                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 800.000 *        | 02 Nov 16 | 15.3542           |                   |              | 0.00              | 12,287.02  | 12,287.02                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 500.000 *        | 15 Nov 16 | 14.5705           |                   |              | 0.00              | 7,287.45   | 7,287.45                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 1,200.000 *      | 16 Nov 16 | 14.6363           |                   |              | 0.00              | 17,568.79  | 17,568.79                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 800.000 *        | 17 Nov 16 | 14.3741           |                   |              | 0.00              | 11,502.74  | 11,502.74                         | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 200.000 *        | 28 Nov 16 | 14.5525           |                   |              | 0.00              | 2,911.36   | 2,911.36                          | 0.00          |
| T-GAIA CORP NPV SEDOL: 6744670               | 400.000 *        | 30 Nov 16 | 15.0568           |                   |              | 0.00              | 6,024.49   | 6,024.49                          | 0.00          |
| TOHOKUSHINSHA FILM NPV SEDOL: 6545419        | 3,600.000 *      | 04 Nov 16 | 6.5027            |                   |              | 0.00              | 23,419.10  | 23,419.10                         | 0.00          |
| TOHOKUSHINSHA FILM NPV SEDOL: 6545419        | 5,500.000 *      | 18 Nov 16 | 6.2029            |                   |              | 0.00              | 34,129.83  | 34,129.83                         | 0.00          |
| TOYOTA MOTOR CORP NPV SEDOL: 6900643         | -13,800.000 *    | 04 Nov 16 |                   | 55.2709           |              | 0.00              | 725,725.80 | 762,357.66                        | 36,631.86     |
| YUSHIRO CHEMICAL NPV SEDOL: 6988757          | 1,800.000 *      | 04 Nov 16 | 13.4938           |                   |              | 0.00              | 24,300.97  | 24,300.97                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>INSTINET EUROPE LIMITED</b>                                       |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Norway - NOK</b>                                                  |                  |           |                   |                   |              |                   |           |                                   |               |
| SPECTRUM ASA COMSTK SEDOL: B3BCN40                                   | -96.000 *        | 16 Nov 16 |                   | 2.8231            |              | 0.00              | 777.86    | 270.91                            | -506.95       |
| SPECTRUM ASA COMSTK SEDOL: B3BCN40                                   | -110.000 *       | 17 Nov 16 |                   | 2.6964            |              | 0.00              | 891.29    | 296.48                            | -594.81       |
| SPECTRUM ASA COMSTK SEDOL: B3BCN40                                   | -657.000 *       | 18 Nov 16 |                   | 2.7077            |              | 0.00              | 5,323.45  | 1,778.23                          | -3,545.22     |
| SPECTRUM ASA COMSTK SEDOL: B3BCN40                                   | -175.000 *       | 21 Nov 16 |                   | 2.7302            |              | 0.00              | 1,417.97  | 477.59                            | -940.38       |
| <b>Spain - EUR</b>                                                   |                  |           |                   |                   |              |                   |           |                                   |               |
| INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL: BP9DL90 | -7,000.000 *     | 27 Oct 16 |                   | 35.6403           |              | 0.00              | 85,189.66 | 249,357.28                        | 164,167.62    |
| <b>Sweden - SEK</b>                                                  |                  |           |                   |                   |              |                   |           |                                   |               |
| CATELLA AB SER'B'NPV SEDOL: 4770741                                  | -623.000 *       | 16 Nov 16 |                   | 2.5037            |              | 0.00              | 1,146.07  | 1,559.19                          | 413.12        |
| CATELLA AB SER'B'NPV SEDOL: 4770741                                  | -343.000 *       | 17 Nov 16 |                   | 2.5020            |              | 0.00              | 630.98    | 857.84                            | 226.86        |
| CATELLA AB SER'B'NPV SEDOL: 4770741                                  | -469.000 *       | 18 Nov 16 |                   | 2.4889            |              | 0.00              | 862.77    | 1,166.81                          | 304.04        |
| CATELLA AB SER'B'NPV SEDOL: 4770741                                  | -76.000 *        | 21 Nov 16 |                   | 2.4736            |              | 0.00              | 139.81    | 187.92                            | 48.11         |
| CATELLA AB SER'B'NPV SEDOL: 4770741                                  | -76.000 *        | 22 Nov 16 |                   | 2.4725            |              | 0.00              | 139.81    | 187.84                            | 48.03         |
| CATELLA AB SER'B'NPV SEDOL: 4770741                                  | -286.000 *       | 23 Nov 16 |                   | 2.4720            |              | 0.00              | 526.12    | 706.70                            | 180.58        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 384 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                 | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss       |
|-------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|---------------------|
| <b>INSTINET EUROPE LIMITED</b>                  |                  |             |                   |                   |              |                   |                     |                                   |                     |
| <b>Switzerland - CHF</b>                        |                  |             |                   |                   |              |                   |                     |                                   |                     |
| NESTLE SA CHF0.10(REGD) SEDOL: 7123870          | -2,050.000       | * 27 Oct 16 |                   | 73.3952           |              | 0.00              | 68,200.97           | 150,384.93                        | 82,183.96           |
| SGS SA CHF1 (REGD) SEDOL: 4824778               | -135.000         | * 27 Oct 16 |                   | 2,029.0717        |              | 0.00              | 173,198.84          | 273,787.72                        | 100,588.88          |
| <b>United Kingdom - GBP</b>                     |                  |             |                   |                   |              |                   |                     |                                   |                     |
| COMPASS GROUP PLC ORD GBP0.10625 SEDOL: BLNN3L4 | -16,243.000      | * 27 Oct 16 |                   | 17.9477           |              | 0.00              | 232,107.18          | 291,376.70                        | 59,269.52           |
| DIAGEO ORD PLC SEDOL: 0237400                   | -4,498.000       | * 27 Oct 16 |                   | 26.8090           |              | 0.00              | 144,466.49          | 120,525.30                        | -23,941.19          |
| EXPERIAN ORD USD0.10 SEDOL: B19NLV4             | -7,228.000       | * 27 Oct 16 |                   | 19.1323           |              | 0.00              | 116,394.52          | 138,217.95                        | 21,823.43           |
| HSBC HLDGS ORD USD0.50(UK REG) SEDOL: 0540528   | 13,253.000       | * 04 Nov 16 | 7.3796            |                   |              | 0.00              | 98,330.93           | 98,330.93                         | 0.00                |
| RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7    | -1,394.000       | * 27 Oct 16 |                   | 88.9528           |              | 0.00              | 57,408.89           | 123,937.00                        | 66,528.11           |
| WILLIAM HILL ORD GBP0.10 SEDOL: 3169889         | 9,636.000        | * 04 Nov 16 | 3.6053            |                   |              | 0.00              | 34,930.00           | 34,930.00                         | 0.00                |
| <b>Total INSTINET EUROPE LIMITED</b>            |                  |             |                   |                   |              |                   | <b>6,949,235.53</b> | <b>8,159,911.89</b>               | <b>1,210,676.36</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|----------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>INSTINET PACIFIC LIMITED</b>              |                  |             |                   |                   |              |                   |                   |                                   |                   |
| <b>Corporate Stock - Common</b>              |                  |             |                   |                   |              |                   |                   |                                   |                   |
| <b>China - HKD</b>                           |                  |             |                   |                   |              |                   |                   |                                   |                   |
| CNOOC LTD HKD0.02 SEDOL: B00G0S5             | -142,000.000     | * 27 Oct 16 |                   | 1.3107            |              | 0.00              | 186,596.30        | 185,831.71                        | -764.59           |
| <b>Hong Kong - HKD</b>                       |                  |             |                   |                   |              |                   |                   |                                   |                   |
| AIA GROUP LTD NPV SEDOL: B4TX8S1             | -63,200.000      | * 27 Oct 16 |                   | 6.6517            |              | 0.00              | 280,098.80        | 419,726.26                        | 139,627.46        |
| ESUN HOLDINGS LTD HKD0.50 SEDOL: 6314103     | -2,000.000       | * 16 Nov 16 |                   | 0.0902            |              | 0.00              | 300.16            | 180.05                            | -120.11           |
| ESUN HOLDINGS LTD HKD0.50 SEDOL: 6314103     | -2,000.000       | * 21 Nov 16 |                   | 0.0958            |              | 0.00              | 300.16            | 191.34                            | -108.82           |
| ESUN HOLDINGS LTD HKD0.50 SEDOL: 6314103     | -2,000.000       | * 22 Nov 16 |                   | 0.0919            |              | 0.00              | 300.16            | 183.41                            | -116.75           |
| ESUN HOLDINGS LTD HKD0.50 SEDOL: 6314103     | -2,000.000       | * 23 Nov 16 |                   | 0.0892            |              | 0.00              | 300.16            | 178.11                            | -122.05           |
| HONG KONG & CHINA GAS HKD0.25 SEDOL: 6436557 | -64,000.000      | * 27 Oct 16 |                   | 1.9272            |              | 0.00              | 83,813.31         | 123,149.30                        | 39,335.99         |
| <b>Total INSTINET PACIFIC LIMITED</b>        |                  |             |                   |                   |              |                   | <b>551,709.05</b> | <b>729,440.18</b>                 | <b>177,731.13</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID           | Shares/Par Value        | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------|-------------------------|------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>INVESTMENT TECHNOLOGY GROUP LTD.</b>   |                         |      |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>           |                         |      |                   |                   |              |                   |            |                                   |               |
| <b>Belgium - EUR</b>                      |                         |      |                   |                   |              |                   |            |                                   |               |
| D'IETEREN NV NPV SEDOL: 4247494           | 700.000 * 20 Oct 16     |      | 43.8206           |                   |              | 0.00              | 30,686.73  | 30,686.73                         | 0.00          |
| D'IETEREN NV NPV SEDOL: 4247494           | 600.000 * 21 Oct 16     |      | 43.4500           |                   |              | 0.00              | 26,080.41  | 26,080.41                         | 0.00          |
| D'IETEREN NV NPV SEDOL: 4247494           | 600.000 * 24 Oct 16     |      | 43.3916           |                   |              | 0.00              | 26,045.37  | 26,045.37                         | 0.00          |
| D'IETEREN NV NPV SEDOL: 4247494           | 1,200.000 * 25 Oct 16   |      | 43.3557           |                   |              | 0.00              | 52,047.64  | 52,047.64                         | 0.00          |
| D'IETEREN NV NPV SEDOL: 4247494           | 610.000 * 26 Oct 16     |      | 42.8869           |                   |              | 0.00              | 26,171.47  | 26,171.47                         | 0.00          |
| <b>Denmark - DKK</b>                      |                         |      |                   |                   |              |                   |            |                                   |               |
| VESTAS WIND SYSTEM DKK1 SEDOL: 5964651    | 9,803.000 * 21 Oct 16   |      | 79.9945           |                   |              | 0.00              | 784,578.10 | 784,578.10                        | 0.00          |
| <b>France - EUR</b>                       |                         |      |                   |                   |              |                   |            |                                   |               |
| PEUGEOT SA EUR1 SEDOL: 7103526            | 16,968.000 * 21 Oct 16  |      | 14.4978           |                   |              | 0.00              | 246,614.00 | 246,614.00                        | 0.00          |
| STMICROELECTRONICS EUR1.04 SEDOL: 5962332 | 17,064.000 * 21 Oct 16  |      | 8.1112            |                   |              | 0.00              | 138,479.47 | 138,479.47                        | 0.00          |
| VALEO EUR1 SEDOL: BDC5ST8                 | -12,053.000 * 21 Oct 16 |      |                   | 58.6514           |              | 0.00              | 244,035.68 | 706,572.16                        | 462,536.48    |
| <b>Germany - EUR</b>                      |                         |      |                   |                   |              |                   |            |                                   |               |
| AT&S AUSTRIA TECH NPV SEDOL: 5724112      | -1,028.000 * 21 Oct 16  |      |                   | 11.1194           |              | 0.00              | 15,462.90  | 11,425.02                         | -4,037.88     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>INVESTMENT TECHNOLOGY GROUP LTD.</b>         |                  |           |                   |                   |              |                   |            |                                   |               |
| CENIT AG NPV SEDOL: 5761517                     | -628.000 *       | 21 Oct 16 |                   | 24.1980           |              | 0.00              | 13,938.56  | 15,188.77                         | 1,250.21      |
| TECHNOTRANS AG CMN STK SEDOL: 5413700           | 891.000 *        | 21 Oct 16 | 23.9370           |                   |              | 0.00              | 21,338.54  | 21,338.54                         | 0.00          |
| <b>Norway - NOK</b>                             |                  |           |                   |                   |              |                   |            |                                   |               |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4       | -300.000 *       | 31 Oct 16 |                   | 20.3035           |              | 0.00              | 8,558.40   | 6,088.62                          | -2,469.78     |
| <b>Spain - EUR</b>                              |                  |           |                   |                   |              |                   |            |                                   |               |
| ALMIRALL SA EUR0.12 SEDOL: B1YY662              | -5,035.000 *     | 21 Oct 16 |                   | 14.9443           |              | 0.00              | 91,816.66  | 75,206.71                         | -16,609.95    |
| AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28         | -22,821.000 *    | 04 Nov 16 |                   | 46.7975           |              | 0.00              | 909,699.33 | 1,067,431.53                      | 157,732.20    |
| BANCO SANTANDER EUR0.50(REGD) SEDOL: 5705946    | 161,316.000 *    | 04 Nov 16 | 4.7481            |                   |              | 0.00              | 766,329.61 | 766,329.61                        | 0.00          |
| <b>Sweden - SEK</b>                             |                  |           |                   |                   |              |                   |            |                                   |               |
| PROBI AB NPV SUB RIGHTS 04/10/16 SEDOL: BYYHL12 | -537.000 *       | 18 Oct 16 |                   | 2.5743            |              | 0.00              | 0.00       | 1,381.71                          | 1,381.71      |
| SANDVIK AB NPV SEDOL: B1VQ252                   | 43,513.000 *     | 21 Oct 16 | 11.3161           |                   |              | 0.00              | 492,644.02 | 492,644.02                        | 0.00          |
| <b>United Kingdom - EUR</b>                     |                  |           |                   |                   |              |                   |            |                                   |               |
| ROYAL DUTCH SHELL 'A'SHS EUR0.07 SEDOL: B09CBL4 | 16,918.000 *     | 21 Oct 16 | 25.4247           |                   |              | 0.00              | 430,350.04 | 430,350.04                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                         | Shares/Par Value        | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------|-------------------------|------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>INVESTMENT TECHNOLOGY GROUP LTD.</b>                 |                         |      |                   |                   |              |                   |            |                                   |               |
| <b>United Kingdom - GBP</b>                             |                         |      |                   |                   |              |                   |            |                                   |               |
| BP ORD USD0.25 SEDOL: 0798059                           | 5,712.000 * 21 Oct 16   |      | 6.0185            |                   |              | 0.00              | 34,568.17  | 34,568.17                         | 0.00          |
| FENNER ORD GBP0.25 SEDOL: 0334505                       | -3,800.000 * 31 Oct 16  |      |                   | 2.6652            |              | 0.00              | 18,931.18  | 10,123.66                         | -8,807.52     |
| FENNER ORD GBP0.25 SEDOL: 0334505                       | -1,587.000 * 23 Nov 16  |      |                   | 3.1363            |              | 0.00              | 7,906.26   | 4,975.33                          | -2,930.93     |
| GLENCORE PLC ORD USD0.01 SEDOL: B4T3BW6                 | 14,727.000 * 21 Oct 16  |      | 2.9144            |                   |              | 0.00              | 42,943.79  | 42,943.79                         | 0.00          |
| MCCOLL'S RETAIL GR ORD GBP0.001 SEDOL: BJ3VW95          | 79,500.000 * 20 Oct 16  |      | 2.2250            |                   |              | 0.00              | 177,846.56 | 177,846.56                        | 0.00          |
| MENZIES(JOHN) ORD GBP0.25(NP-26/10/2016) SEDOL: BZB22D6 | -1,000.000 * 20 Oct 16  |      |                   | 1.8699            |              | 0.00              | 0.00       | 1,869.14                          | 1,869.14      |
| MITCHELLS & BUTLERS ORD GBP0.085416 SEDOL: B1FP6H5      | 61,148.000 * 21 Oct 16  |      | 3.4359            |                   |              | 0.00              | 211,231.56 | 211,231.56                        | 0.00          |
| RENTOKIL INITIAL ORD GBP0.01 SEDOL: B082RF1             | -15,983.000 * 21 Oct 16 |      |                   | 2.8725            |              | 0.00              | 38,097.77  | 45,886.31                         | 7,788.54      |
| SOCO INTL COMSTK SEDOL: B572ZV9                         | -15,910.000 * 31 Oct 16 |      |                   | 1.6872            |              | 0.00              | 93,559.70  | 26,831.27                         | -66,728.43    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|-----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>INVESTMENT TECHNOLOGY GROUP INC</b>        |                  |           |                   |                   |              |                   |                     |                                   |                   |
| <b>Corporate Stock - Common</b>               |                  |           |                   |                   |              |                   |                     |                                   |                   |
| <b>United States - USD</b>                    |                  |           |                   |                   |              |                   |                     |                                   |                   |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109 | 268.000 *        | 14 Oct 16 | 43.9450           |                   |              | 0.00              | 11,779.94           | 11,779.94                         | 0.00              |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103       | -290.000 *       | 14 Nov 16 |                   | 23.5150           |              | 0.00              | 5,521.15            | 6,816.30                          | 1,295.15          |
| SEACHANGE INTL INC COM CUSIP: 811699107       | -4,936.000 *     | 30 Nov 16 |                   | 2.6160            |              | 0.00              | 32,235.52           | 12,862.93                         | -19,372.59        |
| TUTOR PERINI CORP COM CUSIP: 901109108        | 292.000 *        | 17 Oct 16 | 19.7250           |                   |              | 0.00              | 5,762.62            | 5,762.62                          | 0.00              |
| <b>Total INVESTMENT TECHNOLOGY GROUP INC</b>  |                  |           |                   |                   |              |                   | <b>5,005,261.15</b> | <b>5,518,157.50</b>               | <b>512,896.35</b> |

**ITG AUSTRALIA LIMITED****Corporate Stock - Common****Australia - AUD**

|                                      |              |           |        |         |  |      |           |           |            |
|--------------------------------------|--------------|-----------|--------|---------|--|------|-----------|-----------|------------|
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6 | 2,900.000 *  | 27 Oct 16 | 5.1752 |         |  | 0.00 | 15,023.16 | 15,023.16 | 0.00       |
| WOOLWORTHS LTD NPV SEDOL: 6981239    | -200.000 *   | 17 Oct 16 |        | 18.5360 |  | 0.00 | 4,575.61  | 3,706.08  | -869.53    |
| WOOLWORTHS LTD NPV SEDOL: 6981239    | -934.000 *   | 18 Oct 16 |        | 18.6112 |  | 0.00 | 21,368.08 | 17,377.68 | -3,990.40  |
| WOOLWORTHS LTD NPV SEDOL: 6981239    | -2,619.000 * | 19 Oct 16 |        | 18.9853 |  | 0.00 | 59,917.56 | 49,707.68 | -10,209.88 |
| WOOLWORTHS LTD NPV SEDOL: 6981239    | -2,635.000 * | 21 Oct 16 |        | 19.2771 |  | 0.00 | 60,283.61 | 50,779.83 | -9,503.78  |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|---------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>ITG AUSTRALIA LIMITED</b>                      |                  |           |                   |                   |              |                   |                   |                                   |                   |
| WOOLWORTHS LTD NPV SEDOL: 6981239                 | -1,448.000 *     | 25 Oct 16 |                   | 19.2379           |              | 0.00              | 33,127.39         | 27,848.07                         | -5,279.32         |
| WOOLWORTHS LTD NPV SEDOL: 6981239                 | -1,315.000 *     | 28 Oct 16 |                   | 19.1899           |              | 0.00              | 30,084.61         | 25,227.14                         | -4,857.47         |
| WOOLWORTHS LTD NPV SEDOL: 6981239                 | -712.000 *       | 24 Nov 16 |                   | 17.3802           |              | 0.00              | 16,289.16         | 12,370.98                         | -3,918.18         |
| WOOLWORTHS LTD NPV SEDOL: 6981239                 | -849.000 *       | 25 Nov 16 |                   | 17.4244           |              | 0.00              | 19,423.45         | 14,788.86                         | -4,634.59         |
| <b>Japan - JPY</b>                                |                  |           |                   |                   |              |                   |                   |                                   |                   |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368             | -1,600.000 *     | 26 Oct 16 |                   | 18.4438           |              | 0.00              | 19,794.86         | 29,486.50                         | 9,691.64          |
| <b>Total ITG AUSTRALIA LIMITED</b>                |                  |           |                   |                   |              |                   | <b>279,887.49</b> | <b>246,315.98</b>                 | <b>-33,571.51</b> |
| <b>ITG HONG KONG LIMITED</b>                      |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Corporate Stock - Common</b>                   |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>China - HKD</b>                                |                  |           |                   |                   |              |                   |                   |                                   |                   |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 21,000.000 *     | 20 Oct 16 | 1.2220            |                   |              | 0.00              | 25,716.00         | 25,716.00                         | 0.00              |
| <b>Total ITG HONG KONG LIMITED</b>                |                  |           |                   |                   |              |                   | <b>25,716.00</b>  | <b>25,716.00</b>                  | <b>0.00</b>       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 391 of 624

## ◆ 5% Report - Part D

### *Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                         | Shares/Par Value | Date        | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|-----------------------------------------------------------------------------------------|------------------|-------------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>ITG INC.</b>                                                                         |                  |             |                   |                   |              |                   |                   |                                   |                   |
| <b>Corporate Stock - Common</b>                                                         |                  |             |                   |                   |              |                   |                   |                                   |                   |
| <b>United Kingdom - USD</b>                                                             |                  |             |                   |                   |              |                   |                   |                                   |                   |
| SHIRE PLC ADR SEDOL: B39JBM7                                                            | -2,287.000       | * 21 Oct 16 |                   | 184.5087          |              | 0.00              | 463,721.47        | 421,835.61                        | -41,885.86        |
| <b>Total ITG INC.</b>                                                                   |                  |             |                   |                   |              |                   | <b>463,721.47</b> | <b>421,835.61</b>                 | <b>-41,885.86</b> |
| <b>J. P. MORGAN SECURITIES LLC</b>                                                      |                  |             |                   |                   |              |                   |                   |                                   |                   |
| <b>Corporate Debt Instruments - Other</b>                                               |                  |             |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>                                                              |                  |             |                   |                   |              |                   |                   |                                   |                   |
| AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4                                            | 150,000.000      | * 05 Oct 16 | 98.1920           |                   |              | 0.00              | 147,288.00        | 147,288.00                        | 0.00              |
| MARATHON PETE CORP 5% DUE 09-15-2054 SEDOL: BQSC311                                     | -15,000.000      | * 22 Nov 16 |                   | 79.3290           |              | 0.00              | 14,796.90         | 11,899.35                         | -2,897.55         |
| <b>Total J. P. MORGAN SECURITIES LLC</b>                                                |                  |             |                   |                   |              |                   | <b>162,084.90</b> | <b>159,187.35</b>                 | <b>-2,897.55</b>  |
| <b>J.P. MORGAN SECURITIES LLC</b>                                                       |                  |             |                   |                   |              |                   |                   |                                   |                   |
| <b>U.S. Government Securities</b>                                                       |                  |             |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>                                                              |                  |             |                   |                   |              |                   |                   |                                   |                   |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 30,000.000       | * 13 Oct 16 | 100.4844          |                   |              | 0.00              | 30,145.31         | 30,145.31                         | 0.00              |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -345,000.000     | * 19 Oct 16 |                   | 99.5078           |              | 0.00              | 357,658.61        | 343,301.95                        | -14,356.66        |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -145,000.000     | * 10 Nov 16 |                   | 91.2383           |              | 0.00              | 146,756.05        | 132,295.51                        | -14,460.54        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 392 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>J.P. MORGAN SECURITIES LLC</b>                                                       |                  |           |                   |                   |              |                   |            |                                   |               |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 35,000.000*      | 15 Nov 16 | 97.9375           |                   |              | 0.00              | 34,278.13  | 34,278.13                         | 0.00          |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | 40,000.000*      | 15 Nov 16 | 98.0625           |                   |              | 0.00              | 39,225.00  | 39,225.00                         | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000 1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -350,000.000*    | 10 Nov 16 |                   | 94.5234           |              | 0.00              | 343,746.72 | 330,832.03                        | -12,914.69    |

### Corporate Debt Instruments - Other

#### United States - USD

|                                                       |                |           |          |          |  |      |            |            |           |
|-------------------------------------------------------|----------------|-----------|----------|----------|--|------|------------|------------|-----------|
| CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31 | 145,000.000*   | 10 Nov 16 | 99.1290  |          |  | 0.00 | 143,737.05 | 143,737.05 | 0.00      |
| GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0    | 200,000.000 *  | 25 Oct 16 | 106.1930 |          |  | 0.00 | 212,386.00 | 212,386.00 | 0.00      |
| GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4 | -190,000.000 * | 25 Oct 16 |          | 110.6960 |  | 0.00 | 189,460.87 | 210,322.40 | 20,861.53 |
| GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3     | 45,000.000 *   | 19 Oct 16 | 110.0960 |          |  | 0.00 | 49,543.20  | 49,543.20  | 0.00      |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3     | -45,000.000 *  | 19 Oct 16 |          | 107.8080 |  | 0.00 | 44,694.58  | 48,513.60  | 3,819.02  |
| JPMORGAN CHASE & 3.625% DUE 12-01-2027 SEDOL: BYMJ596 | 330,000.000*   | 10 Nov 16 | 99.8270  |          |  | 0.00 | 329,429.10 | 329,429.10 | 0.00      |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044 SEDOL: BSJV4K7  | -80,000.000 *  | 20 Oct 16 |          | 103.0970 |  | 0.00 | 80,736.71  | 82,477.60  | 1,740.89  |
| NOBLE ENERGY INC 5.25% DUE 11-15-2043 SEDOL: BLSP519  | -80,000.000 *  | 20 Oct 16 |          | 105.2410 |  | 0.00 | 84,920.80  | 84,192.80  | -728.00   |
| WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50   | -40,000.000 *  | 13 Oct 16 |          | 101.2080 |  | 0.00 | 40,239.58  | 40,483.20  | 243.62    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>J.P. MORGAN SECURITIES LLC 57079</b>    |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Corporate Stock - Common</b>            |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Canada - USD</b>                        |                  |           |                   |                   |              |                   |           |                                   |               |
| BANK MONTREAL QUE COM CUSIP: 063671101     | -876.000 *       | 26 Oct 16 |                   | 64.4363           |              | 0.00              | 56,740.80 | 56,436.20                         | -304.60       |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 421.000 *        | 26 Oct 16 | 8.7461            |                   |              | 0.00              | 3,690.53  | 3,690.53                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 685.000 *        | 28 Oct 16 | 8.6568            |                   |              | 0.00              | 5,943.61  | 5,943.61                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 596.000 *        | 31 Oct 16 | 8.5507            |                   |              | 0.00              | 5,108.14  | 5,108.14                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 1,588.000 *      | 01 Nov 16 | 8.6538            |                   |              | 0.00              | 13,773.99 | 13,773.99                         | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 1,099.000 *      | 02 Nov 16 | 8.6252            |                   |              | 0.00              | 9,501.07  | 9,501.07                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 1,051.000 *      | 03 Nov 16 | 8.5370            |                   |              | 0.00              | 8,993.41  | 8,993.41                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 982.000 *        | 04 Nov 16 | 8.3944            |                   |              | 0.00              | 8,262.94  | 8,262.94                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 786.000 *        | 08 Nov 16 | 8.4747            |                   |              | 0.00              | 6,676.83  | 6,676.83                          | 0.00          |
| DOMINION DIAMOND CORP COM CUSIP: 257287102 | 1,214.000 *      | 09 Nov 16 | 8.4422            |                   |              | 0.00              | 10,273.11 | 10,273.11                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>J.P. MORGAN SECURITIES PLC</b>                                            |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                                              |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Denmark - DKK</b>                                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| COLOPLAST DKK1 B SEDOL: B8FMRX8                                              | 261.000*         | 18 Nov 16 | 61.8227           |                   |              | 0.00              | 16,148.63  | 16,148.63                         | 0.00          |
| COLOPLAST DKK1 B SEDOL: B8FMRX8                                              | 209.000*         | 29 Nov 16 | 62.6996           |                   |              | 0.00              | 13,114.71  | 13,114.71                         | 0.00          |
| <b>Finland - EUR</b>                                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| OUTOKUMPU OYJ SER'A'NPV SEDOL: 4665148                                       | 43,105.000*      | 18 Nov 16 | 7.6993            |                   |              | 0.00              | 331,976.31 | 331,976.31                        | 0.00          |
| <b>J.P. MORGAN SECURITIES LLC 57079</b>                                      |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                                              |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Germany - USD</b>                                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2<br>01-25-2017 CUSIP: N72482107 | 4.000 *          | 20 Oct 16 | 25.7700           |                   |              | 0.00              | 103.16     | 103.16                            | 0.00          |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2<br>01-25-2017 CUSIP: N72482107 | 897.000 *        | 21 Oct 16 | 25.7907           |                   |              | 0.00              | 23,152.20  | 23,152.20                         | 0.00          |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2<br>01-25-2017 CUSIP: N72482107 | 93.000 *         | 24 Oct 16 | 25.7568           |                   |              | 0.00              | 2,397.24   | 2,397.24                          | 0.00          |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2<br>01-25-2017 CUSIP: N72482107 | 1,427.000 *      | 25 Oct 16 | 25.3887           |                   |              | 0.00              | 36,258.21  | 36,258.21                         | 0.00          |
| #REORG/QIAGEN NV PLAN OF REORG QIAGEN 2D16AS2<br>01-25-2017 CUSIP: N72482107 | 849.000 *        | 26 Oct 16 | 24.7027           |                   |              | 0.00              | 20,989.57  | 20,989.57                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>J.P. MORGAN SECURITIES PLC</b>             |                  |           |                   |                   |              |                   |              |                                   |               |
| <b>Corporate Stock - Common</b>               |                  |           |                   |                   |              |                   |              |                                   |               |
| <b>Israel - ILS</b>                           |                  |           |                   |                   |              |                   |              |                                   |               |
| DIMRI BUILDING ILS1 SEDOL: B02SX80            | 1,162.000*       | 07 Nov 16 | 15.2924           |                   |              | 0.00              | 17,778.68    | 17,778.68                         | 0.00          |
| FIBI HOLDINGS ILS1 SEDOL: 6339429             | 1,538.000*       | 07 Nov 16 | 15.9655           |                   |              | 0.00              | 24,567.24    | 24,567.24                         | 0.00          |
| HAGAG GROUP REAL E ILS0.01 SEDOL: 6303189     | 8,414.000 *      | 25 Oct 16 | 2.5885            |                   |              | 0.00              | 21,790.81    | 21,790.81                         | 0.00          |
| <b>Japan - JPY</b>                            |                  |           |                   |                   |              |                   |              |                                   |               |
| LION CORP NPV SEDOL: 6518808                  | 25,000.000*      | 18 Nov 16 | 17.6075           |                   |              | 0.00              | 440,320.00   | 440,320.00                        | 0.00          |
| 77TH BANK NPV SEDOL: 6804165                  | 4,000.000*       | 18 Nov 16 | 4.9283            |                   |              | 0.00              | 19,718.98    | 19,718.98                         | 0.00          |
| <b>Netherlands - EUR</b>                      |                  |           |                   |                   |              |                   |              |                                   |               |
| NEWAYS ELEC INT NV EUR0.50 SEDOL: 4619264     | 1,642.000*       | 18 Nov 16 | 9.9316            |                   |              | 0.00              | 16,312.62    | 16,312.62                         | 0.00          |
| <b>United Kingdom - GBP</b>                   |                  |           |                   |                   |              |                   |              |                                   |               |
| AVIVA ORD GBP0.25 SEDOL: 0216238              | 3,056.000*       | 18 Nov 16 | 5.6576            |                   |              | 0.00              | 17,382.38    | 17,382.38                         | 0.00          |
| BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865       | 443,447.000*     | 18 Nov 16 | 2.6309            |                   |              | 0.00              | 1,172,838.89 | 1,172,838.89                      | 0.00          |
| HSBC HLDGS ORD USD0.50(UK REG) SEDOL: 0540528 | -2,154.000*      | 18 Nov 16 |                   | 7.8771            |              | 0.00              | 14,587.48    | 16,960.89                         | 2,373.41      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>J.P. MORGAN SECURITIES PLC</b>              |                  |           |                   |                   |              |                   |            |                                   |               |
| LONMIN ORD USD0.0001 SEDOL: BYSRJ69            | -12,437.000 *    | 18 Nov 16 |                   | 2.1893            |              | 0.00              | 34,832.03  | 27,218.98                         | -7,613.05     |
| MONDI PLC GBP SEDOL: B1CRLC4                   | -53,152.000 *    | 18 Nov 16 |                   | 19.3883           |              | 0.00              | 680,267.06 | 1,030,215.33                      | 349,948.27    |
| RANK GROUP PLC ORD GBP0.1388888 SEDOL: B1L5QH9 | -7,133.000 *     | 18 Nov 16 |                   | 2.4830            |              | 0.00              | 27,573.24  | 17,704.83                         | -9,868.41     |
| RIGHTMOVE ORD GBP0.01 SEDOL: B2987V8           | -2,304.000 *     | 18 Nov 16 |                   | 48.2761           |              | 0.00              | 133,497.85 | 111,193.64                        | -22,304.21    |

**J.P. MORGAN SECURITIES LLC 57079****Corporate Stock - Common****United States - USD**

|                                                                                         |             |           |         |  |  |      |           |           |      |
|-----------------------------------------------------------------------------------------|-------------|-----------|---------|--|--|------|-----------|-----------|------|
| #REORG/LIONS GATE PLAN OF REORG LIONS GA TE 2E1BAG2 2E18A72 12-09-2016 CUSIP: 535919203 | 1,519.000 * | 11 Oct 16 | 19.8554 |  |  | 0.00 | 30,190.73 | 30,190.73 | 0.00 |
| #REORG/LIONS GATE PLAN OF REORG LIONS GA TE 2E1BAG2 2E18A72 12-09-2016 CUSIP: 535919203 | 2.000 *     | 14 Oct 16 | 18.6850 |  |  | 0.00 | 37.41     | 37.41     | 0.00 |
| #REORG/LIONS GATE PLAN OF REORG LIONS GA TE 2E1BAG2 2E18A72 12-09-2016 CUSIP: 535919203 | 1,078.000 * | 17 Oct 16 | 18.5906 |  |  | 0.00 | 20,062.23 | 20,062.23 | 0.00 |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                           | 656.000 *   | 14 Oct 16 | 43.6315 |  |  | 0.00 | 28,635.38 | 28,635.38 | 0.00 |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                           | 563.000 *   | 14 Oct 16 | 42.9776 |  |  | 0.00 | 24,207.65 | 24,207.65 | 0.00 |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                           | 371.000 *   | 28 Oct 16 | 36.7876 |  |  | 0.00 | 13,655.62 | 13,655.62 | 0.00 |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                           | 511.000 *   | 31 Oct 16 | 36.3362 |  |  | 0.00 | 18,578.02 | 18,578.02 | 0.00 |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                                           | 1,238.000 * | 01 Nov 16 | 35.3055 |  |  | 0.00 | 43,732.97 | 43,732.97 | 0.00 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>J.P. MORGAN SECURITIES LLC 57079</b>               |                  |           |                   |                   |              |                   |            |                                   |               |
| AES CORP COM CUSIP: 00130H105                         | 8,861.000 *      | 26 Oct 16 | 12.0937           |                   |              | 0.00              | 107,250.89 | 107,250.89                        | 0.00          |
| AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784 | -149.000 *       | 26 Oct 16 |                   | 60.4763           |              | 0.00              | 7,342.37   | 9,009.28                          | 1,666.91      |
| AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784 | -1,599.000 *     | 04 Nov 16 |                   | 58.0556           |              | 0.00              | 78,794.98  | 92,812.88                         | 14,017.90     |
| APPLIED MATERIALS INC COM CUSIP: 038222105            | 3,424.000 *      | 30 Nov 16 | 32.3435           |                   |              | 0.00              | 110,774.96 | 110,774.96                        | 0.00          |
| BEST BUY INC COM STK CUSIP: 086516101                 | 2,658.000 *      | 30 Nov 16 | 45.8099           |                   |              | 0.00              | 121,786.63 | 121,786.63                        | 0.00          |
| CITIGROUP INC COM NEW COM NEW CUSIP: 172967424        | -233.000 *       | 26 Oct 16 |                   | 49.5163           |              | 0.00              | 12,063.56  | 11,534.71                         | -528.85       |
| CITIZENS FINL GROUP INC COM CUSIP: 174610105          | 4,835.000 *      | 26 Oct 16 | 26.5337           |                   |              | 0.00              | 128,338.79 | 128,338.79                        | 0.00          |
| CONSOL ENERGY INC COM CUSIP: 20854P109                | 2,695.000 *      | 30 Nov 16 | 20.6323           |                   |              | 0.00              | 55,628.31  | 55,628.31                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106                       | 459.000 *        | 19 Oct 16 | 40.6454           |                   |              | 0.00              | 18,665.42  | 18,665.42                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106                       | 524.000 *        | 20 Oct 16 | 40.7115           |                   |              | 0.00              | 21,343.31  | 21,343.31                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106                       | 280.000 *        | 21 Oct 16 | 40.8158           |                   |              | 0.00              | 11,434.02  | 11,434.02                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106                       | 627.000 *        | 24 Oct 16 | 41.2323           |                   |              | 0.00              | 25,865.19  | 25,865.19                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106                       | 527.000 *        | 25 Oct 16 | 41.3987           |                   |              | 0.00              | 21,827.65  | 21,827.65                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106                       | 390.000 *        | 26 Oct 16 | 41.7572           |                   |              | 0.00              | 16,293.11  | 16,293.11                         | 0.00          |
| CUBIC CORP COM CUSIP: 229669106                       | 384.000 *        | 27 Oct 16 | 41.7206           |                   |              | 0.00              | 16,028.39  | 16,028.39                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>J.P. MORGAN SECURITIES LLC 57079</b>          |                  |           |                   |                   |              |                   |            |                                   |               |
| CUBIC CORP COM CUSIP: 229669106                  | 346.000 *        | 28 Oct 16 | 42.2466           |                   |              | 0.00              | 14,624.24  | 14,624.24                         | 0.00          |
| DEXCOM INC COM CUSIP: 252131107                  | -151.000 *       | 04 Nov 16 |                   | 61.9138           |              | 0.00              | 2,805.75   | 9,345.75                          | 6,540.00      |
| EVEREST RE GROUP COM CUSIP: G3223R108            | -362.000 *       | 26 Oct 16 |                   | 201.6563          |              | 0.00              | 41,823.76  | 72,994.36                         | 31,170.60     |
| HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106 | -502.000 *       | 30 Nov 16 |                   | 178.9660          |              | 0.00              | 37,098.92  | 89,834.45                         | 52,735.53     |
| ILLUMINA INC COM CUSIP: 452327109                | -620.000 *       | 19 Oct 16 |                   | 147.7215          |              | 0.00              | 27,834.48  | 91,572.93                         | 63,738.45     |
| ILLUMINA INC COM CUSIP: 452327109                | -153.000 *       | 20 Oct 16 |                   | 144.6572          |              | 0.00              | 6,868.83   | 22,129.00                         | 15,260.17     |
| INTUIT COM CUSIP: 461202103                      | 2,131.000 *      | 26 Oct 16 | 108.3937          |                   |              | 0.00              | 231,008.28 | 231,008.28                        | 0.00          |
| MICROSOFT CORP COM CUSIP: 594918104              | -893.000 *       | 26 Oct 16 |                   | 60.9163           |              | 0.00              | 42,752.18  | 54,388.14                         | 11,635.96     |
| N V R INC COM CUSIP: 62944T105                   | -28.000 *        | 30 Nov 16 |                   | 1,600.5504        |              | 0.00              | 38,960.11  | 44,814.18                         | 5,854.07      |
| NATIONAL OILWELL VARCO COM STK CUSIP: 637071101  | -1,724.000 *     | 26 Oct 16 |                   | 36.0863           |              | 0.00              | 81,269.25  | 62,194.18                         | -19,075.07    |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100   | 1,886.000 *      | 19 Oct 16 | 13.8559           |                   |              | 0.00              | 26,169.95  | 26,169.95                         | 0.00          |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100   | 1,810.000 *      | 20 Oct 16 | 13.8378           |                   |              | 0.00              | 25,082.62  | 25,082.62                         | 0.00          |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100   | 477.000 *        | 24 Oct 16 | 13.7952           |                   |              | 0.00              | 6,589.85   | 6,589.85                          | 0.00          |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100   | 1,525.000 *      | 25 Oct 16 | 13.7154           |                   |              | 0.00              | 20,946.49  | 20,946.49                         | 0.00          |
| OCEANEERING INTL INC COM CUSIP: 675232102        | -3,571.000 *     | 04 Nov 16 |                   | 23.9856           |              | 0.00              | 125,660.62 | 85,615.00                         | -40,045.62    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 399 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>J.P. MORGAN SECURITIES LLC 57079</b>                    |                  |           |                   |                   |              |                   |            |                                   |               |
| PACWEST BANCORP DEL COM CUSIP: 695263103                   | -807.000 *       | 19 Oct 16 |                   | 41.8693           |              | 0.00              | 35,887.29  | 33,771.65                         | -2,115.64     |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103                    | -67.000 *        | 25 Nov 16 |                   | 23.7100           |              | 0.00              | 1,275.58   | 1,587.19                          | 311.61        |
| QUEST DIAGNOSTICS INC COM CUSIP: 74834L100                 | -793.000 *       | 30 Nov 16 |                   | 88.0730           |              | 0.00              | 59,117.04  | 69,833.22                         | 10,716.18     |
| REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604    | 970.000 *        | 26 Oct 16 | 108.0537          |                   |              | 0.00              | 104,821.79 | 104,821.79                        | 0.00          |
| RELIANCE STL & ALUM CO COM CUSIP: 759509102                | -1,036.000 *     | 26 Oct 16 |                   | 68.5063           |              | 0.00              | 74,023.80  | 70,960.62                         | -3,063.18     |
| S.W. AIRL CO COM CUSIP: 844741108                          | -4,293.000 *     | 04 Nov 16 |                   | 39.6056           |              | 0.00              | 89,607.17  | 169,980.20                        | 80,373.03     |
| SOUTHWESTERN ENERGY CO COM CUSIP: 845467109                | 11,529.000 *     | 04 Nov 16 | 9.5144            |                   |              | 0.00              | 109,806.81 | 109,806.81                        | 0.00          |
| STERIS PLC NEW STERIS LTD COMSTK CUSIP: G84720104          | 917.000 *        | 19 Oct 16 | 68.9919           |                   |              | 0.00              | 63,283.91  | 63,283.91                         | 0.00          |
| TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CUSIP: 874054109 | -5,479.000 *     | 26 Oct 16 |                   | 45.8063           |              | 0.00              | 181,348.56 | 250,912.45                        | 69,563.89     |
| TANDEM DIABETES CARE INC COM CUSIP: 875372104              | -391.000 *       | 31 Oct 16 |                   | 6.0500            |              | 0.00              | 4,239.43   | 2,357.67                          | -1,881.76     |
| TRAVELERS COS INC COM STK CUSIP: 89417E109                 | -564.000 *       | 26 Oct 16 |                   | 108.9563          |              | 0.00              | 38,888.03  | 61,444.37                         | 22,556.34     |
| TREX CO INC COM CUSIP: 89531P105                           | -164.000 *       | 20 Oct 16 |                   | 56.9154           |              | 0.00              | 2,394.53   | 9,330.64                          | 6,936.11      |
| TUTOR PERINI CORP COM CUSIP: 901109108                     | 827.000 *        | 17 Oct 16 | 19.6266           |                   |              | 0.00              | 16,247.74  | 16,247.74                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 400 of 624

## ◆ 5% Report - Part D

### *Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>J.P. MORGAN SECURITIES LLC 57079</b>              |                  |           |                   |                   |              |                   |            |                                   |               |
| TUTOR PERINI CORP COM CUSIP: 901109108               | 828.000 *        | 18 Oct 16 | 19.4864           |                   |              | 0.00              | 16,151.30  | 16,151.30                         | 0.00          |
| TUTOR PERINI CORP COM CUSIP: 901109108               | 786.000 *        | 04 Nov 16 | 19.1043           |                   |              | 0.00              | 15,031.70  | 15,031.70                         | 0.00          |
| TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103 | 2,117.000 *      | 26 Oct 16 | 69.1137           |                   |              | 0.00              | 146,334.87 | 146,334.87                        | 0.00          |
| VISTEON CORP COM NEW COM NEW CUSIP: 92839U206        | 1,740.000 *      | 04 Nov 16 | 68.4644           |                   |              | 0.00              | 119,145.46 | 119,145.46                        | 0.00          |

### **J.P. MORGAN SECURITIES LLC**

#### **Other**

##### **Saudi Arabia - USD**

|                                                                              |               |           |         |  |  |      |            |            |      |
|------------------------------------------------------------------------------|---------------|-----------|---------|--|--|------|------------|------------|------|
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG CUSIP: 80413TAC3 | 445,000.000 * | 19 Oct 16 | 98.0150 |  |  | 0.00 | 436,166.75 | 436,166.75 | 0.00 |
|------------------------------------------------------------------------------|---------------|-----------|---------|--|--|------|------------|------------|------|

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 401 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|---------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>J.P. MORGAN SECURITIES LLC 57079</b>                             |                  |           |                   |                   |              |                   |                     |                                   |                   |
| <b>Other</b>                                                        |                  |           |                   |                   |              |                   |                     |                                   |                   |
| <b>United States - USD</b>                                          |                  |           |                   |                   |              |                   |                     |                                   |                   |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100                     | -1,259.000 *     | 26 Oct 16 |                   | 51.9263           |              | 0.00              | 65,587.58           | 65,361.19                         | -226.39           |
| CYRUSONE INC COM CUSIP: 23283R100                                   | -1,534.000 *     | 30 Nov 16 |                   | 42.6863           |              | 0.00              | 78,579.81           | 65,465.54                         | -13,114.27        |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 2,466.000 *      | 04 Nov 16 | 26.3044           |                   |              | 0.00              | 64,891.31           | 64,891.31                         | 0.00              |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 859.000 *        | 30 Nov 16 | 29.1848           |                   |              | 0.00              | 25,077.47           | 25,077.47                         | 0.00              |
| <b>Total J.P. MORGAN SECURITIES LLC 57079</b>                       |                  |           |                   |                   |              |                   | <b>8,731,470.28</b> | <b>9,340,932.83</b>               | <b>609,462.55</b> |
| <b>JEFFERIES &amp; COMPANY</b>                                      |                  |           |                   |                   |              |                   |                     |                                   |                   |
| <b>Corporate Stock - Common</b>                                     |                  |           |                   |                   |              |                   |                     |                                   |                   |
| <b>United States - USD</b>                                          |                  |           |                   |                   |              |                   |                     |                                   |                   |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                       | 407.000 *        | 19 Oct 16 | 39.9625           |                   |              | 0.00              | 16,272.88           | 16,272.88                         | 0.00              |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                       | 1,305.000 *      | 25 Oct 16 | 38.6586           |                   |              | 0.00              | 50,475.57           | 50,475.57                         | 0.00              |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109                       | 15.000 *         | 01 Nov 16 | 34.8500           |                   |              | 0.00              | 523.05              | 523.05                            | 0.00              |
| CUBIC CORP COM CUSIP: 229669106                                     | 15.000 *         | 27 Oct 16 | 41.6667           |                   |              | 0.00              | 625.30              | 625.30                            | 0.00              |
| SIGNATURE BK NY N Y COM CUSIP: 82669G104                            | 490.000 *        | 20 Oct 16 | 114.4228          |                   |              | 0.00              | 56,076.97           | 56,076.97                         | 0.00              |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 402 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss   |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-----------------|
| <b>JEFFERIES &amp; COMPANY</b>                  |                  |           |                   |                   |              |                   |                   |                                   |                 |
| SILVER SPRING NETWORKS INC COM CUSIP: 82817Q103 | -268.000 *       | 30 Nov 16 |                   | 14.0700           |              | 0.00              | 2,340.45          | 3,765.31                          | 1,424.86        |
| UNVL DISPLAY CORP COM CUSIP: 91347P105          | 23.000 *         | 20 Oct 16 | 49.8756           |                   |              | 0.00              | 1,147.60          | 1,147.60                          | 0.00            |
| UNVL DISPLAY CORP COM CUSIP: 91347P105          | 469.000 *        | 21 Oct 16 | 49.6620           |                   |              | 0.00              | 23,300.86         | 23,300.86                         | 0.00            |
| <b>Total JEFFERIES &amp; COMPANY</b>            |                  |           |                   |                   |              |                   | <b>150,762.68</b> | <b>152,187.54</b>                 | <b>1,424.86</b> |

### JEFFERIES LLC.

#### Corporate Debt Instruments - Other

##### United States - USD

|                                                     |                |           |  |          |  |      |                   |                   |                  |
|-----------------------------------------------------|----------------|-----------|--|----------|--|------|-------------------|-------------------|------------------|
| WELLPOINT INC 4.85% DUE 08-15-2054 CUSIP: 94973VBL0 | -200,000.000 * | 12 Oct 16 |  | 107.8590 |  | 0.00 | 199,498.76        | 215,718.00        | 16,219.24        |
| <b>Total JEFFERIES LLC.</b>                         |                |           |  |          |  |      | <b>199,498.76</b> | <b>215,718.00</b> | <b>16,219.24</b> |

### JNK SECURITIES INC

#### Corporate Stock - Common

##### United States - USD

|                             |             |           |          |  |  |      |            |            |      |
|-----------------------------|-------------|-----------|----------|--|--|------|------------|------------|------|
| HP INC COM CUSIP: 40434L105 | 6,420.000 * | 11 Nov 16 | 15.6825  |  |  | 0.00 | 100,761.90 | 100,761.90 | 0.00 |
| HP INC COM CUSIP: 40434L105 | 7,166.000 * | 14 Nov 16 | 16.0432  |  |  | 0.00 | 115,055.15 | 115,055.15 | 0.00 |
| HP INC COM CUSIP: 40434L105 | 3,250.000 * | 15 Nov 16 | 15.9095  |  |  | 0.00 | 51,746.50  | 51,746.50  | 0.00 |
| INTUIT COM CUSIP: 461202103 | 840.000 *   | 11 Nov 16 | 110.8158 |  |  | 0.00 | 93,095.77  | 93,095.77  | 0.00 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 403 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss    |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|------------------|
| <b>JNK SECURITIES INC</b>                       |                  |           |                   |                   |              |                   |                     |                                   |                  |
| INTUIT COM CUSIP: 461202103                     | 1,100.000*       | 14 Nov 16 | 110.9053          |                   |              | 0.00              | 122,009.58          | 122,009.58                        | 0.00             |
| INTUIT COM CUSIP: 461202103                     | 558.000*         | 15 Nov 16 | 110.9900          |                   |              | 0.00              | 61,939.39           | 61,939.39                         | 0.00             |
| SYMANTEC CORP COM CUSIP: 871503108              | -8,891.000*      | 11 Nov 16 |                   | 24.9988           |              | 0.00              | 206,220.20          | 222,148.34                        | 15,928.14        |
| SYMANTEC CORP COM CUSIP: 871503108              | -8,315.000*      | 14 Nov 16 |                   | 24.8153           |              | 0.00              | 192,860.30          | 206,230.78                        | 13,370.48        |
| SYMANTEC CORP COM CUSIP: 871503108              | -4,589.000*      | 15 Nov 16 |                   | 24.3854           |              | 0.00              | 106,438.48          | 111,844.80                        | 5,406.32         |
| VERISIGN INC COM CUSIP: 92343E102               | 43.000*          | 16 Nov 16 | 78.8233           |                   |              | 0.00              | 3,389.94            | 3,389.94                          | 0.00             |
| <b>Other</b>                                    |                  |           |                   |                   |              |                   |                     |                                   |                  |
| <b>United States - USD</b>                      |                  |           |                   |                   |              |                   |                     |                                   |                  |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100 | -1,408.000*      | 04 Nov 16 |                   | 48.8447           |              | 0.00              | 73,349.73           | 68,754.24                         | -4,595.49        |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100 | -994.000*        | 07 Nov 16 |                   | 48.8305           |              | 0.00              | 51,782.41           | 48,524.03                         | -3,258.38        |
| <b>Total JNK SECURITIES INC</b>                 |                  |           |                   |                   |              |                   | <b>1,178,649.35</b> | <b>1,205,500.42</b>               | <b>26,851.07</b> |
| <b>JOH. BERENBERG,GOSSLER UND CO.KG</b>         |                  |           |                   |                   |              |                   |                     |                                   |                  |
| <b>Corporate Stock - Common</b>                 |                  |           |                   |                   |              |                   |                     |                                   |                  |
| <b>Denmark - DKK</b>                            |                  |           |                   |                   |              |                   |                     |                                   |                  |
| COLOPLAST DKK1 B SEDOL: B8FMRX8                 | 719.000*         | 23 Nov 16 | 62.5235           |                   |              | 0.00              | 45,003.83           | 45,003.83                         | 0.00             |
| <b>Total JOH. BERENBERG,GOSSLER UND CO.KG</b>   |                  |           |                   |                   |              |                   | <b>45,003.83</b>    | <b>45,003.83</b>                  | <b>0.00</b>      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>JP MORGAN CHASE LONDON</b>                                                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Debt Instruments - Other</b>                                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Chile - USD</b>                                                                                |                  |           |                   |                   |              |                   |            |                                   |               |
| PVTPL CODELCO INC SR NT 144A 4.5% DUE 09-16-2025<br>BEO SEDOL: BYMYNF3                            | -50,000.000 *    | 15 Nov 16 |                   | 101.3260          |              | 0.00              | 49,229.00  | 50,663.00                         | 1,434.00      |
| PVTPL CODELCO INC SR NT 144A 4.5% DUE 09-16-2025<br>BEO SEDOL: BYMYNF3                            | -40,000.000 *    | 15 Nov 16 |                   | 101.5910          |              | 0.00              | 39,383.20  | 40,636.40                         | 1,253.20      |
| <b>Other</b>                                                                                      |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Mexico - USD</b>                                                                               |                  |           |                   |                   |              |                   |            |                                   |               |
| UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP:<br>91086QBF4                                        | 155,000.000 *    | 13 Oct 16 | 102.7500          |                   |              | 0.00              | 159,262.50 | 159,262.50                        | 0.00          |
| UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047<br>REG 4.35 DUE 01-15-2047 REG CUSIP: 91087BAB6 | -155,000.000 *   | 13 Oct 16 |                   | 99.7500           |              | 0.00              | 154,589.25 | 154,612.50                        | 23.25         |
| <b>Saudi Arabia - USD</b>                                                                         |                  |           |                   |                   |              |                   |            |                                   |               |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE<br>10-26-2046 REG CUSIP: 80413TAC3                   | -30,000.000 *    | 15 Nov 16 |                   | 95.0000           |              | 0.00              | 29,404.50  | 28,500.00                         | -904.50       |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE<br>10-26-2046 REG CUSIP: 80413TAC3                   | -25,000.000 *    | 17 Nov 16 |                   | 94.8750           |              | 0.00              | 24,503.75  | 23,718.75                         | -785.00       |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE<br>10-26-2046 REG CUSIP: 80413TAC3                   | -25,000.000 *    | 17 Nov 16 |                   | 94.7500           |              | 0.00              | 24,503.75  | 23,687.50                         | -816.25       |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE<br>10-26-2046 REG CUSIP: 80413TAC3                   | -25,000.000 *    | 17 Nov 16 |                   | 94.9000           |              | 0.00              | 24,503.75  | 23,725.00                         | -778.75       |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE<br>10-26-2046 REG CUSIP: 80413TAC3                   | -25,000.000 *    | 17 Nov 16 |                   | 94.8750           |              | 0.00              | 24,503.75  | 23,718.75                         | -785.00       |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE<br>10-26-2046 REG CUSIP: 80413TAC3                   | -30,000.000 *    | 23 Nov 16 |                   | 96.1250           |              | 0.00              | 29,404.50  | 28,837.50                         | -567.00       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 405 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>JP MORGAN CHASE LONDON</b>                                                |                  |           |                   |                   |              |                   |                   |                                   |                   |
| SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG CUSIP: 80413TAC3 | -25,000.000*     | 23 Nov 16 |                   | 96.2500           |              | 0.00              | 24,503.75         | 24,062.50                         | -441.25           |
| <b>Turkey - USD</b>                                                          |                  |           |                   |                   |              |                   |                   |                                   |                   |
| TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP: 900123CB4                     | -385,000.000*    | 08 Nov 16 |                   | 87.8750           |              | 0.00              | 370,562.50        | 338,318.75                        | -32,243.75        |
| <b>Total JP MORGAN CHASE LONDON</b>                                          |                  |           |                   |                   |              |                   | <b>954,354.20</b> | <b>919,743.15</b>                 | <b>-34,611.05</b> |
| <b>JPMORGAN SECURITIES (ASIA PACIFIC)</b>                                    |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Corporate Stock - Common</b>                                              |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>New Zealand - NZD</b>                                                     |                  |           |                   |                   |              |                   |                   |                                   |                   |
| AIR NEW ZEALAND NPV SEDOL: 6426484                                           | 115,018.000*     | 18 Nov 16 | 1.4022            |                   |              | 0.00              | 161,330.68        | 161,330.68                        | 0.00              |
| <b>Singapore - SGD</b>                                                       |                  |           |                   |                   |              |                   |                   |                                   |                   |
| UPP HOLDINGS LTD NPV SEDOL: 6917386                                          | -106,500.000*    | 18 Nov 16 |                   | 0.2021            |              | 0.00              | 15,148.10         | 21,511.43                         | 6,363.33          |
| <b>Total JPMORGAN SECURITIES (ASIA PACIFIC)</b>                              |                  |           |                   |                   |              |                   | <b>176,478.78</b> | <b>182,842.11</b>                 | <b>6,363.33</b>   |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 406 of 624

## ◆ 5% Report - Part D

### *Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost             | Current Value on Transaction Date | Net Gain/Loss    |
|-----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------------|-----------------------------------|------------------|
| <b>KEEFE BRUYETTE AND WOODS INC.</b>          |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>Corporate Stock - Common</b>               |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>United States - USD</b>                    |                  |           |                   |                   |              |                   |                  |                                   |                  |
| BMC STK HLDGS INC COM CUSIP: 05591B109        | 31.000 *         | 17 Oct 16 | 16.6992           |                   |              | 0.00              | 518.92           | 518.92                            | 0.00             |
| BMC STK HLDGS INC COM CUSIP: 05591B109        | 1.000 *          | 21 Oct 16 | 16.6721           |                   |              | 0.00              | 16.71            | 16.71                             | 0.00             |
| <b>Total KEEFE BRUYETTE AND WOODS INC.</b>    |                  |           |                   |                   |              |                   | <b>535.63</b>    | <b>535.63</b>                     | <b>0.00</b>      |
| <b>KEYBANC CAPITAL MARKETS INC</b>            |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>Corporate Stock - Common</b>               |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>United States - USD</b>                    |                  |           |                   |                   |              |                   |                  |                                   |                  |
| SYNAPTICS INC COM CUSIP: 87157D109            | -955.000 *       | 26 Oct 16 |                   | 67.6129           |              | 0.00              | 34,957.26        | 64,530.71                         | 29,573.45        |
| <b>Total KEYBANC CAPITAL MARKETS INC</b>      |                  |           |                   |                   |              |                   | <b>34,957.26</b> | <b>64,530.71</b>                  | <b>29,573.45</b> |
| <b>LEERINK SWANN &amp; CO./IPO</b>            |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>Corporate Stock - Common</b>               |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>United States - USD</b>                    |                  |           |                   |                   |              |                   |                  |                                   |                  |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109 | 2,155.000 *      | 27 Oct 16 | 37.4733           |                   |              | 0.00              | 80,841.16        | 80,841.16                         | 0.00             |
| <b>Total LEERINK SWANN &amp; CO./IPO</b>      |                  |           |                   |                   |              |                   | <b>80,841.16</b> | <b>80,841.16</b>                  | <b>0.00</b>      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|-----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>LIQUIDNET EUROPE LIMITED</b>               |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Corporate Stock - Common</b>               |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Switzerland - CHF</b>                      |                  |           |                   |                   |              |                   |                   |                                   |                   |
| ASCOM HOLDING AG CHF0.50(REGD) SEDOL: 4697378 | -900.000 *       | 20 Oct 16 |                   | 17.2100           |              | 0.00              | 12,985.53         | 15,478.16                         | 2,492.63          |
| ASCOM HOLDING AG CHF0.50(REGD) SEDOL: 4697378 | -900.000 *       | 21 Oct 16 |                   | 17.2162           |              | 0.00              | 12,985.53         | 15,483.71                         | 2,498.18          |
| ASCOM HOLDING AG CHF0.50(REGD) SEDOL: 4697378 | -3,285.000 *     | 26 Oct 16 |                   | 17.1618           |              | 0.00              | 47,397.19         | 56,336.99                         | 8,939.80          |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725       | -335.000 *       | 11 Nov 16 |                   | 302.2373          |              | 0.00              | 172,440.85        | 101,178.62                        | -71,262.23        |
| <b>Total LIQUIDNET EUROPE LIMITED</b>         |                  |           |                   |                   |              |                   | <b>245,809.10</b> | <b>188,477.48</b>                 | <b>-57,331.62</b> |
| <b>LIQUIDNET INC</b>                          |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Corporate Stock - Common</b>               |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Canada - USD</b>                           |                  |           |                   |                   |              |                   |                   |                                   |                   |
| DOMINION DIAMOND CORP COM CUSIP: 257287102    | 100.000 *        | 26 Oct 16 | 8.7407            |                   |              | 0.00              | 877.07            | 877.07                            | 0.00              |
| DOMINION DIAMOND CORP COM CUSIP: 257287102    | 45.000 *         | 27 Oct 16 | 8.6900            |                   |              | 0.00              | 392.40            | 392.40                            | 0.00              |
| <b>United States - USD</b>                    |                  |           |                   |                   |              |                   |                   |                                   |                   |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109 | 414.000 *        | 06 Oct 16 | 48.1550           |                   |              | 0.00              | 19,948.59         | 19,948.59                         | 0.00              |
| APPLIED MATERIALS INC COM CUSIP: 038222105    | 297.000 *        | 23 Nov 16 | 31.8850           |                   |              | 0.00              | 9,472.82          | 9,472.82                          | 0.00              |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>LIQUIDNET INC</b>                           |                  |           |                   |                   |              |                   |           |                                   |               |
| CERNER CORP COM CUSIP: 156782104               | -340.000 *       | 14 Nov 16 |                   | 49.2017           |              | 0.00              | 13,725.71 | 16,721.41                         | 2,995.70      |
| CONSOL ENERGY INC COM CUSIP: 20854P109         | 331.000 *        | 30 Nov 16 | 20.4650           |                   |              | 0.00              | 6,777.23  | 6,777.23                          | 0.00          |
| INTERFACE INC COM CUSIP: 458665304             | 609.000 *        | 27 Oct 16 | 15.0250           |                   |              | 0.00              | 9,168.50  | 9,168.50                          | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108         | 1,212.000 *      | 27 Oct 16 | 8.9925            |                   |              | 0.00              | 10,935.27 | 10,935.27                         | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108         | 143.000 *        | 28 Oct 16 | 8.7438            |                   |              | 0.00              | 1,254.65  | 1,254.65                          | 0.00          |
| MONSANTO CO NEW COM CUSIP: 61166W101           | -532.000 *       | 13 Oct 16 |                   | 102.1061          |              | 0.00              | 54,815.39 | 54,308.62                         | -506.77       |
| MONSANTO CO NEW COM CUSIP: 61166W101           | -457.000 *       | 14 Oct 16 |                   | 101.7840          |              | 0.00              | 47,087.66 | 46,505.13                         | -582.53       |
| MONSANTO CO NEW COM CUSIP: 61166W101           | -272.000 *       | 03 Nov 16 |                   | 98.8776           |              | 0.00              | 28,025.91 | 26,888.68                         | -1,137.23     |
| MONSTER BEVERAGE CORP NEW COM CUSIP: 61174X109 | 287.000 *        | 29 Nov 16 | 45.2848           |                   |              | 0.00              | 13,002.48 | 13,002.48                         | 0.00          |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100 | 59.000 *         | 19 Oct 16 | 13.8486           |                   |              | 0.00              | 818.84    | 818.84                            | 0.00          |
| NUANCE COMMUNICATIONS INC COM CUSIP: 67020Y100 | 265.000 *        | 24 Oct 16 | 13.7950           |                   |              | 0.00              | 3,663.63  | 3,663.63                          | 0.00          |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103        | -367.000 *       | 15 Nov 16 |                   | 23.7218           |              | 0.00              | 6,987.11  | 8,694.70                          | 1,707.59      |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103        | -1,560.000 *     | 16 Nov 16 |                   | 23.7345           |              | 0.00              | 29,699.96 | 36,978.21                         | 7,278.25      |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103        | -97.000 *        | 17 Nov 16 |                   | 23.9612           |              | 0.00              | 1,846.73  | 2,321.27                          | 474.54        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103        | -181.000 *       | 18 Nov 16 |                   | 23.0316           |              | 0.00              | 3,445.96  | 4,163.19                          | 717.23        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 409 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>LIQUIDNET INC</b>                          |                  |           |                   |                   |              |                   |           |                                   |               |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103       | -253.000 *       | 21 Nov 16 |                   | 23.0079           |              | 0.00              | 4,816.72  | 5,813.28                          | 996.56        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103       | -181.000 *       | 22 Nov 16 |                   | 23.0801           |              | 0.00              | 3,445.96  | 4,171.97                          | 726.01        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103       | -19.000 *        | 23 Nov 16 |                   | 23.4828           |              | 0.00              | 361.73    | 445.59                            | 83.86         |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103       | -50.000 *        | 29 Nov 16 |                   | 23.0874           |              | 0.00              | 951.92    | 1,152.84                          | 200.92        |
| PRIMORIS SVCS CORP COM CUSIP: 74164F103       | -149.000 *       | 30 Nov 16 |                   | 23.1477           |              | 0.00              | 2,836.73  | 3,444.46                          | 607.73        |
| SALESFORCE COM INC COM STK CUSIP: 79466L302   | -799.000 *       | 14 Oct 16 |                   | 74.0749           |              | 0.00              | 17,222.83 | 59,168.57                         | 41,945.74     |
| SEACHANGE INTL INC COM CUSIP: 811699107       | -64.000 *        | 30 Nov 16 |                   | 2.6142            |              | 0.00              | 417.96    | 166.66                            | -251.30       |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102  | 1,173.000 *      | 24 Oct 16 | 80.9956           |                   |              | 0.00              | 95,031.30 | 95,031.30                         | 0.00          |
| SYMANTEC CORP COM CUSIP: 871503108            | -255.000 *       | 14 Nov 16 |                   | 24.8950           |              | 0.00              | 5,914.54  | 6,345.54                          | 431.00        |
| SYMANTEC CORP COM CUSIP: 871503108            | -2,856.000 *     | 23 Nov 16 |                   | 25.0300           |              | 0.00              | 66,242.82 | 71,455.56                         | 5,212.74      |
| SYMANTEC CORP COM CUSIP: 871503108            | -857.000 *       | 25 Nov 16 |                   | 24.7650           |              | 0.00              | 19,877.48 | 21,214.57                         | 1,337.09      |
| TANDEM DIABETES CARE INC COM CUSIP: 875372104 | -76.000 *        | 31 Oct 16 |                   | 6.0750            |              | 0.00              | 824.03    | 459.40                            | -364.63       |
| TUTOR PERINI CORP COM CUSIP: 901109108        | 750.000 *        | 06 Oct 16 | 20.7467           |                   |              | 0.00              | 15,582.53 | 15,582.53                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 410 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss    |
|---------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|------------------|
| <b>LIQUIDNET INC</b>                                                |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Other</b>                                                        |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>United States - USD</b>                                          |                  |           |                   |                   |              |                   |                   |                                   |                  |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100                     | -138.000 *       | 04 Nov 16 |                   | 48.7450           |              | 0.00              | 7,189.11          | 6,725.28                          | -463.83          |
| CYRUSONE INC COM CUSIP: 23283R100                                   | -468.000 *       | 23 Nov 16 |                   | 41.8604           |              | 0.00              | 23,973.50         | 19,585.56                         | -4,387.94        |
| CYRUSONE INC COM CUSIP: 23283R100                                   | -92.000 *        | 25 Nov 16 |                   | 43.1700           |              | 0.00              | 4,712.74          | 3,970.63                          | -742.11          |
| CYRUSONE INC COM CUSIP: 23283R100                                   | -715.000 *       | 28 Nov 16 |                   | 43.6940           |              | 0.00              | 36,626.18         | 31,233.37                         | -5,392.81        |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 34.000 *         | 11 Nov 16 | 27.6600           |                   |              | 0.00              | 940.78            | 940.78                            | 0.00             |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 50.000 *         | 14 Nov 16 | 28.3550           |                   |              | 0.00              | 1,418.25          | 1,418.25                          | 0.00             |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 1,806.000 *      | 21 Nov 16 | 28.6150           |                   |              | 0.00              | 51,696.75         | 51,696.75                         | 0.00             |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 389.000 *        | 23 Nov 16 | 28.7535           |                   |              | 0.00              | 11,189.00         | 11,189.00                         | 0.00             |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 407.000 *        | 28 Nov 16 | 29.0941           |                   |              | 0.00              | 11,845.37         | 11,845.37                         | 0.00             |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 88.000 *         | 30 Nov 16 | 29.2050           |                   |              | 0.00              | 2,570.92          | 2,570.92                          | 0.00             |
| <b>Total LIQUIDNET INC</b>                                          |                  |           |                   |                   |              |                   | <b>647,635.06</b> | <b>698,520.87</b>                 | <b>50,885.81</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost             | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------------|-----------------------------------|---------------|
| <b>LUMINEX TRADING AND ANALYTICS LLC</b>                               |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>Other</b>                                                           |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>United States - USD</b>                                             |                  |           |                   |                   |              |                   |                  |                                   |               |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 353.000 *        | 30 Nov 16 | 29.0862           |                   |              | 0.00              | 10,268.31        | 10,268.31                         | 0.00          |
| <b>Total LUMINEX TRADING AND ANALYTICS LLC</b>                         |                  |           |                   |                   |              |                   | <b>10,268.31</b> | <b>10,268.31</b>                  | <b>0.00</b>   |
| <b>MACQUARIE BANK LIMITED</b>                                          |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>Corporate Stock - Common</b>                                        |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>Australia - AUD</b>                                                 |                  |           |                   |                   |              |                   |                  |                                   |               |
| WOOLWORTHS LTD NPV SEDOL: 6981239                                      | -3,025.000 *     | 06 Oct 16 |                   | 18.0859           |              | 0.00              | 69,206.04        | 54,693.35                         | -14,512.69    |
| WOOLWORTHS LTD NPV SEDOL: 6981239                                      | -478.000 *       | 20 Oct 16 |                   | 19.2137           |              | 0.00              | 10,935.70        | 9,181.38                          | -1,754.32     |
| <b>United States - USD</b>                                             |                  |           |                   |                   |              |                   |                  |                                   |               |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6                       | -1,398.000 *     | 13 Oct 16 |                   | 38.9640           |              | 0.00              | 55,431.54        | 54,460.00                         | -971.54       |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271                           | 539.000 *        | 14 Oct 16 | 150.4432          |                   |              | 0.00              | 81,092.92        | 81,092.92                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271                           | 425.000 *        | 21 Oct 16 | 149.1626          |                   |              | 0.00              | 63,397.30        | 63,397.30                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609                                     | 986.000 *        | 10 Oct 16 | 86.7833           |                   |              | 0.00              | 85,575.73        | 85,575.73                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609                                     | 942.000 *        | 12 Oct 16 | 87.2923           |                   |              | 0.00              | 82,236.42        | 82,236.42                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss    |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|------------------|
| <b>MACQUARIE BANK LIMITED</b>                        |                  |           |                   |                   |              |                   |                     |                                   |                  |
| CVS HEALTH CORP COM SEDOL: 2577609                   | 929.000 *        | 17 Oct 16 | 87.2097           |                   |              | 0.00              | 81,024.78           | 81,024.78                         | 0.00             |
| CVS HEALTH CORP COM SEDOL: 2577609                   | 1,417.000 *      | 19 Oct 16 | 86.5484           |                   |              | 0.00              | 122,649.71          | 122,649.71                        | 0.00             |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 983.000 *        | 28 Nov 16 | 120.7480          |                   |              | 0.00              | 118,702.65          | 118,702.65                        | 0.00             |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -536.000 *       | 13 Oct 16 |                   | 153.3002          |              | 0.00              | 86,207.66           | 82,163.10                         | -4,044.56        |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -538.000 *       | 18 Oct 16 |                   | 149.8134          |              | 0.00              | 86,529.33           | 80,593.81                         | -5,935.52        |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -551.000 *       | 20 Oct 16 |                   | 151.9540          |              | 0.00              | 88,620.18           | 83,720.69                         | -4,899.49        |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -725.000 *       | 21 Nov 16 |                   | 162.2659          |              | 0.00              | 116,605.50          | 117,634.78                        | 1,029.28         |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -419.000 *       | 23 Nov 16 |                   | 161.8086          |              | 0.00              | 67,389.94           | 67,793.18                         | 403.24           |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -707.000 *       | 29 Nov 16 |                   | 163.6435          |              | 0.00              | 113,710.47          | 115,688.13                        | 1,977.66         |
| MC DONALDS CORP COM SEDOL: 2550707                   | 684.000 *        | 07 Oct 16 | 113.6056          |                   |              | 0.00              | 77,711.36           | 77,711.36                         | 0.00             |
| MC DONALDS CORP COM SEDOL: 2550707                   | 619.000 *        | 11 Oct 16 | 114.0570          |                   |              | 0.00              | 70,605.92           | 70,605.92                         | 0.00             |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                  | -1,806.000 *     | 26 Oct 16 |                   | 42.6777           |              | 0.00              | 63,096.62           | 77,060.70                         | 13,964.08        |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                  | -1,846.000 *     | 27 Oct 16 |                   | 41.9555           |              | 0.00              | 64,494.11           | 77,434.31                         | 12,940.20        |
| <b>Total MACQUARIE BANK LIMITED</b>                  |                  |           |                   |                   |              |                   | <b>1,605,223.88</b> | <b>1,603,420.22</b>               | <b>-1,803.66</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost             | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------------|-----------------------------------|---------------|
| <b>MACQUARIE SECURITIES NEW ZEALAND LT</b>       |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>Corporate Stock - Common</b>                  |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>New Zealand - NZD</b>                         |                  |           |                   |                   |              |                   |                  |                                   |               |
| RESTAURANT BRANDS. NPV SEDOL: 6002981            | 11,072.000*      | 04 Nov 16 | 3.4406            |                   |              | 0.00              | 38,094.71        | 38,094.71                         | 0.00          |
| <b>Total MACQUARIE SECURITIES NEW ZEALAND LT</b> |                  |           |                   |                   |              |                   | <b>38,094.71</b> | <b>38,094.71</b>                  | <b>0.00</b>   |
| <b>MERRILL LYNCH INTERNATIONAL LIMITED</b>       |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>Corporate Stock - Common</b>                  |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>Australia - AUD</b>                           |                  |           |                   |                   |              |                   |                  |                                   |               |
| CHALLENGER LTD NPV SEDOL: 6726300                | -3,800.000 *     | 20 Oct 16 |                   | 8.0800            |              | 0.00              | 19,520.59        | 30,691.71                         | 11,171.12     |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6             | 3,200.000 *      | 20 Oct 16 | 5.2449            |                   |              | 0.00              | 16,790.43        | 16,790.43                         | 0.00          |
| <b>France - EUR</b>                              |                  |           |                   |                   |              |                   |                  |                                   |               |
| SANOFI EUR2 SEDOL: 5671735                       | -1,014.000 *     | 05 Oct 16 |                   | 76.6663           |              | 0.00              | 95,424.90        | 77,716.29                         | -17,708.61    |
| <b>Japan - JPY</b>                               |                  |           |                   |                   |              |                   |                  |                                   |               |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368            | -700.000 *       | 20 Oct 16 |                   | 18.4507           |              | 0.00              | 8,660.25         | 12,910.35                         | 4,250.10      |
| NICHI-IKO PHARM NPV SEDOL: 6639903               | 400.000 *        | 20 Oct 16 | 18.7049           |                   |              | 0.00              | 7,484.95         | 7,484.95                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 414 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>MERRILL LYNCH INTERNATIONAL LIMITED</b>                                                 |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Norway - NOK</b>                                                                        |                  |           |                   |                   |              |                   |                   |                                   |                   |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4                                                  | -700.000 *       | 21 Oct 16 |                   | 21.3425           |              | 0.00              | 19,969.61         | 14,933.75                         | -5,035.86         |
| <b>Switzerland - CHF</b>                                                                   |                  |           |                   |                   |              |                   |                   |                                   |                   |
| BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)<br>SEDOL: 7124594                           | 100.000 *        | 21 Oct 16 | 120.0847          |                   |              | 0.00              | 12,013.27         | 12,013.27                         | 0.00              |
| BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)<br>SEDOL: 7124594                           | 282.000 *        | 25 Oct 16 | 120.3035          |                   |              | 0.00              | 33,939.17         | 33,939.17                         | 0.00              |
| <b>United Kingdom - GBP</b>                                                                |                  |           |                   |                   |              |                   |                   |                                   |                   |
| LLOYDS BANKING GP ORD GBP0.1 SEDOL: 0870612                                                | -69,418.000 *    | 05 Oct 16 |                   | 0.6960            |              | 0.00              | 84,139.85         | 48,296.28                         | -35,843.57        |
| <b>Total MERRILL LYNCH INTERNATIONAL LIMITED</b>                                           |                  |           |                   |                   |              |                   | <b>297,943.02</b> | <b>254,776.20</b>                 | <b>-43,166.82</b> |
| <b>MERRILL LYNCH PIECE FENNER &amp; SMITH</b>                                              |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>U.S. Government Securities</b>                                                          |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |                   |                                   |                   |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 35,000.000 *     | 14 Oct 16 | 99.6563           |                   |              | 0.00              | 34,879.69         | 34,879.69                         | 0.00              |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 15,000.000 *     | 26 Oct 16 | 99.2813           |                   |              | 0.00              | 14,892.19         | 14,892.19                         | 0.00              |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 60,000.000 *     | 01 Nov 16 | 97.7500           |                   |              | 0.00              | 58,650.00         | 58,650.00                         | 0.00              |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 125,000.000 *    | 02 Nov 16 | 98.5078           |                   |              | 0.00              | 123,134.77        | 123,134.77                        | 0.00              |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 415 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>MERRILL LYNCH PIECE FENNER &amp; SMITH</b>                                              |                  |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 80,000.000*      | 02 Nov 16 | 98.8750           |                   |              | 0.00              | 79,100.00     | 79,100.00                         | 0.00          |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -295,000.000 *   | 17 Oct 16 |                   | 99.6875           |              | 0.00              | 306,180.58    | 294,078.13                        | -12,102.45    |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -7,475,000.000*  | 14 Nov 16 |                   | 90.2500           |              | 0.00              | 7,887,203.21  | 6,746,187.50                      | -1,141,015.71 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -505,000.000*    | 14 Nov 16 |                   | 90.2500           |              | 0.00              | 511,115.91    | 455,762.50                        | -55,353.41    |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -38,455,000.000* | 15 Nov 16 |                   | 90.5938           |              | 0.00              | 40,575,571.85 | 34,837,826.56                     | -5,737,745.29 |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 7,700,000.000*   | 14 Nov 16 | 85.3270           |                   |              | 0.00              | 6,570,179.00  | 6,570,179.00                      | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 520,000.000*     | 14 Nov 16 | 85.3270           |                   |              | 0.00              | 443,700.40    | 443,700.40                        | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 39,550,000.000*  | 15 Nov 16 | 85.6700           |                   |              | 0.00              | 33,882,485.00 | 33,882,485.00                     | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 115,000.000*     | 15 Nov 16 | 85.5313           |                   |              | 0.00              | 98,360.94     | 98,360.94                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 20,000.000*      | 17 Nov 16 | 85.4887           |                   |              | 0.00              | 17,097.74     | 17,097.74                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 20,000.000*      | 17 Nov 16 | 85.4496           |                   |              | 0.00              | 17,089.92     | 17,089.92                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 90,000.000*      | 23 Nov 16 | 83.9531           |                   |              | 0.00              | 75,557.81     | 75,557.81                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 350,000.000*     | 30 Nov 16 | 84.5430           |                   |              | 0.00              | 295,900.39    | 295,900.39                        | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 90,000.000*      | 30 Nov 16 | 83.9531           |                   |              | 0.00              | 75,557.81     | 75,557.81                         | 0.00          |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | -230,000.000*    | 14 Nov 16 |                   | 84.6758           |              | 0.00              | 196,328.38    | 194,754.30                        | -1,574.08     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 416 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>MERRILL LYNCH PIECE FENNER &amp; SMITH</b>                                           |                  |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE 08-15-2046 REG SEDOL: BZ56WJ0               | -540,000.000*    | 14 Nov 16 |                   | 84.6758           |              | 0.00              | 460,944.90   | 457,249.22                        | -3,695.68     |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | -275,000.000*    | 21 Nov 16 |                   | 97.0352           |              | 0.00              | 268,729.88   | 266,846.68                        | -1,883.20     |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3           | -195,000.000*    | 30 Nov 16 |                   | 96.7969           |              | 0.00              | 190,116.39   | 188,753.91                        | -1,362.48     |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000 1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 80,000.000 *     | 18 Oct 16 | 97.8125           |                   |              | 0.00              | 78,250.00    | 78,250.00                         | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000 1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 110,000.000 *    | 24 Oct 16 | 97.9063           |                   |              | 0.00              | 107,696.88   | 107,696.88                        | 0.00          |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000 1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | -425,000.000 *   | 18 Oct 16 |                   | 97.7578           |              | 0.00              | 420,310.82   | 415,470.70                        | -4,840.12     |
| UTD STATES TREAS 1.125% DUE 02-28-2021 SEDOL: BZ56TX3                                   | -5,750,000.000*  | 14 Nov 16 |                   | 98.1208           |              | 0.00              | 5,710,917.97 | 5,641,943.63                      | -68,974.34    |
| UTD STATES TREAS 1.625% DUE 05-15-2026 SEDOL: BYZ2XV0                                   | -695,000.000*    | 16 Nov 16 |                   | 94.7813           |              | 0.00              | 699,883.29   | 658,729.69                        | -41,153.60    |

### Corporate Debt Instruments - Preferred

#### Netherlands - USD

|                                                         |               |           |  |          |  |      |            |            |            |
|---------------------------------------------------------|---------------|-----------|--|----------|--|------|------------|------------|------------|
| SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7 | -245,000.000* | 30 Nov 16 |  | 126.4060 |  | 0.00 | 325,334.04 | 309,694.70 | -15,639.34 |
|---------------------------------------------------------|---------------|-----------|--|----------|--|------|------------|------------|------------|

#### United Kingdom - USD

|                                                              |              |           |         |  |  |      |            |            |      |
|--------------------------------------------------------------|--------------|-----------|---------|--|--|------|------------|------------|------|
| SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6 | 320,000.000* | 30 Nov 16 | 99.0010 |  |  | 0.00 | 316,803.20 | 316,803.20 | 0.00 |
|--------------------------------------------------------------|--------------|-----------|---------|--|--|------|------------|------------|------|

#### United States - USD

|                                                 |               |           |  |          |  |      |            |            |          |
|-------------------------------------------------|---------------|-----------|--|----------|--|------|------------|------------|----------|
| PEPSI BOTTLING 7% DUE 03-01-2029 SEDOL: 2541262 | -75,000.000 * | 24 Oct 16 |  | 144.4490 |  | 0.00 | 100,960.89 | 108,336.75 | 7,375.86 |
|-------------------------------------------------|---------------|-----------|--|----------|--|------|------------|------------|----------|

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 417 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>MERRILL LYNCH PIECE FENNER &amp; SMITH</b>       |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Debt Instruments - Other</b>           |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Canada - USD</b>                                 |                  |           |                   |                   |              |                   |            |                                   |               |
| ROGERS 5% DUE 03-15-2044 SEDOL: BJZD8R9             | -70,000.000*     | 01 Nov 16 |                   | 111.2530          |              | 0.00              | 71,440.76  | 77,877.10                         | 6,436.34      |
| ROGERS 5% DUE 03-15-2044 SEDOL: BJZD8R9             | -60,000.000*     | 02 Nov 16 |                   | 111.8690          |              | 0.00              | 61,234.94  | 67,121.40                         | 5,886.46      |
| <b>United States - USD</b>                          |                  |           |                   |                   |              |                   |            |                                   |               |
| ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL: BYQHX36     | 135,000.000*     | 17 Nov 16 | 99.2560           |                   |              | 0.00              | 133,995.60 | 133,995.60                        | 0.00          |
| ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58      | 630,000.000*     | 17 Nov 16 | 99.2210           |                   |              | 0.00              | 625,092.30 | 625,092.30                        | 0.00          |
| ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58      | 535,000.000*     | 17 Nov 16 | 99.2210           |                   |              | 0.00              | 530,832.35 | 530,832.35                        | 0.00          |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7     | -120,000.000*    | 15 Nov 16 |                   | 106.8230          |              | 0.00              | 128,768.94 | 128,187.60                        | -581.34       |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7     | -90,000.000*     | 23 Nov 16 |                   | 105.2600          |              | 0.00              | 96,576.70  | 94,734.00                         | -1,842.70     |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7     | -90,000.000*     | 30 Nov 16 |                   | 105.2580          |              | 0.00              | 96,576.70  | 94,732.20                         | -1,844.50     |
| BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL: BD5FYQ4 | 410,000.000*     | 18 Oct 16 | 100.0000          |                   |              | 0.00              | 410,000.00 | 410,000.00                        | 0.00          |
| BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL: BZ013F3 | 390,000.000*     | 21 Nov 16 | 100.0000          |                   |              | 0.00              | 390,000.00 | 390,000.00                        | 0.00          |
| BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL: BZ013F3 | 320,000.000*     | 30 Nov 16 | 99.8240           |                   |              | 0.00              | 319,436.80 | 319,436.80                        | 0.00          |
| BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2  | -85,000.000*     | 18 Oct 16 |                   | 106.5150          |              | 0.00              | 86,735.77  | 90,537.75                         | 3,801.98      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 418 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                     | Shares/Par Value         | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|--------------------------|------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>MERRILL LYNCH PIECE FENNER &amp; SMITH</b>                                       |                          |      |                   |                   |              |                   |            |                                   |               |
| GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0                                  | 25,000.000 * 04 Oct 16   |      | 119.1930          |                   |              | 0.00              | 29,798.25  | 29,798.25                         | 0.00          |
| GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1                                 | -20,000.000 * 04 Oct 16  |      |                   | 124.4800          |              | 0.00              | 21,374.00  | 24,896.00                         | 3,522.00      |
| HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1                                     | -40,000.000 * 14 Oct 16  |      |                   | 133.5780          |              | 0.00              | 53,095.60  | 53,431.20                         | 335.60        |
| HSBC BK USA 5.875 11-01-2034 SEDOL: BFN0JH1                                         | -25,000.000 * 26 Oct 16  |      |                   | 119.8080          |              | 0.00              | 29,103.75  | 29,952.00                         | 848.25        |
| MOLINA HEALTHCARE 5.375% DUE 11-15-2022 SEDOL: BDCF7Q8                              | -60,000.000 * 19 Oct 16  |      |                   | 103.8750          |              | 0.00              | 60,000.00  | 62,325.00                         | 2,325.00      |
| PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8                                     | 565,000.000 * 14 Nov 16  |      | 99.8260           |                   |              | 0.00              | 564,016.90 | 564,016.90                        | 0.00          |
| PFIZER INC 4% DUE 12-15-2036 SEDOL: BZ3FFJ0                                         | 300,000.000 * 14 Nov 16  |      | 99.5190           |                   |              | 0.00              | 298,557.00 | 298,557.00                        | 0.00          |
| PVTPL STEEL DYNAMICS INC SR NT 144A 5% DUE 12-15-2026/12-15-2016 BEO SEDOL: BYV4417 | 190,000.000 * 29 Nov 16  |      | 100.0000          |                   |              | 0.00              | 190,000.00 | 190,000.00                        | 0.00          |
| TENNECO INC 5% DUE 07-15-2026 SEDOL: BZBZ0C0                                        | -35,000.000 * 14 Oct 16  |      |                   | 100.8750          |              | 0.00              | 35,000.00  | 35,306.25                         | 306.25        |
| VALERO ENERGY CORP 3.4% DUE 09-15-2026 SEDOL: BD5M8B8                               | -105,000.000 * 13 Oct 16 |      |                   | 98.7860           |              | 0.00              | 104,637.75 | 103,725.30                        | -912.45       |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048 SEDOL: BYRLSF4                             | 345,000.000 * 17 Oct 16  |      | 104.5980          |                   |              | 0.00              | 360,863.10 | 360,863.10                        | 0.00          |

### Corporate Stock - Common

#### United States - USD

|                                                  |                        |  |          |         |  |      |            |            |        |
|--------------------------------------------------|------------------------|--|----------|---------|--|------|------------|------------|--------|
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,442.000 * 12 Oct 16 |  |          | 40.1462 |  | 0.00 | 57,176.17  | 57,878.75  | 702.58 |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271     | 815.000 * 07 Oct 16    |  | 149.5961 |         |  | 0.00 | 121,926.93 | 121,926.93 | 0.00   |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 419 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                      | Shares/Par Value       | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------------|------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>MERRILL LYNCH PIECE FENNER &amp; SMITH</b>        |                        |      |                   |                   |              |                   |            |                                   |               |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 553.000 * 10 Oct 16    |      | 150.3474          |                   |              | 0.00              | 83,146.26  | 83,146.26                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 552.000 * 26 Oct 16    |      | 150.9799          |                   |              | 0.00              | 83,345.04  | 83,345.04                         | 0.00          |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -3,538.000 * 07 Oct 16 |      |                   | 31.5893           |              | 0.00              | 84,563.76  | 111,733.97                        | 27,170.21     |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -3,981.000 * 11 Oct 16 |      |                   | 31.4905           |              | 0.00              | 95,152.16  | 125,331.09                        | 30,178.93     |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -2,571.000 * 13 Oct 16 |      |                   | 31.4153           |              | 0.00              | 61,450.94  | 80,747.70                         | 19,296.76     |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 965.000 * 23 Nov 16    |      | 120.4184          |                   |              | 0.00              | 116,211.00 | 116,211.00                        | 0.00          |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -543.000 * 17 Oct 16   |      |                   | 154.8517          |              | 0.00              | 87,333.50  | 84,078.57                         | -3,254.93     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -542.000 * 18 Oct 16   |      |                   | 149.8762          |              | 0.00              | 87,172.67  | 81,227.06                         | -5,945.61     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -547.000 * 21 Oct 16   |      |                   | 150.0378          |              | 0.00              | 87,976.84  | 82,064.79                         | -5,912.05     |
| LOWES COS INC COM SEDOL: 2536763                     | 1,148.000 * 14 Oct 16  |      | 71.5390           |                   |              | 0.00              | 82,135.38  | 82,135.38                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763                     | 1,183.000 * 20 Oct 16  |      | 69.8390           |                   |              | 0.00              | 82,628.41  | 82,628.41                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707                   | 679.000 * 10 Oct 16    |      | 114.6956          |                   |              | 0.00              | 77,883.40  | 77,883.40                         | 0.00          |
| MC DONALDS CORP COM SEDOL: 2550707                   | 628.000 * 11 Oct 16    |      | 114.0331          |                   |              | 0.00              | 71,617.50  | 71,617.50                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 420 of 624

## ◆ 5% Report - Part D

### *Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                     | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                  | Current Value on Transaction Date | Net Gain/Loss        |
|-----------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------------|-----------------------------------|----------------------|
| <b>MERRILL LYNCH PIECE FENNER &amp; SMITH</b>       |                  |           |                   |                   |              |                   |                       |                                   |                      |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                 | -1,697.000 *     | 24 Oct 16 |                   | 43.7543           |              | 0.00              | 59,288.46             | 74,236.70                         | 14,948.24            |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100         | 1,705.000 *      | 25 Oct 16 | 45.6758           |                   |              | 0.00              | 77,890.03             | 77,890.03                         | 0.00                 |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100         | 1,662.000 *      | 27 Oct 16 | 46.5341           |                   |              | 0.00              | 77,352.13             | 77,352.13                         | 0.00                 |
| <b>Total MERRILL LYNCH PIECE FENNER &amp; SMITH</b> |                  |           |                   |                   |              |                   | <b>106,134,321.64</b> | <b>99,151,822.82</b>              | <b>-6,982,498.82</b> |

### **MERRILL LYNCH PIERCE FENNER & SMITH**

#### **Corporate Stock - Common**

##### **United States - USD**

|                                                      |              |           |  |         |  |      |                   |                   |                  |
|------------------------------------------------------|--------------|-----------|--|---------|--|------|-------------------|-------------------|------------------|
| MONSANTO CO NEW COM CUSIP: 61166W101                 | -1,307.000 * | 03 Nov 16 |  | 99.0461 |  | 0.00 | 134,668.64        | 129,404.67        | -5,263.97        |
| <b>Total MERRILL LYNCH PIERCE FENNER &amp; SMITH</b> |              |           |  |         |  |      | <b>134,668.64</b> | <b>129,404.67</b> | <b>-5,263.97</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 421 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                            | Shares/Par Value         | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss    |
|--------------------------------------------------------------------------------------------|--------------------------|------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|------------------|
| <b>MITSUBISHI UFJ SECURITIES (USA),INC</b>                                                 |                          |      |                   |                   |              |                   |                   |                                   |                  |
| <b>U.S. Government Securities</b>                                                          |                          |      |                   |                   |              |                   |                   |                                   |                  |
| <b>United States - USD</b>                                                                 |                          |      |                   |                   |              |                   |                   |                                   |                  |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 75,000.000 * 19 Oct 16   |      | 99.6094           |                   |              | 0.00              | 74,707.03         | 74,707.03                         | 0.00             |
| <b>Corporate Debt Instruments - Other</b>                                                  |                          |      |                   |                   |              |                   |                   |                                   |                  |
| <b>United States - USD</b>                                                                 |                          |      |                   |                   |              |                   |                   |                                   |                  |
| GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP:<br>375558BK8                                   | -90,000.000 * 19 Oct 16  |      |                   | 102.0890          |              | 0.00              | 89,354.70         | 91,880.10                         | 2,525.40         |
| <b>Total MITSUBISHI UFJ SECURITIES (USA),INC</b>                                           |                          |      |                   |                   |              |                   | <b>164,061.73</b> | <b>166,587.13</b>                 | <b>2,525.40</b>  |
| <b>MIZUHO SECURITIES USA INC.</b>                                                          |                          |      |                   |                   |              |                   |                   |                                   |                  |
| <b>Corporate Debt Instruments - Other</b>                                                  |                          |      |                   |                   |              |                   |                   |                                   |                  |
| <b>Canada - USD</b>                                                                        |                          |      |                   |                   |              |                   |                   |                                   |                  |
| TRANSCANADA 7.625% DUE 01-15-2039 SEDOL: B3KV7R9                                           | -140,000.000 * 06 Oct 16 |      |                   | 147.9580          |              | 0.00              | 197,106.00        | 207,141.20                        | 10,035.20        |
| <b>United States - USD</b>                                                                 |                          |      |                   |                   |              |                   |                   |                                   |                  |
| SOUTHERN PWR CO 4.95% DUE 12-15-2046 SEDOL:<br>BZ124X0                                     | 455,000.000* 10 Nov 16   |      | 98.5620           |                   |              | 0.00              | 448,457.10        | 448,457.10                        | 0.00             |
| <b>Total MIZUHO SECURITIES USA INC.</b>                                                    |                          |      |                   |                   |              |                   | <b>645,563.10</b> | <b>655,598.30</b>                 | <b>10,035.20</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 422 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>MORGAN STANLEY &amp; CO INC. NEW YORK</b>                                               |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Corporate Stock - Common</b>                                                            |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |                   |                                   |                   |
| CERNER CORP COM CUSIP: 156782104                                                           | -2,156.000 *     | 14 Nov 16 |                   | 48.9174           |              | 0.00              | 87,037.17         | 105,388.15                        | 18,350.98         |
| CERNER CORP COM CUSIP: 156782104                                                           | -2,626.000 *     | 15 Nov 16 |                   | 48.9973           |              | 0.00              | 106,010.95        | 128,572.19                        | 22,561.24         |
| CERNER CORP COM CUSIP: 156782104                                                           | -1,797.000 *     | 16 Nov 16 |                   | 49.1517           |              | 0.00              | 72,544.43         | 88,260.77                         | 15,716.34         |
| CERNER CORP COM CUSIP: 156782104                                                           | -13,757.000 *    | 17 Nov 16 |                   | 48.9823           |              | 0.00              | 555,366.55        | 673,353.31                        | 117,986.76        |
| <b>Total MORGAN STANLEY &amp; CO INC. NEW YORK</b>                                         |                  |           |                   |                   |              |                   | <b>820,959.10</b> | <b>995,574.42</b>                 | <b>174,615.32</b> |
| <b>MORGAN STANLEY AND CO., LLC</b>                                                         |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>U.S. Government Securities</b>                                                          |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |                   |                                   |                   |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 40,000.000 *     | 10 Nov 16 | 92.3750           |                   |              | 0.00              | 36,950.00         | 36,950.00                         | 0.00              |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 40,000.000 *     | 10 Nov 16 | 92.3750           |                   |              | 0.00              | 36,950.00         | 36,950.00                         | 0.00              |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -140,000.000 *   | 19 Oct 16 |                   | 99.4063           |              | 0.00              | 145,136.83        | 139,168.75                        | -5,968.08         |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 120,000.000 *    | 18 Oct 16 | 97.5938           |                   |              | 0.00              | 117,112.50        | 117,112.50                        | 0.00              |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 720,000.000 *    | 19 Oct 16 | 97.7773           |                   |              | 0.00              | 703,996.88        | 703,996.88                        | 0.00              |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 423 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>MORGAN STANLEY AND CO., LLC</b>                     |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Debt Instruments - Preferred</b>          |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Netherlands - USD</b>                               |                  |           |                   |                   |              |                   |            |                                   |               |
| SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87 | -225,000.000 *   | 28 Oct 16 |                   | 95.5940           |              | 0.00              | 223,043.50 | 215,086.50                        | -7,957.00     |
| <b>Corporate Debt Instruments - Other</b>              |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Canada - USD</b>                                    |                  |           |                   |                   |              |                   |            |                                   |               |
| METHANEX CORP 5.65% DUE 12-01-2044 CUSIP: 59151KAJ7    | -25,000.000 *    | 09 Nov 16 |                   | 86.1090           |              | 0.00              | 24,838.25  | 21,527.25                         | -3,311.00     |
| <b>Netherlands - USD</b>                               |                  |           |                   |                   |              |                   |            |                                   |               |
| SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8    | 225,000.000 *    | 28 Oct 16 | 99.0740           |                   |              | 0.00              | 222,916.50 | 222,916.50                        | 0.00          |
| <b>United States - USD</b>                             |                  |           |                   |                   |              |                   |            |                                   |               |
| EXPRESS SCRIPTS 4.8% DUE 07-15-2046 CUSIP: 30219GAP3   | 175,000.000 *    | 19 Oct 16 | 104.0280          |                   |              | 0.00              | 182,049.00 | 182,049.00                        | 0.00          |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3      | -45,000.000 *    | 28 Oct 16 |                   | 107.7070          |              | 0.00              | 44,918.67  | 48,468.15                         | 3,549.48      |
| GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63      | 50,000.000 *     | 28 Oct 16 | 125.7230          |                   |              | 0.00              | 62,861.50  | 62,861.50                         | 0.00          |
| MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0    | 385,000.000 *    | 13 Oct 16 | 100.4420          |                   |              | 0.00              | 386,701.70 | 386,701.70                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 424 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>MORGAN STANLEY AND CO., LLC</b>                       |                  |           |                   |                   |              |                   |            |                                   |               |
| MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP: 594918BM5     | -615,000.000 *   | 13 Oct 16 |                   | 116.3190          |              | 0.00              | 621,046.10 | 715,361.85                        | 94,315.75     |
| NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL: B7J8X60 | -50,000.000 *    | 10 Nov 16 |                   | 101.8640          |              | 0.00              | 50,248.15  | 50,932.00                         | 683.85        |
| NEWMONT MNG CORP 5.875% DUE 04-01-2035 SEDOL: B06N1P4    | -50,000.000 *    | 10 Nov 16 |                   | 112.2880          |              | 0.00              | 48,308.18  | 56,144.00                         | 7,835.82      |
| TN GAS PIPELN CO 7% DUE 03-15-2027 SEDOL: 2689667        | -115,000.000 *   | 18 Oct 16 |                   | 120.1330          |              | 0.00              | 145,810.16 | 138,152.95                        | -7,657.21     |

### MORGAN STANLEY AND CO.INTRNTNAL PLC

#### Corporate Stock - Common

##### Denmark - DKK

|                                 |           |           |         |  |  |      |           |           |      |
|---------------------------------|-----------|-----------|---------|--|--|------|-----------|-----------|------|
| COLOPLAST DKK1 B SEDOL: B8FMRX8 | 980.000 * | 22 Nov 16 | 63.3382 |  |  | 0.00 | 62,139.76 | 62,139.76 | 0.00 |
|---------------------------------|-----------|-----------|---------|--|--|------|-----------|-----------|------|

### MORGAN STANLEY AND CO., LLC

#### Corporate Stock - Common

##### Hong Kong - HKD

|                                                |               |           |  |        |  |      |           |          |           |
|------------------------------------------------|---------------|-----------|--|--------|--|------|-----------|----------|-----------|
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658 | -30,000.000 * | 20 Oct 16 |  | 0.1061 |  | 0.00 | 12,668.35 | 3,178.79 | -9,489.56 |
|------------------------------------------------|---------------|-----------|--|--------|--|------|-----------|----------|-----------|

##### Japan - JPY

|                                       |            |           |         |        |  |      |           |           |         |
|---------------------------------------|------------|-----------|---------|--------|--|------|-----------|-----------|---------|
| FUJIMORI KOGYO CO NPV SEDOL: 6355180  | 700.000 *  | 10 Nov 16 | 23.7054 |        |  | 0.00 | 16,602.06 | 16,602.06 | 0.00    |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063 | -200.000 * | 10 Nov 16 |         | 6.0108 |  | 0.00 | 1,937.16  | 1,201.57  | -735.59 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>MORGAN STANLEY AND CO., LLC</b>                        |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Norway - NOK</b>                                       |                  |           |                   |                   |              |                   |           |                                   |               |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4                 | -300.000 *       | 28 Oct 16 |                   | 20.5528           |              | 0.00              | 8,558.40  | 6,163.38                          | -2,395.02     |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4                 | -200.000 *       | 01 Nov 16 |                   | 19.8472           |              | 0.00              | 5,705.60  | 3,967.84                          | -1,737.76     |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4                 | -100.000 *       | 02 Nov 16 |                   | 19.7993           |              | 0.00              | 2,852.80  | 1,979.14                          | -873.66       |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4                 | -400.000 *       | 03 Nov 16 |                   | 19.8082           |              | 0.00              | 11,411.20 | 7,920.09                          | -3,491.11     |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4                 | -354.000 *       | 09 Nov 16 |                   | 19.6790           |              | 0.00              | 10,098.92 | 6,963.57                          | -3,135.35     |
| <b>Spain - EUR</b>                                        |                  |           |                   |                   |              |                   |           |                                   |               |
| DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL: B55ZR92 | 3,200.000 *      | 20 Oct 16 | 5.9960            |                   |              | 0.00              | 19,195.01 | 19,195.01                         | 0.00          |
| DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL: B55ZR92 | 5,600.000 *      | 21 Oct 16 | 5.9362            |                   |              | 0.00              | 33,256.05 | 33,256.05                         | 0.00          |
| DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL: B55ZR92 | 6,800.000 *      | 24 Oct 16 | 5.9625            |                   |              | 0.00              | 40,561.40 | 40,561.40                         | 0.00          |
| DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL: B55ZR92 | 4,303.000 *      | 25 Oct 16 | 5.5573            |                   |              | 0.00              | 23,922.63 | 23,922.63                         | 0.00          |
| PAPELES Y CART DE EUR1 SUB RIGHTS 14/11/16 SEDOL: BYM8GY5 | -18,600.000 *    | 09 Nov 16 |                   | 0.1889            |              | 0.00              | 0.00      | 3,512.05                          | 3,512.05      |
| PAPELES Y CART DE EUR1 SUB RIGHTS 14/11/16 SEDOL: BYM8GY5 | -15,300.000 *    | 10 Nov 16 |                   | 0.1818            |              | 0.00              | 0.00      | 2,780.88                          | 2,780.88      |
| PAPELES Y CART DE EUR1 SUB RIGHTS 14/11/16 SEDOL: BYM8GY5 | -20,800.000 *    | 11 Nov 16 |                   | 0.1802            |              | 0.00              | 0.00      | 3,745.75                          | 3,745.75      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>MORGAN STANLEY AND CO.INTRNTNAL PLC</b>            |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                       |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Switzerland - CHF</b>                              |                  |           |                   |                   |              |                   |            |                                   |               |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725               | -48.000 *        | 04 Nov 16 |                   | 304.9100          |              | 0.00              | 24,707.94  | 14,623.97                         | -10,083.97    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725               | -172.000 *       | 07 Nov 16 |                   | 308.3262          |              | 0.00              | 88,536.80  | 52,989.67                         | -35,547.13    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725               | -24.000 *        | 08 Nov 16 |                   | 304.9373          |              | 0.00              | 12,353.97  | 7,310.44                          | -5,043.53     |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725               | -67.000 *        | 10 Nov 16 |                   | 305.3494          |              | 0.00              | 34,488.17  | 20,442.04                         | -14,046.13    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725               | -77.000 *        | 30 Nov 16 |                   | 294.7607          |              | 0.00              | 39,635.65  | 22,678.41                         | -16,957.24    |
| <b>United States - USD</b>                            |                  |           |                   |                   |              |                   |            |                                   |               |
| ALPHABET INC CAP STK CL A CAP STK CL A SEDOL: BYY8G0  | -81.000 *        | 05 Oct 16 |                   | 805.6104          |              | 0.00              | 46,637.71  | 65,252.40                         | 18,614.69     |
| ALPHABET INC CAP STK CL C CAP STK CL C SEDOL: BYY88Y7 | -148.000 *       | 05 Oct 16 |                   | 779.6031          |              | 0.00              | 98,208.65  | 115,377.63                        | 17,168.98     |
| APPLE INC COM STK SEDOL: 2046251                      | -1,591.000 *     | 05 Oct 16 |                   | 113.1067          |              | 0.00              | 170,922.41 | 179,936.90                        | 9,014.49      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6      | -11,496.000 *    | 05 Oct 16 |                   | 40.7569           |              | 0.00              | 455,823.30 | 468,444.88                        | 12,621.58     |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6      | -1,953.000 *     | 06 Oct 16 |                   | 40.6580           |              | 0.00              | 77,437.62  | 79,388.68                         | 1,951.06      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6      | -1,768.000 *     | 10 Oct 16 |                   | 40.7642           |              | 0.00              | 70,102.26  | 72,056.27                         | 1,954.01      |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271          | 552.000 *        | 12 Oct 16 | 150.9910          |                   |              | 0.00              | 83,351.17  | 83,351.17                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 427 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                      | Shares/Par Value       | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------------|------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>MORGAN STANLEY AND CO.INTRNTNAL PLC</b>           |                        |      |                   |                   |              |                   |            |                                   |               |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 799.000 * 17 Oct 16    |      | 149.1080          |                   |              | 0.00              | 119,143.28 | 119,143.28                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 510.000 * 20 Oct 16    |      | 150.2214          |                   |              | 0.00              | 76,616.74  | 76,616.74                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 537.000 * 24 Oct 16    |      | 151.3776          |                   |              | 0.00              | 81,293.80  | 81,293.80                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 546.000 * 25 Oct 16    |      | 151.1146          |                   |              | 0.00              | 82,512.67  | 82,512.67                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609                   | -1,221.000 * 05 Oct 16 |      |                   | 86.1544           |              | 0.00              | 120,902.43 | 105,183.06                        | -15,719.37    |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -4,529.000 * 05 Oct 16 |      |                   | 32.2095           |              | 0.00              | 108,250.22 | 145,839.67                        | 37,589.45     |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -3,751.000 * 11 Oct 16 |      |                   | 31.5098           |              | 0.00              | 89,654.80  | 118,162.55                        | 28,507.75     |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -3,960.000 * 18 Oct 16 |      |                   | 31.8319           |              | 0.00              | 94,650.23  | 126,021.87                        | 31,371.64     |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 977.000 * 28 Nov 16    |      | 120.7700          |                   |              | 0.00              | 117,999.62 | 117,999.62                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 1,049.000 * 29 Nov 16  |      | 121.2639          |                   |              | 0.00              | 127,213.70 | 127,213.70                        | 0.00          |
| HCA HLDGS INC COM SEDOL: B4MGBG6                     | -813.000 * 05 Oct 16   |      |                   | 74.8142           |              | 0.00              | 64,460.94  | 60,816.51                         | -3,644.43     |
| INTEL CORP COM SEDOL: 2463247                        | -3,240.000 * 05 Oct 16 |      |                   | 38.0193           |              | 0.00              | 104,327.67 | 123,155.54                        | 18,827.87     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -359.000 * 05 Oct 16   |      |                   | 157.2174          |              | 0.00              | 57,739.83  | 56,437.12                         | -1,302.71     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -782.000 * 12 Oct 16   |      |                   | 154.2608          |              | 0.00              | 125,773.11 | 120,623.45                        | -5,149.66     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -542.000 * 14 Oct 16   |      |                   | 154.7280          |              | 0.00              | 87,172.67  | 83,856.68                         | -3,315.99     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 428 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>MORGAN STANLEY AND CO.INTRNTNAL PLC</b>           |                  |           |                   |                   |              |                   |            |                                   |               |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -573.000 *       | 19 Oct 16 |                   | 151.4451          |              | 0.00              | 92,158.56  | 86,771.84                         | -5,386.72     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -551.000 *       | 21 Oct 16 |                   | 150.0598          |              | 0.00              | 88,620.18  | 82,677.01                         | -5,943.17     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -423.000 *       | 25 Oct 16 |                   | 150.6011          |              | 0.00              | 68,033.28  | 63,699.71                         | -4,333.57     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -730.000 *       | 21 Nov 16 |                   | 162.2947          |              | 0.00              | 117,409.68 | 118,467.06                        | 1,057.38      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -578.000 *       | 22 Nov 16 |                   | 162.5349          |              | 0.00              | 92,962.73  | 93,938.78                         | 976.05        |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -479.000 *       | 23 Nov 16 |                   | 161.8360          |              | 0.00              | 77,040.05  | 77,514.16                         | 474.11        |
| LOWES COS INC COM SEDOL: 2536763                     | 1,193.000 *      | 13 Oct 16 | 71.0183           |                   |              | 0.00              | 84,733.78  | 84,733.78                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763                     | 1,157.000 *      | 17 Oct 16 | 70.2476           |                   |              | 0.00              | 81,285.15  | 81,285.15                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763                     | 861.000 *        | 24 Oct 16 | 71.1393           |                   |              | 0.00              | 61,257.40  | 61,257.40                         | 0.00          |
| LOWES COS INC COM SEDOL: 2536763                     | -1,488.000 *     | 05 Oct 16 |                   | 72.6531           |              | 0.00              | 111,248.47 | 108,094.29                        | -3,154.18     |
| MASTERCARD INC CL A SEDOL: B121557                   | -771.000 *       | 05 Oct 16 |                   | 102.2209          |              | 0.00              | 70,282.69  | 78,804.81                         | 8,522.12      |
| MC DONALDS CORP COM SEDOL: 2550707                   | 520.000 *        | 13 Oct 16 | 115.1062          |                   |              | 0.00              | 59,859.12  | 59,859.12                         | 0.00          |
| MICROSOFT CORP COM SEDOL: 2588173                    | -2,345.000 *     | 05 Oct 16 |                   | 57.7170           |              | 0.00              | 101,127.23 | 135,325.82                        | 34,198.59     |
| ORACLE CORP COM SEDOL: 2661568                       | -2,678.000 *     | 05 Oct 16 |                   | 39.1565           |              | 0.00              | 108,612.82 | 104,838.73                        | -3,774.09     |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                  | -2,714.000 *     | 05 Oct 16 |                   | 40.6238           |              | 0.00              | 94,819.62  | 110,230.22                        | 15,410.60     |

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# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 429 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|--------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>MORGAN STANLEY AND CO.INTRNTNAL PLC</b>       |                  |           |                   |                   |              |                   |                     |                                   |                   |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8              | -1,799.000 *     | 28 Oct 16 |                   | 41.5861           |              | 0.00              | 62,852.06           | 74,798.26                         | 11,946.20         |
| QUALCOMM INC COM SEDOL: 2714923                  | -959.000 *       | 05 Oct 16 |                   | 66.9938           |              | 0.00              | 64,394.63           | 64,238.45                         | -156.18           |
| TARGET CORP COM STK SEDOL: 2259101               | -1,256.000 *     | 05 Oct 16 |                   | 68.0601           |              | 0.00              | 96,422.50           | 85,472.20                         | -10,950.30        |
| VISA INC COM CL A STK SEDOL: B2PZN04             | -1,297.000 *     | 05 Oct 16 |                   | 83.2354           |              | 0.00              | 89,233.88           | 107,944.22                        | 18,710.34         |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100      | 1,695.000 *      | 26 Oct 16 | 45.9211           |                   |              | 0.00              | 77,848.97           | 77,848.97                         | 0.00              |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100      | -1,774.000 *     | 05 Oct 16 |                   | 44.7015           |              | 0.00              | 96,472.42           | 79,285.42                         | -17,187.00        |
| YUM BRANDS INC COM SEDOL: 2098876                | -1,415.000 *     | 05 Oct 16 |                   | 89.1710           |              | 0.00              | 114,604.21          | 126,163.60                        | 11,559.39         |
| <b>Total MORGAN STANLEY AND CO.INTRNTNAL PLC</b> |                  |           |                   |                   |              |                   | <b>7,872,994.05</b> | <b>8,061,447.22</b>               | <b>188,453.17</b> |

### NOMURA SECURITIES NEW YORK

#### U.S. Government Securities

##### United States - USD

|                                                                                            |                  |           |         |         |  |      |            |            |           |
|--------------------------------------------------------------------------------------------|------------------|-----------|---------|---------|--|------|------------|------------|-----------|
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 50,000.000 *     | 10 Nov 16 | 91.9379 |         |  | 0.00 | 45,968.95  | 45,968.95  | 0.00      |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | 370,000.000 *    | 14 Nov 16 | 85.4531 |         |  | 0.00 | 316,176.56 | 316,176.56 | 0.00      |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG SEDOL: BZ56WJ0               | -1,000,000.000 * | 25 Nov 16 |         | 84.6285 |  | 0.00 | 855,799.11 | 846,285.06 | -9,514.05 |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 75,000.000 *     | 19 Oct 16 | 97.6406 |         |  | 0.00 | 73,230.47  | 73,230.47  | 0.00      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 430 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|---------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>NOMURA SECURITIES NEW YORK</b>                       |                  |           |                   |                   |              |                   |                     |                                   |                   |
| UTD STATES TREAS 1.125% DUE 02-28-2021 SEDOL: BZ56TX3   | -425,000.000 *   | 18 Nov 16 |                   | 97.6286           |              | 0.00              | 422,111.33          | 414,921.43                        | -7,189.90         |
| UTD STATES TREAS 1.125% DUE 08-31-2021 SEDOL: BD2BRV1   | 70,000.000 *     | 27 Oct 16 | 99.0195           |                   |              | 0.00              | 69,313.67           | 69,313.67                         | 0.00              |
| <b>Corporate Debt Instruments - Other</b>               |                  |           |                   |                   |              |                   |                     |                                   |                   |
| <b>United States - USD</b>                              |                  |           |                   |                   |              |                   |                     |                                   |                   |
| BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL: BD5FYQ4     | -80,000.000 *    | 19 Oct 16 |                   | 100.4670          |              | 0.00              | 80,000.00           | 80,373.60                         | 373.60            |
| <b>Total NOMURA SECURITIES NEW YORK</b>                 |                  |           |                   |                   |              |                   | <b>1,862,600.09</b> | <b>1,846,269.74</b>               | <b>-16,330.35</b> |
| <b>NUMIS SECURITIES INC.</b>                            |                  |           |                   |                   |              |                   |                     |                                   |                   |
| <b>Corporate Stock - Common</b>                         |                  |           |                   |                   |              |                   |                     |                                   |                   |
| <b>United Kingdom - GBP</b>                             |                  |           |                   |                   |              |                   |                     |                                   |                   |
| MENZIES(JOHN) ORD GBP0.25(NP-26/10/2016) SEDOL: BZB22D6 | -5,000.000 *     | 24 Oct 16 |                   | 1.8418            |              | 0.00              | 0.00                | 9,199.99                          | 9,199.99          |
| <b>Total NUMIS SECURITIES INC.</b>                      |                  |           |                   |                   |              |                   | <b>0.00</b>         | <b>9,199.99</b>                   | <b>9,199.99</b>   |

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## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost             | Current Value on Transaction Date | Net Gain/Loss     |
|-----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------------|-----------------------------------|-------------------|
| <b>PAREL</b>                            |                  |           |                   |                   |              |                   |                  |                                   |                   |
| <b>Corporate Stock - Common</b>         |                  |           |                   |                   |              |                   |                  |                                   |                   |
| <b>Switzerland - CHF</b>                |                  |           |                   |                   |              |                   |                  |                                   |                   |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725 | -69.000 *        | 17 Nov 16 |                   | 300.4700          |              | 0.00              | 35,517.67        | 20,715.84                         | -14,801.83        |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725 | -35.000 *        | 18 Nov 16 |                   | 297.9909          |              | 0.00              | 18,016.21        | 10,418.21                         | -7,598.00         |
| <b>Total PAREL</b>                      |                  |           |                   |                   |              |                   | <b>53,533.88</b> | <b>31,134.05</b>                  | <b>-22,399.83</b> |

**PAVILION GLOBAL MARKETS LTD****Corporate Stock - Common****Canada - CAD**

|                                                |               |           |         |         |  |      |                   |                   |                   |
|------------------------------------------------|---------------|-----------|---------|---------|--|------|-------------------|-------------------|-------------------|
| ALACER GOLD CORP COM SEDOL: B40B271            | -11,300.000 * | 18 Nov 16 |         | 1.7724  |  | 0.00 | 21,993.75         | 20,020.25         | -1,973.50         |
| CALIAN GROUP LTD COM NPV SEDOL: BZ7P767        | 1,000.000 *   | 18 Nov 16 | 18.0967 |         |  | 0.00 | 18,103.96         | 18,103.96         | 0.00              |
| SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2 | -6,000.000 *  | 26 Oct 16 |         | 29.1707 |  | 0.00 | 200,829.41        | 174,954.18        | -25,875.23        |
| <b>Total PAVILION GLOBAL MARKETS LTD</b>       |               |           |         |         |  |      | <b>240,927.12</b> | <b>213,078.39</b> | <b>-27,848.73</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 432 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|----------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>PERSHING LLC</b>                                                                          |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>U.S. Government Securities</b>                                                            |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>                                                                   |                  |           |                   |                   |              |                   |                   |                                   |                   |
| RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS<br>GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852 | -975,000.000 *   | 24 Oct 16 |                   | 70.4700           |              | 0.00              | 711,843.47        | 687,082.50                        | -24,760.97        |
| <b>Total PERSHING LLC</b>                                                                    |                  |           |                   |                   |              |                   | <b>711,843.47</b> | <b>687,082.50</b>                 | <b>-24,760.97</b> |
| <b>RAYMOND JAMES</b>                                                                         |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>Corporate Stock - Common</b>                                                              |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>                                                                   |                  |           |                   |                   |              |                   |                   |                                   |                   |
| ASTRONICS CORP COM CUSIP: 046433108                                                          | 515.000 *        | 08 Nov 16 | 29.9619           |                   |              | 0.00              | 15,450.98         | 15,450.98                         | 0.00              |
| BOISE CASCADE CO COM CUSIP: 09739D100                                                        | 826.000 *        | 24 Oct 16 | 20.4578           |                   |              | 0.00              | 16,931.18         | 16,931.18                         | 0.00              |
| TUTOR PERINI CORP COM CUSIP: 901109108                                                       | 1,523.000 *      | 20 Oct 16 | 19.2167           |                   |              | 0.00              | 29,327.95         | 29,327.95                         | 0.00              |
| TUTOR PERINI CORP COM CUSIP: 901109108                                                       | 310.000 *        | 21 Oct 16 | 19.1401           |                   |              | 0.00              | 5,945.83          | 5,945.83                          | 0.00              |
| TUTOR PERINI CORP COM CUSIP: 901109108                                                       | 272.000 *        | 24 Oct 16 | 18.9700           |                   |              | 0.00              | 5,170.72          | 5,170.72                          | 0.00              |
| TUTOR PERINI CORP COM CUSIP: 901109108                                                       | 1,305.000 *      | 31 Oct 16 | 19.1345           |                   |              | 0.00              | 25,022.72         | 25,022.72                         | 0.00              |
| TUTOR PERINI CORP COM CUSIP: 901109108                                                       | 1,747.000 *      | 01 Nov 16 | 18.6958           |                   |              | 0.00              | 32,731.44         | 32,731.44                         | 0.00              |
| TUTOR PERINI CORP COM CUSIP: 901109108                                                       | 731.000 *        | 03 Nov 16 | 19.2122           |                   |              | 0.00              | 14,073.36         | 14,073.36                         | 0.00              |
| <b>Total RAYMOND JAMES</b>                                                                   |                  |           |                   |                   |              |                   | <b>144,654.18</b> | <b>144,654.18</b>                 | <b>0.00</b>       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 433 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                             | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss    |
|---------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|------------------|
| <b>RBC CAPITAL MARKETS, LLC</b>                                                             |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>U.S. Government Securities</b>                                                           |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>United States - USD</b>                                                                  |                  |           |                   |                   |              |                   |                   |                                   |                  |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9  | 105,000.000 *    | 27 Oct 16 | 98.2031           |                   |              | 0.00              | 103,113.28        | 103,113.28                        | 0.00             |
| <b>Corporate Debt Instruments - Other</b>                                                   |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Belgium - USD</b>                                                                        |                  |           |                   |                   |              |                   |                   |                                   |                  |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5                                           | 75,000.000 *     | 05 Oct 16 | 119.1340          |                   |              | 0.00              | 89,350.50         | 89,350.50                         | 0.00             |
| <b>United States - USD</b>                                                                  |                  |           |                   |                   |              |                   |                   |                                   |                  |
| AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2                                                  | 70,000.000 *     | 20 Oct 16 | 105.7610          |                   |              | 0.00              | 74,032.70         | 74,032.70                         | 0.00             |
| EXPRESS SCRIPTS 4.8% DUE 07-15-2046 CUSIP:<br>30219GAP3                                     | 80,000.000 *     | 20 Oct 16 | 104.6080          |                   |              | 0.00              | 83,686.40         | 83,686.40                         | 0.00             |
| PVTPL CHARTER COMMUNICATIONS OPER LLC/CH ARTE SR<br>NT 6.484% 10-23-2045 BEO SEDOL: BDF11R2 | -125,000.000 *   | 27 Oct 16 |                   | 119.0180          |              | 0.00              | 126,110.27        | 148,772.50                        | 22,662.23        |
| TESORO LOGISTICS 5.25% DUE 01-15-2025 SEDOL:<br>BYV41S3                                     | 130,000.000 *    | 29 Nov 16 | 100.0000          |                   |              | 0.00              | 130,000.00        | 130,000.00                        | 0.00             |
| <b>Total RBC CAPITAL MARKETS, LLC</b>                                                       |                  |           |                   |                   |              |                   | <b>606,293.15</b> | <b>628,955.38</b>                 | <b>22,662.23</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss      |
|-----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|--------------------|
| <b>REDBURN (EUROPE) LIMITED</b>         |                  |           |                   |                   |              |                   |                   |                                   |                    |
| <b>Corporate Stock - Common</b>         |                  |           |                   |                   |              |                   |                   |                                   |                    |
| <b>Switzerland - CHF</b>                |                  |           |                   |                   |              |                   |                   |                                   |                    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725 | -69.000 *        | 01 Nov 16 |                   | 300.4002          |              | 0.00              | 35,517.67         | 20,704.81                         | -14,812.86         |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725 | -103.000 *       | 03 Nov 16 |                   | 298.4469          |              | 0.00              | 53,019.13         | 30,706.21                         | -22,312.92         |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725 | -172.000 *       | 04 Nov 16 |                   | 304.1695          |              | 0.00              | 88,536.80         | 52,259.61                         | -36,277.19         |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725 | -95.000 *        | 07 Nov 16 |                   | 308.1132          |              | 0.00              | 48,901.14         | 29,238.56                         | -19,662.58         |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725 | -86.000 *        | 08 Nov 16 |                   | 304.3910          |              | 0.00              | 44,268.40         | 26,148.83                         | -18,119.57         |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725 | -43.000 *        | 09 Nov 16 |                   | 307.8747          |              | 0.00              | 22,134.20         | 13,224.06                         | -8,910.14          |
| <b>Total REDBURN (EUROPE) LIMITED</b>   |                  |           |                   |                   |              |                   | <b>292,377.34</b> | <b>172,282.08</b>                 | <b>-120,095.26</b> |

*RETURN OF CAPITAL***Partnership/Joint Venture Interests****Global Region - EUR**

|                                                                                    |                |           |  |        |  |      |            |            |            |
|------------------------------------------------------------------------------------|----------------|-----------|--|--------|--|------|------------|------------|------------|
| HARBOURVEST INTL PVT EQUITYPARTNERS VI - CAYMAN PARTNERSHIP FD LP CUSIP: 992A39998 | -292,877.000 * | 26 Oct 16 |  | 1.0860 |  | 0.00 | 368,899.45 | 318,049.78 | -50,849.67 |
|------------------------------------------------------------------------------------|----------------|-----------|--|--------|--|------|------------|------------|------------|

**Luxembourg - EUR**

|                                          |                |           |  |        |  |      |            |            |            |
|------------------------------------------|----------------|-----------|--|--------|--|------|------------|------------|------------|
| PANTHEON EUROPE FUND VI CUSIP: 992A88995 | -140,000.000 * | 23 Nov 16 |  | 1.0590 |  | 0.00 | 175,027.24 | 148,259.99 | -26,767.25 |
|------------------------------------------|----------------|-----------|--|--------|--|------|------------|------------|------------|

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 435 of 624

## ◆ 5% Report - Part D

### *Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|--------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>RETURN OF CAPITAL</b>                                                                   |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |                   |                                   |                   |
| DOVER STREET VII CAYMAN FUND CUSIP: 992A70993                                              | -78,271.000 *    | 21 Oct 16 |                   | 1.0000            |              | 0.00              | 78,271.00         | 78,271.00                         | 0.00              |
| PANTHEON USA FUND VIII, LP CUSIP: 992A87997                                                | -230,710.000 *   | 25 Nov 16 |                   | 1.0000            |              | 0.00              | 230,710.00        | 230,710.00                        | 0.00              |
| <b>Total RETURN OF CAPITAL</b>                                                             |                  |           |                   |                   |              |                   | <b>852,907.69</b> | <b>775,290.77</b>                 | <b>-77,616.92</b> |
| <b>ROBERT W. BAIRD CO.INCORPORATED</b>                                                     |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>U.S. Government Securities</b>                                                          |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |                   |                                   |                   |
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 10,000.000 *     | 19 Oct 16 | 97.7188           |                   |              | 0.00              | 9,771.88          | 9,771.88                          | 0.00              |
| <b>Corporate Debt Instruments - Other</b>                                                  |                  |           |                   |                   |              |                   |                   |                                   |                   |
| <b>United States - USD</b>                                                                 |                  |           |                   |                   |              |                   |                   |                                   |                   |
| TN GAS PIPELN CO 7% DUE 10-15-2028 SEDOL: 2298278                                          | -10,000.000 *    | 19 Oct 16 |                   | 122.0530          |              | 0.00              | 12,737.80         | 12,205.30                         | -532.50           |
| <b>Total ROBERT W. BAIRD CO.INCORPORATED</b>                                               |                  |           |                   |                   |              |                   | <b>22,509.68</b>  | <b>21,977.18</b>                  | <b>-532.50</b>    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost             | Current Value on Transaction Date | Net Gain/Loss    |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------------|-----------------------------------|------------------|
| <b>ROSENBLATT SECURITIES LLC 501</b>         |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>Corporate Stock - Common</b>              |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>United States - USD</b>                   |                  |           |                   |                   |              |                   |                  |                                   |                  |
| CITIZENS FINL GROUP INC COM CUSIP: 174610105 | 7.000 *          | 28 Oct 16 | 26.8229           |                   |              | 0.00              | 187.85           | 187.85                            | 0.00             |
| JPMORGAN CHASE & CO COM CUSIP: 46625H100     | -805.000 *       | 11 Nov 16 |                   | 76.3382           |              | 0.00              | 44,879.64        | 61,440.85                         | 16,561.21        |
| <b>Total ROSENBLATT SECURITIES LLC 501</b>   |                  |           |                   |                   |              |                   | <b>45,067.49</b> | <b>61,628.70</b>                  | <b>16,561.21</b> |
| <b>SANFORD C. BERNSTEIN LTD</b>              |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>Corporate Stock - Common</b>              |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>France - EUR</b>                          |                  |           |                   |                   |              |                   |                  |                                   |                  |
| PEUGEOT SA EUR1 SEDOL: 7103526               | 6,270.000 *      | 04 Nov 16 | 14.5329           |                   |              | 0.00              | 91,330.90        | 91,330.90                         | 0.00             |
| VALEO EUR1 SEDOL: BDC5ST8                    | -4,239.000 *     | 04 Nov 16 |                   | 55.2695           |              | 0.00              | 85,826.54        | 234,217.00                        | 148,390.46       |
| <b>SANFORD C. BERNSTEIN AND CO., LLC</b>     |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>Corporate Stock - Common</b>              |                  |           |                   |                   |              |                   |                  |                                   |                  |
| <b>Hong Kong - HKD</b>                       |                  |           |                   |                   |              |                   |                  |                                   |                  |
| FSE ENGINEERING HO HKD0.1 SEDOL: BZ4SXF0     | 47,000.000 *     | 04 Nov 16 | 0.3231            |                   |              | 0.00              | 15,205.10        | 15,205.10                         | 0.00             |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>SANFORD C. BERNSTEIN LTD</b>                  |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                  |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Switzerland - CHF</b>                         |                  |           |                   |                   |              |                   |            |                                   |               |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725          | -60.000 *        | 14 Nov 16 |                   | 305.8350          |              | 0.00              | 30,884.93  | 18,335.42                         | -12,549.51    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725          | -26.000 *        | 15 Nov 16 |                   | 300.3197          |              | 0.00              | 13,383.47  | 7,799.72                          | -5,583.75     |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725          | -26.000 *        | 16 Nov 16 |                   | 296.8242          |              | 0.00              | 13,383.47  | 7,708.94                          | -5,674.53     |
| <b>SANFORD C. BERNSTEIN AND CO., LLC</b>         |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                  |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                       |                  |           |                   |                   |              |                   |            |                                   |               |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -8,292.000 *     | 05 Oct 16 |                   | 40.7610           |              | 0.00              | 328,782.78 | 337,920.65                        | 9,137.87      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,754.000 *     | 06 Oct 16 |                   | 40.6566           |              | 0.00              | 69,547.15  | 71,296.96                         | 1,749.81      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,945.000 *     | 11 Oct 16 |                   | 40.0760           |              | 0.00              | 77,120.42  | 77,931.53                         | 811.11        |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6 | -1,452.000 *     | 14 Oct 16 |                   | 39.5555           |              | 0.00              | 57,572.67  | 57,422.44                         | -150.23       |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271     | 863.000 *        | 07 Oct 16 | 149.6009          |                   |              | 0.00              | 129,112.05 | 129,112.05                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271     | 816.000 *        | 11 Oct 16 | 150.5086          |                   |              | 0.00              | 122,821.14 | 122,821.14                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271     | 554.000 *        | 13 Oct 16 | 150.3408          |                   |              | 0.00              | 83,292.96  | 83,292.96                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 438 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>SANFORD C. BERNSTEIN AND CO., LLC</b>             |                  |           |                   |                   |              |                   |            |                                   |               |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 831.000 *        | 17 Oct 16 | 149.1039          |                   |              | 0.00              | 123,911.57 | 123,911.57                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 817.000 *        | 18 Oct 16 | 149.1345          |                   |              | 0.00              | 121,849.02 | 121,849.02                        | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 484.000 *        | 20 Oct 16 | 150.2270          |                   |              | 0.00              | 72,713.50  | 72,713.50                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609                   | 1,042.000 *      | 10 Oct 16 | 86.7876           |                   |              | 0.00              | 90,440.50  | 90,440.50                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609                   | 951.000 *        | 12 Oct 16 | 87.3284           |                   |              | 0.00              | 83,056.44  | 83,056.44                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609                   | 995.000 *        | 13 Oct 16 | 87.8610           |                   |              | 0.00              | 87,429.16  | 87,429.16                         | 0.00          |
| CVS HEALTH CORP COM SEDOL: 2577609                   | 1,417.000 *      | 19 Oct 16 | 86.5416           |                   |              | 0.00              | 122,640.08 | 122,640.08                        | 0.00          |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -2,399.000 *     | 10 Oct 16 |                   | 32.0137           |              | 0.00              | 57,339.87  | 76,781.20                         | 19,441.33     |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -2,680.000 *     | 14 Oct 16 |                   | 31.8825           |              | 0.00              | 64,056.21  | 85,423.13                         | 21,366.92     |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 1,000.000 *      | 21 Nov 16 | 120.4588          |                   |              | 0.00              | 120,466.30 | 120,466.30                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 964.000 *        | 22 Nov 16 | 121.7294          |                   |              | 0.00              | 117,354.37 | 117,354.37                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 968.000 *        | 23 Nov 16 | 120.4320          |                   |              | 0.00              | 116,585.44 | 116,585.44                        | 0.00          |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -540.000 *       | 17 Oct 16 |                   | 154.8565          |              | 0.00              | 86,851.00  | 83,616.63                         | -3,234.37     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -552.000 *       | 25 Nov 16 |                   | 162.8980          |              | 0.00              | 88,781.02  | 89,913.59                         | 1,132.57      |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -784.000 *       | 28 Nov 16 |                   | 164.1123          |              | 0.00              | 126,094.78 | 128,655.35                        | 2,560.57      |

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# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 439 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>SANFORD C. BERNSTEIN AND CO., LLC</b>             |                  |           |                   |                   |              |                   |                     |                                   |                   |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -771.000 *       | 29 Nov 16 |                   | 163.6341          |              | 0.00              | 124,003.93          | 126,153.35                        | 2,149.42          |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -61.000 *        | 30 Nov 16 |                   | 162.7442          |              | 0.00              | 9,810.95            | 9,926.72                          | 115.77            |
| LOWES COS INC COM SEDOL: 2536763                     | 1,180.000 *      | 21 Oct 16 | 70.2938           |                   |              | 0.00              | 82,955.53           | 82,955.53                         | 0.00              |
| LOWES COS INC COM SEDOL: 2536763                     | 869.000 *        | 24 Oct 16 | 71.1413           |                   |              | 0.00              | 61,828.31           | 61,828.31                         | 0.00              |
| LOWES COS INC COM SEDOL: 2536763                     | 868.000 *        | 25 Oct 16 | 68.7625           |                   |              | 0.00              | 59,692.36           | 59,692.36                         | 0.00              |
| MC DONALDS CORP COM SEDOL: 2550707                   | 509.000 *        | 12 Oct 16 | 114.6013          |                   |              | 0.00              | 58,335.88           | 58,335.88                         | 0.00              |
| MC DONALDS CORP COM SEDOL: 2550707                   | 519.000 *        | 13 Oct 16 | 115.0882          |                   |              | 0.00              | 59,734.67           | 59,734.67                         | 0.00              |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                  | -1,697.000 *     | 24 Oct 16 |                   | 43.7592           |              | 0.00              | 59,288.46           | 74,245.01                         | 14,956.55         |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                  | -1,823.000 *     | 25 Oct 16 |                   | 43.3190           |              | 0.00              | 63,690.55           | 78,955.14                         | 15,264.59         |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                  | -1,806.000 *     | 26 Oct 16 |                   | 42.6561           |              | 0.00              | 63,096.62           | 77,021.69                         | 13,925.07         |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                  | -1,799.000 *     | 28 Oct 16 |                   | 41.5704           |              | 0.00              | 62,852.06           | 74,770.02                         | 11,917.96         |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100          | 1,784.000 *      | 24 Oct 16 | 45.5227           |                   |              | 0.00              | 81,225.88           | 81,225.88                         | 0.00              |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100          | 1,662.000 *      | 27 Oct 16 | 46.5337           |                   |              | 0.00              | 77,351.48           | 77,351.48                         | 0.00              |
| <b>Total SANFORD C. BERNSTEIN AND CO., LLC</b>       |                  |           |                   |                   |              |                   | <b>3,461,699.52</b> | <b>3,697,427.13</b>               | <b>235,727.61</b> |

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# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 440 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss    |
|---------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|------------------|
| <b>SANTANDER INVESTMENT SECURITIES</b>                  |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Corporate Debt Instruments - Other</b>               |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Colombia - USD</b>                                   |                  |           |                   |                   |              |                   |                   |                                   |                  |
| ECOPETROL S A 5.375% DUE 06-26-2026 SEDOL: BYSLBC1      | 105,000.000*     | 03 Nov 16 | 100.7400          |                   |              | 0.00              | 105,777.00        | 105,777.00                        | 0.00             |
| ECOPETROL S A 5.875 DUE 09-18-2023 SEDOL: BDV82X0       | -105,000.000*    | 03 Nov 16 |                   | 107.0400          |              | 0.00              | 116,287.50        | 112,392.00                        | -3,895.50        |
| <b>Total SANTANDER INVESTMENT SECURITIES</b>            |                  |           |                   |                   |              |                   | <b>222,064.50</b> | <b>218,169.00</b>                 | <b>-3,895.50</b> |
| <b>SCOTIAMCLEOD (U.S.A.) INC.</b>                       |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Other</b>                                            |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Mexico - USD</b>                                     |                  |           |                   |                   |              |                   |                   |                                   |                  |
| UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4 | 155,000.000 *    | 17 Oct 16 | 102.0000          |                   |              | 0.00              | 158,100.00        | 158,100.00                        | 0.00             |
| <b>Total SCOTIAMCLEOD (U.S.A.) INC.</b>                 |                  |           |                   |                   |              |                   | <b>158,100.00</b> | <b>158,100.00</b>                 | <b>0.00</b>      |
| <b>SG AMERICAS SECURITIES LLC</b>                       |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Corporate Stock - Common</b>                         |                  |           |                   |                   |              |                   |                   |                                   |                  |
| <b>Canada - CAD</b>                                     |                  |           |                   |                   |              |                   |                   |                                   |                  |
| ARGONAUT GOLD INC COM SEDOL: B50H726                    | -51,800.000*     | 04 Nov 16 |                   | 2.1605            |              | 0.00              | 33,864.71         | 111,856.19                        | 77,991.48        |
| DUNDEE CORPORATION 'A'SUB-VTG NPV SEDOL: 2285441        | -1,300.000 *     | 04 Nov 16 |                   | 4.7828            |              | 0.00              | 7,013.90          | 6,214.57                          | -799.33          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 441 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|-----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>SG AMERICAS SECURITIES LLC</b>       |                  |           |                   |                   |              |                   |                     |                                   |                   |
| GRANITE OIL CORP COM NPV SEDOL: BY4K9Y0 | -6,000.000 *     | 04 Nov 16 |                   | 3.4321            |              | 0.00              | 32,538.86           | 20,582.27                         | -11,956.59        |
| MAGNA INTL INC COM NPV SEDOL: 2554475   | -12,000.000 *    | 04 Nov 16 |                   | 39.1082           |              | 0.00              | 399,189.71          | 469,063.42                        | 69,873.71         |
| TORONTO-DOMINION COM NPV SEDOL: 2897222 | 13,700.000 *     | 04 Nov 16 | 44.6697           |                   |              | 0.00              | 612,280.26          | 612,280.26                        | 0.00              |
| <b>Total SG AMERICAS SECURITIES LLC</b> |                  |           |                   |                   |              |                   | <b>1,084,887.44</b> | <b>1,219,996.71</b>               | <b>135,109.27</b> |

### SG COWEN AND COMPANY

#### Corporate Stock - Common

##### Canada - USD

|                                        |            |           |  |         |  |      |           |           |        |
|----------------------------------------|------------|-----------|--|---------|--|------|-----------|-----------|--------|
| BANK MONTREAL QUE COM CUSIP: 063671101 | -345.000 * | 19 Oct 16 |  | 65.0802 |  | 0.00 | 22,346.54 | 22,449.08 | 102.54 |
| BANK MONTREAL QUE COM CUSIP: 063671101 | -383.000 * | 20 Oct 16 |  | 64.6816 |  | 0.00 | 24,807.90 | 24,769.05 | -38.85 |

##### United States - USD

|                                                       |              |           |         |         |  |      |           |           |          |
|-------------------------------------------------------|--------------|-----------|---------|---------|--|------|-----------|-----------|----------|
| AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784 | -284.000 *   | 28 Oct 16 |         | 61.3230 |  | 0.00 | 13,994.85 | 17,412.51 | 3,417.66 |
| APPLIED MATERIALS INC COM CUSIP: 038222105            | 1,905.000 *  | 19 Oct 16 | 28.2781 |         |  | 0.00 | 53,886.93 | 53,886.93 | 0.00     |
| BANK OF AMERICA CORP CUSIP: 060505104                 | -984.000 *   | 28 Oct 16 |         | 16.8130 |  | 0.00 | 16,491.49 | 16,533.78 | 42.29    |
| BANK OF AMERICA CORP CUSIP: 060505104                 | -2,664.000 * | 16 Nov 16 |         | 20.0240 |  | 0.00 | 44,647.70 | 53,316.13 | 8,668.43 |
| CITIGROUP INC COM NEW COM NEW CUSIP: 172967424        | -174.000 *   | 28 Oct 16 |         | 49.8330 |  | 0.00 | 9,008.84  | 8,669.01  | -339.83  |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 442 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>SG COWEN AND COMPANY</b>                                             |                  |           |                   |                   |              |                   |            |                                   |               |
| CITIGROUP INC COM NEW COM NEW CUSIP: 172967424                          | -167.000 *       | 16 Nov 16 |                   | 55.3140           |              | 0.00              | 8,646.41   | 9,235.56                          | 589.15        |
| CITIZENS FINL GROUP INC COM CUSIP: 174610105                            | 4,525.000 *      | 28 Oct 16 | 26.9670           |                   |              | 0.00              | 122,070.93 | 122,070.93                        | 0.00          |
| DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT) CUSIP: 242370203 | -734.000 *       | 19 Oct 16 |                   | 16.6926           |              | 0.00              | 14,742.70  | 12,245.49                         | -2,497.21     |
| DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT) CUSIP: 242370203 | -781.000 *       | 20 Oct 16 |                   | 16.5467           |              | 0.00              | 15,686.72  | 12,915.65                         | -2,771.07     |
| EBAY INC COM USD0.001 CUSIP: 278642103                                  | 2,948.000 *      | 16 Nov 16 | 28.6260           |                   |              | 0.00              | 84,418.93  | 84,418.93                         | 0.00          |
| GILEAD SCIENCES INC CUSIP: 375558103                                    | 757.000 *        | 19 Oct 16 | 73.4748           |                   |              | 0.00              | 55,627.23  | 55,627.23                         | 0.00          |
| HP INC COM CUSIP: 40434L105                                             | 10,463.000 *     | 28 Oct 16 | 14.0870           |                   |              | 0.00              | 147,496.91 | 147,496.91                        | 0.00          |
| INTUIT COM CUSIP: 461202103                                             | 1,505.000 *      | 16 Nov 16 | 111.0360          |                   |              | 0.00              | 167,124.23 | 167,124.23                        | 0.00          |
| MURPHY OIL CORP COM CUSIP: 626717102                                    | -2,542.000 *     | 16 Nov 16 |                   | 30.7740           |              | 0.00              | 68,540.68  | 78,200.38                         | 9,659.70      |
| N V R INC COM CUSIP: 62944T105                                          | -43.000 *        | 28 Oct 16 |                   | 1,519.6930        |              | 0.00              | 59,831.60  | 65,344.94                         | 5,513.34      |
| OCEANEERING INTL INC COM CUSIP: 675232102                               | -2,953.000 *     | 16 Nov 16 |                   | 25.2640           |              | 0.00              | 103,913.70 | 74,573.43                         | -29,340.27    |
| OWENS CORNING NEW COM STK CUSIP: 690742101                              | 3,018.000 *      | 28 Oct 16 | 48.3470           |                   |              | 0.00              | 145,941.43 | 145,941.43                        | 0.00          |
| QUANTA SVCS INC COM CUSIP: 74762E102                                    | 3,629.000 *      | 28 Oct 16 | 28.2870           |                   |              | 0.00              | 102,689.81 | 102,689.81                        | 0.00          |
| RELIANCE STL & ALUM CO COM CUSIP: 759509102                             | -1,053.000 *     | 28 Oct 16 |                   | 66.7930           |              | 0.00              | 75,238.47  | 70,320.96                         | -4,917.51     |
| S.W. AIRL CO COM CUSIP: 844741108                                       | -9,443.000 *     | 28 Oct 16 |                   | 39.1430           |              | 0.00              | 197,102.39 | 369,524.86                        | 172,422.47    |

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# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 443 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>SG COWEN AND COMPANY</b>                     |                  |           |                   |                   |              |                   |            |                                   |               |
| STEEL DYNAMICS INC COM CUSIP: 858119100         | -855.000 *       | 19 Oct 16 |                   | 25.2223           |              | 0.00              | 22,430.92  | 21,556.89                         | -874.03       |
| SUN TR BANKS INC COM CUSIP: 867914103           | -663.000 *       | 16 Nov 16 |                   | 52.2440           |              | 0.00              | 27,257.70  | 34,630.38                         | 7,372.68      |
| SYMANTEC CORP COM CUSIP: 871503108              | -7,757.000 *     | 16 Nov 16 |                   | 24.0840           |              | 0.00              | 179,917.90 | 186,737.94                        | 6,820.04      |
| SYSCO CORP COM CUSIP: 871829107                 | -1,378.000 *     | 16 Nov 16 |                   | 53.3640           |              | 0.00              | 69,016.49  | 73,520.20                         | 4,503.71      |
| UNITED CONTL HLDGS INC COM STK CUSIP: 910047109 | -143.000 *       | 16 Nov 16 |                   | 65.9240           |              | 0.00              | 8,814.99   | 9,425.49                          | 610.50        |
| VERISIGN INC COM CUSIP: 92343E102               | 344.000 *        | 19 Oct 16 | 75.9894           |                   |              | 0.00              | 26,143.45  | 26,143.45                         | 0.00          |
| VERISIGN INC COM CUSIP: 92343E102               | 645.000 *        | 20 Oct 16 | 76.1675           |                   |              | 0.00              | 49,133.85  | 49,133.85                         | 0.00          |
| VERISIGN INC COM CUSIP: 92343E102               | 647.000 *        | 16 Nov 16 | 78.8860           |                   |              | 0.00              | 51,045.71  | 51,045.71                         | 0.00          |
| VOYA FINL INC COM CUSIP: 929089100              | -1,022.000 *     | 16 Nov 16 |                   | 37.5240           |              | 0.00              | 36,225.72  | 38,338.47                         | 2,112.75      |
| WAL-MART STORES INC COM CUSIP: 931142103        | 2,198.000 *      | 16 Nov 16 | 71.5560           |                   |              | 0.00              | 157,302.07 | 157,302.07                        | 0.00          |
| WASTE MGMT INC DEL COM STK CUSIP: 94106L109     | -1,236.000 *     | 19 Oct 16 |                   | 62.3923           |              | 0.00              | 82,712.75  | 77,104.07                         | -5,608.68     |
| <b>Other</b>                                    |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |                  |           |                   |                   |              |                   |            |                                   |               |
| AMERICAN CAMPUS CMNTYS INC COM CUSIP: 024835100 | -1,958.000 *     | 28 Oct 16 |                   | 50.5330           |              | 0.00              | 102,001.97 | 98,921.87                         | -3,080.10     |
| GAMING & LEISURE PPTYS INC COM CUSIP: 36467J108 | -4,448.000 *     | 19 Oct 16 |                   | 32.9870           |              | 0.00              | 146,147.09 | 146,682.95                        | 535.86        |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 444 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>SG COWEN AND COMPANY</b>                                            |                  |           |                   |                   |              |                   |                     |                                   |                   |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT<br>CUSIP: 44106M102 | 1,886.000 *      | 16 Nov 16 | 28.9060           |                   |              | 0.00              | 54,535.58           | 54,535.58                         | 0.00              |
| OMEGA HEALTHCARE INVS INC REIT CUSIP: 681936100                        | 4,252.000 *      | 28 Oct 16 | 31.1170           |                   |              | 0.00              | 132,352.00          | 132,352.00                        | 0.00              |
| PIEDMONT OFFICE REALTY TRU-A CUSIP: 720190206                          | 6,590.000 *      | 19 Oct 16 | 21.2248           |                   |              | 0.00              | 139,930.74          | 139,930.74                        | 0.00              |
| PIEDMONT OFFICE REALTY TRU-A CUSIP: 720190206                          | 1,852.000 *      | 16 Nov 16 | 19.6960           |                   |              | 0.00              | 36,495.51           | 36,495.51                         | 0.00              |
| <b>Total SG COWEN AND COMPANY</b>                                      |                  |           |                   |                   |              |                   | <b>2,875,720.83</b> | <b>3,048,624.40</b>               | <b>172,903.57</b> |

### SOCIETE GENERALE LONDON BRANCH

#### Corporate Stock - Common

##### France - EUR

|                                   |            |           |         |  |  |      |          |          |           |
|-----------------------------------|------------|-----------|---------|--|--|------|----------|----------|-----------|
| CEGEDIM EUR0.9528 SEDOL: 5456233  | -248.000 * | 18 Nov 16 | 22.6983 |  |  | 0.00 | 8,722.29 | 5,626.35 | -3,095.94 |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -543.000 * | 04 Nov 16 | 4.4873  |  |  | 0.00 | 3,111.44 | 2,435.38 | -676.06   |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -174.000 * | 07 Nov 16 | 4.4778  |  |  | 0.00 | 997.03   | 778.74   | -218.29   |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -204.000 * | 08 Nov 16 | 4.4560  |  |  | 0.00 | 1,168.94 | 908.56   | -260.38   |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -610.000 * | 09 Nov 16 | 4.4088  |  |  | 0.00 | 3,495.35 | 2,688.00 | -807.35   |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -28.000 *  | 10 Nov 16 | 4.4381  |  |  | 0.00 | 160.44   | 124.20   | -36.24    |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4 | -45.000 *  | 18 Nov 16 | 4.2988  |  |  | 0.00 | 257.85   | 193.35   | -64.50    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>SOCIETE GENERALE LONDON BRANCH</b> |                  |           |                   |                   |              |                   |          |                                   |               |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4     | -366.000 *       | 21 Nov 16 |                   | 4.1834            |              | 0.00              | 2,097.21 | 1,530.35                          | -566.86       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4     | -148.000 *       | 22 Nov 16 |                   | 4.1626            |              | 0.00              | 848.05   | 615.77                            | -232.28       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4     | -201.000 *       | 23 Nov 16 |                   | 4.1962            |              | 0.00              | 1,151.75 | 843.01                            | -308.74       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4     | -107.000 *       | 24 Nov 16 |                   | 4.1199            |              | 0.00              | 613.12   | 440.61                            | -172.51       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4     | -8.000 *         | 25 Nov 16 |                   | 4.1254            |              | 0.00              | 45.84    | 32.98                             | -12.86        |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4     | -97.000 *        | 28 Nov 16 |                   | 4.2053            |              | 0.00              | 555.82   | 407.71                            | -148.11       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4     | -269.000 *       | 29 Nov 16 |                   | 4.1325            |              | 0.00              | 1,541.39 | 1,111.09                          | -430.30       |
| EUROPACORP EUR0.34 SEDOL: B1Z7SG4     | -206.000 *       | 30 Nov 16 |                   | 4.1386            |              | 0.00              | 1,180.40 | 852.13                            | -328.27       |
| GTT EUR0.01 SEDOL: BJYRDP5            | 200.000 *        | 20 Oct 16 | 33.3256           |                   |              | 0.00              | 6,681.79 | 6,681.79                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 100.000 *        | 21 Oct 16 | 32.7112           |                   |              | 0.00              | 3,279.31 | 3,279.31                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 200.000 *        | 24 Oct 16 | 33.0181           |                   |              | 0.00              | 6,620.12 | 6,620.12                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 200.000 *        | 25 Oct 16 | 33.8574           |                   |              | 0.00              | 6,788.41 | 6,788.41                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 200.000 *        | 26 Oct 16 | 33.2971           |                   |              | 0.00              | 6,676.06 | 6,676.06                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 100.000 *        | 27 Oct 16 | 33.6870           |                   |              | 0.00              | 3,377.12 | 3,377.12                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 200.000 *        | 28 Oct 16 | 33.9300           |                   |              | 0.00              | 6,802.97 | 6,802.97                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID       | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>SOCIETE GENERALE LONDON BRANCH</b> |                  |           |                   |                   |              |                   |           |                                   |               |
| GTT EUR0.01 SEDOL: BJYRDP5            | 100.000 *        | 31 Oct 16 | 33.5269           |                   |              | 0.00              | 3,361.07  | 3,361.07                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 200.000 *        | 01 Nov 16 | 33.8271           |                   |              | 0.00              | 6,782.33  | 6,782.33                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 700.000 *        | 02 Nov 16 | 33.4074           |                   |              | 0.00              | 23,443.62 | 23,443.62                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 700.000 *        | 03 Nov 16 | 33.7577           |                   |              | 0.00              | 23,689.47 | 23,689.47                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 600.000 *        | 04 Nov 16 | 33.1368           |                   |              | 0.00              | 19,931.80 | 19,931.80                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 200.000 *        | 07 Nov 16 | 33.3798           |                   |              | 0.00              | 6,692.64  | 6,692.64                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 1,200.000 *      | 08 Nov 16 | 33.3981           |                   |              | 0.00              | 40,177.94 | 40,177.94                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 200.000 *        | 09 Nov 16 | 34.6708           |                   |              | 0.00              | 6,951.49  | 6,951.49                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 800.000 *        | 10 Nov 16 | 34.0094           |                   |              | 0.00              | 27,275.52 | 27,275.52                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 600.000 *        | 11 Nov 16 | 33.1499           |                   |              | 0.00              | 19,939.70 | 19,939.70                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 800.000 *        | 14 Nov 16 | 33.1726           |                   |              | 0.00              | 26,604.39 | 26,604.39                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 600.000 *        | 15 Nov 16 | 33.1721           |                   |              | 0.00              | 19,953.04 | 19,953.04                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 100.000 *        | 16 Nov 16 | 32.8396           |                   |              | 0.00              | 3,292.17  | 3,292.17                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 500.000 *        | 17 Nov 16 | 33.3214           |                   |              | 0.00              | 16,702.36 | 16,702.36                         | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5            | 400.000 *        | 18 Nov 16 | 34.4543           |                   |              | 0.00              | 13,816.17 | 13,816.17                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>SOCIETE GENERALE LONDON BRANCH</b>     |                  |           |                   |                   |              |                   |           |                                   |               |
| GTT EUR0.01 SEDOL: BJYRDP5                | 100.000 *        | 22 Nov 16 | 33.8787           |                   |              | 0.00              | 3,396.33  | 3,396.33                          | 0.00          |
| GTT EUR0.01 SEDOL: BJYRDP5                | 100.000 *        | 28 Nov 16 | 32.8015           |                   |              | 0.00              | 3,288.36  | 3,288.36                          | 0.00          |
| NEURONES EUR0.40 SEDOL: 5972676           | -5.000 *         | 21 Oct 16 |                   | 24.7474           |              | 0.00              | 92.97     | 123.67                            | 30.70         |
| NEURONES EUR0.40 SEDOL: 5972676           | -35.000 *        | 24 Oct 16 |                   | 24.7557           |              | 0.00              | 650.79    | 866.02                            | 215.23        |
| NEURONES EUR0.40 SEDOL: 5972676           | -22.000 *        | 04 Nov 16 |                   | 24.4116           |              | 0.00              | 409.07    | 536.79                            | 127.72        |
| NEURONES EUR0.40 SEDOL: 5972676           | -15.000 *        | 07 Nov 16 |                   | 24.6855           |              | 0.00              | 278.91    | 370.10                            | 91.19         |
| NEURONES EUR0.40 SEDOL: 5972676           | -158.000 *       | 18 Nov 16 |                   | 22.2060           |              | 0.00              | 2,937.88  | 3,506.79                          | 568.91        |
| <b>Germany - EUR</b>                      |                  |           |                   |                   |              |                   |           |                                   |               |
| ALL FOR ONE STEEB NPV SEDOL: 5574447      | -174.000 *       | 18 Nov 16 |                   | 54.6754           |              | 0.00              | 13,332.59 | 9,508.76                          | -3,823.83     |
| ALL FOR ONE STEEB NPV SEDOL: 5574447      | -19.000 *        | 21 Nov 16 |                   | 54.6116           |              | 0.00              | 1,455.85  | 1,037.10                          | -418.75       |
| ALL FOR ONE STEEB NPV SEDOL: 5574447      | -19.000 *        | 22 Nov 16 |                   | 55.5405           |              | 0.00              | 1,455.86  | 1,054.74                          | -401.12       |
| USU SOFTWARE AG NPV SEDOL: B02N4S2        | -662.000 *       | 04 Nov 16 |                   | 22.8337           |              | 0.00              | 14,165.10 | 15,108.36                         | 943.26        |
| <b>Norway - NOK</b>                       |                  |           |                   |                   |              |                   |           |                                   |               |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4 | -1,300.000 *     | 26 Oct 16 |                   | 20.8055           |              | 0.00              | 37,086.41 | 27,028.26                         | -10,058.15    |
| TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4 | -1,100.000 *     | 27 Oct 16 |                   | 20.6197           |              | 0.00              | 31,380.81 | 22,665.84                         | -8,714.97     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 448 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss      |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|--------------------|
| <b>SOCIETE GENERALE LONDON BRANCH</b>        |                  |           |                   |                   |              |                   |                     |                                   |                    |
| <b>Sweden - SEK</b>                          |                  |           |                   |                   |              |                   |                     |                                   |                    |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1           | 45,400.000 *     | 21 Oct 16 | 2.3684            |                   |              | 0.00              | 107,598.75          | 107,598.75                        | 0.00               |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1           | 51,400.000 *     | 28 Oct 16 | 2.4324            |                   |              | 0.00              | 125,110.32          | 125,110.32                        | 0.00               |
| <b>Switzerland - CHF</b>                     |                  |           |                   |                   |              |                   |                     |                                   |                    |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725      | -129.000 *       | 26 Oct 16 |                   | 311.4141          |              | 0.00              | 66,402.60           | 40,128.23                         | -26,274.37         |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725      | -112.000 *       | 27 Oct 16 |                   | 308.9985          |              | 0.00              | 57,651.87           | 34,569.77                         | -23,082.10         |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725      | -112.000 *       | 28 Oct 16 |                   | 307.5192          |              | 0.00              | 57,651.87           | 34,414.60                         | -23,237.27         |
| SWATCH GROUP CHF2.25(BR) SEDOL: 7184725      | -77.000 *        | 31 Oct 16 |                   | 299.7337          |              | 0.00              | 39,635.66           | 23,061.03                         | -16,574.63         |
| <b>United Kingdom - GBP</b>                  |                  |           |                   |                   |              |                   |                     |                                   |                    |
| FENNER ORD GBP0.25 SEDOL: 0334505            | -5,600.000 *     | 18 Nov 16 |                   | 3.1569            |              | 0.00              | 27,898.59           | 17,665.22                         | -10,233.37         |
| MORGAN ADVANCED MATERIALS PLC SEDOL: 0602729 | 64,300.000 *     | 20 Oct 16 | 3.4937            |                   |              | 0.00              | 225,924.71          | 225,924.71                        | 0.00               |
| MORGAN ADVANCED MATERIALS PLC SEDOL: 0602729 | 24,200.000 *     | 21 Oct 16 | 3.4469            |                   |              | 0.00              | 83,891.09           | 83,891.09                         | 0.00               |
| SOCO INTL COMSTK SEDOL: B572ZV9              | -5,200.000 *     | 25 Oct 16 |                   | 1.7181            |              | 0.00              | 30,578.91           | 8,927.69                          | -21,651.22         |
| <b>Total SOCIETE GENERALE LONDON BRANCH</b>  |                  |           |                   |                   |              |                   | <b>1,257,061.71</b> | <b>1,107,210.25</b>               | <b>-149,851.46</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 449 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost             | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------------|-----------------------------------|---------------|
| <b>STATE STREET BROKERAGE SVCS</b>            |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>Corporate Stock - Common</b>               |                  |           |                   |                   |              |                   |                  |                                   |               |
| <b>Canada - USD</b>                           |                  |           |                   |                   |              |                   |                  |                                   |               |
| DOMINION DIAMOND CORP COM CUSIP: 257287102    | 264.000 *        | 01 Nov 16 | 8.6450            |                   |              | 0.00              | 2,284.92         | 2,284.92                          | 0.00          |
| <b>United States - USD</b>                    |                  |           |                   |                   |              |                   |                  |                                   |               |
| ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109 | 132.000 *        | 31 Oct 16 | 36.6350           |                   |              | 0.00              | 4,837.14         | 4,837.14                          | 0.00          |
| INTERFACE INC COM CUSIP: 458665304            | 274.000 *        | 27 Oct 16 | 15.0250           |                   |              | 0.00              | 4,119.59         | 4,119.59                          | 0.00          |
| SIGNATURE BK NY N Y COM CUSIP: 82669G104      | 428.000 *        | 21 Oct 16 | 114.7258          |                   |              | 0.00              | 49,115.48        | 49,115.48                         | 0.00          |
| <b>Total STATE STREET BROKERAGE SVCS</b>      |                  |           |                   |                   |              |                   | <b>60,357.13</b> | <b>60,357.13</b>                  | <b>0.00</b>   |

### STEPHENS INC

#### Corporate Stock - Common

##### United States - USD

|                                                  |             |           |         |         |  |      |            |            |           |
|--------------------------------------------------|-------------|-----------|---------|---------|--|------|------------|------------|-----------|
| DXP ENTERPRISES INC COM NEW STK CUSIP: 233377407 | 8,541.000 * | 26 Oct 16 | 19.7000 |         |  | 0.00 | 168,257.70 | 168,257.70 | 0.00      |
| EAGLE MATLS INC COM CUSIP: 26969P108             | -924.000 *  | 17 Nov 16 |         | 94.2880 |  | 0.00 | 30,130.42  | 87,083.25  | 56,952.83 |
| EAGLE MATLS INC COM CUSIP: 26969P108             | -620.000 *  | 17 Nov 16 |         | 92.9558 |  | 0.00 | 20,217.38  | 57,606.54  | 37,389.16 |
| EAGLE MATLS INC COM CUSIP: 26969P108             | -584.000 *  | 18 Nov 16 |         | 92.0462 |  | 0.00 | 19,043.47  | 53,730.44  | 34,686.97 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 450 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss     |
|--------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-------------------|
| <b>STEPHENS INC</b>                  |                  |           |                   |                   |              |                   |                   |                                   |                   |
| EAGLE MATLS INC COM CUSIP: 26969P108 | -93.000 *        | 21 Nov 16 |                   | 93.1842           |              | 0.00              | 3,032.61          | 8,662.22                          | 5,629.61          |
| EAGLE MATLS INC COM CUSIP: 26969P108 | -116.000 *       | 21 Nov 16 |                   | 92.8892           |              | 0.00              | 3,782.61          | 10,770.27                         | 6,987.66          |
| EAGLE MATLS INC COM CUSIP: 26969P108 | -232.000 *       | 22 Nov 16 |                   | 94.2636           |              | 0.00              | 7,565.21          | 21,859.40                         | 14,294.19         |
| EAGLE MATLS INC COM CUSIP: 26969P108 | -135.000 *       | 23 Nov 16 |                   | 94.7982           |              | 0.00              | 4,402.17          | 12,792.08                         | 8,389.91          |
| <b>Total STEPHENS INC</b>            |                  |           |                   |                   |              |                   | <b>256,431.57</b> | <b>420,761.90</b>                 | <b>164,330.33</b> |

### STIFEL NICOLAUS & CO, INCORPORATED

#### U.S. Government Securities

##### United States - USD

|                                                                                            |               |           |         |  |  |      |            |            |      |
|--------------------------------------------------------------------------------------------|---------------|-----------|---------|--|--|------|------------|------------|------|
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | 15,000.000 *  | 19 Oct 16 | 99.5938 |  |  | 0.00 | 14,939.06  | 14,939.06  | 0.00 |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE<br>11-15-2026 REG SEDOL: BYYRSN3           | 135,000.000 * | 17 Nov 16 | 97.5625 |  |  | 0.00 | 131,709.38 | 131,709.38 | 0.00 |

#### Corporate Debt Instruments - Other

##### United States - USD

|                                                                  |               |           |  |          |  |      |            |            |           |
|------------------------------------------------------------------|---------------|-----------|--|----------|--|------|------------|------------|-----------|
| ANHEUSER BUSCH COS INC 7.55 DUE 10-01-2030 BEO<br>SEDOL: 2697756 | -90,000.000 * | 17 Nov 16 |  | 137.4280 |  | 0.00 | 127,552.63 | 123,685.20 | -3,867.43 |
| COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL: BD723V1               | -20,000.000 * | 19 Oct 16 |  | 120.7930 |  | 0.00 | 19,954.40  | 24,158.60  | 4,204.20  |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 451 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                     | Shares/Par Value | Date                     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss    |
|-----------------------------------------------------|------------------|--------------------------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|------------------|
| <b>STIFEL NICOLAUS &amp; CO, INCORPORATED</b>       |                  |                          |                   |                   |              |                   |                   |                                   |                  |
| UNUM GROUP FORMERLY UNUMPROVIDENT SEDOL: B89QQ28    | 5.75 08-15-2042  | -142,000.000 * 03 Nov 16 |                   | 111.4430          |              | 0.00              | 150,054.24        | 158,249.06                        | 8,194.82         |
| UNUM GROUP FORMERLY UNUMPROVIDENT SEDOL: B89QQ28    | 5.75 08-15-2042  | -55,000.000 * 03 Nov 16  |                   | 111.1780          |              | 0.00              | 58,119.60         | 61,147.90                         | 3,028.30         |
| WESTLAKE CHEM CORP 5% DUE 08-15-2046 SEDOL: BYZDJP9 |                  | -325,000.000 * 12 Oct 16 |                   | 98.9970           |              | 0.00              | 316,764.50        | 321,740.25                        | 4,975.75         |
| <b>Total STIFEL NICOLAUS &amp; CO, INCORPORATED</b> |                  |                          |                   |                   |              |                   | <b>819,093.81</b> | <b>835,629.45</b>                 | <b>16,535.64</b> |

### SUNTRUST ROBINSON HUMPHREY

#### Corporate Stock - Common

##### United States - USD

|                                         |  |                     |         |  |  |      |                 |                 |             |
|-----------------------------------------|--|---------------------|---------|--|--|------|-----------------|-----------------|-------------|
| INTERFACE INC COM CUSIP: 458665304      |  | 241.000 * 27 Oct 16 | 14.8881 |  |  | 0.00 | 3,597.67        | 3,597.67        | 0.00        |
| <b>Total SUNTRUST ROBINSON HUMPHREY</b> |  |                     |         |  |  |      | <b>3,597.67</b> | <b>3,597.67</b> | <b>0.00</b> |

### THEMIS TRADING LLC

#### Corporate Stock - Common

##### United States - USD

|                                                  |  |                      |         |         |  |      |           |           |          |
|--------------------------------------------------|--|----------------------|---------|---------|--|------|-----------|-----------|----------|
| ASSURED GUARANTY LTD COMMON STK CUSIP: G0585R106 |  | 100.000 * 21 Oct 16  | 29.8749 |         |  | 0.00 | 2,988.74  | 2,988.74  | 0.00     |
| SYMANTEC CORP COM CUSIP: 871503108               |  | -896.000 * 04 Nov 16 |         | 23.4000 |  | 0.00 | 20,782.06 | 20,954.74 | 172.68   |
| UNITED CONTL HLDGS INC COM STK CUSIP: 910047109  |  | -474.000 * 18 Nov 16 |         | 67.5790 |  | 0.00 | 29,218.93 | 32,025.82 | 2,806.89 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 452 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss   |
|------------------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|-----------------|
| <b>THEMIS TRADING LLC</b>                                                                |                  |           |                   |                   |              |                   |                   |                                   |                 |
| <b>Other</b>                                                                             |                  |           |                   |                   |              |                   |                   |                                   |                 |
| <b>United States - USD</b>                                                               |                  |           |                   |                   |              |                   |                   |                                   |                 |
| #REORG/NORTHSTAR RLTY STOCK MERGER COLON Y NORTHSTAR 2E13A42 01-11-2017 CUSIP: 66704R803 | 2,969.000 *      | 04 Nov 16 | 14.6672           |                   |              | 0.00              | 43,584.03         | 43,584.03                         | 0.00            |
| #REORG/NORTHSTAR RLTY STOCK MERGER COLON Y NORTHSTAR 2E13A42 01-11-2017 CUSIP: 66704R803 | 1,438.000 *      | 07 Nov 16 | 14.8653           |                   |              | 0.00              | 21,394.28         | 21,394.28                         | 0.00            |
| #REORG/NORTHSTAR RLTY STOCK MERGER COLON Y NORTHSTAR 2E13A42 01-11-2017 CUSIP: 66704R803 | 1,181.000 *      | 08 Nov 16 | 14.7682           |                   |              | 0.00              | 17,456.00         | 17,456.00                         | 0.00            |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102                      | 866.000 *        | 11 Nov 16 | 27.5749           |                   |              | 0.00              | 23,890.69         | 23,890.69                         | 0.00            |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102                      | 1,139.000 *      | 14 Nov 16 | 28.7494           |                   |              | 0.00              | 32,759.81         | 32,759.81                         | 0.00            |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102                      | 1,317.000 *      | 15 Nov 16 | 28.6630           |                   |              | 0.00              | 37,765.63         | 37,765.63                         | 0.00            |
| <b>Total THEMIS TRADING LLC</b>                                                          |                  |           |                   |                   |              |                   | <b>229,840.17</b> | <b>232,819.74</b>                 | <b>2,979.57</b> |
| <b>U.S. BANK</b>                                                                         |                  |           |                   |                   |              |                   |                   |                                   |                 |
| <b>Corporate Debt Instruments - Other</b>                                                |                  |           |                   |                   |              |                   |                   |                                   |                 |
| <b>United States - USD</b>                                                               |                  |           |                   |                   |              |                   |                   |                                   |                 |
| APPLE INC 3.85% DUE 08-04-2046 SEDOL: BDCWWWV9                                           | 40,000.000 *     | 14 Oct 16 | 100.1880          |                   |              | 0.00              | 40,075.20         | 40,075.20                         | 0.00            |
| APPLE INC 3.85% DUE 08-04-2046 SEDOL: BDCWWWV9                                           | 15,000.000 *     | 21 Oct 16 | 100.9980          |                   |              | 0.00              | 15,149.70         | 15,149.70                         | 0.00            |
| APPLE INC 3.85% DUE 08-04-2046 SEDOL: BDCWWWV9                                           | 15,000.000 *     | 31 Oct 16 | 98.1340           |                   |              | 0.00              | 14,720.10         | 14,720.10                         | 0.00            |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 453 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss    |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|------------------|
| <b>U.S. BANK</b>                             |                  |           |                   |                   |              |                   |                   |                                   |                  |
| APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8 | -50,000.000 *    | 14 Oct 16 |                   | 113.1310          |              | 0.00              | 49,765.00         | 56,565.50                         | 6,800.50         |
| APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8 | -15,000.000 *    | 21 Oct 16 |                   | 113.8030          |              | 0.00              | 14,929.50         | 17,070.45                         | 2,140.95         |
| APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8 | -15,000.000 *    | 31 Oct 16 |                   | 111.3860          |              | 0.00              | 14,929.50         | 16,707.90                         | 1,778.40         |
| <b>Total U.S. BANK</b>                       |                  |           |                   |                   |              |                   | <b>149,569.00</b> | <b>160,288.85</b>                 | <b>10,719.85</b> |

### UBS AG STAMFORD BRANCH

#### U.S. Government Securities

##### United States - USD

|                                                                                            |              |           |         |  |  |      |           |           |      |
|--------------------------------------------------------------------------------------------|--------------|-----------|---------|--|--|------|-----------|-----------|------|
| UNITED STATES TREAS NTS 1.5% BDS 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE SEDOL: BZ56W78 | 80,000.000 * | 17 Oct 16 | 97.5313 |  |  | 0.00 | 78,025.00 | 78,025.00 | 0.00 |
|--------------------------------------------------------------------------------------------|--------------|-----------|---------|--|--|------|-----------|-----------|------|

#### Corporate Debt Instruments - Other

##### United States - USD

|                                                                  |                |           |  |          |  |      |            |            |          |
|------------------------------------------------------------------|----------------|-----------|--|----------|--|------|------------|------------|----------|
| GULF SOUTH PIPELINE CO LP 4 DUE 06-15-2022 BEO<br>SEDOL: B8XZN08 | -410,000.000 * | 19 Oct 16 |  | 102.4470 |  | 0.00 | 413,127.40 | 420,032.70 | 6,905.30 |
| GULF SOUTH PIPELINE CO LP 4 DUE 06-15-2022 BEO<br>SEDOL: B8XZN08 | -170,000.000 * | 21 Oct 16 |  | 102.3660 |  | 0.00 | 171,296.73 | 174,022.20 | 2,725.47 |
| TC PIPELINES LP 4.375% DUE 03-13-2025 SEDOL:<br>BWCH3Y7          | -100,000.000 * | 17 Oct 16 |  | 103.8190 |  | 0.00 | 99,576.00  | 103,819.00 | 4,243.00 |
| VALERO ENERGY CORP 3.4% DUE 09-15-2026 SEDOL:<br>BD5M8B8         | -30,000.000 *  | 18 Oct 16 |  | 98.7460  |  | 0.00 | 29,896.50  | 29,623.80  | -272.70  |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>UBS AG STAMFORD BRANCH</b>                        |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Corporate Stock - Common</b>                      |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                           |                  |           |                   |                   |              |                   |            |                                   |               |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6     | -1,923.000 *     | 07 Oct 16 |                   | 40.5699           |              | 0.00              | 76,248.10  | 77,999.79                         | 1,751.69      |
| BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6     | -1,755.000 *     | 10 Oct 16 |                   | 40.7554           |              | 0.00              | 69,586.80  | 71,511.01                         | 1,924.21      |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 555.000 *        | 13 Oct 16 | 150.3678          |                   |              | 0.00              | 83,458.29  | 83,458.29                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 498.000 *        | 20 Oct 16 | 150.2020          |                   |              | 0.00              | 74,804.34  | 74,804.34                         | 0.00          |
| COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271         | 470.000 *        | 21 Oct 16 | 149.1595          |                   |              | 0.00              | 70,108.50  | 70,108.50                         | 0.00          |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -3,885.000 *     | 07 Oct 16 |                   | 31.5941           |              | 0.00              | 92,857.61  | 122,711.26                        | 29,853.65     |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -2,771.000 *     | 12 Oct 16 |                   | 31.4752           |              | 0.00              | 66,231.26  | 87,195.09                         | 20,963.83     |
| EBAY INC COM USD0.001 SEDOL: 2293819                 | -3,960.000 *     | 18 Oct 16 |                   | 31.8572           |              | 0.00              | 94,650.23  | 126,122.05                        | 31,471.82     |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 1,000.000 *      | 21 Nov 16 | 120.5573          |                   |              | 0.00              | 120,564.80 | 120,564.80                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 963.000 *        | 22 Nov 16 | 121.6916          |                   |              | 0.00              | 117,196.23 | 117,196.23                        | 0.00          |
| FACEBOOK INC CL A CL A SEDOL: B7TL820                | 1,051.000 *      | 29 Nov 16 | 121.2966          |                   |              | 0.00              | 127,490.61 | 127,490.61                        | 0.00          |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -545.000 *       | 14 Oct 16 |                   | 154.7193          |              | 0.00              | 87,655.17  | 84,316.09                         | -3,339.08     |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -410.000 *       | 24 Oct 16 |                   | 150.7647          |              | 0.00              | 65,942.42  | 61,809.10                         | -4,133.32     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 455 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss     |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|-------------------|
| <b>UBS AG STAMFORD BRANCH</b>                        |                  |           |                   |                   |              |                   |                     |                                   |                   |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -418.000 *       | 25 Oct 16 |                   | 150.6075          |              | 0.00              | 67,229.10           | 62,949.42                         | -4,279.68         |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973 | -506.000 *       | 23 Nov 16 |                   | 161.8429          |              | 0.00              | 81,382.60           | 81,886.92                         | 504.32            |
| LOWES COS INC COM SEDOL: 2536763                     | 1,906.000 *      | 12 Oct 16 | 71.3224           |                   |              | 0.00              | 135,954.79          | 135,954.79                        | 0.00              |
| LOWES COS INC COM SEDOL: 2536763                     | 1,156.000 *      | 17 Oct 16 | 70.2407           |                   |              | 0.00              | 81,206.92           | 81,206.92                         | 0.00              |
| LOWES COS INC COM SEDOL: 2536763                     | 1,178.000 *      | 19 Oct 16 | 69.4869           |                   |              | 0.00              | 81,864.41           | 81,864.41                         | 0.00              |
| MC DONALDS CORP COM SEDOL: 2550707                   | 494.000 *        | 14 Oct 16 | 114.5091          |                   |              | 0.00              | 56,571.21           | 56,571.21                         | 0.00              |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                  | -1,781.000 *     | 25 Oct 16 |                   | 43.3407           |              | 0.00              | 62,223.19           | 77,174.74                         | 14,951.55         |
| PAYPAL HLDGS INC COM SEDOL: BYW36M8                  | -1,856.000 *     | 27 Oct 16 |                   | 41.9447           |              | 0.00              | 64,843.48           | 77,833.74                         | 12,990.26         |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100          | 1,785.000 *      | 24 Oct 16 | 45.5252           |                   |              | 0.00              | 81,275.87           | 81,275.87                         | 0.00              |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100          | 1,698.000 *      | 26 Oct 16 | 45.9346           |                   |              | 0.00              | 78,009.69           | 78,009.69                         | 0.00              |
| WELLS FARGO & CO NEW COM STK SEDOL: 2649100          | 1,774.000 *      | 28 Oct 16 | 46.2570           |                   |              | 0.00              | 82,073.23           | 82,073.23                         | 0.00              |
| <b>Total UBS AG STAMFORD BRANCH</b>                  |                  |           |                   |                   |              |                   | <b>2,811,350.48</b> | <b>2,927,610.80</b>               | <b>116,260.32</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>UBS LIMITED</b>                       |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Corporate Stock - Common</b>          |                  |           |                   |                   |              |                   |           |                                   |               |
| <b>Austria - EUR</b>                     |                  |           |                   |                   |              |                   |           |                                   |               |
| ERSTE GROUP BANK AG NPV SEDOL: 5289837   | 1,012.000 *      | 21 Oct 16 | 30.8578           |                   |              | 0.00              | 31,243.66 | 31,243.66                         | 0.00          |
| <b>Denmark - DKK</b>                     |                  |           |                   |                   |              |                   |           |                                   |               |
| COLOPLAST DKK1 B SEDOL: B8FMRX8          | 261.000 *        | 28 Nov 16 | 64.0043           |                   |              | 0.00              | 16,723.51 | 16,723.51                         | 0.00          |
| <b>Finland - EUR</b>                     |                  |           |                   |                   |              |                   |           |                                   |               |
| AKTIA BANK PLC NPV SER'A' SEDOL: BBVJ5R4 | -1,694.000 *     | 04 Nov 16 |                   | 9.9285            |              | 0.00              | 15,617.08 | 16,810.42                         | 1,193.34      |
| QT GROUP OYJ NPV SEDOL: BYZQH2           | -400.000 *       | 02 Nov 16 |                   | 5.6322            |              | 0.00              | 1,230.77  | 2,251.75                          | 1,020.98      |
| QT GROUP OYJ NPV SEDOL: BYZQH2           | -800.000 *       | 04 Nov 16 |                   | 5.5473            |              | 0.00              | 2,461.55  | 4,435.58                          | 1,974.03      |
| <b>Israel - ILS</b>                      |                  |           |                   |                   |              |                   |           |                                   |               |
| ALBAAD MASSUOT YIT ILS1 SEDOL: 6013240   | 369.000 *        | 21 Nov 16 | 17.1989           |                   |              | 0.00              | 6,349.57  | 6,349.57                          | 0.00          |
| CASTRO MODEL ILS1 SEDOL: 6168690         | 243.000 *        | 21 Nov 16 | 27.9379           |                   |              | 0.00              | 6,792.31  | 6,792.31                          | 0.00          |
| <b>Italy - EUR</b>                       |                  |           |                   |                   |              |                   |           |                                   |               |
| ITALMOBILIARE NPV SEDOL: 4492216         | -1,274.000 *     | 21 Oct 16 |                   | 48.7067           |              | 0.00              | 55,517.04 | 62,021.29                         | 6,504.25      |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>UBS LIMITED</b>                           |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Portugal - EUR</b>                        |                  |           |                   |                   |              |                   |            |                                   |               |
| GALP ENERGIA SGPS EUR1 SEDOL: B1FW751        | -10,421.000 *    | 21 Oct 16 |                   | 13.9485           |              | 0.00              | 121,912.41 | 145,284.22                        | 23,371.81     |
| <b>Sweden - SEK</b>                          |                  |           |                   |                   |              |                   |            |                                   |               |
| ACANDO AB SER'B'NPV SEDOL: B1XFLG1           | 500.000 *        | 24 Oct 16 | 2.3409            |                   |              | 0.00              | 1,171.04   | 1,171.04                          | 0.00          |
| DORO AB NPV SEDOL: B14N4N2                   | -2,600.000 *     | 02 Nov 16 |                   | 6.0622            |              | 0.00              | 16,736.54  | 15,753.75                         | -982.79       |
| DORO AB NPV SEDOL: B14N4N2                   | -200.000 *       | 07 Nov 16 |                   | 6.2546            |              | 0.00              | 1,287.43   | 1,250.29                          | -37.14        |
| ELANDERS AB SER'B'NPV SEDOL: 4294735         | -2,989.000 *     | 21 Oct 16 |                   | 12.5543           |              | 0.00              | 16,624.80  | 37,506.13                         | 20,881.33     |
| SAGAX AB NPV (S/R 28/10/2016) SEDOL: BD495R5 | -20,000.000 *    | 21 Oct 16 |                   | 0.0055            |              | 0.00              | 0.00       | 110.47                            | 110.47        |
| SAGAX AB NPV (S/R 28/10/2016) SEDOL: BD495R5 | -27,000.000 *    | 24 Oct 16 |                   | 0.0057            |              | 0.00              | 0.00       | 152.69                            | 152.69        |
| SAGAX AB NPV (S/R 28/10/2016) SEDOL: BD495R5 | -28,600.000 *    | 25 Oct 16 |                   | 0.0053            |              | 0.00              | 0.00       | 152.35                            | 152.35        |
| <b>Switzerland - CHF</b>                     |                  |           |                   |                   |              |                   |            |                                   |               |
| LONZA GROUP AG CHF1 (REGD) SEDOL: 7333378    | 3,740.000 *      | 04 Nov 16 | 182.9006          |                   |              | 0.00              | 684,390.34 | 684,390.34                        | 0.00          |
| <b>United Kingdom - GBP</b>                  |                  |           |                   |                   |              |                   |            |                                   |               |
| CENKOS SECURITIES ORD GBP0.01 SEDOL: B1FLHR0 | -4,178.000 *     | 21 Oct 16 |                   | 0.9855            |              | 0.00              | 11,534.95  | 4,115.45                          | -7,419.50     |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss    |
|--------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|------------------|
| <b>UBS LIMITED</b>                         |                  |           |                   |                   |              |                   |                     |                                   |                  |
| GREGGS ORD GBP0.02 SEDOL: B63QSB3          | -12,833.000 *    | 04 Nov 16 |                   | 11.6469           |              | 0.00              | 122,111.70          | 149,388.61                        | 27,276.91        |
| IG DESIGN GROUP ORD GBP0.05 SEDOL: 0452690 | 5,386.000 *      | 04 Nov 16 | 2.8522            |                   |              | 0.00              | 15,370.85           | 15,370.85                         | 0.00             |
| LAMPRELL PLC ORD GBP0.05 SEDOL: B1CL524    | -15,454.000 *    | 21 Oct 16 |                   | 0.8889            |              | 0.00              | 39,753.42           | 13,729.41                         | -26,024.01       |
| <b>Total UBS LIMITED</b>                   |                  |           |                   |                   |              |                   | <b>1,166,828.97</b> | <b>1,215,003.69</b>               | <b>48,174.72</b> |

**UBS SECURITIES ASIA LIMITED****Corporate Stock - Common****Australia - AUD**

|                                              |               |           |        |        |  |      |           |           |           |
|----------------------------------------------|---------------|-----------|--------|--------|--|------|-----------|-----------|-----------|
| DECMIL GROUP LTD COMSTK SEDOL: B06GQ47       | -26,493.000 * | 20 Oct 16 |        | 0.8962 |  | 0.00 | 32,480.42 | 23,731.52 | -8,748.90 |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 2,700.000 *   | 31 Oct 16 | 5.1261 |        |  | 0.00 | 13,847.45 | 13,847.45 | 0.00      |
| RETAIL FOOD GROUP NPV SEDOL: B15SCH6         | 4,800.000 *   | 01 Nov 16 | 5.1325 |        |  | 0.00 | 24,648.47 | 24,648.47 | 0.00      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -16,000.000 * | 20 Oct 16 |        | 1.1079 |  | 0.00 | 10,954.58 | 17,717.28 | 6,762.70  |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -43,800.000 * | 21 Oct 16 |        | 1.0667 |  | 0.00 | 29,988.16 | 46,698.61 | 16,710.45 |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -21,400.000 * | 27 Oct 16 |        | 1.0484 |  | 0.00 | 14,651.75 | 22,424.23 | 7,772.48  |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -37,000.000 * | 28 Oct 16 |        | 1.0337 |  | 0.00 | 25,332.46 | 38,228.95 | 12,896.49 |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594 | -21,200.000 * | 31 Oct 16 |        | 1.0079 |  | 0.00 | 14,514.82 | 21,356.67 | 6,841.85  |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                   | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>UBS SECURITIES ASIA LIMITED</b>                |                  |           |                   |                   |              |                   |            |                                   |               |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594      | -10,200.000 *    | 01 Nov 16 |                   | 1.0131            |              | 0.00              | 6,983.54   | 10,327.97                         | 3,344.43      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594      | -4,000.000 *     | 02 Nov 16 |                   | 0.9901            |              | 0.00              | 2,738.64   | 3,958.28                          | 1,219.64      |
| SIGMA PHARMACEUTICALS LTD NPV SEDOL: 6552594      | -5,900.000 *     | 04 Nov 16 |                   | 0.9691            |              | 0.00              | 4,039.50   | 5,714.98                          | 1,675.48      |
| <b>China - HKD</b>                                |                  |           |                   |                   |              |                   |            |                                   |               |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 21,000.000 *     | 20 Oct 16 | 1.2167            |                   |              | 0.00              | 25,591.17  | 25,591.17                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 32,000.000 *     | 26 Oct 16 | 1.1876            |                   |              | 0.00              | 38,062.86  | 38,062.86                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 6,000.000 *      | 01 Nov 16 | 1.1742            |                   |              | 0.00              | 7,056.25   | 7,056.25                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 5,000.000 *      | 02 Nov 16 | 1.1722            |                   |              | 0.00              | 5,870.39   | 5,870.39                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 7,000.000 *      | 14 Nov 16 | 1.1825            |                   |              | 0.00              | 8,290.86   | 8,290.86                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 22,000.000 *     | 15 Nov 16 | 1.1633            |                   |              | 0.00              | 25,634.04  | 25,634.04                         | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 2,000.000 *      | 17 Nov 16 | 1.1456            |                   |              | 0.00              | 2,294.79   | 2,294.79                          | 0.00          |
| HUA HONG SEMICONDUCTOR LIMITED NPV SEDOL: BRB3857 | 1,000.000 *      | 18 Nov 16 | 1.1426            |                   |              | 0.00              | 1,144.46   | 1,144.46                          | 0.00          |
| <b>Hong Kong - HKD</b>                            |                  |           |                   |                   |              |                   |            |                                   |               |
| ASIA CASSAVA RESOURCES SEDOL: B5YSGW8             | -149,000.000 *   | 20 Oct 16 |                   | 0.0712            |              | 0.00              | 42,681.48  | 10,591.19                         | -32,090.29    |
| ASIA CASSAVA RESOURCES SEDOL: B5YSGW8             | -429,000.000 *   | 25 Oct 16 |                   | 0.0704            |              | 0.00              | 122,888.28 | 30,173.86                         | -92,714.42    |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>UBS SECURITIES ASIA LIMITED</b>             |                  |           |                   |                   |              |                   |            |                                   |               |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658 | -560,000.000 *   | 25 Oct 16 |                   | 0.1049            |              | 0.00              | 236,475.84 | 58,674.59                         | -177,801.25   |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658 | -370,000.000 *   | 27 Oct 16 |                   | 0.1044            |              | 0.00              | 156,242.96 | 38,577.84                         | -117,665.12   |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658 | -48,000.000 *    | 28 Oct 16 |                   | 0.1070            |              | 0.00              | 20,269.36  | 5,129.51                          | -15,139.85    |
| SINGAMAS CONTAINER (HK) HKD0.10 SEDOL: 6807658 | -77,000.000 *    | 31 Oct 16 |                   | 0.1044            |              | 0.00              | 32,515.43  | 8,028.43                          | -24,487.00    |
| <b>Japan - JPY</b>                             |                  |           |                   |                   |              |                   |            |                                   |               |
| DAITO BANK NPV SEDOL: 6886475                  | -1,300.000 *     | 27 Oct 16 |                   | 1.6090            |              | 0.00              | 1,231.31   | 2,090.61                          | 859.30        |
| FUJIMORI KOGYO CO NPV SEDOL: 6355180           | 300.000 *        | 31 Oct 16 | 24.5911           |                   |              | 0.00              | 7,381.02   | 7,381.02                          | 0.00          |
| HARIMA CHEMICALS GROUP, INC SEDOL: 6409838     | 3,900.000 *      | 04 Nov 16 | 6.0341            |                   |              | 0.00              | 23,544.64  | 23,544.64                         | 0.00          |
| HITACHI KOKUSAI EL NPV SEDOL: 6496368          | -2,800.000 *     | 25 Oct 16 |                   | 18.7049           |              | 0.00              | 34,641.01  | 52,347.40                         | 17,706.39     |
| JK HOLDINGS NPV SEDOL: 6570187                 | 4,000.000 *      | 04 Nov 16 | 5.2498            |                   |              | 0.00              | 21,009.77  | 21,009.77                         | 0.00          |
| MCJ CO LTD NPV SEDOL: B00TL47                  | -1,100.000 *     | 27 Oct 16 |                   | 8.7604            |              | 0.00              | 3,412.40   | 9,631.66                          | 6,219.26      |
| MCJ CO LTD NPV SEDOL: B00TL47                  | -6,000.000 *     | 31 Oct 16 |                   | 8.9488            |              | 0.00              | 18,613.08  | 53,665.86                         | 35,052.78     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063          | -400.000 *       | 25 Oct 16 |                   | 6.8072            |              | 0.00              | 3,874.32   | 2,721.51                          | -1,152.81     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063          | -700.000 *       | 27 Oct 16 |                   | 6.7006            |              | 0.00              | 6,780.06   | 4,688.09                          | -2,091.97     |
| NAMURA SHIPBUILDNG NPV SEDOL: 6621063          | -200.000 *       | 31 Oct 16 |                   | 6.4259            |              | 0.00              | 1,937.16   | 1,284.55                          | -652.61       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID         | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>UBS SECURITIES ASIA LIMITED</b>      |                  |           |                   |                   |              |                   |            |                                   |               |
| TOKYO STEEL MFG NPV SEDOL: 6895879      | -9,500.000 *     | 04 Nov 16 |                   | 6.9137            |              | 0.00              | 58,752.16  | 65,647.59                         | 6,895.43      |
| ULVAC INC NPV SEDOL: 6599483            | -4,500.000 *     | 21 Oct 16 |                   | 29.5880           |              | 0.00              | 123,196.81 | 133,079.27                        | 9,882.46      |
| UTOCH CORP NPV SEDOL: 6919304           | 5,200.000 *      | 04 Nov 16 | 3.5759            |                   |              | 0.00              | 18,603.91  | 18,603.91                         | 0.00          |
| <b>New Zealand - NZD</b>                |                  |           |                   |                   |              |                   |            |                                   |               |
| GENTRACK GROUP LTD SEDOL: BN65GC3       | 5,863.000 *      | 21 Oct 16 | 2.4456            |                   |              | 0.00              | 14,345.84  | 14,345.84                         | 0.00          |
| <b>Singapore - SGD</b>                  |                  |           |                   |                   |              |                   |            |                                   |               |
| MERMAID MARITIME PLACING SEDOL: B24FFZ4 | 181,200.000 *    | 21 Oct 16 | 0.0766            |                   |              | 0.00              | 13,883.39  | 13,883.39                         | 0.00          |
| SINGAPORE EXCHANGE NPV SEDOL: 6303866   | -10,500.000 *    | 21 Oct 16 |                   | 5.1828            |              | 0.00              | 57,995.41  | 54,370.36                         | -3,625.05     |
| WING TAI HOLDINGS NPV SEDOL: 6972385    | -2,000.000 *     | 20 Oct 16 |                   | 1.2413            |              | 0.00              | 2,814.95   | 2,480.35                          | -334.60       |
| WING TAI HOLDINGS NPV SEDOL: 6972385    | -2,000.000 *     | 21 Oct 16 |                   | 1.2298            |              | 0.00              | 2,814.95   | 2,457.30                          | -357.65       |
| WING TAI HOLDINGS NPV SEDOL: 6972385    | -2,000.000 *     | 24 Oct 16 |                   | 1.2293            |              | 0.00              | 2,814.95   | 2,456.38                          | -358.57       |
| WING TAI HOLDINGS NPV SEDOL: 6972385    | -10,000.000 *    | 25 Oct 16 |                   | 1.2272            |              | 0.00              | 14,074.78  | 12,261.00                         | -1,813.78     |
| WING TAI HOLDINGS NPV SEDOL: 6972385    | -8,000.000 *     | 26 Oct 16 |                   | 1.2272            |              | 0.00              | 11,259.82  | 9,808.86                          | -1,450.96     |
| WING TAI HOLDINGS NPV SEDOL: 6972385    | -3,000.000 *     | 27 Oct 16 |                   | 1.2294            |              | 0.00              | 4,222.43   | 3,684.75                          | -537.68       |
| WING TAI HOLDINGS NPV SEDOL: 6972385    | -2,000.000 *     | 28 Oct 16 |                   | 1.2199            |              | 0.00              | 2,814.96   | 2,437.64                          | -377.32       |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 462 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss      |
|------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|--------------------|
| <b>UBS SECURITIES ASIA LIMITED</b>       |                  |           |                   |                   |              |                   |                     |                                   |                    |
| WING TAI HOLDINGS NPV SEDOL: 6972385     | -4,000.000 *     | 31 Oct 16 |                   | 1.2169            |              | 0.00              | 5,629.91            | 4,863.16                          | -766.75            |
| WING TAI HOLDINGS NPV SEDOL: 6972385     | -3,400.000 *     | 01 Nov 16 |                   | 1.2211            |              | 0.00              | 4,785.42            | 4,147.88                          | -637.54            |
| WING TAI HOLDINGS NPV SEDOL: 6972385     | -4,000.000 *     | 02 Nov 16 |                   | 1.2137            |              | 0.00              | 5,629.91            | 4,850.58                          | -779.33            |
| WING TAI HOLDINGS NPV SEDOL: 6972385     | -10,700.000 *    | 03 Nov 16 |                   | 1.2179            |              | 0.00              | 15,060.01           | 13,019.71                         | -2,040.30          |
| <b>Total UBS SECURITIES ASIA LIMITED</b> |                  |           |                   |                   |              |                   | <b>1,386,322.34</b> | <b>1,034,537.73</b>               | <b>-351,784.61</b> |

### UBS SECURITIES AUSTRALIA LTD

#### Corporate Stock - Common

##### Australia - AUD

|                                   |              |           |  |         |  |      |            |            |            |
|-----------------------------------|--------------|-----------|--|---------|--|------|------------|------------|------------|
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -1,241.000 * | 07 Oct 16 |  | 18.0586 |  | 0.00 | 28,391.64  | 22,403.39  | -5,988.25  |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -1,861.000 * | 07 Oct 16 |  | 18.0738 |  | 0.00 | 42,576.02  | 33,624.22  | -8,951.80  |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -805.000 *   | 10 Oct 16 |  | 18.2348 |  | 0.00 | 18,416.81  | 14,674.63  | -3,742.18  |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -2,478.000 * | 10 Oct 16 |  | 18.2488 |  | 0.00 | 56,691.76  | 45,206.92  | -11,484.84 |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -2,830.000 * | 11 Oct 16 |  | 18.4342 |  | 0.00 | 64,744.83  | 52,153.24  | -12,591.59 |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -9,273.000 * | 12 Oct 16 |  | 18.2402 |  | 0.00 | 212,147.98 | 169,090.59 | -43,057.39 |
| WOOLWORTHS LTD NPV SEDOL: 6981239 | -4,106.000 * | 13 Oct 16 |  | 18.3262 |  | 0.00 | 93,937.20  | 75,224.84  | -18,712.36 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 463 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost              | Current Value on Transaction Date | Net Gain/Loss      |
|-------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------|-----------------------------------|--------------------|
| <b>UBS SECURITIES AUSTRALIA LTD</b>       |                  |           |                   |                   |              |                   |                   |                                   |                    |
| WOOLWORTHS LTD NPV SEDOL: 6981239         | -631.000 *       | 14 Oct 16 |                   | 18.3894           |              | 0.00              | 14,436.04         | 11,600.23                         | -2,835.81          |
| WOOLWORTHS LTD NPV SEDOL: 6981239         | -393.000 *       | 17 Oct 16 |                   | 18.5568           |              | 0.00              | 8,991.07          | 7,290.63                          | -1,700.44          |
| WOOLWORTHS LTD NPV SEDOL: 6981239         | -2,040.000 *     | 18 Oct 16 |                   | 18.5568           |              | 0.00              | 46,671.18         | 37,844.59                         | -8,826.59          |
| <b>Total UBS SECURITIES AUSTRALIA LTD</b> |                  |           |                   |                   |              |                   | <b>587,004.53</b> | <b>469,113.28</b>                 | <b>-117,891.25</b> |

### UBS WARBURG LLC

#### Corporate Stock - Common

##### United States - USD

|                                              |             |           |         |  |  |      |                   |                   |             |
|----------------------------------------------|-------------|-----------|---------|--|--|------|-------------------|-------------------|-------------|
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 1,011.000 * | 20 Oct 16 | 78.7441 |  |  | 0.00 | 79,645.68         | 79,645.68         | 0.00        |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 857.000 *   | 21 Oct 16 | 79.7348 |  |  | 0.00 | 68,362.72         | 68,362.72         | 0.00        |
| SERVICENOW INC COM USD0.001 CUSIP: 81762P102 | 702.000 *   | 24 Oct 16 | 80.9779 |  |  | 0.00 | 56,871.06         | 56,871.06         | 0.00        |
| <b>Total UBS WARBURG LLC</b>                 |             |           |         |  |  |      | <b>204,879.46</b> | <b>204,879.46</b> | <b>0.00</b> |

### WEEDEN AND & CO

#### Corporate Stock - Common

##### United States - USD

|                                        |             |           |        |  |  |      |           |           |      |
|----------------------------------------|-------------|-----------|--------|--|--|------|-----------|-----------|------|
| LSI INDS INC OHIO COM CUSIP: 50216C108 | 3,272.000 * | 27 Oct 16 | 8.9496 |  |  | 0.00 | 29,348.53 | 29,348.53 | 0.00 |
| LSI INDS INC OHIO COM CUSIP: 50216C108 | 848.000 *   | 28 Oct 16 | 8.8004 |  |  | 0.00 | 7,479.70  | 7,479.70  | 0.00 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 464 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID        | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost             | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------------|-----------------------------------|---------------|
| <b>WEEDEN AND &amp; CO</b>             |                  |           |                   |                   |              |                   |                  |                                   |               |
| LSI INDS INC OHIO COM CUSIP: 50216C108 | 2,376.000 *      | 31 Oct 16 | 8.6647            |                   |              | 0.00              | 20,634.85        | 20,634.85                         | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108 | 1,717.000 *      | 01 Nov 16 | 8.5205            |                   |              | 0.00              | 14,664.04        | 14,664.04                         | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108 | 242.000 *        | 02 Nov 16 | 8.3275            |                   |              | 0.00              | 2,020.10         | 2,020.10                          | 0.00          |
| LSI INDS INC OHIO COM CUSIP: 50216C108 | 643.000 *        | 03 Nov 16 | 8.3964            |                   |              | 0.00              | 5,411.75         | 5,411.75                          | 0.00          |
| <b>Total WEEDEN AND &amp; CO</b>       |                  |           |                   |                   |              |                   | <b>79,558.97</b> | <b>79,558.97</b>                  | <b>0.00</b>   |

### WELLS FARGO BANK, N.A.

#### U.S. Government Securities

##### United States - USD

|                                                                                            |                |           |         |  |  |      |            |            |           |
|--------------------------------------------------------------------------------------------|----------------|-----------|---------|--|--|------|------------|------------|-----------|
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9 | -125,000.000 * | 17 Oct 16 | 99.6875 |  |  | 0.00 | 129,737.53 | 124,609.38 | -5,128.15 |
|--------------------------------------------------------------------------------------------|----------------|-----------|---------|--|--|------|------------|------------|-----------|

#### Corporate Debt Instruments - Other

##### United States - USD

|                                                             |               |           |          |  |  |      |            |            |      |
|-------------------------------------------------------------|---------------|-----------|----------|--|--|------|------------|------------|------|
| NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL:<br>B7J8X60 | 180,000.000 * | 17 Oct 16 | 101.7210 |  |  | 0.00 | 183,097.80 | 183,097.80 | 0.00 |
| WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL:<br>BD39X50      | 435,000.000 * | 19 Oct 16 | 101.5270 |  |  | 0.00 | 441,642.45 | 441,642.45 | 0.00 |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00



# 5500 Supplemental Schedules

1 OCT 16 - 30 NOV 16

Account number LSCPEN  
Account Name LSC PENSION

Page 465 of 624

## ◆ 5% Report - Part D

### Series of Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                | Current Value on Transaction Date | Net Gain/Loss    |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------------|-----------------------------------|------------------|
| <b>WELLS FARGO BANK, N.A.</b>                        |                  |           |                   |                   |              |                   |                     |                                   |                  |
| WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7  | 60,000.000 *     | 14 Oct 16 | 107.8790          |                   |              | 0.00              | 64,727.40           | 64,727.40                         | 0.00             |
| WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7 | -60,000.000 *    | 14 Oct 16 |                   | 118.0300          |              | 0.00              | 67,094.54           | 70,818.00                         | 3,723.46         |
| WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7 | -435,000.000 *   | 19 Oct 16 |                   | 119.2350          |              | 0.00              | 492,822.15          | 518,672.25                        | 25,850.10        |
| <b>Total WELLS FARGO BANK, N.A.</b>                  |                  |           |                   |                   |              |                   | <b>1,379,121.87</b> | <b>1,403,567.28</b>               | <b>24,445.41</b> |

### WOLFE TRAHAN SECURITIES

#### Corporate Stock - Common

##### United States - USD

|                                      |             |           |         |  |  |      |                  |                  |             |
|--------------------------------------|-------------|-----------|---------|--|--|------|------------------|------------------|-------------|
| IMAX CORP COM CUSIP: 45245E109       | 1,410.000 * | 30 Nov 16 | 32.0204 |  |  | 0.00 | 45,205.16        | 45,205.16        | 0.00        |
| <b>Total WOLFE TRAHAN SECURITIES</b> |             |           |         |  |  |      | <b>45,205.16</b> | <b>45,205.16</b> | <b>0.00</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2015-11-30 VALUE (INCLUDING ACCRUALS) OF 0.00

## ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID                      | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>United States - USD</b>                           |                  |           |                   |                   |              |                   |                |                                   |               |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3            | -110,118,302.630 | 13 Sep 17 |                   | 1.0000            |              | 0.00              | 110,118,302.63 | 110,118,302.63                    | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2016-11-30 VALUE (INCLUDING ACCRUALS) OF 1,997,268,855.59

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------|------------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|
|---------------------------------|------------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2016-11-30 VALUE (INCLUDING ACCRUALS) OF 1,997,268,855.59

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                   |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price    Disposition Price |                | Lease Rental | Expenses Incurred | Cost of Asset  | Current Value of Asset on Transaction |
|---------------------------------------------------|--------------------|------------------------|-----------------------------------------------------------------|----------------|--------------|-------------------|----------------|---------------------------------------|
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3         | Total acquisitions | 429                    | 394,487,354.56                                                  |                |              | 0.00              | 394,487,354.56 | 394,487,354.56                        |
|                                                   | Total dispositions | 458                    |                                                                 | 406,112,775.59 |              | 0.00              | 406,112,775.59 | 406,112,775.59                        |
| UTD STATES TREAS 3% DUE 05-15-2047 SEDOL: BF0T9Z9 | Total acquisitions | 113                    | 67,230,123.04                                                   |                |              | 0.00              | 67,230,123.04  | 67,230,123.04                         |
|                                                   | Total dispositions | 67                     |                                                                 | 51,287,957.79  |              | 0.00              | 51,737,316.88  | 51,287,957.79                         |

NOTE: TRANSACTIONS ARE BASED ON THE 2016-11-30 VALUE (INCLUDING ACCRUALS) OF 1,997,268,855.59

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------|------------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|
|---------------------------------|------------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2016-11-30 VALUE (INCLUDING ACCRUALS) OF 1,997,268,855.59